



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 02/03/2009

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/03/2009	\$ / R 2009/03/16			Currency Future	10.1390	10.4218	2.789	10.5700	10.0700	185,341
02/03/2009	\$ / R 2009/03/16	10.10	Put	Currency Future	213.0000	102.0000	(52.113)	0	0	0
02/03/2009	\$ / R 2009/03/16	8.95	Put	Currency Future	7.0000	3.0000	(57.143)	0	0	0
02/03/2009	\$ / R 2009/03/16	12.30	Put	Currency Future	2,166.0000	1,886.0000	(12.927)	0	0	0
02/03/2009	\$ / R 2009/03/16	9.70	Put	Currency Future	75.0000	48.0000	(36.000)	0	0	0
02/03/2009	\$ / R 2009/03/16	8.15	Call	Currency Future	1,989.0000	2,272.0000	14.228	0	0	0
02/03/2009	\$ / R 2009/03/16	12.30	Call	Currency Future	5.0000	8.0000	60.000	0	0	0
02/03/2009	\$ / R 2009/03/16	8.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	\$ / R 2009/03/16	9.85	Call	Currency Future	392.0000	635.0000	61.990	0	0	0
02/03/2009	\$ / R 2009/03/16	11.10	Call	Currency Future	52.0000	83.0000	59.615	0	0	2,500
02/03/2009	\$ / R 2009/03/16	9.60	Call	Currency Future	600.0000	862.0000	43.667	0	0	0
02/03/2009	\$ / R 2009/03/16	10.65	Put	Currency Future	612.0000	401.0000	(34.477)	0	0	0
02/03/2009	\$ / R 2009/03/16	8.50	Call	Currency Future	1,640.0000	1,922.0000	17.195	0	0	0
02/03/2009	\$ / R 2009/03/16	10.15	Call	Currency Future	231.0000	391.0000	69.264	0	0	0
02/03/2009	\$ / R 2009/03/16	10.30	Call	Currency Future	179.0000	307.0000	71.508	0	0	0
02/03/2009	\$ / R 2009/03/16	9.65	Call	Currency Future	557.0000	816.0000	46.499	0	0	0
02/03/2009	\$ / R 2009/03/16	10.65	Call	Currency Future	101.0000	173.0000	71.287	0	0	0
02/03/2009	\$ / R 2009/03/16	9.70	Call	Currency Future	514.0000	770.0000	49.805	0	0	0
02/03/2009	\$ / R 2009/03/16	8.45	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
02/03/2009	\$ / R 2009/03/16	10.30	Put	Currency Future	340.0000	186.0000	(45.294)	0	0	0
02/03/2009	\$ / R 2009/03/16	9.65	Put	Currency Future	68.0000	44.0000	(35.294)	0	0	0
02/03/2009	\$ / R 2009/03/16	9.85	Put	Currency Future	103.0000	63.0000	(38.835)	0	0	0
02/03/2009	\$ / R 2009/03/16	8.50	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
02/03/2009	\$ / R 2009/03/16	8.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	\$ / R 2009/03/16	8.45	Call	Currency Future	1,690.0000	1,972.0000	16.686	0	0	0
02/03/2009	\$ / R 2009/03/16	8.10	Call	Currency Future	2,039.0000	2,322.0000	13.879	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/03/2009	\$ / R 2009/03/16	10.15	Put	Currency Future	242.0000	120.0000	(50.413)	0	0	0
02/03/2009	\$ / R 2009/03/16	10.05	Put	Currency Future	185.0000	92.0000	(50.270)	0	0	0
02/03/2009	\$ / R 2009/03/16	8.00	Call	Currency Future	2,139.0000	2,422.0000	13.230	0	0	0
02/03/2009	\$ / R 2009/03/16	11.00	Call	Currency Future	60.0000	97.0000	61.667	0	0	2,500
02/03/2009	\$ / R 2009/03/16	9.60	Put	Currency Future	61.0000	41.0000	(32.787)	0	0	0
02/03/2009	\$ / R 2009/03/16	11.40	Call	Currency Future	36.0000	52.0000	44.444	0	0	0
02/03/2009	\$ / R 2009/03/16	7.90	Call	Currency Future	2,239.0000	2,522.0000	12.640	0	0	0
02/03/2009	\$ / R 2009/03/16	8.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	\$ / R 2009/03/16	8.10	Call	Currency Future	2,039.0000	2,322.0000	13.879	0	0	0
02/03/2009	\$ / R 2009/03/16	10.70	Put	Currency Future	654.0000	437.0000	(33.180)	0	0	0
02/03/2009	\$ / R 2009/03/16	11.40	Put	Currency Future	1,297.0000	1,030.0000	(20.586)	0	0	0
02/03/2009	\$ / R 2009/03/16	9.40	Call	Currency Future	780.0000	1,043.0000	33.718	0	0	0
02/03/2009	\$ / R 2009/03/16	8.25	Call	Currency Future	1,889.0000	2,172.0000	14.981	0	0	0
02/03/2009	\$ / R 2009/03/16	9.00	Put	Currency Future	9.0000	4.0000	(55.556)	0	0	0
02/03/2009	\$ / R 2009/03/16	10.20	Call	Currency Future	212.0000	361.0000	70.283	0	0	0
02/03/2009	\$ / R 2009/03/16	10.05	Call	Currency Future	274.0000	464.0000	69.343	0	0	0
02/03/2009	\$ / R 2009/03/16	11.00	Put	Currency Future	921.0000	675.0000	(26.710)	0	0	0
02/03/2009	\$ / R 2009/03/16	9.55	Put	Currency Future	55.0000	35.0000	(36.364)	0	0	0
02/03/2009	\$ / R 2009/03/16	11.45	Call	Currency Future	34.0000	48.0000	41.176	0	0	0
02/03/2009	\$ / R 2009/03/16	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	\$ / R 2009/03/16	8.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	\$ / R 2009/03/16	10.20	Put	Currency Future	273.0000	140.0000	(48.718)	0	0	0
02/03/2009	\$ / R 2009/03/16	9.50	Call	Currency Future	689.0000	951.0000	38.026	0	0	0
02/03/2009	\$ / R 2009/03/16	11.45	Put	Currency Future	1,345.0000	1,076.0000	(20.000)	0	0	0
02/03/2009	\$ / R 2009/03/16	9.30	Put	Currency Future	29.0000	15.0000	(48.276)	0	0	0
02/03/2009	\$ / R 2009/03/16	9.00	Call	Currency Future	1,148.0000	1,426.0000	24.216	0	0	0
02/03/2009	\$ / R 2009/03/16	9.90	Put	Currency Future	115.0000	69.0000	(40.000)	0	0	0
02/03/2009	\$ / R 2009/03/16	9.30	Call	Currency Future	868.0000	1,136.0000	30.876	0	0	0
02/03/2009	\$ / R 2009/03/16	8.40	Call	Currency Future	1,739.0000	2,022.0000	16.274	0	0	0
02/03/2009	\$ / R 2009/03/16	9.90	Call	Currency Future	354.0000	591.0000	66.949	0	0	0
02/03/2009	\$ / R 2009/03/16	10.40	Put	Currency Future	413.0000	240.0000	(41.889)	0	0	0
02/03/2009	\$ / R 2009/03/16	10.75	Call	Currency Future	86.0000	146.0000	69.767	0	0	0
02/03/2009	\$ / R 2009/03/16	9.40	Put	Currency Future	41.0000	21.0000	(48.780)	0	0	0
02/03/2009	\$ / R 2009/03/16	10.45	Put	Currency Future	450.0000	269.0000	(40.222)	0	0	0
02/03/2009	\$ / R 2009/03/16	8.30	Call	Currency Future	1,839.0000	2,122.0000	15.389	0	0	0
02/03/2009	\$ / R 2009/03/16	10.10	Call	Currency Future	252.0000	423.0000	67.857	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/03/2009	\$ / R 2009/03/16	11.10	Put	Currency Future	1,013.0000	761.0000	(24.877)	0	0	0
02/03/2009	\$ / R 2009/03/16	9.60	Put	Currency Future	61.0000	41.0000	(32.787)	0	0	0
02/03/2009	\$ / R 2009/03/16	10.70	Call	Currency Future	93.0000	159.0000	70.968	0	0	0
02/03/2009	\$ / R 2009/03/16	10.35	Call	Currency Future	165.0000	284.0000	72.121	0	0	0
02/03/2009	\$ / R 2009/03/16	10.40	Call	Currency Future	152.0000	261.0000	71.711	0	0	0
02/03/2009	\$ / R 2009/03/16	10.75	Put	Currency Future	697.0000	475.0000	(31.851)	0	0	0
02/03/2009	\$ / R 2009/03/16	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	\$ / R 2009/03/16	8.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	\$ / R 2009/03/16	10.00	Put	Currency Future	159.0000	84.0000	(47.170)	0	0	0
02/03/2009	\$ / R 2009/03/16	10.35	Put	Currency Future	376.0000	212.0000	(43.617)	0	0	0
02/03/2009	\$ / R 2009/03/16	10.55	Put	Currency Future	529.0000	332.0000	(37.240)	0	0	0
02/03/2009	\$ / R 2009/03/16	8.75	Put	Currency Future	3.0000	1.0000	(66.667)	0	0	0
02/03/2009	\$ / R 2009/03/16	8.30	Call	Currency Future	1,839.0000	2,122.0000	15.389	0	0	0
02/03/2009	\$ / R 2009/03/16	10.20	Put	Currency Future	273.0000	140.0000	(48.718)	0	0	0
02/03/2009	\$ / R 2009/03/16	9.30	Call	Currency Future	868.0000	1,136.0000	30.876	0	0	0
02/03/2009	\$ / R 2009/03/16	9.75	Put	Currency Future	84.0000	53.0000	(36.905)	0	0	2,550
02/03/2009	\$ / R 2009/03/16	9.50	Put	Currency Future	50.0000	30.0000	(40.000)	0	0	0
02/03/2009	\$ / R 2009/03/16	10.95	Put	Currency Future	875.0000	634.0000	(27.543)	0	0	0
02/03/2009	\$ / R 2009/03/16	8.80	Put	Currency Future	4.0000	2.0000	(50.000)	0	0	0
02/03/2009	\$ / R 2009/03/16	8.20	Call	Currency Future	1,939.0000	2,222.0000	14.595	0	0	0
02/03/2009	\$ / R 2009/03/16	8.65	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
02/03/2009	\$ / R 2009/03/16	10.00	Call	Currency Future	298.0000	506.0000	69.799	0	0	0
02/03/2009	\$ / R 2009/03/16	9.75	Call	Currency Future	473.0000	725.0000	53.277	0	0	0
02/03/2009	\$ / R 2009/03/16	9.90	Put	Currency Future	115.0000	69.0000	(40.000)	0	0	0
02/03/2009	\$ / R 2009/03/16	9.55	Call	Currency Future	644.0000	907.0000	40.839	0	0	0
02/03/2009	\$ / R 2009/03/16	10.60	Put	Currency Future	570.0000	366.0000	(35.789)	0	0	0
02/03/2009	\$ / R 2009/03/16	11.60	Call	Currency Future	25.0000	39.0000	56.000	0	0	0
02/03/2009	\$ / R 2009/03/16	8.80	Call	Currency Future	1,343.0000	1,623.0000	20.849	0	0	0
02/03/2009	\$ / R 2009/03/16	8.95	Call	Currency Future	1,196.0000	1,475.0000	23.328	0	0	0
02/03/2009	\$ / R 2009/03/16	8.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	\$ / R 2009/03/16	9.60	Call	Currency Future	600.0000	862.0000	43.667	0	0	0
02/03/2009	\$ / R 2009/03/16	11.60	Put	Currency Future	1,486.0000	1,217.0000	(18.102)	0	0	0
02/03/2009	\$ / R 2009/03/16	8.55	Call	Currency Future	1,590.0000	1,872.0000	17.736	0	0	0
02/03/2009	\$ / R 2009/03/16	8.70	Call	Currency Future	1,441.0000	1,723.0000	19.570	0	0	0
02/03/2009	\$ / R 2009/03/16	10.60	Call	Currency Future	109.0000	188.0000	72.477	0	0	0
02/03/2009	\$ / R 2009/03/16	10.85	Put	Currency Future	785.0000	552.0000	(29.682)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/03/2009	\$ / R 2009/03/16	8.75	Call	Currency Future	1,392.0000	1,673.0000	20.187	0	0	0
02/03/2009	\$ / R 2009/03/16	8.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	\$ / R 2009/03/16	10.20	Call	Currency Future	212.0000	361.0000	70.283	0	0	0
02/03/2009	\$ / R 2009/03/16	9.90	Call	Currency Future	354.0000	591.0000	66.949	0	0	0
02/03/2009	\$ / R 2009/03/16	10.55	Call	Currency Future	118.0000	204.0000	72.881	0	0	0
02/03/2009	\$ / R 2009/03/16	10.85	Call	Currency Future	74.0000	124.0000	67.568	0	0	0
02/03/2009	\$ / R 2009/03/16	10.65	Put	Currency Future	612.0000	401.0000	(34.477)	0	0	0
02/03/2009	\$ / R 2009/03/16	8.55	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
02/03/2009	\$ / R 2009/03/16	8.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	\$ / R 2009/03/16	9.80	Put	Currency Future	93.0000	58.0000	(37.634)	0	0	0
02/03/2009	\$ / R 2009/03/16	10.35	Put	Currency Future	376.0000	212.0000	(43.617)	0	0	0
02/03/2009	\$ / R 2009/03/16	10.10	Put	Currency Future	213.0000	102.0000	(52.113)	0	0	0
02/03/2009	\$ / R 2009/03/16	9.20	Put	Currency Future	20.0000	10.0000	(50.000)	0	0	0
02/03/2009	\$ / R 2009/03/16	8.05	Call	Currency Future	2,089.0000	2,372.0000	13.547	0	0	0
02/03/2009	\$ / R 2009/03/16	8.65	Call	Currency Future	1,491.0000	1,773.0000	18.913	0	0	0
02/03/2009	\$ / R 2009/03/16	9.35	Call	Currency Future	823.0000	1,089.0000	32.321	0	0	0
02/03/2009	\$ / R 2009/03/16	11.15	Put	Currency Future	1,060.0000	805.0000	(24.057)	0	0	0
02/03/2009	\$ / R 2009/03/16	9.20	Call	Currency Future	959.0000	1,232.0000	28.467	0	0	0
02/03/2009	\$ / R 2009/03/16	10.25	Put	Currency Future	306.0000	162.0000	(47.059)	0	0	0
02/03/2009	\$ / R 2009/03/16	10.95	Call	Currency Future	64.0000	105.0000	64.063	0	0	0
02/03/2009	\$ / R 2009/03/16	10.25	Call	Currency Future	195.0000	334.0000	71.282	0	0	0
02/03/2009	\$ / R 2009/03/16	10.65	Call	Currency Future	101.0000	173.0000	71.287	0	0	0
02/03/2009	\$ / R 2009/03/16	8.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	\$ / R 2009/03/16	9.70	Call	Currency Future	514.0000	770.0000	49.805	0	0	0
02/03/2009	\$ / R 2009/03/16	10.45	Call	Currency Future	139.0000	241.0000	73.381	0	0	10,000
02/03/2009	\$ / R 2009/03/16	11.05	Call	Currency Future	56.0000	90.0000	60.714	0	0	0
02/03/2009	\$ / R 2009/03/16	9.85	Call	Currency Future	392.0000	635.0000	61.990	0	0	0
02/03/2009	\$ / R 2009/03/16	8.60	Call	Currency Future	1,540.0000	1,822.0000	18.312	0	0	0
02/03/2009	\$ / R 2009/03/16	9.70	Put	Currency Future	75.0000	48.0000	(36.000)	0	0	0
02/03/2009	\$ / R 2009/03/16	10.35	Call	Currency Future	165.0000	284.0000	72.121	0	0	5,000
02/03/2009	\$ / R 2009/03/16	11.15	Call	Currency Future	49.0000	76.0000	55.102	0	0	0
02/03/2009	\$ / R 2009/03/16	9.85	Put	Currency Future	103.0000	63.0000	(38.835)	0	0	0
02/03/2009	\$ / R 2009/03/16	9.40	Put	Currency Future	41.0000	21.0000	(48.780)	0	0	0
02/03/2009	\$ / R 2009/03/16	9.95	Put	Currency Future	136.0000	76.0000	(44.118)	0	0	0
02/03/2009	\$ / R 2009/03/16	11.05	Put	Currency Future	967.0000	718.0000	(25.750)	0	0	0
02/03/2009	\$ / R 2009/03/16	8.60	Put	Currency Future	1.0000	1.0000	-	0	0	0

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02/03/2009	\$ / R 2009/03/16	8.70	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
02/03/2009	\$ / R 2009/03/16	10.10	Call	Currency Future	252.0000	423.0000	67.857	0	0	0
02/03/2009	\$ / R 2009/03/16	11.20	Put	Currency Future	1,107.0000	849.0000	(23.306)	0	0	0
02/03/2009	\$ / R 2009/03/16	8.35	Call	Currency Future	1,789.0000	2,072.0000	15.819	0	0	0
02/03/2009	\$ / R 2009/03/16	8.90	Call	Currency Future	1,245.0000	1,524.0000	22.410	0	0	0
02/03/2009	\$ / R 2009/03/16	11.30	Call	Currency Future	40.0000	60.0000	50.000	0	0	0
02/03/2009	\$ / R 2009/03/16	11.15	Put	Currency Future	1,060.0000	805.0000	(24.057)	0	0	0
02/03/2009	\$ / R 2009/03/16	8.85	Call	Currency Future	1,294.0000	1,574.0000	21.638	0	0	0
02/03/2009	\$ / R 2009/03/16	8.90	Put	Currency Future	6.0000	3.0000	(50.000)	0	0	0
02/03/2009	\$ / R 2009/03/16	9.80	Call	Currency Future	432.0000	680.0000	57.407	0	0	0
02/03/2009	\$ / R 2009/03/16	11.30	Put	Currency Future	1,201.0000	939.0000	(21.815)	0	0	0
02/03/2009	\$ / R 2009/03/16	11.15	Call	Currency Future	49.0000	76.0000	55.102	0	0	0
02/03/2009	\$ / R 2009/03/16	8.60	Call	Currency Future	1,540.0000	1,822.0000	18.312	0	0	0
02/03/2009	\$ / R 2009/03/16	9.95	Put	Currency Future	136.0000	76.0000	(44.118)	0	0	0
02/03/2009	\$ / R 2009/03/16	10.50	Call	Currency Future	128.0000	222.0000	73.438	0	0	10,000
02/03/2009	\$ / R 2009/03/16	11.05	Put	Currency Future	967.0000	718.0000	(25.750)	0	0	0
02/03/2009	\$ / R 2009/03/16	8.85	Put	Currency Future	5.0000	2.0000	(60.000)	0	0	0
02/03/2009	\$ / R 2009/03/16	11.10	Put	Currency Future	1,013.0000	761.0000	(24.877)	0	0	0
02/03/2009	\$ / R 2009/03/16	9.40	Call	Currency Future	780.0000	1,043.0000	33.718	0	0	0
02/03/2009	\$ / R 2009/03/16	9.95	Call	Currency Future	325.0000	548.0000	68.615	0	0	0
02/03/2009	\$ / R 2009/03/16	10.90	Put	Currency Future	830.0000	592.0000	(28.675)	0	0	0
02/03/2009	\$ / R 2009/03/16	11.25	Call	Currency Future	43.0000	65.0000	51.163	0	0	0
02/03/2009	\$ / R 2009/03/16	8.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
02/03/2009	\$ / R 2009/03/16	9.45	Put	Currency Future	45.0000	25.0000	(44.444)	0	0	0
02/03/2009	\$ / R 2009/03/16	10.40	Put	Currency Future	413.0000	240.0000	(41.889)	0	0	0
02/03/2009	\$ / R 2009/03/16	11.25	Put	Currency Future	1,154.0000	894.0000	(22.530)	0	0	0
02/03/2009	\$ / R 2009/03/16	8.45	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
02/03/2009	\$ / R 2009/03/16	9.80	Put	Currency Future	93.0000	58.0000	(37.634)	0	0	0
02/03/2009	\$ / R 2009/03/16	10.40	Call	Currency Future	152.0000	261.0000	71.711	0	0	0
02/03/2009	\$ / R 2009/03/16	10.80	Put	Currency Future	741.0000	513.0000	(30.769)	0	0	0
02/03/2009	\$ / R 2009/03/16	11.35	Put	Currency Future	1,249.0000	984.0000	(21.217)	0	0	0
02/03/2009	\$ / R 2009/03/16	8.35	Call	Currency Future	1,789.0000	2,072.0000	15.819	0	0	0
02/03/2009	\$ / R 2009/03/16	11.10	Call	Currency Future	52.0000	83.0000	59.615	0	0	0
02/03/2009	\$ / R 2009/03/16	9.35	Put	Currency Future	34.0000	18.0000	(47.059)	0	0	0
02/03/2009	\$ / R 2009/03/16	11.20	Call	Currency Future	46.0000	71.0000	54.348	0	0	0
02/03/2009	\$ / R 2009/03/16	11.65	Call	Currency Future	23.0000	36.0000	56.522	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/03/2009	\$ / R 2009/03/16	8.45	Call	Currency Future	1,690.0000	1,972.0000	16.686	0	0	0
02/03/2009	\$ / R 2009/03/16	9.10	Call	Currency Future	1,053.0000	1,328.0000	26.116	0	0	0
02/03/2009	\$ / R 2009/03/16	9.45	Call	Currency Future	734.0000	997.0000	35.831	0	0	0
02/03/2009	\$ / R 2009/03/16	11.55	Put	Currency Future	1,439.0000	1,170.0000	(18.694)	0	0	0
02/03/2009	\$ / R 2009/03/16	8.55	Call	Currency Future	1,590.0000	1,872.0000	17.736	0	0	0
02/03/2009	\$ / R 2009/03/16	9.10	Put	Currency Future	14.0000	7.0000	(50.000)	0	0	0
02/03/2009	\$ / R 2009/03/16	9.80	Call	Currency Future	432.0000	680.0000	57.407	0	0	0
02/03/2009	\$ / R 2009/03/16	10.90	Put	Currency Future	830.0000	592.0000	(28.675)	0	0	0
02/03/2009	\$ / R 2009/03/16	10.55	Put	Currency Future	529.0000	332.0000	(37.240)	0	0	0
02/03/2009	\$ / R 2009/03/16	10.80	Call	Currency Future	80.0000	135.0000	68.750	0	0	0
02/03/2009	\$ / R 2009/03/16	11.55	Call	Currency Future	28.0000	42.0000	50.000	0	0	0
02/03/2009	\$ / R 2009/03/16	8.55	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
02/03/2009	\$ / R 2009/03/16	9.20	Call	Currency Future	959.0000	1,232.0000	28.467	0	0	0
02/03/2009	\$ / R 2009/03/16	10.90	Call	Currency Future	69.0000	114.0000	65.217	0	0	3,500
02/03/2009	\$ / R 2009/03/16	10.90	Call	Currency Future	69.0000	114.0000	65.217	0	0	0
02/03/2009	\$ / R 2009/03/16	11.05	Call	Currency Future	56.0000	90.0000	60.714	0	0	0
02/03/2009	\$ / R 2009/03/16	8.65	Call	Currency Future	1,491.0000	1,773.0000	18.913	0	0	0
02/03/2009	\$ / R 2009/03/16	9.20	Put	Currency Future	20.0000	10.0000	(50.000)	0	0	0
02/03/2009	\$ / R 2009/03/16	10.05	Call	Currency Future	274.0000	464.0000	69.343	0	0	0
02/03/2009	\$ / R 2009/03/16	9.95	Call	Currency Future	325.0000	548.0000	68.615	0	0	0
02/03/2009	\$ / R 2009/03/16	10.50	Put	Currency Future	489.0000	300.0000	(38.650)	0	0	0
02/03/2009	\$ / R 2009/03/16	10.80	Put	Currency Future	741.0000	513.0000	(30.769)	0	0	0
02/03/2009	\$ / R 2009/03/16	8.85	Put	Currency Future	5.0000	2.0000	(60.000)	0	0	0
02/03/2009	\$ / R 2009/03/16	10.80	Call	Currency Future	80.0000	135.0000	68.750	0	0	0
02/03/2009	\$ / R 2009/03/16	8.85	Call	Currency Future	1,294.0000	1,574.0000	21.638	0	0	0
02/03/2009	\$ / R 2009/03/16	9.10	Put	Currency Future	14.0000	7.0000	(50.000)	0	0	0
02/03/2009	\$ / R 2009/03/16	10.60	Call	Currency Future	109.0000	188.0000	72.477	0	0	2,500
02/03/2009	\$ / R 2009/03/16	10.55	Call	Currency Future	118.0000	204.0000	72.881	0	0	0
02/03/2009	\$ / R 2009/03/16	8.65	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
02/03/2009	\$ / R 2009/03/16	9.10	Call	Currency Future	1,053.0000	1,328.0000	26.116	0	0	0
02/03/2009	\$ / R 2009/03/16	10.05	Put	Currency Future	185.0000	92.0000	(50.270)	0	0	0
02/03/2009	\$ / R 2009/03/16	10.15	Put	Currency Future	242.0000	120.0000	(50.413)	0	0	0
02/03/2009	\$ / R 2009/03/16	10.30	Put	Currency Future	340.0000	186.0000	(45.294)	0	0	0
02/03/2009	\$ / R 2009/03/16	8.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	\$ / R 2009/03/16	9.30	Put	Currency Future	29.0000	15.0000	(48.276)	0	0	0
02/03/2009	\$ / R 2009/03/16	8.05	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/03/2009	\$ / R 2009/03/16	10.60	Put	Currency Future	570.0000	366.0000	(35.789)	0	0	0
02/03/2009	\$ / R 2009/03/16	8.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	\$ / R 2009/03/16	8.80	Call	Currency Future	1,343.0000	1,623.0000	20.849	0	0	0
02/03/2009	\$ / R 2009/03/16	11.60	Put	Currency Future	1,486.0000	1,217.0000	(18.102)	0	0	0
02/03/2009	\$ / R 2009/03/16	10.15	Call	Currency Future	231.0000	391.0000	69.264	0	0	0
02/03/2009	\$ / R 2009/03/16	8.80	Put	Currency Future	4.0000	2.0000	(50.000)	0	0	0
02/03/2009	\$ / R 2009/03/16	11.60	Call	Currency Future	25.0000	39.0000	56.000	0	0	0
02/03/2009	\$ / R 2009/03/16	8.70	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
02/03/2009	\$ / R 2009/03/16	8.90	Call	Currency Future	1,245.0000	1,524.0000	22.410	0	0	0
02/03/2009	\$ / R 2009/03/16	8.90	Put	Currency Future	6.0000	3.0000	(50.000)	0	0	0
02/03/2009	\$ / R 2009/03/16	10.30	Call	Currency Future	179.0000	307.0000	71.508	0	0	1,500
02/03/2009	\$ / R 2009/03/16	8.70	Call	Currency Future	1,441.0000	1,723.0000	19.570	0	0	0
02/03/2009	\$ / R 2009/03/16	8.15	Call	Currency Future	1,989.0000	2,272.0000	14.228	0	0	0
02/03/2009	\$ / R 2009/03/16	8.20	Call	Currency Future	1,939.0000	2,222.0000	14.595	0	0	0
02/03/2009	\$ / R 2009/03/16	8.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	\$ / R 2009/03/16	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	\$ / R 2009/03/16	8.05	Call	Currency Future	2,089.0000	2,372.0000	13.547	0	0	0
02/03/2009	\$ / R 2009/03/16	9.15	Put	Currency Future	17.0000	8.0000	(52.941)	0	0	0
02/03/2009	\$ / R 2009/03/16	9.15	Call	Currency Future	1,006.0000	1,280.0000	27.237	0	0	0
02/03/2009	\$ / R 2009/03/16	9.45	Put	Currency Future	45.0000	25.0000	(44.444)	0	0	0
02/03/2009	\$ / R 2009/03/16	9.45	Call	Currency Future	734.0000	997.0000	35.831	0	0	0
02/03/2009	\$ / R 2009/03/16	9.25	Put	Currency Future	24.0000	12.0000	(50.000)	0	0	0
02/03/2009	\$ / R 2009/03/16	9.25	Call	Currency Future	913.0000	1,184.0000	29.682	0	0	0
02/03/2009	\$ / R 2009/03/16	9.35	Call	Currency Future	823.0000	1,089.0000	32.321	0	0	0
02/03/2009	\$ / R 2009/03/16	11.65	Put	Currency Future	1,534.0000	1,264.0000	(17.601)	0	0	0
02/03/2009	\$ / R 2009/03/16	9.35	Put	Currency Future	34.0000	18.0000	(47.059)	0	0	0
02/03/2009	\$ / R 2009/03/16	11.75	Call	Currency Future	18.0000	30.0000	66.667	0	0	0
02/03/2009	\$ / R 2009/03/16	11.35	Call	Currency Future	38.0000	56.0000	47.368	0	0	0
02/03/2009	\$ / R 2009/03/16	11.70	Put	Currency Future	1,581.0000	1,312.0000	(17.015)	0	0	0
02/03/2009	\$ / R 2009/03/16	11.85	Put	Currency Future	1,725.0000	1,452.0000	(15.826)	0	0	0
02/03/2009	\$ / R 2009/03/16	9.65	Put	Currency Future	68.0000	44.0000	(35.294)	0	0	0
02/03/2009	\$ / R 2009/03/16	11.80	Call	Currency Future	16.0000	27.0000	68.750	0	0	0
02/03/2009	\$ / R 2009/03/16	11.80	Put	Currency Future	1,677.0000	1,405.0000	(16.219)	0	0	0
02/03/2009	\$ / R 2009/03/16	11.85	Call	Currency Future	14.0000	24.0000	71.429	0	0	0
02/03/2009	\$ / R 2009/03/16	11.75	Put	Currency Future	1,629.0000	1,358.0000	(16.636)	0	0	0
02/03/2009	\$ / R 2009/03/16	11.30	Call	Currency Future	40.0000	60.0000	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
02/03/2009	\$ / R 2009/03/16	11.50	Put	Currency Future	1,393.0000	1,123.0000	(19.383)	0	0	0
02/03/2009	\$ / R 2009/03/16	9.55	Call	Currency Future	644.0000	907.0000	40.839	0	0	0
02/03/2009	\$ / R 2009/03/16	11.50	Call	Currency Future	32.0000	45.0000	40.625	0	0	0
02/03/2009	\$ / R 2009/03/16	11.30	Put	Currency Future	1,201.0000	939.0000	(21.815)	0	0	0
02/03/2009	\$ / R 2009/03/16	11.70	Call	Currency Future	20.0000	34.0000	70.000	0	0	0
02/03/2009	\$ / R 2009/03/16	11.80	Put	Currency Future	1,677.0000	1,405.0000	(16.219)	0	0	0
02/03/2009	\$ / R 2009/03/16	9.55	Put	Currency Future	55.0000	35.0000	(36.364)	0	0	0
02/03/2009	\$ / R 2009/03/16	10.85	Call	Currency Future	74.0000	124.0000	67.568	0	0	0
02/03/2009	\$ / R 2009/03/16	10.85	Put	Currency Future	785.0000	552.0000	(29.682)	0	0	0
02/03/2009	\$ / R 2009/03/16	11.80	Call	Currency Future	16.0000	27.0000	68.750	0	0	0
02/03/2009	\$ / R 2009/03/16	11.90	Put	Currency Future	1,774.0000	1,500.0000	(15.445)	0	0	0
02/03/2009	\$ / R 2009/03/16	12.00	Call	Currency Future	10.0000	17.0000	70.000	0	0	0
02/03/2009	\$ / R 2009/03/16	12.00	Put	Currency Future	1,871.0000	1,595.0000	(14.751)	0	0	0
02/03/2009	\$ / R 2009/03/16	11.90	Call	Currency Future	13.0000	21.0000	61.538	0	0	0
02/03/2009	\$ / R 2009/03/16	9.65	Call	Currency Future	557.0000	816.0000	46.499	0	0	0
02/03/2009	\$ / R 2009/03/16	11.35	Call	Currency Future	38.0000	56.0000	47.368	0	0	0
02/03/2009	\$ / R 2009/03/16	11.35	Put	Currency Future	1,249.0000	984.0000	(21.217)	0	0	0
02/03/2009	\$ / R 2009/06/12			Currency Future	10.3191	10.6086	2.805	10.6300	10.4800	33,492
02/03/2009	\$ / R 2009/06/12	11.85	Call	Currency Future	185.0000	280.0000	51.351	0	0	0
02/03/2009	\$ / R 2009/06/12	9.00	Put	Currency Future	108.0000	92.0000	(14.815)	0	0	0
02/03/2009	\$ / R 2009/06/12	10.05	Call	Currency Future	722.0000	924.0000	27.978	0	0	0
02/03/2009	\$ / R 2009/06/12	10.85	Put	Currency Future	968.0000	824.0000	(14.876)	0	0	0
02/03/2009	\$ / R 2009/06/12	9.10	Put	Currency Future	126.0000	108.0000	(14.286)	0	0	0
02/03/2009	\$ / R 2009/06/12	10.30	Call	Currency Future	621.0000	797.0000	28.341	0	0	0
02/03/2009	\$ / R 2009/06/12	10.90	Call	Currency Future	420.0000	566.0000	34.762	0	0	0
02/03/2009	\$ / R 2009/06/12	10.85	Call	Currency Future	437.0000	583.0000	33.410	0	0	0
02/03/2009	\$ / R 2009/06/12	9.90	Call	Currency Future	795.0000	1,016.0000	27.799	0	0	0
02/03/2009	\$ / R 2009/06/12	9.05	Put	Currency Future	117.0000	100.0000	(14.530)	0	0	0
02/03/2009	\$ / R 2009/06/12	10.05	Put	Currency Future	453.0000	365.0000	(19.426)	0	0	0
02/03/2009	\$ / R 2009/06/12	10.90	Put	Currency Future	1,001.0000	858.0000	(14.286)	0	0	0
02/03/2009	\$ / R 2009/06/12	9.90	Put	Currency Future	376.0000	307.0000	(18.351)	0	0	0
02/03/2009	\$ / R 2009/06/12	9.10	Call	Currency Future	1,345.0000	1,616.0000	20.149	0	0	0
02/03/2009	\$ / R 2009/06/12	10.80	Put	Currency Future	936.0000	791.0000	(15.491)	0	0	0
02/03/2009	\$ / R 2009/06/12	9.75	Put	Currency Future	306.0000	258.0000	(15.686)	0	0	0
02/03/2009	\$ / R 2009/06/12	10.60	Put	Currency Future	797.0000	664.0000	(16.688)	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
02/03/2009	\$ / R 2009/06/12	9.15	Call	Currency Future	1,305.0000	1,575.0000	20.690	0	0	0
02/03/2009	\$ / R 2009/06/12	10.80	Call	Currency Future	455.0000	599.0000	31.648	0	0	100
02/03/2009	\$ / R 2009/06/12	9.75	Call	Currency Future	875.0000	1,117.0000	27.657	0	0	0
02/03/2009	\$ / R 2009/06/12	9.50	Put	Currency Future	223.0000	189.0000	(15.247)	0	0	0
02/03/2009	\$ / R 2009/06/12	10.65	Put	Currency Future	832.0000	695.0000	(16.466)	0	0	0
02/03/2009	\$ / R 2009/06/12	10.35	Call	Currency Future	602.0000	774.0000	28.571	0	0	0
02/03/2009	\$ / R 2009/06/12	11.70	Put	Currency Future	1,593.0000	1,407.0000	(11.676)	0	0	0
02/03/2009	\$ / R 2009/06/12	9.50	Call	Currency Future	1,043.0000	1,298.0000	24.449	0	0	0
02/03/2009	\$ / R 2009/06/12	10.35	Put	Currency Future	632.0000	516.0000	(18.354)	0	0	0
02/03/2009	\$ / R 2009/06/12	11.70	Call	Currency Future	213.0000	316.0000	48.357	0	0	0
02/03/2009	\$ / R 2009/06/12	8.95	Call	Currency Future	1,468.0000	1,744.0000	18.801	0	0	0
02/03/2009	\$ / R 2009/06/12	8.60	Call	Currency Future	1,772.0000	2,055.0000	15.971	0	0	0
02/03/2009	\$ / R 2009/06/12	10.40	Call	Currency Future	583.0000	753.0000	29.160	0	0	0
02/03/2009	\$ / R 2009/06/12	9.05	Call	Currency Future	1,386.0000	1,658.0000	19.625	0	0	0
02/03/2009	\$ / R 2009/06/12	10.40	Put	Currency Future	664.0000	544.0000	(18.072)	0	0	0
02/03/2009	\$ / R 2009/06/12	9.95	Put	Currency Future	401.0000	325.0000	(18.953)	0	0	0
02/03/2009	\$ / R 2009/06/12	10.35	Put	Currency Future	632.0000	516.0000	(18.354)	0	0	0
02/03/2009	\$ / R 2009/06/12	9.00	Call	Currency Future	1,427.0000	1,701.0000	19.201	0	0	0
02/03/2009	\$ / R 2009/06/12	9.95	Call	Currency Future	770.0000	983.0000	27.662	0	0	0
02/03/2009	\$ / R 2009/06/12	8.90	Put	Currency Future	91.0000	79.0000	(13.187)	0	0	0
02/03/2009	\$ / R 2009/06/12	8.60	Call	Currency Future	1,772.0000	2,055.0000	15.971	0	0	0
02/03/2009	\$ / R 2009/06/12	10.60	Put	Currency Future	797.0000	664.0000	(16.688)	0	0	0
02/03/2009	\$ / R 2009/06/12	8.60	Put	Currency Future	53.0000	47.0000	(11.321)	0	0	0
02/03/2009	\$ / R 2009/06/12	8.35	Put	Currency Future	32.0000	29.0000	(9.375)	0	0	0
02/03/2009	\$ / R 2009/06/12	10.10	Call	Currency Future	701.0000	897.0000	27.960	0	0	0
02/03/2009	\$ / R 2009/06/12	10.40	Put	Currency Future	664.0000	544.0000	(18.072)	0	0	0
02/03/2009	\$ / R 2009/06/12	9.70	Call	Currency Future	907.0000	1,152.0000	27.012	0	0	0
02/03/2009	\$ / R 2009/06/12	8.35	Call	Currency Future	2,001.0000	2,287.0000	14.293	0	0	0
02/03/2009	\$ / R 2009/06/12	8.60	Put	Currency Future	53.0000	47.0000	(11.321)	0	0	0
02/03/2009	\$ / R 2009/06/12	9.70	Put	Currency Future	288.0000	243.0000	(15.625)	0	0	0
02/03/2009	\$ / R 2009/06/12	8.65	Call	Currency Future	1,728.0000	2,010.0000	16.319	0	0	0
02/03/2009	\$ / R 2009/06/12	8.25	Put	Currency Future	26.0000	23.0000	(11.538)	0	0	0
02/03/2009	\$ / R 2009/06/12	8.70	Put	Currency Future	64.0000	56.0000	(12.500)	0	0	0
02/03/2009	\$ / R 2009/06/12	10.40	Call	Currency Future	583.0000	753.0000	29.160	0	0	0
02/03/2009	\$ / R 2009/06/12	10.65	Call	Currency Future	501.0000	653.0000	30.339	0	0	0
02/03/2009	\$ / R 2009/06/12	10.60	Call	Currency Future	517.0000	673.0000	30.174	0	0	0

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02/03/2009	\$ / R 2009/06/12	10.80	Put	Currency Future	936.0000	791.0000	(15.491)	0	0	0
02/03/2009	\$ / R 2009/06/12	9.60	Call	Currency Future	973.0000	1,224.0000	25.797	0	0	0
02/03/2009	\$ / R 2009/06/12	8.25	Call	Currency Future	2,095.0000	2,382.0000	13.699	0	0	0
02/03/2009	\$ / R 2009/06/12	8.80	Call	Currency Future	1,596.0000	1,875.0000	17.481	0	0	0
02/03/2009	\$ / R 2009/06/12	10.30	Put	Currency Future	601.0000	488.0000	(18.802)	0	0	0
02/03/2009	\$ / R 2009/06/12	9.85	Call	Currency Future	821.0000	1,049.0000	27.771	0	0	0
02/03/2009	\$ / R 2009/06/12	10.80	Call	Currency Future	455.0000	599.0000	31.648	0	0	0
02/03/2009	\$ / R 2009/06/12	9.60	Put	Currency Future	254.0000	215.0000	(15.354)	0	0	0
02/03/2009	\$ / R 2009/06/12	8.65	Put	Currency Future	59.0000	51.0000	(13.559)	0	0	0
02/03/2009	\$ / R 2009/06/12	8.50	Call	Currency Future	1,863.0000	2,147.0000	15.244	0	0	0
02/03/2009	\$ / R 2009/06/12	8.70	Call	Currency Future	1,683.0000	1,964.0000	16.696	0	0	0
02/03/2009	\$ / R 2009/06/12	10.15	Call	Currency Future	680.0000	871.0000	28.088	0	0	0
02/03/2009	\$ / R 2009/06/12	10.10	Put	Currency Future	482.0000	388.0000	(19.502)	0	0	0
02/03/2009	\$ / R 2009/06/12	8.95	Call	Currency Future	1,468.0000	1,744.0000	18.801	0	0	0
02/03/2009	\$ / R 2009/06/12	8.85	Call	Currency Future	1,553.0000	1,831.0000	17.901	0	0	0
02/03/2009	\$ / R 2009/06/12	9.80	Put	Currency Future	328.0000	274.0000	(16.463)	0	0	0
02/03/2009	\$ / R 2009/06/12	11.15	Put	Currency Future	1,174.0000	1,022.0000	(12.947)	0	0	0
02/03/2009	\$ / R 2009/06/12	8.85	Put	Currency Future	84.0000	72.0000	(14.286)	0	0	0
02/03/2009	\$ / R 2009/06/12	8.90	Call	Currency Future	1,510.0000	1,787.0000	18.344	0	0	0
02/03/2009	\$ / R 2009/06/12	10.45	Put	Currency Future	696.0000	574.0000	(17.529)	0	0	0
02/03/2009	\$ / R 2009/06/12	9.80	Call	Currency Future	847.0000	1,083.0000	27.863	0	0	0
02/03/2009	\$ / R 2009/06/12	10.70	Call	Currency Future	487.0000	635.0000	30.390	0	0	0
02/03/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	343.0000	481.0000	40.233	0	0	0
02/03/2009	\$ / R 2009/06/12	8.95	Put	Currency Future	99.0000	85.0000	(14.141)	0	0	0
02/03/2009	\$ / R 2009/06/12	8.65	Call	Currency Future	1,728.0000	2,010.0000	16.319	0	0	0
02/03/2009	\$ / R 2009/06/12	8.50	Put	Currency Future	44.0000	39.0000	(11.364)	0	0	0
02/03/2009	\$ / R 2009/06/12	10.15	Put	Currency Future	511.0000	412.0000	(19.374)	0	0	0
02/03/2009	\$ / R 2009/06/12	10.50	Put	Currency Future	729.0000	604.0000	(17.147)	0	0	0
02/03/2009	\$ / R 2009/06/12	10.70	Put	Currency Future	868.0000	726.0000	(16.359)	0	0	0
02/03/2009	\$ / R 2009/06/12	8.65	Put	Currency Future	59.0000	51.0000	(13.559)	0	0	0
02/03/2009	\$ / R 2009/06/12	8.20	Call	Currency Future	2,142.0000	2,430.0000	13.445	0	0	0
02/03/2009	\$ / R 2009/06/12	9.85	Put	Currency Future	351.0000	290.0000	(17.379)	0	0	0
02/03/2009	\$ / R 2009/06/12	10.85	Put	Currency Future	968.0000	824.0000	(14.876)	0	0	0
02/03/2009	\$ / R 2009/06/12	8.20	Put	Currency Future	23.0000	21.0000	(8.696)	0	0	0
02/03/2009	\$ / R 2009/06/12	8.55	Call	Currency Future	1,817.0000	2,101.0000	15.630	0	0	0
02/03/2009	\$ / R 2009/06/12	8.40	Call	Currency Future	1,955.0000	2,240.0000	14.578	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/03/2009	\$ / R 2009/06/12	9.40	Call	Currency Future	1,114.0000	1,374.0000	23.339	0	0	0
02/03/2009	\$ / R 2009/06/12	8.45	Call	Currency Future	1,909.0000	2,194.0000	14.929	0	0	0
02/03/2009	\$ / R 2009/06/12	8.40	Put	Currency Future	36.0000	32.0000	(11.111)	0	0	0
02/03/2009	\$ / R 2009/06/12	8.40	Put	Currency Future	36.0000	32.0000	(11.111)	0	0	0
02/03/2009	\$ / R 2009/06/12	9.30	Put	Currency Future	170.0000	144.0000	(15.294)	0	0	0
02/03/2009	\$ / R 2009/06/12	10.50	Call	Currency Future	549.0000	713.0000	29.872	0	0	0
02/03/2009	\$ / R 2009/06/12	10.30	Call	Currency Future	621.0000	797.0000	28.341	0	0	0
02/03/2009	\$ / R 2009/06/12	10.55	Put	Currency Future	763.0000	634.0000	(16.907)	0	0	0
02/03/2009	\$ / R 2009/06/12	9.80	Call	Currency Future	847.0000	1,083.0000	27.863	0	0	0
02/03/2009	\$ / R 2009/06/12	8.45	Put	Currency Future	40.0000	35.0000	(12.500)	0	0	0
02/03/2009	\$ / R 2009/06/12	8.40	Call	Currency Future	1,955.0000	2,240.0000	14.578	0	0	0
02/03/2009	\$ / R 2009/06/12	8.80	Put	Currency Future	77.0000	66.0000	(14.286)	0	0	0
02/03/2009	\$ / R 2009/06/12	9.90	Call	Currency Future	795.0000	1,016.0000	27.799	0	0	0
02/03/2009	\$ / R 2009/06/12	10.45	Call	Currency Future	565.0000	733.0000	29.735	0	0	0
02/03/2009	\$ / R 2009/06/12	10.15	Call	Currency Future	680.0000	871.0000	28.088	0	0	0
02/03/2009	\$ / R 2009/06/12	10.55	Call	Currency Future	532.0000	692.0000	30.075	0	0	0
02/03/2009	\$ / R 2009/06/12	11.65	Call	Currency Future	222.0000	329.0000	48.198	0	0	0
02/03/2009	\$ / R 2009/06/12	9.40	Put	Currency Future	195.0000	166.0000	(14.872)	0	0	0
02/03/2009	\$ / R 2009/06/12	8.30	Put	Currency Future	29.0000	26.0000	(10.345)	0	0	0
02/03/2009	\$ / R 2009/06/12	8.90	Put	Currency Future	91.0000	79.0000	(13.187)	0	0	0
02/03/2009	\$ / R 2009/06/12	9.40	Put	Currency Future	195.0000	166.0000	(14.872)	0	0	0
02/03/2009	\$ / R 2009/06/12	9.65	Put	Currency Future	271.0000	229.0000	(15.498)	0	0	0
02/03/2009	\$ / R 2009/06/12	10.05	Put	Currency Future	453.0000	365.0000	(19.426)	0	0	0
02/03/2009	\$ / R 2009/06/12	10.60	Call	Currency Future	517.0000	673.0000	30.174	0	0	0
02/03/2009	\$ / R 2009/06/12	11.05	Put	Currency Future	1,103.0000	958.0000	(13.146)	0	0	0
02/03/2009	\$ / R 2009/06/12	9.80	Put	Currency Future	328.0000	274.0000	(16.463)	0	0	0
02/03/2009	\$ / R 2009/06/12	8.30	Call	Currency Future	2,048.0000	2,335.0000	14.014	0	0	0
02/03/2009	\$ / R 2009/06/12	8.90	Call	Currency Future	1,510.0000	1,787.0000	18.344	0	0	0
02/03/2009	\$ / R 2009/06/12	9.65	Call	Currency Future	940.0000	1,187.0000	26.277	0	0	0
02/03/2009	\$ / R 2009/06/12	10.05	Call	Currency Future	722.0000	924.0000	27.978	0	0	0
02/03/2009	\$ / R 2009/06/12	11.05	Call	Currency Future	372.0000	517.0000	38.978	0	0	0
02/03/2009	\$ / R 2009/06/12	8.55	Put	Currency Future	48.0000	42.0000	(12.500)	0	0	0
02/03/2009	\$ / R 2009/06/12	10.30	Put	Currency Future	601.0000	488.0000	(18.802)	0	0	0
02/03/2009	\$ / R 2009/06/12	8.70	Put	Currency Future	64.0000	56.0000	(12.500)	0	0	0
02/03/2009	\$ / R 2009/06/12	8.55	Call	Currency Future	1,817.0000	2,101.0000	15.630	0	0	0
02/03/2009	\$ / R 2009/06/12	9.10	Call	Currency Future	1,345.0000	1,616.0000	20.149	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/03/2009	\$ / R 2009/06/12	10.10	Call	Currency Future	701.0000	897.0000	27.960	0	0	0
02/03/2009	\$ / R 2009/06/12	10.15	Put	Currency Future	511.0000	412.0000	(19.374)	0	0	0
02/03/2009	\$ / R 2009/06/12	10.85	Call	Currency Future	437.0000	583.0000	33.410	0	0	0
02/03/2009	\$ / R 2009/06/12	8.80	Put	Currency Future	77.0000	66.0000	(14.286)	0	0	0
02/03/2009	\$ / R 2009/06/12	8.55	Put	Currency Future	48.0000	42.0000	(12.500)	0	0	0
02/03/2009	\$ / R 2009/06/12	9.20	Call	Currency Future	1,266.0000	1,534.0000	21.169	0	0	0
02/03/2009	\$ / R 2009/06/12	9.90	Put	Currency Future	376.0000	307.0000	(18.351)	0	0	0
02/03/2009	\$ / R 2009/06/12	8.95	Put	Currency Future	99.0000	85.0000	(14.141)	0	0	0
02/03/2009	\$ / R 2009/06/12	8.15	Call	Currency Future	2,190.0000	2,477.0000	13.105	0	0	0
02/03/2009	\$ / R 2009/06/12	10.10	Put	Currency Future	482.0000	388.0000	(19.502)	0	0	0
02/03/2009	\$ / R 2009/06/12	10.95	Call	Currency Future	404.0000	551.0000	36.386	0	0	0
02/03/2009	\$ / R 2009/06/12	11.20	Call	Currency Future	329.0000	463.0000	40.729	0	0	0
02/03/2009	\$ / R 2009/06/12	8.15	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
02/03/2009	\$ / R 2009/06/12	9.30	Call	Currency Future	1,189.0000	1,453.0000	22.204	0	0	0
02/03/2009	\$ / R 2009/06/12	10.65	Call	Currency Future	501.0000	653.0000	30.339	0	0	0
02/03/2009	\$ / R 2009/06/12	11.35	Put	Currency Future	1,320.0000	1,156.0000	(12.424)	0	0	0
02/03/2009	\$ / R 2009/06/12	11.85	Put	Currency Future	1,716.0000	1,522.0000	(11.305)	0	0	0
02/03/2009	\$ / R 2009/06/12	8.80	Call	Currency Future	1,596.0000	1,875.0000	17.481	0	0	0
02/03/2009	\$ / R 2009/06/12	8.05	Call	Currency Future	2,286.0000	2,574.0000	12.598	0	0	0
02/03/2009	\$ / R 2009/06/12	9.70	Put	Currency Future	288.0000	243.0000	(15.625)	0	0	0
02/03/2009	\$ / R 2009/06/12	10.55	Call	Currency Future	532.0000	692.0000	30.075	0	0	0
02/03/2009	\$ / R 2009/06/12	11.35	Call	Currency Future	289.0000	414.0000	43.253	0	0	0
02/03/2009	\$ / R 2009/06/12	11.20	Put	Currency Future	1,209.0000	1,055.0000	(12.738)	0	0	0
02/03/2009	\$ / R 2009/06/12	9.20	Call	Currency Future	1,266.0000	1,534.0000	21.169	0	0	0
02/03/2009	\$ / R 2009/06/12	9.70	Call	Currency Future	907.0000	1,152.0000	27.012	0	0	0
02/03/2009	\$ / R 2009/06/12	9.55	Call	Currency Future	1,008.0000	1,260.0000	25.000	0	0	0
02/03/2009	\$ / R 2009/06/12	11.65	Put	Currency Future	1,553.0000	1,370.0000	(11.784)	0	0	0
02/03/2009	\$ / R 2009/06/12	12.05	Call	Currency Future	154.0000	238.0000	54.545	0	0	0
02/03/2009	\$ / R 2009/06/12	8.05	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
02/03/2009	\$ / R 2009/06/12	9.60	Call	Currency Future	973.0000	1,224.0000	25.797	0	0	0
02/03/2009	\$ / R 2009/06/12	10.55	Put	Currency Future	763.0000	634.0000	(16.907)	0	0	0
02/03/2009	\$ / R 2009/06/12	9.55	Put	Currency Future	238.0000	202.0000	(15.126)	0	0	0
02/03/2009	\$ / R 2009/06/12	10.95	Put	Currency Future	1,035.0000	892.0000	(13.816)	0	0	0
02/03/2009	\$ / R 2009/06/12	9.15	Put	Currency Future	136.0000	116.0000	(14.706)	0	0	0
02/03/2009	\$ / R 2009/06/12	9.60	Put	Currency Future	254.0000	215.0000	(15.354)	0	0	0
02/03/2009	\$ / R 2009/06/12	11.25	Call	Currency Future	315.0000	446.0000	41.587	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/03/2009	\$ / R 2009/06/12	12.00	Put	Currency Future	1,842.0000	1,639.0000	(11.021)	0	0	0
02/03/2009	\$ / R 2009/06/12	9.20	Put	Currency Future	147.0000	125.0000	(14.966)	0	0	0
02/03/2009	\$ / R 2009/06/12	11.00	Put	Currency Future	1,069.0000	927.0000	(13.283)	0	0	0
02/03/2009	\$ / R 2009/06/12	11.60	Call	Currency Future	232.0000	342.0000	47.414	0	0	0
02/03/2009	\$ / R 2009/06/12	11.90	Put	Currency Future	1,758.0000	1,561.0000	(11.206)	0	0	0
02/03/2009	\$ / R 2009/06/12	11.10	Call	Currency Future	357.0000	498.0000	39.496	0	0	0
02/03/2009	\$ / R 2009/06/12	11.90	Call	Currency Future	177.0000	269.0000	51.977	0	0	0
02/03/2009	\$ / R 2009/06/12	9.30	Put	Currency Future	170.0000	144.0000	(15.294)	0	0	0
02/03/2009	\$ / R 2009/06/12	10.20	Call	Currency Future	660.0000	845.0000	28.030	0	0	0
02/03/2009	\$ / R 2009/06/12	11.10	Put	Currency Future	1,138.0000	990.0000	(13.005)	0	0	0
02/03/2009	\$ / R 2009/06/12	11.50	Put	Currency Future	1,435.0000	1,261.0000	(12.125)	0	0	0
02/03/2009	\$ / R 2009/06/12	11.80	Put	Currency Future	1,675.0000	1,483.0000	(11.463)	0	0	0
02/03/2009	\$ / R 2009/06/12	9.30	Call	Currency Future	1,189.0000	1,453.0000	22.204	0	0	0
02/03/2009	\$ / R 2009/06/12	9.40	Call	Currency Future	1,114.0000	1,374.0000	23.339	0	0	0
02/03/2009	\$ / R 2009/06/12	10.20	Put	Currency Future	541.0000	437.0000	(19.224)	0	0	0
02/03/2009	\$ / R 2009/06/12	11.00	Call	Currency Future	388.0000	535.0000	37.887	0	0	0
02/03/2009	\$ / R 2009/06/12	11.80	Call	Currency Future	194.0000	292.0000	50.515	0	0	0
02/03/2009	\$ / R 2009/06/12	9.20	Put	Currency Future	147.0000	125.0000	(14.966)	0	0	0
02/03/2009	\$ / R 2009/06/12	11.25	Put	Currency Future	1,246.0000	1,088.0000	(12.681)	0	0	0
02/03/2009	\$ / R 2009/06/12	12.00	Call	Currency Future	161.0000	248.0000	54.037	0	0	0
02/03/2009	\$ / R 2009/06/12	10.20	Call	Currency Future	660.0000	845.0000	28.030	0	0	0
02/03/2009	\$ / R 2009/06/12	10.75	Call	Currency Future	473.0000	617.0000	30.444	0	0	0
02/03/2009	\$ / R 2009/06/12	11.40	Call	Currency Future	277.0000	399.0000	44.043	0	0	0
02/03/2009	\$ / R 2009/06/12	12.10	Put	Currency Future	1,928.0000	1,720.0000	(10.788)	0	0	0
02/03/2009	\$ / R 2009/06/12	10.00	Put	Currency Future	426.0000	343.0000	(19.484)	0	0	0
02/03/2009	\$ / R 2009/06/12	12.10	Call	Currency Future	147.0000	228.0000	55.102	0	0	0
02/03/2009	\$ / R 2009/06/12	10.00	Call	Currency Future	746.0000	951.0000	27.480	0	0	0
02/03/2009	\$ / R 2009/06/12	11.15	Put	Currency Future	1,174.0000	1,022.0000	(12.947)	0	0	0
02/03/2009	\$ / R 2009/06/12	11.55	Put	Currency Future	1,474.0000	1,297.0000	(12.008)	0	0	0
02/03/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	343.0000	481.0000	40.233	0	0	0
02/03/2009	\$ / R 2009/06/12	11.55	Call	Currency Future	243.0000	356.0000	46.502	0	0	0
02/03/2009	\$ / R 2009/06/12	11.45	Call	Currency Future	265.0000	384.0000	44.906	0	0	0
02/03/2009	\$ / R 2009/06/12	9.10	Put	Currency Future	126.0000	108.0000	(14.286)	0	0	0
02/03/2009	\$ / R 2009/06/12	10.75	Put	Currency Future	904.0000	758.0000	(16.150)	0	0	0
02/03/2009	\$ / R 2009/06/12	12.05	Call	Currency Future	154.0000	238.0000	54.545	0	0	0
02/03/2009	\$ / R 2009/06/12	11.45	Put	Currency Future	1,396.0000	1,225.0000	(12.249)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/03/2009	\$ / R 2009/06/12	10.20	Put	Currency Future	541.0000	437.0000	(19.224)	0	0	0
02/03/2009	\$ / R 2009/06/12	11.30	Call	Currency Future	302.0000	430.0000	42.384	0	0	0
02/03/2009	\$ / R 2009/06/12	12.05	Put	Currency Future	1,885.0000	1,679.0000	(10.928)	0	0	0
02/03/2009	\$ / R 2009/06/12	11.55	Call	Currency Future	243.0000	356.0000	46.502	0	0	0
02/03/2009	\$ / R 2009/06/12	11.30	Put	Currency Future	1,283.0000	1,121.0000	(12.627)	0	0	0
02/03/2009	\$ / R 2009/06/12	12.15	Put	Currency Future	1,971.0000	1,760.0000	(10.705)	0	0	0
02/03/2009	\$ / R 2009/06/12	8.75	Call	Currency Future	1,639.0000	1,920.0000	17.145	0	0	0
02/03/2009	\$ / R 2009/06/12	11.40	Put	Currency Future	1,358.0000	1,190.0000	(12.371)	0	0	0
02/03/2009	\$ / R 2009/06/12	12.25	Call	Currency Future	127.0000	201.0000	58.268	0	0	0
02/03/2009	\$ / R 2009/06/12	8.70	Call	Currency Future	1,683.0000	1,964.0000	16.696	0	0	0
02/03/2009	\$ / R 2009/06/12	11.60	Put	Currency Future	1,513.0000	1,333.0000	(11.897)	0	0	0
02/03/2009	\$ / R 2009/06/12	12.25	Put	Currency Future	2,058.0000	1,843.0000	(10.447)	0	0	0
02/03/2009	\$ / R 2009/06/12	8.75	Put	Currency Future	70.0000	61.0000	(12.857)	0	0	0
02/03/2009	\$ / R 2009/06/12	11.05	Put	Currency Future	1,103.0000	958.0000	(13.146)	0	0	0
02/03/2009	\$ / R 2009/06/12	11.10	Call	Currency Future	357.0000	498.0000	39.496	0	0	0
02/03/2009	\$ / R 2009/06/12	12.15	Call	Currency Future	140.0000	219.0000	56.429	0	0	0
02/03/2009	\$ / R 2009/06/12	11.05	Call	Currency Future	372.0000	517.0000	38.978	0	0	0
02/03/2009	\$ / R 2009/06/12	10.65	Put	Currency Future	832.0000	695.0000	(16.466)	0	0	0
02/03/2009	\$ / R 2009/06/12	11.35	Call	Currency Future	289.0000	414.0000	43.253	0	0	0
02/03/2009	\$ / R 2009/06/12	10.25	Put	Currency Future	571.0000	462.0000	(19.089)	0	0	0
02/03/2009	\$ / R 2009/06/12	11.35	Put	Currency Future	1,320.0000	1,156.0000	(12.424)	0	0	0
02/03/2009	\$ / R 2009/06/12	10.35	Call	Currency Future	602.0000	774.0000	28.571	0	0	0
02/03/2009	\$ / R 2009/06/12	8.45	Put	Currency Future	40.0000	35.0000	(12.500)	0	0	0
02/03/2009	\$ / R 2009/06/12	10.25	Call	Currency Future	640.0000	821.0000	28.281	0	0	0
02/03/2009	\$ / R 2009/06/12	8.45	Call	Currency Future	1,909.0000	2,194.0000	14.929	0	0	0
02/03/2009	\$ / R 2009/06/12	9.55	Put	Currency Future	238.0000	202.0000	(15.126)	0	0	0
02/03/2009	\$ / R 2009/06/12	10.90	Call	Currency Future	420.0000	566.0000	34.762	0	0	0
02/03/2009	\$ / R 2009/06/12	11.10	Put	Currency Future	1,138.0000	990.0000	(13.005)	0	0	0
02/03/2009	\$ / R 2009/06/12	10.90	Put	Currency Future	1,001.0000	858.0000	(14.286)	0	0	0
02/03/2009	\$ / R 2009/06/12	11.50	Call	Currency Future	254.0000	370.0000	45.669	0	0	0
02/03/2009	\$ / R 2009/06/12	9.55	Call	Currency Future	1,008.0000	1,260.0000	25.000	0	0	0
02/03/2009	\$ / R 2009/06/12	9.45	Put	Currency Future	209.0000	177.0000	(15.311)	0	0	0
02/03/2009	\$ / R 2009/06/12	11.40	Put	Currency Future	1,358.0000	1,190.0000	(12.371)	0	0	0
02/03/2009	\$ / R 2009/06/12	11.40	Call	Currency Future	277.0000	399.0000	44.043	0	0	0
02/03/2009	\$ / R 2009/06/12	11.30	Put	Currency Future	1,283.0000	1,121.0000	(12.627)	0	0	0
02/03/2009	\$ / R 2009/06/12	11.30	Call	Currency Future	302.0000	430.0000	42.384	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/03/2009	\$ / R	2009/06/12	9.95	Call	Currency Future	770.0000	983.0000	27.662	0	0	0
02/03/2009	\$ / R	2009/06/12	12.05	Put	Currency Future	1,885.0000	1,679.0000	(10.928)	0	0	0
02/03/2009	\$ / R	2009/06/12	9.45	Call	Currency Future	1,078.0000	1,336.0000	23.933	0	0	0
02/03/2009	\$ / R	2009/06/12	11.95	Call	Currency Future	169.0000	258.0000	52.663	0	0	0
02/03/2009	\$ / R	2009/06/12	9.95	Put	Currency Future	401.0000	325.0000	(18.953)	0	0	0
02/03/2009	\$ / R	2009/06/12	11.55	Put	Currency Future	1,474.0000	1,297.0000	(12.008)	0	0	0
02/03/2009	\$ / R	2009/06/12	11.75	Call	Currency Future	203.0000	304.0000	49.754	0	0	0
02/03/2009	\$ / R	2009/06/12	11.75	Put	Currency Future	1,634.0000	1,445.0000	(11.567)	0	0	0
02/03/2009	\$ / R	2009/06/12	9.35	Call	Currency Future	1,151.0000	1,413.0000	22.763	0	0	0
02/03/2009	\$ / R	2009/06/12	11.95	Put	Currency Future	1,800.0000	1,600.0000	(11.111)	0	0	0
02/03/2009	\$ / R	2009/06/12	9.85	Put	Currency Future	351.0000	290.0000	(17.379)	0	0	0
02/03/2009	\$ / R	2009/06/12	9.85	Call	Currency Future	821.0000	1,049.0000	27.771	0	0	0
02/03/2009	\$ / R	2009/06/12	9.65	Put	Currency Future	271.0000	229.0000	(15.498)	0	0	0
02/03/2009	\$ / R	2009/06/12	9.65	Call	Currency Future	940.0000	1,187.0000	26.277	0	0	0
02/03/2009	\$ / R	2009/06/12	9.35	Put	Currency Future	182.0000	155.0000	(14.835)	0	0	0
02/03/2009	\$ / R	2009/09/14			Currency Future	10.4640	10.7588	2.817	10.7500	10.6900	279
02/03/2009	\$ / R	2009/09/14	10.45	Call	Currency Future	863.0000	1,048.0000	21.437	0	0	0
02/03/2009	\$ / R	2009/09/14	9.85	Call	Currency Future	1,117.0000	1,362.0000	21.934	0	0	0
02/03/2009	\$ / R	2009/09/14	10.10	Put	Currency Future	637.0000	552.0000	(13.344)	0	0	0
02/03/2009	\$ / R	2009/09/14	9.90	Put	Currency Future	524.0000	472.0000	(9.924)	0	0	0
02/03/2009	\$ / R	2009/09/14	10.85	Call	Currency Future	729.0000	893.0000	22.497	0	0	0
02/03/2009	\$ / R	2009/09/14	10.85	Put	Currency Future	1,115.0000	984.0000	(11.749)	0	0	0
02/03/2009	\$ / R	2009/09/14	10.20	Call	Currency Future	961.0000	1,153.0000	19.979	0	0	0
02/03/2009	\$ / R	2009/09/14	10.10	Call	Currency Future	1,001.0000	1,210.0000	20.879	0	0	0
02/03/2009	\$ / R	2009/09/14	10.45	Put	Currency Future	849.0000	739.0000	(12.956)	0	0	0
02/03/2009	\$ / R	2009/09/14	9.85	Put	Currency Future	503.0000	453.0000	(9.940)	0	0	0
02/03/2009	\$ / R	2009/09/14	10.50	Put	Currency Future	881.0000	769.0000	(12.713)	0	0	0
02/03/2009	\$ / R	2009/09/14	10.55	Call	Currency Future	827.0000	1,008.0000	21.886	0	0	0
02/03/2009	\$ / R	2009/09/14	9.90	Call	Currency Future	1,088.0000	1,331.0000	22.335	0	0	0
02/03/2009	\$ / R	2009/09/14	10.60	Put	Currency Future	945.0000	830.0000	(12.169)	0	0	0
02/03/2009	\$ / R	2009/09/14	10.55	Put	Currency Future	913.0000	800.0000	(12.377)	0	0	0
02/03/2009	\$ / R	2009/09/14	10.60	Call	Currency Future	809.0000	989.0000	22.250	0	0	0
02/03/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	697.0000	594.0000	(14.778)	0	0	0
02/03/2009	\$ / R	2009/09/14	10.35	Put	Currency Future	788.0000	679.0000	(13.832)	0	0	0
02/03/2009	\$ / R	2009/09/14	10.25	Put	Currency Future	727.0000	622.0000	(14.443)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/03/2009	\$ / R 2009/09/14	10.25	Call	Currency Future	941.0000	1,131.0000	20.191	0	0	0
02/03/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	792.0000	969.0000	22.348	0	0	0
02/03/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	827.0000	1,008.0000	21.886	0	0	0
02/03/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	978.0000	860.0000	(12.065)	0	0	0
02/03/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	913.0000	800.0000	(12.377)	0	0	0
02/03/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	1,065.0000	1,300.0000	22.066	0	0	0
02/03/2009	\$ / R 2009/09/14	10.00	Call	Currency Future	1,043.0000	1,270.0000	21.764	0	0	0
02/03/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	551.0000	491.0000	(10.889)	0	0	0
02/03/2009	\$ / R 2009/09/14	11.30	Call	Currency Future	574.0000	741.0000	29.094	0	0	0
02/03/2009	\$ / R 2009/09/14	10.00	Put	Currency Future	579.0000	511.0000	(11.744)	0	0	0
02/03/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	809.0000	989.0000	22.250	0	0	0
02/03/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	758.0000	650.0000	(14.248)	0	0	0
02/03/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	945.0000	830.0000	(12.169)	0	0	0
02/03/2009	\$ / R 2009/09/14	11.30	Put	Currency Future	1,410.0000	1,282.0000	(9.078)	0	0	0
02/03/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	697.0000	594.0000	(14.778)	0	0	0
02/03/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	902.0000	1,088.0000	20.621	0	0	0
02/03/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	961.0000	1,153.0000	19.979	0	0	0
02/03/2009	\$ / R 2009/09/14	10.50	Call	Currency Future	845.0000	1,028.0000	21.657	0	0	0
02/03/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	981.0000	1,181.0000	20.387	0	0	0
02/03/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	922.0000	1,109.0000	20.282	0	0	0
02/03/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	667.0000	573.0000	(14.093)	0	0	0
02/03/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	758.0000	650.0000	(14.248)	0	0	0
02/03/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	922.0000	1,109.0000	20.282	0	0	0
02/03/2009	\$ / R 2009/09/14	10.75	Call	Currency Future	760.0000	930.0000	22.368	0	0	0
02/03/2009	\$ / R 2009/09/14	10.75	Put	Currency Future	1,046.0000	921.0000	(11.950)	0	0	0
02/03/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	1,310.0000	1,185.0000	(9.542)	0	0	0
02/03/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	744.0000	911.0000	22.446	0	0	0
02/03/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	1,303.0000	1,560.0000	19.724	0	0	0
02/03/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	624.0000	794.0000	27.244	0	0	0
02/03/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	1,115.0000	984.0000	(11.749)	0	0	0
02/03/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	729.0000	893.0000	22.497	0	0	0
02/03/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	818.0000	709.0000	(13.325)	0	0	0
02/03/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	1,150.0000	1,017.0000	(11.565)	0	0	0
02/03/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	714.0000	875.0000	22.549	0	0	0
02/03/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	882.0000	1,068.0000	21.088	0	0	0
02/03/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	1,239.0000	1,492.0000	20.420	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/03/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	389.0000	351.0000	(9.769)	0	0	0
02/03/2009	\$ / R 2009/09/14	11.25	Put	Currency Future	1,376.0000	1,250.0000	(9.157)	0	0	0
02/03/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	425.0000	383.0000	(9.882)	0	0	0
02/03/2009	\$ / R 2009/09/14	11.25	Call	Currency Future	590.0000	759.0000	28.644	0	0	0
02/03/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	1,245.0000	1,116.0000	(10.361)	0	0	0
02/03/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	641.0000	809.0000	26.209	0	0	0
02/03/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	1,080.0000	953.0000	(11.759)	0	0	0
02/03/2009	\$ / R 2009/09/14	9.75	Call	Currency Future	1,177.0000	1,426.0000	21.155	0	0	0
02/03/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	1,150.0000	1,017.0000	(11.565)	0	0	0
02/03/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	1,277.0000	1,150.0000	(9.945)	0	0	0
02/03/2009	\$ / R 2009/09/14	9.75	Put	Currency Future	463.0000	417.0000	(9.935)	0	0	0
02/03/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	714.0000	875.0000	22.549	0	0	0
02/03/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	1,022.0000	1,240.0000	21.331	0	0	0
02/03/2009	\$ / R 2009/09/14	11.00	Put	Currency Future	1,213.0000	1,083.0000	(10.717)	0	0	0
02/03/2009	\$ / R 2009/09/14	11.00	Call	Currency Future	677.0000	841.0000	24.225	0	0	0
02/03/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	608.0000	531.0000	(12.664)	0	0	0
02/03/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	608.0000	531.0000	(12.664)	0	0	0
02/03/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	1,022.0000	1,240.0000	21.331	0	0	0
02/03/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	902.0000	1,088.0000	20.621	0	0	0
02/03/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	659.0000	825.0000	25.190	0	0	0
02/03/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	788.0000	679.0000	(13.832)	0	0	0
02/03/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	524.0000	472.0000	(9.924)	0	0	0
02/03/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	1,088.0000	1,331.0000	22.335	0	0	0
02/03/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	1,147.0000	1,394.0000	21.534	0	0	0
02/03/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	1,245.0000	1,116.0000	(10.361)	0	0	0
02/03/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	483.0000	435.0000	(9.938)	0	0	0
02/03/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	659.0000	825.0000	25.190	0	0	0
02/03/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	882.0000	1,068.0000	21.088	0	0	0
02/03/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	818.0000	709.0000	(13.325)	0	0	0
02/03/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	1,147.0000	1,394.0000	21.534	0	0	0
02/03/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	1,208.0000	1,459.0000	20.778	0	0	0
02/03/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	483.0000	435.0000	(9.938)	0	0	0
02/03/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	407.0000	367.0000	(9.828)	0	0	0
02/03/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	1,271.0000	1,526.0000	20.063	0	0	0
02/03/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	667.0000	573.0000	(14.093)	0	0	0
02/03/2009	\$ / R 2009/09/14	9.50	Call	Currency Future	1,336.0000	1,595.0000	19.386	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/03/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	1,208.0000	1,459.0000	20.778	0	0	0
02/03/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	444.0000	400.0000	(9.910)	0	0	0
02/03/2009	\$ / R 2009/09/14	9.50	Put	Currency Future	372.0000	336.0000	(9.677)	0	0	0
02/03/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	444.0000	400.0000	(9.910)	0	0	0
02/03/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	981.0000	1,181.0000	20.387	0	0	0
02/03/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	1,080.0000	953.0000	(11.759)	0	0	0
02/03/2009	\$ / R 2009/09/14	10.95	Put	Currency Future	1,181.0000	1,049.0000	(11.177)	0	0	0
02/03/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	744.0000	911.0000	22.446	0	0	0
02/03/2009	\$ / R 2009/09/14	10.95	Call	Currency Future	695.0000	858.0000	23.453	0	0	0
02/03/2009	\$ / R 2009/09/14	10.70	Call	Currency Future	776.0000	949.0000	22.294	0	0	0
02/03/2009	\$ / R 2009/09/14	10.70	Put	Currency Future	1,012.0000	890.0000	(12.055)	0	0	0
02/03/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	637.0000	552.0000	(13.344)	0	0	0
02/03/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	1,001.0000	1,210.0000	20.879	0	0	0
02/03/2009	\$ / R 2009/12/14			Currency Future	10.5906	10.8908	2.835	0.0000	0.0000	0
02/03/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	831.0000	986.0000	18.652	0	0	0
02/03/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	616.0000	732.0000	18.831	0	0	10,100
02/03/2009	\$ / R 2009/12/14	10.65	Put	Currency Future	1,090.0000	970.0000	(11.009)	0	0	0
02/03/2009	\$ / R 2009/12/14	10.05	Call	Currency Future	1,260.0000	1,472.0000	16.825	0	0	0
02/03/2009	\$ / R 2009/12/14	11.15	Call	Currency Future	872.0000	1,034.0000	18.578	0	0	0
02/03/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	1,083.0000	1,270.0000	17.267	0	0	0
02/03/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	1,197.0000	1,400.0000	16.959	0	0	0
02/03/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	993.0000	879.0000	(11.480)	0	0	0
02/03/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	807.0000	709.0000	(12.144)	0	0	0
02/03/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	1,540.0000	1,396.0000	(9.351)	0	0	0
02/03/2009	\$ / R 2009/12/14	11.50	Put	Currency Future	1,689.0000	1,536.0000	(9.059)	0	0	0
02/03/2009	\$ / R 2009/12/14	10.65	Call	Currency Future	1,031.0000	1,211.0000	17.459	0	0	0
02/03/2009	\$ / R 2009/12/14	10.05	Put	Currency Future	720.0000	631.0000	(12.361)	0	0	0
02/03/2009	\$ / R 2009/12/14	11.15	Put	Currency Future	1,431.0000	1,294.0000	(9.574)	0	0	0
02/03/2009	\$ / R 2009/12/14	10.60	Call	Currency Future	1,049.0000	1,231.0000	17.350	0	0	0
02/03/2009	\$ / R 2009/12/14	11.10	Put	Currency Future	1,396.0000	1,260.0000	(9.742)	0	0	0
02/03/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	1,058.0000	940.0000	(11.153)	0	0	0
02/03/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	1,189.0000	1,065.0000	(10.429)	0	0	0
02/03/2009	\$ / R 2009/12/14	11.10	Call	Currency Future	886.0000	1,051.0000	18.623	0	0	0
02/03/2009	\$ / R 2009/12/14	11.50	Call	Currency Future	780.0000	927.0000	18.846	0	0	0
02/03/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	979.0000	1,156.0000	18.080	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/03/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	1,283.0000	1,497.0000	16.680	0	0	0
02/03/2009	\$ / R 2009/12/14	10.00	Put	Currency Future	692.0000	606.0000	(12.428)	0	0	0
02/03/2009	\$ / R 2009/12/14	10.70	Call	Currency Future	1,013.0000	1,193.0000	17.769	0	0	0
02/03/2009	\$ / R 2009/12/14	11.20	Put	Currency Future	1,467.0000	1,327.0000	(9.543)	0	0	0
02/03/2009	\$ / R 2009/12/14	10.30	Put	Currency Future	867.0000	764.0000	(11.880)	0	0	0
02/03/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	979.0000	1,156.0000	18.080	0	0	0
02/03/2009	\$ / R 2009/12/14	10.30	Call	Currency Future	1,157.0000	1,355.0000	17.113	0	0	0
02/03/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	1,189.0000	1,065.0000	(10.429)	0	0	0
02/03/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	1,239.0000	1,447.0000	16.788	0	0	0
02/03/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	2,325.0000	2,141.0000	(7.914)	0	0	0
02/03/2009	\$ / R 2009/12/14	10.70	Put	Currency Future	1,123.0000	1,002.0000	(10.775)	0	0	0
02/03/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	616.0000	732.0000	18.831	0	0	84
02/03/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	1,025.0000	909.0000	(11.317)	0	0	0
02/03/2009	\$ / R 2009/12/14	11.20	Call	Currency Future	858.0000	1,018.0000	18.648	0	0	0
02/03/2009	\$ / R 2009/12/14	11.60	Put	Currency Future	1,766.0000	1,608.0000	(8.947)	0	0	0
02/03/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	1,066.0000	1,250.0000	17.261	0	0	9,530
02/03/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	505.0000	604.0000	19.604	0	0	9,530
02/03/2009	\$ / R 2009/12/14	10.75	Call	Currency Future	996.0000	1,174.0000	17.871	0	0	0
02/03/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	638.0000	557.0000	(12.696)	0	0	0
02/03/2009	\$ / R 2009/12/14	11.60	Call	Currency Future	756.0000	899.0000	18.915	0	0	0
02/03/2009	\$ / R 2009/12/14	10.75	Put	Currency Future	1,156.0000	1,033.0000	(10.640)	0	0	0
02/03/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	2,325.0000	2,141.0000	(7.914)	0	0	0
02/03/2009	\$ / R 2009/12/14	13.00	Put	Currency Future	2,915.0000	2,713.0000	(6.930)	0	0	0
02/03/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	1,329.0000	1,548.0000	16.479	0	0	10,184
02/03/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	748.0000	657.0000	(12.166)	0	0	0
02/03/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	1,101.0000	1,291.0000	17.257	0	0	0
02/03/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	402.0000	358.0000	(10.945)	0	0	0
02/03/2009	\$ / R 2009/12/14	10.40	Put	Currency Future	929.0000	821.0000	(11.625)	0	0	0
02/03/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	748.0000	657.0000	(12.166)	0	0	0
02/03/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	1,138.0000	1,333.0000	17.135	0	0	0
02/03/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	1,239.0000	1,447.0000	16.788	0	0	0
02/03/2009	\$ / R 2009/12/14	12.70	Call	Currency Future	549.0000	656.0000	19.490	0	0	0
02/03/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	898.0000	792.0000	(11.804)	0	0	0
02/03/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	2,000.0000	1,831.0000	(8.450)	0	0	0
02/03/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	712.0000	846.0000	18.820	0	0	0
02/03/2009	\$ / R 2009/12/14	10.45	Put	Currency Future	961.0000	850.0000	(11.550)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/03/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	2,366.0000	2,181.0000	(7.819)	0	0	0
02/03/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	492.0000	588.0000	19.512	0	0	0
02/03/2009	\$ / R 2009/12/14	12.95	Call	Currency Future	512.0000	612.0000	19.531	0	0	0
02/03/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	3,001.0000	2,797.0000	(6.798)	0	0	0
02/03/2009	\$ / R 2009/12/14	12.95	Put	Currency Future	2,872.0000	2,671.0000	(6.999)	0	0	0
02/03/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	1,791.0000	2,057.0000	14.852	0	0	0
02/03/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	527.0000	629.0000	19.355	0	0	0
02/03/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	437.0000	523.0000	19.680	0	0	0
02/03/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	156.0000	142.0000	(8.974)	0	0	0
02/03/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	78.0000	72.0000	(7.692)	0	0	0
02/03/2009	\$ / R 2009/12/14	13.55	Put	Currency Future	3,397.0000	3,183.0000	(6.300)	0	0	0
02/03/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	2,247.0000	2,533.0000	12.728	0	0	0
02/03/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	2,718.0000	3,013.0000	10.854	0	0	0
02/03/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	607.0000	722.0000	18.946	0	0	0
02/03/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	691.0000	822.0000	18.958	0	0	0
02/03/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	108.0000	99.0000	(8.333)	0	0	0
02/03/2009	\$ / R 2009/12/14	13.20	Put	Currency Future	3,088.0000	2,882.0000	(6.671)	0	0	0
02/03/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	51.0000	48.0000	(5.882)	0	0	0
02/03/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	2,499.0000	2,790.0000	11.645	0	0	0
02/03/2009	\$ / R 2009/12/14	13.20	Call	Currency Future	479.0000	573.0000	19.624	0	0	0
02/03/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	2,206.0000	2,491.0000	12.919	0	0	0
02/03/2009	\$ / R 2009/12/14	10.40	Call	Currency Future	1,120.0000	1,311.0000	17.054	0	0	0
02/03/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	1,256.0000	1,131.0000	(9.952)	0	0	0
02/03/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	1,504.0000	1,361.0000	(9.508)	0	0	0
02/03/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	2,008.0000	2,288.0000	13.944	0	0	0
02/03/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	2,744.0000	2,547.0000	(7.179)	0	0	0
02/03/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	1,757.0000	2,021.0000	15.026	0	0	0
02/03/2009	\$ / R 2009/12/14	11.00	Call	Currency Future	916.0000	1,086.0000	18.559	0	0	0
02/03/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	701.0000	834.0000	18.973	0	0	0
02/03/2009	\$ / R 2009/12/14	11.75	Put	Currency Future	1,882.0000	1,718.0000	(8.714)	0	0	0
02/03/2009	\$ / R 2009/12/14	13.75	Put	Currency Future	3,570.0000	3,357.0000	(5.966)	0	0	0
02/03/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	165.0000	150.0000	(9.091)	0	0	0
02/03/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	108.0000	99.0000	(8.333)	0	0	0
02/03/2009	\$ / R 2009/12/14	10.90	Call	Currency Future	947.0000	1,121.0000	18.374	0	0	0
02/03/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	665.0000	581.0000	(12.632)	0	0	0
02/03/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	1,401.0000	1,629.0000	16.274	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/03/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	1,593.0000	1,849.0000	16.070	0	0	0
02/03/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	316.0000	281.0000	(11.076)	0	0	0
02/03/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	332.0000	295.0000	(11.145)	0	0	1,000
02/03/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	561.0000	488.0000	(13.012)	0	0	0
02/03/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	300.0000	266.0000	(11.333)	0	0	0
02/03/2009	\$ / R 2009/12/14	11.00	Put	Currency Future	1,325.0000	1,195.0000	(9.811)	0	0	0
02/03/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	2,499.0000	2,790.0000	11.645	0	0	0
02/03/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	1,723.0000	1,986.0000	15.264	0	0	0
02/03/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	2,080.0000	1,907.0000	(8.317)	0	0	0
02/03/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	534.0000	638.0000	19.476	0	0	0
02/03/2009	\$ / R 2009/12/14	12.40	Put	Currency Future	2,408.0000	2,221.0000	(7.766)	0	0	0
02/03/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	123.0000	112.0000	(8.943)	0	0	0
02/03/2009	\$ / R 2009/12/14	12.40	Call	Currency Future	599.0000	712.0000	18.865	0	0	0
02/03/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	2,413.0000	2,703.0000	12.018	0	0	0
02/03/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	454.0000	544.0000	19.824	0	0	0
02/03/2009	\$ / R 2009/12/14	12.00	Call	Currency Future	671.0000	798.0000	18.927	0	0	0
02/03/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	3,264.0000	3,053.0000	(6.464)	0	0	0
02/03/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	1,427.0000	1,657.0000	16.118	0	0	0
02/03/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	2,047.0000	2,328.0000	13.727	0	0	0
02/03/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	2,659.0000	2,465.0000	(7.296)	0	0	0
02/03/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	1,961.0000	1,793.0000	(8.567)	0	0	0
02/03/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	206.0000	187.0000	(9.223)	0	0	0
02/03/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	652.0000	775.0000	18.865	0	0	0
02/03/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	624.0000	742.0000	18.910	0	0	0
02/03/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	1,197.0000	1,400.0000	16.959	0	0	0
02/03/2009	\$ / R 2009/12/14	11.75	Call	Currency Future	723.0000	859.0000	18.811	0	0	0
02/03/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	488.0000	428.0000	(12.295)	0	0	0
02/03/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	931.0000	1,103.0000	18.475	0	0	0
02/03/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	2,991.0000	3,289.0000	9.963	0	0	0
02/03/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	1,305.0000	1,522.0000	16.628	0	0	0
02/03/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	1,479.0000	1,719.0000	16.227	0	0	0
02/03/2009	\$ / R 2009/12/14	10.95	Put	Currency Future	1,291.0000	1,163.0000	(9.915)	0	0	0
02/03/2009	\$ / R 2009/12/14	8.15	Call	Currency Future	2,542.0000	2,834.0000	11.487	0	0	0
02/03/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	384.0000	341.0000	(11.198)	0	0	0
02/03/2009	\$ / R 2009/12/14	9.00	Put	Currency Future	271.0000	242.0000	(10.701)	0	0	0
02/03/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	768.0000	913.0000	18.880	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/03/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	2,744.0000	2,547.0000	(7.179)	0	0	0
02/03/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	807.0000	709.0000	(12.144)	0	0	0
02/03/2009	\$ / R 2009/12/14	12.55	Put	Currency Future	2,533.0000	2,342.0000	(7.540)	0	0	0
02/03/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	2,945.0000	3,242.0000	10.085	0	0	0
02/03/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	218.0000	198.0000	(9.174)	0	0	0
02/03/2009	\$ / R 2009/12/14	11.40	Put	Currency Future	1,614.0000	1,465.0000	(9.232)	0	0	0
02/03/2009	\$ / R 2009/12/14	8.15	Put	Currency Future	101.0000	93.0000	(7.921)	0	0	0
02/03/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	1,921.0000	1,755.0000	(8.641)	0	0	0
02/03/2009	\$ / R 2009/12/14	11.40	Call	Currency Future	805.0000	956.0000	18.758	0	0	0
02/03/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	349.0000	310.0000	(11.175)	0	0	0
02/03/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	2,008.0000	2,288.0000	13.944	0	0	0
02/03/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	1,352.0000	1,574.0000	16.420	0	0	0
02/03/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	536.0000	466.0000	(13.060)	0	0	0
02/03/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	55.0000	51.0000	(7.273)	0	0	0
02/03/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	1,562.0000	1,815.0000	16.197	0	0	0
02/03/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	612.0000	533.0000	(12.908)	0	0	0
02/03/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	565.0000	674.0000	19.292	0	0	0
02/03/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	123.0000	112.0000	(8.943)	0	0	0
02/03/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	421.0000	375.0000	(10.926)	0	0	0
02/03/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	901.0000	1,068.0000	18.535	0	0	0
02/03/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	1,861.0000	2,133.0000	14.616	0	0	0
02/03/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	2,413.0000	2,703.0000	12.018	0	0	0
02/03/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	229.0000	208.0000	(9.170)	0	0	0
02/03/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	1,360.0000	1,227.0000	(9.779)	0	0	0
02/03/2009	\$ / R 2009/12/14	8.40	Call	Currency Future	2,329.0000	2,617.0000	12.366	0	0	0
02/03/2009	\$ / R 2009/12/14	12.55	Call	Currency Future	574.0000	683.0000	18.990	0	0	0
02/03/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	1,540.0000	1,396.0000	(9.351)	0	0	0
02/03/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	115.0000	106.0000	(7.826)	0	0	0
02/03/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	1,690.0000	1,951.0000	15.444	0	0	0
02/03/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	681.0000	810.0000	18.943	0	0	0
02/03/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	831.0000	986.0000	18.652	0	0	0
02/03/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	55.0000	51.0000	(7.273)	0	0	0
02/03/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	1,970.0000	2,249.0000	14.162	0	0	0
02/03/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	1,804.0000	1,644.0000	(8.869)	0	0	0
02/03/2009	\$ / R 2009/12/14	13.30	Call	Currency Future	466.0000	558.0000	19.742	0	0	0
02/03/2009	\$ / R 2009/12/14	9.55	Call	Currency Future	1,506.0000	1,750.0000	16.202	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/03/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	844.0000	1,002.0000	18.720	0	0	0
02/03/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	745.0000	885.0000	18.792	0	0	0
02/03/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	2,161.0000	1,984.0000	(8.191)	0	0	0
02/03/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	256.0000	230.0000	(10.156)	0	0	0
02/03/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	712.0000	846.0000	18.820	0	0	0
02/03/2009	\$ / R 2009/12/14	8.40	Put	Currency Future	139.0000	126.0000	(9.353)	0	0	0
02/03/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	1,897.0000	2,171.0000	14.444	0	0	0
02/03/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	185.0000	168.0000	(9.189)	0	0	0
02/03/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	2,040.0000	1,869.0000	(8.382)	0	0	0
02/03/2009	\$ / R 2009/12/14	12.15	Put	Currency Future	2,202.0000	2,023.0000	(8.129)	0	0	0
02/03/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	89.0000	82.0000	(7.865)	0	0	0
02/03/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	218.0000	198.0000	(9.174)	0	0	0
02/03/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	465.0000	410.0000	(11.828)	0	0	0
02/03/2009	\$ / R 2009/12/14	12.15	Call	Currency Future	642.0000	764.0000	19.003	0	0	0
02/03/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	2,585.0000	2,879.0000	11.373	0	0	0
02/03/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	777.0000	683.0000	(12.098)	0	0	0
02/03/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	1,727.0000	1,572.0000	(8.975)	0	0	0
02/03/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	95.0000	88.0000	(7.368)	0	0	0
02/03/2009	\$ / R 2009/12/14	13.30	Put	Currency Future	3,176.0000	2,967.0000	(6.581)	0	0	0
02/03/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	1,218.0000	1,423.0000	16.831	0	0	0
02/03/2009	\$ / R 2009/12/14	13.25	Call	Currency Future	473.0000	565.0000	19.450	0	0	0
02/03/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	2,945.0000	3,242.0000	10.085	0	0	0
02/03/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	1,657.0000	1,916.0000	15.631	0	0	0
02/03/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	1,577.0000	1,430.0000	(9.321)	0	0	0
02/03/2009	\$ / R 2009/12/14	13.25	Put	Currency Future	3,132.0000	2,924.0000	(6.641)	0	0	0
02/03/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	366.0000	325.0000	(11.202)	0	0	0
02/03/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	2,575.0000	2,383.0000	(7.456)	0	0	0
02/03/2009	\$ / R 2009/12/14	11.35	Call	Currency Future	818.0000	971.0000	18.704	0	0	0
02/03/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	131.0000	119.0000	(9.160)	0	0	0
02/03/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	2,126.0000	2,409.0000	13.311	0	0	0
02/03/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	2,629.0000	2,923.0000	11.183	0	0	0
02/03/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	534.0000	638.0000	19.476	0	0	0
02/03/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	2,456.0000	2,746.0000	11.808	0	0	0
02/03/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	1,625.0000	1,882.0000	15.815	0	0	0
02/03/2009	\$ / R 2009/12/14	12.20	Call	Currency Future	633.0000	753.0000	18.957	0	0	0
02/03/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	2,086.0000	2,368.0000	13.519	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/03/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	72.0000	68.0000	(5.556)	0	0	0
02/03/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	3,528.0000	3,313.0000	(6.094)	0	0	0
02/03/2009	\$ / R 2009/12/14	13.90	Put	Currency Future	3,697.0000	3,490.0000	(5.599)	0	0	0
02/03/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	1,791.0000	2,057.0000	14.852	0	0	0
02/03/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	418.0000	504.0000	20.574	0	0	0
02/03/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	387.0000	480.0000	24.031	0	0	0
02/03/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	300.0000	266.0000	(11.333)	0	0	0
02/03/2009	\$ / R 2009/12/14	14.00	Put	Currency Future	3,782.0000	3,572.0000	(5.553)	0	0	0
02/03/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	196.0000	178.0000	(9.184)	0	0	0
02/03/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	2,763.0000	3,058.0000	10.677	0	0	0
02/03/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	2,243.0000	2,062.0000	(8.070)	0	0	0
02/03/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	366.0000	325.0000	(11.202)	0	0	0
02/03/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	519.0000	621.0000	19.653	0	0	0
02/03/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	1,843.0000	1,681.0000	(8.790)	0	0	0
02/03/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	2,786.0000	2,588.0000	(7.107)	0	0	0
02/03/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	734.0000	872.0000	18.801	0	0	0
02/03/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	691.0000	822.0000	18.958	0	0	0
02/03/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	652.0000	775.0000	18.865	0	0	0
02/03/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	3,001.0000	2,797.0000	(6.798)	0	0	0
02/03/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	243.0000	219.0000	(9.877)	0	0	0
02/03/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	2,829.0000	2,630.0000	(7.034)	0	0	0
02/03/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	1,933.0000	2,210.0000	14.330	0	0	0
02/03/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	492.0000	588.0000	19.512	0	0	0
02/03/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	582.0000	692.0000	18.900	0	0	0
02/03/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	2,000.0000	1,831.0000	(8.450)	0	0	0
02/03/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	2,161.0000	1,984.0000	(8.191)	0	0	0
02/03/2009	\$ / R 2009/12/14	13.60	Put	Currency Future	3,441.0000	3,226.0000	(6.248)	0	0	0
02/03/2009	\$ / R 2009/12/14	14.00	Call	Currency Future	372.0000	463.0000	24.462	0	0	0
02/03/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	432.0000	517.0000	19.676	0	0	0
02/03/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	3,612.0000	3,401.0000	(5.842)	0	0	0
02/03/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	1,921.0000	1,755.0000	(8.641)	0	0	0
02/03/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	1,933.0000	2,210.0000	14.330	0	0	0
02/03/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	443.0000	392.0000	(11.512)	0	0	0
02/03/2009	\$ / R 2009/12/14	13.80	Call	Currency Future	402.0000	492.0000	22.388	0	0	0
02/03/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	1,533.0000	1,783.0000	16.308	0	0	0
02/03/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	243.0000	219.0000	(9.877)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/03/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	2,491.0000	2,302.0000	(7.587)	0	0	0
02/03/2009	\$ / R 2009/12/14	13.50	Call	Currency Future	443.0000	530.0000	19.639	0	0	0
02/03/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	1,657.0000	1,916.0000	15.631	0	0	0
02/03/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	2,284.0000	2,102.0000	(7.968)	0	0	0
02/03/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	1,970.0000	2,249.0000	14.162	0	0	0
02/03/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	3,352.0000	3,139.0000	(6.354)	0	0	0
02/03/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	175.0000	159.0000	(9.143)	0	0	0
02/03/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	701.0000	834.0000	18.973	0	0	0
02/03/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	2,166.0000	2,450.0000	13.112	0	0	0
02/03/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	1,376.0000	1,601.0000	16.352	0	0	0
02/03/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	586.0000	510.0000	(12.969)	0	0	0
02/03/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	229.0000	208.0000	(9.170)	0	0	0
02/03/2009	\$ / R 2009/12/14	12.45	Call	Currency Future	591.0000	702.0000	18.782	0	0	0
02/03/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	1,961.0000	1,793.0000	(8.567)	0	0	0
02/03/2009	\$ / R 2009/12/14	13.65	Call	Currency Future	426.0000	511.0000	19.953	0	0	0
02/03/2009	\$ / R 2009/12/14	12.45	Put	Currency Future	2,450.0000	2,261.0000	(7.714)	0	0	0
02/03/2009	\$ / R 2009/12/14	13.65	Put	Currency Future	3,486.0000	3,270.0000	(6.196)	0	0	0
02/03/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	2,371.0000	2,660.0000	12.189	0	0	0
02/03/2009	\$ / R 2009/12/14	13.75	Call	Currency Future	410.0000	498.0000	21.463	0	0	0
02/03/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	47.0000	44.0000	(6.383)	0	0	0
02/03/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	3,038.0000	3,335.0000	9.776	0	0	0
02/03/2009	\$ / R 2009/12/14	8.00	Call	Currency Future	2,674.0000	2,968.0000	10.995	0	0	0
02/03/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	1,723.0000	1,986.0000	15.264	0	0	0
02/03/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	83.0000	77.0000	(7.229)	0	0	0
02/03/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	332.0000	295.0000	(11.145)	0	0	0
02/03/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	2,629.0000	2,923.0000	11.183	0	0	0
02/03/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	89.0000	82.0000	(7.865)	0	0	0
02/03/2009	\$ / R 2010/03/15			Currency Future	10.8617	11.1570	2.719	0.0000	0.0000	0
02/03/2009	\$ / R 2010/03/15	10.95	Call	Currency Future	1,221.0000	1,410.0000	15.479	0	0	0
02/03/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	1,093.0000	1,265.0000	15.737	0	0	0
02/03/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	1,759.0000	1,628.0000	(7.447)	0	0	0
02/03/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	1,021.0000	1,185.0000	16.063	0	0	0
02/03/2009	\$ / R 2010/03/15	11.55	Call	Currency Future	1,035.0000	1,200.0000	15.942	0	0	0
02/03/2009	\$ / R 2010/03/15	11.20	Call	Currency Future	1,139.0000	1,317.0000	15.628	0	0	0
02/03/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	1,256.0000	1,448.0000	15.287	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/03/2009	\$ / R 2010/03/15	11.20	Put	Currency Future	1,477.0000	1,360.0000	(7.921)	0	0	0
02/03/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	1,155.0000	1,335.0000	15.584	0	0	0
02/03/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	1,087.0000	989.0000	(9.016)	0	0	0
02/03/2009	\$ / R 2010/03/15	11.55	Put	Currency Future	1,723.0000	1,593.0000	(7.545)	0	0	0
02/03/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	1,245.0000	1,141.0000	(8.353)	0	0	0
02/03/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	1,349.0000	1,546.0000	14.603	0	0	0
02/03/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	1,349.0000	1,546.0000	14.603	0	0	0
02/03/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	1,087.0000	989.0000	(9.016)	0	0	0
02/03/2009	\$ / R 2010/03/15	10.70	Put	Currency Future	1,150.0000	1,049.0000	(8.783)	0	0	0
02/03/2009	\$ / R 2010/03/15	11.00	Call	Currency Future	1,204.0000	1,390.0000	15.449	0	0	0
02/03/2009	\$ / R 2010/03/15	11.00	Put	Currency Future	1,342.0000	1,233.0000	(8.122)	0	0	0
02/03/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	1,277.0000	1,172.0000	(8.222)	0	0	0
02/03/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	1,239.0000	1,429.0000	15.335	0	0	0
02/03/2009	\$ / R 2010/03/15	12.30	Call	Currency Future	853.0000	993.0000	16.413	0	0	27,500
02/03/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	1,675.0000	1,902.0000	13.552	0	0	27,500
02/03/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	1,443.0000	1,328.0000	(7.970)	0	0	0
02/03/2009	\$ / R 2010/03/15	10.75	Call	Currency Future	1,293.0000	1,486.0000	14.927	0	0	0
02/03/2009	\$ / R 2010/03/15	11.50	Put	Currency Future	1,687.0000	1,559.0000	(7.587)	0	0	0
02/03/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	1,581.0000	1,458.0000	(7.780)	0	0	0
02/03/2009	\$ / R 2010/03/15	11.75	Call	Currency Future	981.0000	1,140.0000	16.208	0	0	0
02/03/2009	\$ / R 2010/03/15	10.75	Put	Currency Future	1,181.0000	1,079.0000	(8.637)	0	0	0
02/03/2009	\$ / R 2010/03/15	11.75	Put	Currency Future	1,870.0000	1,733.0000	(7.326)	0	0	0
02/03/2009	\$ / R 2010/03/15	12.30	Put	Currency Future	2,291.0000	2,136.0000	(6.766)	0	0	0
02/03/2009	\$ / R 2010/03/15	11.50	Call	Currency Future	1,049.0000	1,216.0000	15.920	0	0	0
02/03/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	1,078.0000	1,248.0000	15.770	0	0	0
02/03/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	1,409.0000	1,296.0000	(8.020)	0	0	0
02/03/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	663.0000	595.0000	(10.256)	0	0	0
02/03/2009	\$ / R 2010/03/15	11.25	Put	Currency Future	1,511.0000	1,392.0000	(7.876)	0	0	0
02/03/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	1,171.0000	1,353.0000	15.542	0	0	0
02/03/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	1,616.0000	1,491.0000	(7.735)	0	0	0
02/03/2009	\$ / R 2010/03/15	11.65	Call	Currency Future	1,008.0000	1,169.0000	15.972	0	0	0
02/03/2009	\$ / R 2010/03/15	10.45	Put	Currency Future	995.0000	903.0000	(9.246)	0	0	0
02/03/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	1,546.0000	1,425.0000	(7.827)	0	0	0
02/03/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	1,108.0000	1,282.0000	15.704	0	0	0
02/03/2009	\$ / R 2010/03/15	11.25	Call	Currency Future	1,123.0000	1,299.0000	15.672	0	0	0
02/03/2009	\$ / R 2010/03/15	11.44	Put	Currency Future	1,644.0000	1,518.0000	(7.664)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/03/2009	\$ / R 2010/03/15	11.65	Put	Currency Future	1,796.0000	1,662.0000	(7.461)	0	0	0
02/03/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	1,275.0000	1,467.0000	15.059	0	0	0
02/03/2009	\$ / R 2010/03/15	11.44	Call	Currency Future	1,066.0000	1,235.0000	15.854	0	0	0
02/03/2009	\$ / R 2010/03/15	10.45	Call	Currency Future	1,407.0000	1,610.0000	14.428	0	0	0
02/03/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	1,213.0000	1,110.0000	(8.491)	0	0	0
02/03/2009	\$ / R 2010/03/15	11.45	Put	Currency Future	1,652.0000	1,525.0000	(7.688)	0	0	0
02/03/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	1,275.0000	1,467.0000	15.059	0	0	0
02/03/2009	\$ / R 2010/03/15	11.45	Call	Currency Future	1,063.0000	1,232.0000	15.898	0	0	0
02/03/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	1,213.0000	1,110.0000	(8.491)	0	0	0
02/03/2009	\$ / R 2010/03/15	10.70	Call	Currency Future	1,312.0000	1,506.0000	14.787	0	0	0
02/03/2009	\$ / R 2010/03/15	12.55	Put	Currency Future	2,491.0000	2,328.0000	(6.544)	0	0	0
02/03/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	936.0000	848.0000	(9.402)	0	0	0
02/03/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	1,187.0000	1,371.0000	15.501	0	0	0
02/03/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	1,626.0000	1,849.0000	13.715	0	0	0
02/03/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	1,376.0000	1,264.0000	(8.140)	0	0	0
02/03/2009	\$ / R 2010/03/15	13.35	Put	Currency Future	3,159.0000	2,974.0000	(5.856)	0	0	0
02/03/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	1,447.0000	1,655.0000	14.375	0	0	0
02/03/2009	\$ / R 2010/03/15	13.35	Call	Currency Future	671.0000	781.0000	16.393	0	0	0
02/03/2009	\$ / R 2010/03/15	10.25	Call	Currency Future	1,489.0000	1,701.0000	14.238	0	0	0
02/03/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	1,626.0000	1,849.0000	13.715	0	0	0
02/03/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	1,581.0000	1,458.0000	(7.780)	0	0	0
02/03/2009	\$ / R 2010/03/15	9.75	Put	Currency Future	614.0000	550.0000	(10.423)	0	0	0
02/03/2009	\$ / R 2010/03/15	9.75	Call	Currency Future	1,726.0000	1,957.0000	13.384	0	0	0
02/03/2009	\$ / R 2010/03/15	10.95	Put	Currency Future	1,309.0000	1,203.0000	(8.098)	0	0	0
02/03/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	1,093.0000	1,265.0000	15.737	0	0	0
02/03/2009	\$ / R 2010/03/15	10.25	Put	Currency Future	878.0000	794.0000	(9.567)	0	0	0
02/03/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	714.0000	642.0000	(10.084)	0	0	0
02/03/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	1,239.0000	1,429.0000	15.335	0	0	0
02/03/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	767.0000	691.0000	(9.909)	0	0	0
02/03/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	1,579.0000	1,798.0000	13.870	0	0	0
02/03/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	822.0000	742.0000	(9.732)	0	0	0
02/03/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	1,533.0000	1,749.0000	14.090	0	0	0
02/03/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	1,616.0000	1,491.0000	(7.735)	0	0	0
02/03/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	1,078.0000	1,248.0000	15.770	0	0	0
02/03/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	1,277.0000	1,172.0000	(8.222)	0	0	0
02/03/2009	\$ / R 2010/03/15	9.40	Call	Currency Future	1,919.0000	2,164.0000	12.767	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/03/2009	\$ / R 2010/03/15	9.40	Put	Currency Future	458.0000	407.0000	(11.135)	0	0	0
02/03/2009	\$ / R 2010/03/15	10.50	Call	Currency Future	1,387.0000	1,589.0000	14.564	0	0	0
02/03/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	956.0000	1,111.0000	16.213	0	0	0
02/03/2009	\$ / R 2010/03/15	8.80	Put	Currency Future	260.0000	240.0000	(7.692)	0	0	0
02/03/2009	\$ / R 2010/03/15	8.80	Call	Currency Future	2,321.0000	2,597.0000	11.891	0	0	0
02/03/2009	\$ / R 2010/03/15	10.50	Put	Currency Future	1,025.0000	932.0000	(9.073)	0	0	0
02/03/2009	\$ / R 2010/03/15	13.70	Put	Currency Future	3,440.0000	3,262.0000	(5.174)	0	0	0
02/03/2009	\$ / R 2010/03/15	13.20	Put	Currency Future	3,031.0000	2,850.0000	(5.972)	0	0	0
02/03/2009	\$ / R 2010/03/15	13.45	Put	Currency Future	3,241.0000	3,058.0000	(5.646)	0	0	0
02/03/2009	\$ / R 2010/03/15	13.70	Call	Currency Future	602.0000	719.0000	19.435	0	0	0
02/03/2009	\$ / R 2010/03/15	13.20	Call	Currency Future	693.0000	807.0000	16.450	0	0	0
02/03/2009	\$ / R 2010/03/15	13.45	Call	Currency Future	653.0000	765.0000	17.152	0	0	0
02/03/2009	\$ / R 2010/03/15	9.25	Call	Currency Future	2,010.0000	2,260.0000	12.438	0	0	0
02/03/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	1,118.0000	1,019.0000	(8.855)	0	0	0
02/03/2009	\$ / R 2010/03/15	9.25	Put	Currency Future	398.0000	353.0000	(11.307)	0	0	0
02/03/2009	\$ / R 2010/03/15	9.50	Call	Currency Future	1,862.0000	2,102.0000	12.889	0	0	0
02/03/2009	\$ / R 2010/03/15	13.50	Call	Currency Future	643.0000	757.0000	17.729	0	0	0
02/03/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	1,759.0000	1,628.0000	(7.447)	0	0	0
02/03/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	417.0000	370.0000	(11.271)	0	0	0
02/03/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	1,944.0000	1,804.0000	(7.202)	0	0	0
02/03/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	1,021.0000	1,185.0000	16.063	0	0	0
02/03/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	1,979.0000	2,227.0000	12.532	0	0	0
02/03/2009	\$ / R 2010/03/15	13.95	Put	Currency Future	3,643.0000	3,459.0000	(5.051)	0	0	0
02/03/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	500.0000	445.0000	(11.000)	0	0	0
02/03/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	1,330.0000	1,526.0000	14.737	0	0	0
02/03/2009	\$ / R 2010/03/15	13.55	Put	Currency Future	3,321.0000	3,142.0000	(5.390)	0	0	0
02/03/2009	\$ / R 2010/03/15	13.90	Call	Currency Future	564.0000	676.0000	19.858	0	0	0
02/03/2009	\$ / R 2010/03/15	13.50	Put	Currency Future	3,281.0000	3,100.0000	(5.517)	0	0	0
02/03/2009	\$ / R 2010/03/15	13.55	Call	Currency Future	632.0000	749.0000	18.513	0	0	0
02/03/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	1,907.0000	1,768.0000	(7.289)	0	0	0
02/03/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	1,155.0000	1,335.0000	15.584	0	0	0
02/03/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	969.0000	1,125.0000	16.099	0	0	0
02/03/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	803.0000	935.0000	16.438	0	0	0
02/03/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	1,443.0000	1,328.0000	(7.970)	0	0	0
02/03/2009	\$ / R 2010/03/15	11.70	Put	Currency Future	1,833.0000	1,697.0000	(7.420)	0	0	0
02/03/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	1,187.0000	1,371.0000	15.501	0	0	0

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02/03/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	1,245.0000	1,141.0000	(8.353)	0	0	0
02/03/2009	\$ / R 2010/03/15	13.90	Put	Currency Future	3,602.0000	3,419.0000	(5.081)	0	0	0
02/03/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	1,376.0000	1,264.0000	(8.140)	0	0	0
02/03/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	3,202.0000	3,016.0000	(5.809)	0	0	0
02/03/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	296.0000	273.0000	(7.770)	0	0	0
02/03/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	1,256.0000	1,448.0000	15.287	0	0	0
02/03/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	1,949.0000	2,195.0000	12.622	0	0	0
02/03/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	1,546.0000	1,425.0000	(7.827)	0	0	0
02/03/2009	\$ / R 2010/03/15	13.95	Call	Currency Future	555.0000	666.0000	20.000	0	0	0
02/03/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	1,108.0000	1,282.0000	15.704	0	0	0
02/03/2009	\$ / R 2010/03/15	11.70	Call	Currency Future	994.0000	1,154.0000	16.097	0	0	0
02/03/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	639.0000	572.0000	(10.485)	0	0	0
02/03/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	437.0000	388.0000	(11.213)	0	0	0
02/03/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	1,752.0000	1,985.0000	13.299	0	0	0
02/03/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	1,700.0000	1,929.0000	13.471	0	0	0
02/03/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	969.0000	1,125.0000	16.099	0	0	0
02/03/2009	\$ / R 2010/03/15	13.40	Call	Currency Future	664.0000	773.0000	16.416	0	0	0
02/03/2009	\$ / R 2010/03/15	11.90	Call	Currency Future	944.0000	1,097.0000	16.208	0	0	0
02/03/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	1,171.0000	1,353.0000	15.542	0	0	0
02/03/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	1,907.0000	1,768.0000	(7.289)	0	0	0
02/03/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	590.0000	528.0000	(10.508)	0	0	0
02/03/2009	\$ / R 2010/03/15	14.00	Call	Currency Future	546.0000	655.0000	19.963	0	0	0
02/03/2009	\$ / R 2010/03/15	11.90	Put	Currency Future	1,982.0000	1,840.0000	(7.164)	0	0	0
02/03/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	1,409.0000	1,296.0000	(8.020)	0	0	0
02/03/2009	\$ / R 2010/03/15	14.15	Put	Currency Future	3,808.0000	3,619.0000	(4.963)	0	0	0
02/03/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	1,944.0000	1,804.0000	(7.202)	0	0	0
02/03/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	956.0000	1,111.0000	16.213	0	0	0
02/03/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	379.0000	335.0000	(11.609)	0	0	0
02/03/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	714.0000	642.0000	(10.084)	0	0	0
02/03/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	2,041.0000	2,292.0000	12.298	0	0	0
02/03/2009	\$ / R 2010/03/15	11.95	Call	Currency Future	932.0000	1,083.0000	16.202	0	0	0
02/03/2009	\$ / R 2010/03/15	12.05	Call	Currency Future	908.0000	1,056.0000	16.300	0	0	0
02/03/2009	\$ / R 2010/03/15	11.95	Put	Currency Future	2,020.0000	1,876.0000	(7.129)	0	0	0
02/03/2009	\$ / R 2010/03/15	14.15	Call	Currency Future	519.0000	626.0000	20.617	0	0	0
02/03/2009	\$ / R 2010/03/15	12.05	Put	Currency Future	2,096.0000	1,949.0000	(7.013)	0	0	0
02/03/2009	\$ / R 2010/03/15	14.00	Put	Currency Future	3,684.0000	3,498.0000	(5.049)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/03/2009	\$ / R	2010/03/15	13.60	Call	Currency Future	622.0000	741.0000	19.132	0	0	0
02/03/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	1,806.0000	2,043.0000	13.123	0	0	0
02/03/2009	\$ / R	2010/03/15	13.80	Call	Currency Future	583.0000	697.0000	19.554	0	0	0
02/03/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	544.0000	486.0000	(10.662)	0	0	0
02/03/2009	\$ / R	2010/03/15	13.80	Put	Currency Future	3,521.0000	3,340.0000	(5.141)	0	0	0
02/03/2009	\$ / R	2010/03/15	13.60	Put	Currency Future	3,360.0000	3,184.0000	(5.238)	0	0	0
02/03/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	2,208.0000	2,480.0000	12.319	0	0	0
02/03/2009	\$ / R	2010/03/15	9.10	Put	Currency Future	343.0000	310.0000	(9.621)	0	0	0
02/03/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	2,105.0000	2,367.0000	12.447	0	0	0
02/03/2009	\$ / R	2010/03/15	13.30	Put	Currency Future	3,116.0000	2,933.0000	(5.873)	0	0	0
02/03/2009	\$ / R	2010/03/15	13.30	Call	Currency Future	678.0000	790.0000	16.519	0	0	0
02/03/2009	\$ / R	2010/03/15	8.85	Call	Currency Future	2,283.0000	2,558.0000	12.046	0	0	0
02/03/2009	\$ / R	2010/03/15	9.00	Put	Currency Future	309.0000	285.0000	(7.767)	0	0	0
02/03/2009	\$ / R	2010/03/15	13.25	Call	Currency Future	685.0000	798.0000	16.496	0	0	0
02/03/2009	\$ / R	2010/03/15	13.25	Put	Currency Future	3,074.0000	2,891.0000	(5.953)	0	0	0
02/03/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	1,330.0000	1,526.0000	14.737	0	0	0
02/03/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	1,118.0000	1,019.0000	(8.855)	0	0	0
02/03/2009	\$ / R	2010/03/15	8.85	Put	Currency Future	271.0000	251.0000	(7.380)	0	0	0
02/03/2009	\$ / R	2010/03/15	9.00	Call	Currency Future	2,170.0000	2,442.0000	12.535	0	0	0
02/03/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	1,056.0000	960.0000	(9.091)	0	0	0
02/03/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	1,368.0000	1,567.0000	14.547	0	0	0
02/03/2009	£ / R	2009/03/16			Currency Future	14.3754	14.6525	1.928	14.7700	14.5900	13,717
02/03/2009	£ / R	2009/03/16	16.75	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
02/03/2009	£ / R	2009/03/16	16.55	Call	Currency Future	9.0000	12.0000	33.333	0	0	0
02/03/2009	£ / R	2009/03/16	16.75	Put	Currency Future	2,380.0000	2,105.0000	(11.555)	0	0	0
02/03/2009	£ / R	2009/03/16	15.80	Put	Currency Future	1,468.0000	1,207.0000	(17.779)	0	0	0
02/03/2009	£ / R	2009/03/16	16.30	Call	Currency Future	16.0000	21.0000	31.250	0	0	0
02/03/2009	£ / R	2009/03/16	17.25	Put	Currency Future	2,876.0000	2,599.0000	(9.631)	0	0	0
02/03/2009	£ / R	2009/03/16	17.95	Put	Currency Future	3,575.0000	3,298.0000	(7.748)	0	0	0
02/03/2009	£ / R	2009/03/16	15.30	Put	Currency Future	1,023.0000	783.0000	(23.460)	0	0	0
02/03/2009	£ / R	2009/03/16	14.25	Call	Currency Future	361.0000	533.0000	47.645	0	0	0
02/03/2009	£ / R	2009/03/16	16.20	Call	Currency Future	20.0000	26.0000	30.000	0	0	0
02/03/2009	£ / R	2009/03/16	14.80	Put	Currency Future	595.0000	408.0000	(31.429)	0	0	0
02/03/2009	£ / R	2009/03/16	16.55	Put	Currency Future	2,184.0000	1,909.0000	(12.592)	0	0	0
02/03/2009	£ / R	2009/03/16	18.50	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/03/2009	£ / R 2009/03/16	15.50	Call	Currency Future	76.0000	105.0000	38.158	0	0	0
02/03/2009	£ / R 2009/03/16	18.05	Put	Currency Future	3,675.0000	3,398.0000	(7.537)	0	0	0
02/03/2009	£ / R 2009/03/16	14.00	Put	Currency Future	142.0000	70.0000	(50.704)	0	0	0
02/03/2009	£ / R 2009/03/16	14.40	Call	Currency Future	293.0000	433.0000	47.782	0	0	0
02/03/2009	£ / R 2009/03/16	14.80	Call	Currency Future	170.0000	260.0000	52.941	0	0	0
02/03/2009	£ / R 2009/03/16	17.35	Put	Currency Future	2,976.0000	2,699.0000	(9.308)	0	0	0
02/03/2009	£ / R 2009/03/16	16.60	Put	Currency Future	2,233.0000	1,958.0000	(12.315)	0	0	0
02/03/2009	£ / R 2009/03/16	15.30	Call	Currency Future	99.0000	135.0000	36.364	0	0	0
02/03/2009	£ / R 2009/03/16	14.00	Call	Currency Future	517.0000	723.0000	39.845	0	0	0
02/03/2009	£ / R 2009/03/16	15.25	Call	Currency Future	103.0000	144.0000	39.806	0	0	0
02/03/2009	£ / R 2009/03/16	16.30	Put	Currency Future	1,940.0000	1,669.0000	(13.969)	0	0	0
02/03/2009	£ / R 2009/03/16	14.15	Call	Currency Future	420.0000	605.0000	44.048	0	0	0
02/03/2009	£ / R 2009/03/16	16.65	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
02/03/2009	£ / R 2009/03/16	16.60	Call	Currency Future	8.0000	11.0000	37.500	0	0	0
02/03/2009	£ / R 2009/03/16	15.50	Put	Currency Future	1,201.0000	952.0000	(20.733)	0	0	0
02/03/2009	£ / R 2009/03/16	16.85	Call	Currency Future	4.0000	6.0000	50.000	0	0	0
02/03/2009	£ / R 2009/03/16	15.80	Call	Currency Future	44.0000	60.0000	36.364	0	0	0
02/03/2009	£ / R 2009/03/16	14.05	Call	Currency Future	483.0000	683.0000	41.408	0	0	0
02/03/2009	£ / R 2009/03/16	16.20	Put	Currency Future	1,844.0000	1,574.0000	(14.642)	0	0	0
02/03/2009	£ / R 2009/03/16	16.65	Put	Currency Future	2,282.0000	2,007.0000	(12.051)	0	0	0
02/03/2009	£ / R 2009/03/16	16.85	Put	Currency Future	2,479.0000	2,203.0000	(11.134)	0	0	0
02/03/2009	£ / R 2009/03/16	15.25	Put	Currency Future	978.0000	742.0000	(24.131)	0	0	0
02/03/2009	£ / R 2009/03/16	17.35	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
02/03/2009	£ / R 2009/03/16	18.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	£ / R 2009/03/16	14.40	Put	Currency Future	317.0000	180.0000	(43.218)	0	0	0
02/03/2009	£ / R 2009/03/16	15.00	Call	Currency Future	132.0000	201.0000	52.273	0	0	0
02/03/2009	£ / R 2009/03/16	17.25	Call	Currency Future	2.0000	2.0000	-	0	0	0
02/03/2009	£ / R 2009/03/16	18.80	Put	Currency Future	4,425.0000	4,148.0000	(6.260)	0	0	0
02/03/2009	£ / R 2009/03/16	15.15	Put	Currency Future	888.0000	662.0000	(25.450)	0	0	0
02/03/2009	£ / R 2009/03/16	15.00	Put	Currency Future	757.0000	548.0000	(27.609)	0	0	0
02/03/2009	£ / R 2009/03/16	16.45	Put	Currency Future	2,086.0000	1,813.0000	(13.087)	0	0	0
02/03/2009	£ / R 2009/03/16	17.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	£ / R 2009/03/16	16.05	Put	Currency Future	1,701.0000	1,434.0000	(15.697)	0	0	0
02/03/2009	£ / R 2009/03/16	17.20	Call	Currency Future	2.0000	2.0000	-	0	0	0
02/03/2009	£ / R 2009/03/16	15.90	Call	Currency Future	36.0000	49.0000	36.111	0	0	0
02/03/2009	£ / R 2009/03/16	18.45	Put	Currency Future	4,075.0000	3,798.0000	(6.798)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/03/2009	£ / R 2009/03/16	15.55	Call	Currency Future	70.0000	96.0000	37.143	0	0	0
02/03/2009	£ / R 2009/03/16	13.80	Put	Currency Future	89.0000	40.0000	(55.056)	0	0	0
02/03/2009	£ / R 2009/03/16	17.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/03/2009	£ / R 2009/03/16	17.15	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
02/03/2009	£ / R 2009/03/16	19.05	Put	Currency Future	4,675.0000	4,398.0000	(5.925)	0	0	0
02/03/2009	£ / R 2009/03/16	15.60	Call	Currency Future	64.0000	87.0000	35.938	0	0	0
02/03/2009	£ / R 2009/03/16	18.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	£ / R 2009/03/16	17.55	Put	Currency Future	3,175.0000	2,898.0000	(8.724)	0	0	0
02/03/2009	£ / R 2009/03/16	15.90	Call	Currency Future	36.0000	49.0000	36.111	0	0	0
02/03/2009	£ / R 2009/03/16	14.05	Put	Currency Future	158.0000	80.0000	(49.367)	0	0	0
02/03/2009	£ / R 2009/03/16	18.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	£ / R 2009/03/16	15.55	Call	Currency Future	70.0000	96.0000	37.143	0	0	0
02/03/2009	£ / R 2009/03/16	15.15	Put	Currency Future	888.0000	662.0000	(25.450)	0	0	0
02/03/2009	£ / R 2009/03/16	17.05	Put	Currency Future	2,677.0000	2,401.0000	(10.310)	0	0	0
02/03/2009	£ / R 2009/03/16	16.00	Put	Currency Future	1,654.0000	1,388.0000	(16.082)	0	0	0
02/03/2009	£ / R 2009/03/16	18.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	£ / R 2009/03/16	15.60	Put	Currency Future	1,288.0000	1,035.0000	(19.643)	0	0	0
02/03/2009	£ / R 2009/03/16	15.55	Put	Currency Future	1,244.0000	993.0000	(20.177)	0	0	0
02/03/2009	£ / R 2009/03/16	15.90	Put	Currency Future	1,561.0000	1,297.0000	(16.912)	0	0	0
02/03/2009	£ / R 2009/03/16	15.40	Call	Currency Future	90.0000	119.0000	32.222	0	0	0
02/03/2009	£ / R 2009/03/16	15.80	Put	Currency Future	1,468.0000	1,207.0000	(17.779)	0	0	0
02/03/2009	£ / R 2009/03/16	13.70	Put	Currency Future	68.0000	29.0000	(57.353)	0	0	0
02/03/2009	£ / R 2009/03/16	14.30	Call	Currency Future	334.0000	498.0000	49.102	0	0	0
02/03/2009	£ / R 2009/03/16	15.85	Call	Currency Future	40.0000	54.0000	35.000	0	0	0
02/03/2009	£ / R 2009/03/16	17.05	Call	Currency Future	3.0000	3.0000	-	0	0	0
02/03/2009	£ / R 2009/03/16	15.40	Put	Currency Future	1,115.0000	866.0000	(22.332)	0	0	0
02/03/2009	£ / R 2009/03/16	18.85	Put	Currency Future	4,475.0000	4,198.0000	(6.190)	0	0	0
02/03/2009	£ / R 2009/03/16	15.80	Call	Currency Future	44.0000	60.0000	36.364	0	0	0
02/03/2009	£ / R 2009/03/16	13.80	Call	Currency Future	664.0000	892.0000	34.337	0	0	0
02/03/2009	£ / R 2009/03/16	15.75	Put	Currency Future	1,423.0000	1,164.0000	(18.201)	0	0	0
02/03/2009	£ / R 2009/03/16	15.15	Call	Currency Future	114.0000	165.0000	44.737	0	0	0
02/03/2009	£ / R 2009/03/16	17.15	Put	Currency Future	2,777.0000	2,500.0000	(9.975)	0	0	0
02/03/2009	£ / R 2009/03/16	16.00	Call	Currency Future	30.0000	40.0000	33.333	0	0	0
02/03/2009	£ / R 2009/03/16	18.95	Put	Currency Future	4,575.0000	4,298.0000	(6.055)	0	0	0
02/03/2009	£ / R 2009/03/16	17.20	Put	Currency Future	2,826.0000	2,550.0000	(9.766)	0	0	0
02/03/2009	£ / R 2009/03/16	15.75	Call	Currency Future	48.0000	66.0000	37.500	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/03/2009	£ / R 2009/03/16	18.50	Put	Currency Future	4,125.0000	3,848.0000	(6.715)	0	0	0
02/03/2009	£ / R 2009/03/16	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	£ / R 2009/03/16	15.70	Put	Currency Future	1,378.0000	1,120.0000	(18.723)	0	0	0
02/03/2009	£ / R 2009/03/16	13.70	Call	Currency Future	744.0000	982.0000	31.989	0	0	0
02/03/2009	£ / R 2009/03/16	15.85	Put	Currency Future	1,514.0000	1,252.0000	(17.305)	0	0	0
02/03/2009	£ / R 2009/03/16	18.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	£ / R 2009/03/16	15.70	Call	Currency Future	53.0000	73.0000	37.736	0	0	0
02/03/2009	£ / R 2009/03/16	17.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/03/2009	£ / R 2009/03/16	17.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/03/2009	£ / R 2009/03/16	14.30	Put	Currency Future	259.0000	146.0000	(43.629)	0	0	0
02/03/2009	£ / R 2009/03/16	15.65	Call	Currency Future	58.0000	80.0000	37.931	0	0	0
02/03/2009	£ / R 2009/03/16	15.55	Put	Currency Future	1,244.0000	993.0000	(20.177)	0	0	0
02/03/2009	£ / R 2009/03/16	18.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	£ / R 2009/03/16	19.15	Put	Currency Future	4,775.0000	4,498.0000	(5.801)	0	0	0
02/03/2009	£ / R 2009/03/16	16.05	Call	Currency Future	27.0000	36.0000	33.333	0	0	0
02/03/2009	£ / R 2009/03/16	18.65	Put	Currency Future	4,275.0000	3,998.0000	(6.480)	0	0	0
02/03/2009	£ / R 2009/03/16	17.85	Put	Currency Future	3,475.0000	3,198.0000	(7.971)	0	0	0
02/03/2009	£ / R 2009/03/16	15.15	Call	Currency Future	114.0000	165.0000	44.737	0	0	0
02/03/2009	£ / R 2009/03/16	18.45	Put	Currency Future	4,075.0000	3,798.0000	(6.798)	0	0	0
02/03/2009	£ / R 2009/03/16	18.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	£ / R 2009/03/16	18.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	£ / R 2009/03/16	14.35	Call	Currency Future	313.0000	465.0000	48.562	0	0	0
02/03/2009	£ / R 2009/03/16	18.10	Put	Currency Future	3,725.0000	3,448.0000	(7.436)	0	0	0
02/03/2009	£ / R 2009/03/16	17.50	Put	Currency Future	3,125.0000	2,848.0000	(8.864)	0	0	0
02/03/2009	£ / R 2009/03/16	17.65	Put	Currency Future	3,275.0000	2,998.0000	(8.458)	0	0	0
02/03/2009	£ / R 2009/03/16	18.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	£ / R 2009/03/16	17.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	£ / R 2009/03/16	14.35	Put	Currency Future	287.0000	162.0000	(43.554)	0	0	0
02/03/2009	£ / R 2009/03/16	15.05	Put	Currency Future	800.0000	585.0000	(26.875)	0	0	0
02/03/2009	£ / R 2009/03/16	16.45	Call	Currency Future	11.0000	15.0000	36.364	0	0	0
02/03/2009	£ / R 2009/03/16	16.95	Call	Currency Future	4.0000	4.0000	-	0	0	0
02/03/2009	£ / R 2009/03/16	18.20	Put	Currency Future	3,825.0000	3,548.0000	(7.242)	0	0	0
02/03/2009	£ / R 2009/03/16	15.95	Call	Currency Future	33.0000	45.0000	36.364	0	0	0
02/03/2009	£ / R 2009/03/16	14.25	Put	Currency Future	236.0000	130.0000	(44.915)	0	0	0
02/03/2009	£ / R 2009/03/16	17.75	Put	Currency Future	3,375.0000	3,098.0000	(8.207)	0	0	0
02/03/2009	£ / R 2009/03/16	15.65	Put	Currency Future	1,333.0000	1,077.0000	(19.205)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/03/2009	£ / R 2009/03/16	16.95	Put	Currency Future	2,578.0000	2,302.0000	(10.706)	0	0	0
02/03/2009	£ / R 2009/03/16	18.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	£ / R 2009/03/16	16.50	Call	Currency Future	10.0000	13.0000	30.000	0	0	0
02/03/2009	£ / R 2009/03/16	17.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	£ / R 2009/03/16	16.35	Call	Currency Future	14.0000	19.0000	35.714	0	0	0
02/03/2009	£ / R 2009/03/16	18.30	Put	Currency Future	3,925.0000	3,648.0000	(7.057)	0	0	0
02/03/2009	£ / R 2009/03/16	15.40	Call	Currency Future	90.0000	119.0000	32.222	0	0	0
02/03/2009	£ / R 2009/03/16	16.05	Put	Currency Future	1,701.0000	1,434.0000	(15.697)	0	0	0
02/03/2009	£ / R 2009/03/16	14.35	Call	Currency Future	313.0000	465.0000	48.562	0	0	0
02/03/2009	£ / R 2009/03/16	15.05	Put	Currency Future	800.0000	585.0000	(26.875)	0	0	0
02/03/2009	£ / R 2009/03/16	14.85	Put	Currency Future	633.0000	442.0000	(30.174)	0	0	0
02/03/2009	£ / R 2009/03/16	15.65	Put	Currency Future	1,333.0000	1,077.0000	(19.205)	0	0	0
02/03/2009	£ / R 2009/03/16	16.50	Put	Currency Future	2,135.0000	1,861.0000	(12.834)	0	0	0
02/03/2009	£ / R 2009/03/16	14.35	Put	Currency Future	287.0000	162.0000	(43.554)	0	0	0
02/03/2009	£ / R 2009/03/16	14.20	Call	Currency Future	390.0000	569.0000	45.897	0	0	0
02/03/2009	£ / R 2009/03/16	15.05	Call	Currency Future	126.0000	188.0000	49.206	0	0	0
02/03/2009	£ / R 2009/03/16	14.85	Call	Currency Future	158.0000	244.0000	54.430	0	0	0
02/03/2009	£ / R 2009/03/16	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	£ / R 2009/03/16	16.05	Call	Currency Future	27.0000	36.0000	33.333	0	0	0
02/03/2009	£ / R 2009/03/16	14.15	Put	Currency Future	194.0000	103.0000	(46.907)	0	0	0
02/03/2009	£ / R 2009/03/16	16.10	Call	Currency Future	24.0000	33.0000	37.500	0	0	0
02/03/2009	£ / R 2009/03/16	18.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	£ / R 2009/03/16	14.20	Put	Currency Future	215.0000	116.0000	(46.047)	0	0	0
02/03/2009	£ / R 2009/03/16	16.10	Put	Currency Future	1,749.0000	1,480.0000	(15.380)	0	0	0
02/03/2009	£ / R 2009/03/16	15.60	Call	Currency Future	64.0000	87.0000	35.938	0	0	0
02/03/2009	£ / R 2009/03/16	16.30	Put	Currency Future	1,940.0000	1,669.0000	(13.969)	0	0	0
02/03/2009	£ / R 2009/03/16	14.60	Call	Currency Future	223.0000	337.0000	51.121	0	0	0
02/03/2009	£ / R 2009/03/16	18.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	£ / R 2009/03/16	16.35	Put	Currency Future	1,989.0000	1,716.0000	(13.725)	0	0	0
02/03/2009	£ / R 2009/03/16	15.30	Put	Currency Future	1,023.0000	783.0000	(23.460)	0	0	0
02/03/2009	£ / R 2009/03/16	14.70	Put	Currency Future	520.0000	344.0000	(33.846)	0	0	0
02/03/2009	£ / R 2009/03/16	14.60	Put	Currency Future	448.0000	284.0000	(36.607)	0	0	0
02/03/2009	£ / R 2009/03/16	18.65	Put	Currency Future	4,275.0000	3,998.0000	(6.480)	0	0	0
02/03/2009	£ / R 2009/03/16	15.90	Put	Currency Future	1,561.0000	1,297.0000	(16.912)	0	0	0
02/03/2009	£ / R 2009/03/16	14.55	Call	Currency Future	239.0000	358.0000	49.791	0	0	0
02/03/2009	£ / R 2009/03/16	16.70	Put	Currency Future	2,331.0000	2,056.0000	(11.798)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/03/2009	£ / R 2009/03/16	15.60	Put	Currency Future	1,288.0000	1,035.0000	(19.643)	0	0	0
02/03/2009	£ / R 2009/03/16	16.30	Call	Currency Future	16.0000	21.0000	31.250	0	0	0
02/03/2009	£ / R 2009/03/16	14.75	Put	Currency Future	557.0000	375.0000	(32.675)	0	0	0
02/03/2009	£ / R 2009/03/16	18.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	£ / R 2009/03/16	14.55	Put	Currency Future	414.0000	256.0000	(38.164)	0	0	0
02/03/2009	£ / R 2009/03/16	15.20	Call	Currency Future	108.0000	154.0000	42.593	0	0	0
02/03/2009	£ / R 2009/03/16	18.55	Put	Currency Future	4,175.0000	3,898.0000	(6.635)	0	0	0
02/03/2009	£ / R 2009/03/16	16.70	Call	Currency Future	6.0000	8.0000	33.333	0	0	0
02/03/2009	£ / R 2009/03/16	15.45	Call	Currency Future	83.0000	111.0000	33.735	0	0	0
02/03/2009	£ / R 2009/03/16	18.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	£ / R 2009/03/16	15.20	Put	Currency Future	933.0000	702.0000	(24.759)	0	0	0
02/03/2009	£ / R 2009/03/16	15.90	Put	Currency Future	1,561.0000	1,297.0000	(16.912)	0	0	0
02/03/2009	£ / R 2009/03/16	14.75	Call	Currency Future	182.0000	278.0000	52.747	0	0	0
02/03/2009	£ / R 2009/03/16	18.35	Put	Currency Future	3,975.0000	3,698.0000	(6.969)	0	0	0
02/03/2009	£ / R 2009/03/16	14.10	Put	Currency Future	176.0000	91.0000	(48.295)	0	0	0
02/03/2009	£ / R 2009/03/16	14.40	Put	Currency Future	317.0000	180.0000	(43.218)	0	0	0
02/03/2009	£ / R 2009/03/16	15.05	Call	Currency Future	126.0000	188.0000	49.206	0	0	0
02/03/2009	£ / R 2009/03/16	14.90	Put	Currency Future	672.0000	476.0000	(29.167)	0	0	0
02/03/2009	£ / R 2009/03/16	16.20	Call	Currency Future	20.0000	26.0000	30.000	0	0	0
02/03/2009	£ / R 2009/03/16	14.30	Put	Currency Future	259.0000	146.0000	(43.629)	0	0	0
02/03/2009	£ / R 2009/03/16	18.15	Put	Currency Future	3,775.0000	3,498.0000	(7.338)	0	0	0
02/03/2009	£ / R 2009/03/16	14.55	Call	Currency Future	239.0000	358.0000	49.791	0	0	0
02/03/2009	£ / R 2009/03/16	15.45	Put	Currency Future	1,158.0000	909.0000	(21.503)	0	0	0
02/03/2009	£ / R 2009/03/16	18.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	£ / R 2009/03/16	15.35	Put	Currency Future	1,069.0000	824.0000	(22.919)	0	0	0
02/03/2009	£ / R 2009/03/16	16.20	Put	Currency Future	1,844.0000	1,574.0000	(14.642)	0	0	0
02/03/2009	£ / R 2009/03/16	14.30	Call	Currency Future	334.0000	498.0000	49.102	0	0	0
02/03/2009	£ / R 2009/03/16	18.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	£ / R 2009/03/16	14.95	Call	Currency Future	140.0000	214.0000	52.857	0	0	0
02/03/2009	£ / R 2009/03/16	14.40	Call	Currency Future	293.0000	433.0000	47.782	0	0	0
02/03/2009	£ / R 2009/03/16	14.90	Call	Currency Future	147.0000	229.0000	55.782	0	0	0
02/03/2009	£ / R 2009/03/16	14.90	Call	Currency Future	147.0000	229.0000	55.782	0	0	0
02/03/2009	£ / R 2009/03/16	18.40	Put	Currency Future	4,025.0000	3,748.0000	(6.882)	0	0	0
02/03/2009	£ / R 2009/03/16	15.65	Call	Currency Future	58.0000	80.0000	37.931	0	0	0
02/03/2009	£ / R 2009/03/16	18.25	Put	Currency Future	3,875.0000	3,598.0000	(7.148)	0	0	0
02/03/2009	£ / R 2009/03/16	14.55	Put	Currency Future	414.0000	256.0000	(38.164)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/03/2009	£ / R 2009/03/16	14.90	Put	Currency Future	672.0000	476.0000	(29.167)	0	0	0
02/03/2009	£ / R 2009/03/16	14.80	Put	Currency Future	595.0000	408.0000	(31.429)	0	0	0
02/03/2009	£ / R 2009/03/16	18.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	£ / R 2009/03/16	15.85	Put	Currency Future	1,514.0000	1,252.0000	(17.305)	0	0	0
02/03/2009	£ / R 2009/03/16	14.45	Put	Currency Future	348.0000	204.0000	(41.379)	0	0	0
02/03/2009	£ / R 2009/03/16	18.75	Put	Currency Future	4,375.0000	4,098.0000	(6.331)	0	0	0
02/03/2009	£ / R 2009/03/16	14.80	Call	Currency Future	170.0000	260.0000	52.941	0	0	0
02/03/2009	£ / R 2009/03/16	18.60	Put	Currency Future	4,225.0000	3,948.0000	(6.556)	0	0	0
02/03/2009	£ / R 2009/03/16	15.85	Call	Currency Future	40.0000	54.0000	35.000	0	0	0
02/03/2009	£ / R 2009/03/16	16.15	Call	Currency Future	22.0000	29.0000	31.818	0	0	0
02/03/2009	£ / R 2009/03/16	18.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	£ / R 2009/03/16	15.10	Put	Currency Future	844.0000	623.0000	(26.185)	0	0	0
02/03/2009	£ / R 2009/03/16	18.35	Put	Currency Future	3,975.0000	3,698.0000	(6.969)	0	0	0
02/03/2009	£ / R 2009/03/16	14.70	Call	Currency Future	195.0000	296.0000	51.795	0	0	0
02/03/2009	£ / R 2009/03/16	18.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	£ / R 2009/03/16	14.95	Put	Currency Future	714.0000	512.0000	(28.291)	0	0	0
02/03/2009	£ / R 2009/03/16	15.10	Call	Currency Future	120.0000	176.0000	46.667	0	0	0
02/03/2009	£ / R 2009/03/16	16.00	Call	Currency Future	30.0000	40.0000	33.333	0	0	0
02/03/2009	£ / R 2009/03/16	18.15	Put	Currency Future	3,775.0000	3,498.0000	(7.338)	0	0	0
02/03/2009	£ / R 2009/03/16	15.90	Call	Currency Future	36.0000	49.0000	36.111	0	0	0
02/03/2009	£ / R 2009/03/16	17.70	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
02/03/2009	£ / R 2009/03/16	17.85	Put	Currency Future	3,475.0000	3,198.0000	(7.971)	0	0	0
02/03/2009	£ / R 2009/03/16	16.15	Put	Currency Future	1,796.0000	1,527.0000	(14.978)	0	0	0
02/03/2009	£ / R 2009/03/16	14.45	Call	Currency Future	274.0000	407.0000	48.540	0	0	0
02/03/2009	£ / R 2009/03/16	14.10	Call	Currency Future	451.0000	643.0000	42.572	0	0	0
02/03/2009	£ / R 2009/03/16	18.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	£ / R 2009/03/16	18.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	£ / R 2009/03/16	16.40	Call	Currency Future	13.0000	17.0000	30.769	0	0	0
02/03/2009	£ / R 2009/03/16	18.85	Put	Currency Future	4,475.0000	4,198.0000	(6.190)	0	0	0
02/03/2009	£ / R 2009/03/16	13.65	Call	Currency Future	785.0000	1,027.0000	30.828	0	0	0
02/03/2009	£ / R 2009/03/16	17.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	£ / R 2009/03/16	17.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	£ / R 2009/03/16	15.30	Call	Currency Future	99.0000	135.0000	36.364	0	0	0
02/03/2009	£ / R 2009/03/16	16.00	Put	Currency Future	1,654.0000	1,388.0000	(16.082)	0	0	0
02/03/2009	£ / R 2009/03/16	17.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/03/2009	£ / R 2009/03/16	19.15	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/03/2009	£ / R 2009/03/16	16.80	Put	Currency Future	2,430.0000	2,154.0000	(11.358)	0	0	0
02/03/2009	£ / R 2009/03/16	17.40	Put	Currency Future	3,026.0000	2,749.0000	(9.154)	0	0	0
02/03/2009	£ / R 2009/03/16	17.65	Put	Currency Future	3,275.0000	2,998.0000	(8.458)	0	0	0
02/03/2009	£ / R 2009/03/16	15.40	Put	Currency Future	1,115.0000	866.0000	(22.332)	0	0	0
02/03/2009	£ / R 2009/03/16	16.80	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
02/03/2009	£ / R 2009/03/16	17.60	Put	Currency Future	3,225.0000	2,948.0000	(8.589)	0	0	0
02/03/2009	£ / R 2009/03/16	18.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	£ / R 2009/03/16	17.30	Put	Currency Future	2,926.0000	2,649.0000	(9.467)	0	0	0
02/03/2009	£ / R 2009/03/16	17.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/03/2009	£ / R 2009/03/16	15.35	Call	Currency Future	94.0000	127.0000	35.106	0	0	0
02/03/2009	£ / R 2009/03/16	17.30	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
02/03/2009	£ / R 2009/03/16	18.70	Put	Currency Future	4,325.0000	4,048.0000	(6.405)	0	0	0
02/03/2009	£ / R 2009/03/16	15.35	Put	Currency Future	1,069.0000	824.0000	(22.919)	0	0	0
02/03/2009	£ / R 2009/03/16	17.10	Put	Currency Future	2,727.0000	2,450.0000	(10.158)	0	0	0
02/03/2009	£ / R 2009/03/16	18.90	Put	Currency Future	4,525.0000	4,248.0000	(6.122)	0	0	0
02/03/2009	£ / R 2009/03/16	15.35	Call	Currency Future	94.0000	127.0000	35.106	0	0	0
02/03/2009	£ / R 2009/03/16	16.35	Put	Currency Future	1,989.0000	1,716.0000	(13.725)	0	0	0
02/03/2009	£ / R 2009/03/16	16.25	Put	Currency Future	1,892.0000	1,621.0000	(14.323)	0	0	0
02/03/2009	£ / R 2009/03/16	17.10	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
02/03/2009	£ / R 2009/03/16	18.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	£ / R 2009/03/16	16.25	Call	Currency Future	18.0000	24.0000	33.333	0	0	0
02/03/2009	£ / R 2009/03/16	17.80	Put	Currency Future	3,425.0000	3,148.0000	(8.088)	0	0	0
02/03/2009	£ / R 2009/03/16	14.50	Put	Currency Future	380.0000	229.0000	(39.737)	0	0	0
02/03/2009	£ / R 2009/03/16	16.60	Put	Currency Future	2,233.0000	1,958.0000	(12.315)	0	0	0
02/03/2009	£ / R 2009/03/16	17.70	Put	Currency Future	3,325.0000	3,048.0000	(8.331)	0	0	0
02/03/2009	£ / R 2009/03/16	16.40	Put	Currency Future	2,037.0000	1,764.0000	(13.402)	0	0	0
02/03/2009	£ / R 2009/03/16	14.65	Put	Currency Future	483.0000	313.0000	(35.197)	0	0	0
02/03/2009	£ / R 2009/03/16	15.85	Call	Currency Future	40.0000	54.0000	35.000	0	0	0
02/03/2009	£ / R 2009/03/16	17.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	£ / R 2009/03/16	16.40	Call	Currency Future	13.0000	17.0000	30.769	0	0	0
02/03/2009	£ / R 2009/03/16	13.80	Put	Currency Future	89.0000	40.0000	(55.056)	0	0	0
02/03/2009	£ / R 2009/03/16	16.10	Call	Currency Future	24.0000	33.0000	37.500	0	0	0
02/03/2009	£ / R 2009/03/16	18.00	Put	Currency Future	3,625.0000	3,348.0000	(7.641)	0	0	0
02/03/2009	£ / R 2009/03/16	14.50	Call	Currency Future	256.0000	382.0000	49.219	0	0	0
02/03/2009	£ / R 2009/03/16	15.75	Call	Currency Future	48.0000	66.0000	37.500	0	0	0
02/03/2009	£ / R 2009/03/16	16.60	Call	Currency Future	8.0000	11.0000	37.500	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/03/2009	£ / R 2009/03/16	17.90	Put	Currency Future	3,525.0000	3,248.0000	(7.858)	0	0	0
02/03/2009	£ / R 2009/03/16	16.40	Put	Currency Future	2,037.0000	1,764.0000	(13.402)	0	0	0
02/03/2009	£ / R 2009/03/16	13.50	Call	Currency Future	914.0000	1,167.0000	27.681	0	0	0
02/03/2009	£ / R 2009/03/16	16.10	Put	Currency Future	1,749.0000	1,480.0000	(15.380)	0	0	0
02/03/2009	£ / R 2009/03/16	17.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/03/2009	£ / R 2009/03/16	19.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	£ / R 2009/03/16	13.50	Put	Currency Future	39.0000	15.0000	(61.538)	0	0	0
02/03/2009	£ / R 2009/03/16	15.75	Put	Currency Future	1,423.0000	1,164.0000	(18.201)	0	0	0
02/03/2009	£ / R 2009/03/16	15.95	Put	Currency Future	1,607.0000	1,342.0000	(16.490)	0	0	0
02/03/2009	£ / R 2009/03/16	14.65	Put	Currency Future	483.0000	313.0000	(35.197)	0	0	0
02/03/2009	£ / R 2009/03/16	13.60	Put	Currency Future	52.0000	21.0000	(59.615)	0	0	0
02/03/2009	£ / R 2009/03/16	16.35	Call	Currency Future	14.0000	19.0000	35.714	0	0	0
02/03/2009	£ / R 2009/03/16	14.65	Call	Currency Future	209.0000	316.0000	51.196	0	0	0
02/03/2009	£ / R 2009/03/16	13.80	Call	Currency Future	664.0000	892.0000	34.337	0	0	0
02/03/2009	£ / R 2009/03/16	17.60	Put	Currency Future	3,225.0000	2,948.0000	(8.589)	0	0	0
02/03/2009	£ / R 2009/03/16	14.85	Call	Currency Future	158.0000	244.0000	54.430	0	0	0
02/03/2009	£ / R 2009/03/16	14.65	Call	Currency Future	209.0000	316.0000	51.196	0	0	0
02/03/2009	£ / R 2009/03/16	13.60	Call	Currency Future	827.0000	1,074.0000	29.867	0	0	0
02/03/2009	£ / R 2009/03/16	16.15	Call	Currency Future	22.0000	29.0000	31.818	0	0	0
02/03/2009	£ / R 2009/03/16	16.15	Put	Currency Future	1,796.0000	1,527.0000	(14.978)	0	0	0
02/03/2009	£ / R 2009/03/16	14.60	Call	Currency Future	223.0000	337.0000	51.121	0	0	0
02/03/2009	£ / R 2009/03/16	14.60	Put	Currency Future	448.0000	284.0000	(36.607)	0	0	0
02/03/2009	£ / R 2009/03/16	13.45	Call	Currency Future	959.0000	1,215.0000	26.694	0	0	0
02/03/2009	£ / R 2009/03/16	14.85	Put	Currency Future	633.0000	442.0000	(30.174)	0	0	0
02/03/2009	£ / R 2009/03/16	14.05	Call	Currency Future	483.0000	683.0000	41.408	0	0	0
02/03/2009	£ / R 2009/03/16	13.95	Put	Currency Future	127.0000	61.0000	(51.969)	0	0	0
02/03/2009	£ / R 2009/03/16	13.90	Call	Currency Future	588.0000	806.0000	37.075	0	0	0
02/03/2009	£ / R 2009/03/16	13.95	Call	Currency Future	552.0000	764.0000	38.406	0	0	0
02/03/2009	£ / R 2009/03/16	16.90	Put	Currency Future	2,529.0000	2,253.0000	(10.913)	0	0	0
02/03/2009	£ / R 2009/03/16	14.05	Put	Currency Future	158.0000	80.0000	(49.367)	0	0	0
02/03/2009	£ / R 2009/03/16	16.90	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
02/03/2009	£ / R 2009/03/16	13.85	Call	Currency Future	626.0000	849.0000	35.623	0	0	0
02/03/2009	£ / R 2009/03/16	16.85	Put	Currency Future	2,479.0000	2,203.0000	(11.134)	0	0	0
02/03/2009	£ / R 2009/03/16	13.90	Put	Currency Future	113.0000	53.0000	(53.097)	0	0	0
02/03/2009	£ / R 2009/03/16	13.85	Put	Currency Future	100.0000	46.0000	(54.000)	0	0	0
02/03/2009	£ / R 2009/03/16	13.75	Put	Currency Future	78.0000	34.0000	(56.410)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/03/2009	£ / R	2009/03/16	16.85	Call	Currency Future	4.0000	6.0000	50.000	0	0	0
02/03/2009	£ / R	2009/03/16	17.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/03/2009	£ / R	2009/03/16	13.75	Call	Currency Future	703.0000	937.0000	33.286	0	0	0
02/03/2009	£ / R	2009/03/16	17.10	Put	Currency Future	2,727.0000	2,450.0000	(10.158)	0	0	0
02/03/2009	£ / R	2009/03/16	17.10	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
02/03/2009	£ / R	2009/03/16	13.55	Put	Currency Future	45.0000	18.0000	(60.000)	0	0	0
02/03/2009	£ / R	2009/03/16	13.55	Call	Currency Future	870.0000	1,120.0000	28.736	0	0	0
02/03/2009	£ / R	2009/03/16	13.45	Put	Currency Future	33.0000	12.0000	(63.636)	0	0	0
02/03/2009	£ / R	2009/03/16	13.65	Put	Currency Future	60.0000	25.0000	(58.333)	0	0	0
02/03/2009	£ / R	2009/03/16	16.90	Put	Currency Future	2,529.0000	2,253.0000	(10.913)	0	0	0
02/03/2009	£ / R	2009/03/16	15.85	Put	Currency Future	1,514.0000	1,252.0000	(17.305)	0	0	0
02/03/2009	£ / R	2009/03/16	16.80	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
02/03/2009	£ / R	2009/03/16	16.80	Put	Currency Future	2,430.0000	2,154.0000	(11.358)	0	0	0
02/03/2009	£ / R	2009/03/16	16.90	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
02/03/2009	£ / R	2009/03/16	17.00	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
02/03/2009	£ / R	2009/03/16	16.55	Call	Currency Future	9.0000	12.0000	33.333	0	0	0
02/03/2009	£ / R	2009/03/16	17.00	Put	Currency Future	2,628.0000	2,351.0000	(10.540)	0	0	0
02/03/2009	£ / R	2009/03/16	16.55	Put	Currency Future	2,184.0000	1,909.0000	(12.592)	0	0	0
02/03/2009	£ / R	2009/03/16	18.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	£ / R	2009/03/16	18.95	Put	Currency Future	4,575.0000	4,298.0000	(6.055)	0	0	0
02/03/2009	£ / R	2009/03/16	18.55	Put	Currency Future	4,175.0000	3,898.0000	(6.635)	0	0	0
02/03/2009	£ / R	2009/03/16	19.25	Put	Currency Future	4,875.0000	4,598.0000	(5.682)	0	0	0
02/03/2009	£ / R	2009/03/16	18.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	£ / R	2009/03/16	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	£ / R	2009/03/16	19.05	Put	Currency Future	4,675.0000	4,398.0000	(5.925)	0	0	0
02/03/2009	£ / R	2009/03/16	15.10	Call	Currency Future	120.0000	176.0000	46.667	0	0	0
02/03/2009	£ / R	2009/03/16	15.10	Put	Currency Future	844.0000	623.0000	(26.185)	0	0	0
02/03/2009	£ / R	2009/06/12			Currency Future	14.6294	14.9158	1.958	15.0200	15.0100	309
02/03/2009	£ / R	2009/06/12	13.95	Put	Currency Future	463.0000	400.0000	(13.607)	0	0	0
02/03/2009	£ / R	2009/06/12	18.95	Put	Currency Future	4,365.0000	4,104.0000	(5.979)	0	0	0
02/03/2009	£ / R	2009/06/12	15.80	Put	Currency Future	1,616.0000	1,459.0000	(9.715)	0	0	0
02/03/2009	£ / R	2009/06/12	15.00	Put	Currency Future	1,040.0000	915.0000	(12.019)	0	0	0
02/03/2009	£ / R	2009/06/12	16.40	Put	Currency Future	2,073.0000	1,888.0000	(8.924)	0	0	0
02/03/2009	£ / R	2009/06/12	19.15	Put	Currency Future	4,558.0000	4,294.0000	(5.792)	0	0	0
02/03/2009	£ / R	2009/06/12	19.10	Call	Currency Future	39.0000	62.0000	58.974	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/03/2009	£ / R 2009/06/12	16.10	Put	Currency Future	1,839.0000	1,667.0000	(9.353)	0	0	0
02/03/2009	£ / R 2009/06/12	13.95	Call	Currency Future	1,143.0000	1,366.0000	19.510	0	0	0
02/03/2009	£ / R 2009/06/12	18.55	Call	Currency Future	61.0000	94.0000	54.098	0	0	0
02/03/2009	£ / R 2009/06/12	14.60	Call	Currency Future	809.0000	987.0000	22.002	0	0	0
02/03/2009	£ / R 2009/06/12	19.10	Put	Currency Future	4,510.0000	4,247.0000	(5.831)	0	0	0
02/03/2009	£ / R 2009/06/12	17.05	Call	Currency Future	193.0000	268.0000	38.860	0	0	0
02/03/2009	£ / R 2009/06/12	18.55	Put	Currency Future	3,982.0000	3,729.0000	(6.354)	0	0	0
02/03/2009	£ / R 2009/06/12	15.80	Call	Currency Future	446.0000	575.0000	28.924	0	0	0
02/03/2009	£ / R 2009/06/12	18.90	Put	Currency Future	4,317.0000	4,057.0000	(6.023)	0	0	0
02/03/2009	£ / R 2009/06/12	18.65	Call	Currency Future	56.0000	88.0000	57.143	0	0	0
02/03/2009	£ / R 2009/06/12	15.90	Call	Currency Future	419.0000	543.0000	29.594	0	0	0
02/03/2009	£ / R 2009/06/12	16.40	Call	Currency Future	302.0000	403.0000	33.444	0	0	0
02/03/2009	£ / R 2009/06/12	18.60	Call	Currency Future	59.0000	91.0000	54.237	0	0	0
02/03/2009	£ / R 2009/06/12	17.15	Put	Currency Future	2,700.0000	2,485.0000	(7.963)	0	0	0
02/03/2009	£ / R 2009/06/12	18.65	Put	Currency Future	4,077.0000	3,822.0000	(6.255)	0	0	0
02/03/2009	£ / R 2009/06/12	15.00	Call	Currency Future	670.0000	831.0000	24.030	0	0	0
02/03/2009	£ / R 2009/06/12	18.70	Put	Currency Future	4,125.0000	3,869.0000	(6.206)	0	0	0
02/03/2009	£ / R 2009/06/12	14.05	Call	Currency Future	1,082.0000	1,301.0000	20.240	0	0	0
02/03/2009	£ / R 2009/06/12	18.85	Call	Currency Future	48.0000	76.0000	58.333	0	0	0
02/03/2009	£ / R 2009/06/12	15.05	Put	Currency Future	1,075.0000	947.0000	(11.907)	0	0	0
02/03/2009	£ / R 2009/06/12	17.25	Put	Currency Future	2,787.0000	2,569.0000	(7.822)	0	0	0
02/03/2009	£ / R 2009/06/12	18.90	Call	Currency Future	46.0000	73.0000	58.696	0	0	0
02/03/2009	£ / R 2009/06/12	15.75	Put	Currency Future	1,580.0000	1,425.0000	(9.810)	0	0	0
02/03/2009	£ / R 2009/06/12	14.55	Call	Currency Future	828.0000	1,009.0000	21.860	0	0	0
02/03/2009	£ / R 2009/06/12	18.95	Call	Currency Future	44.0000	70.0000	59.091	0	0	0
02/03/2009	£ / R 2009/06/12	16.20	Put	Currency Future	1,916.0000	1,739.0000	(9.238)	0	0	0
02/03/2009	£ / R 2009/06/12	18.60	Put	Currency Future	4,029.0000	3,775.0000	(6.304)	0	0	0
02/03/2009	£ / R 2009/06/12	15.75	Call	Currency Future	460.0000	591.0000	28.478	0	0	0
02/03/2009	£ / R 2009/06/12	17.15	Call	Currency Future	179.0000	251.0000	40.223	0	0	0
02/03/2009	£ / R 2009/06/12	14.25	Call	Currency Future	968.0000	1,176.0000	21.488	0	0	0
02/03/2009	£ / R 2009/06/12	19.05	Call	Currency Future	41.0000	65.0000	58.537	0	0	0
02/03/2009	£ / R 2009/06/12	15.90	Put	Currency Future	1,689.0000	1,527.0000	(9.591)	0	0	0
02/03/2009	£ / R 2009/06/12	15.95	Call	Currency Future	405.0000	527.0000	30.123	0	0	0
02/03/2009	£ / R 2009/06/12	18.70	Call	Currency Future	54.0000	84.0000	55.556	0	0	0
02/03/2009	£ / R 2009/06/12	15.60	Call	Currency Future	504.0000	643.0000	27.579	0	0	0
02/03/2009	£ / R 2009/06/12	17.05	Put	Currency Future	2,613.0000	2,402.0000	(8.075)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/03/2009	£ / R 2009/06/12	18.85	Put	Currency Future	4,269.0000	4,010.0000	(6.067)	0	0	0
02/03/2009	£ / R 2009/06/12	15.65	Call	Currency Future	489.0000	625.0000	27.812	0	0	0
02/03/2009	£ / R 2009/06/12	14.35	Put	Currency Future	634.0000	551.0000	(13.091)	0	0	0
02/03/2009	£ / R 2009/06/12	19.20	Call	Currency Future	36.0000	58.0000	61.111	0	0	0
02/03/2009	£ / R 2009/06/12	19.05	Put	Currency Future	4,461.0000	4,199.0000	(5.873)	0	0	0
02/03/2009	£ / R 2009/06/12	15.55	Put	Currency Future	1,441.0000	1,291.0000	(10.409)	0	0	0
02/03/2009	£ / R 2009/06/12	14.35	Call	Currency Future	913.0000	1,117.0000	22.344	0	0	0
02/03/2009	£ / R 2009/06/12	15.95	Put	Currency Future	1,726.0000	1,561.0000	(9.560)	0	0	0
02/03/2009	£ / R 2009/06/12	16.30	Put	Currency Future	1,993.0000	1,813.0000	(9.032)	0	0	0
02/03/2009	£ / R 2009/06/12	17.50	Call	Currency Future	139.0000	199.0000	43.165	0	0	0
02/03/2009	£ / R 2009/06/12	15.65	Put	Currency Future	1,510.0000	1,360.0000	(9.934)	0	0	0
02/03/2009	£ / R 2009/06/12	16.05	Call	Currency Future	380.0000	497.0000	30.789	0	0	0
02/03/2009	£ / R 2009/06/12	15.05	Call	Currency Future	654.0000	812.0000	24.159	0	0	0
02/03/2009	£ / R 2009/06/12	16.30	Call	Currency Future	323.0000	429.0000	32.817	0	0	0
02/03/2009	£ / R 2009/06/12	16.20	Call	Currency Future	345.0000	455.0000	31.884	0	0	0
02/03/2009	£ / R 2009/06/12	15.45	Put	Currency Future	1,368.0000	1,219.0000	(10.892)	0	0	0
02/03/2009	£ / R 2009/06/12	16.95	Put	Currency Future	2,527.0000	2,320.0000	(8.192)	0	0	0
02/03/2009	£ / R 2009/06/12	19.15	Call	Currency Future	37.0000	60.0000	62.162	0	0	0
02/03/2009	£ / R 2009/06/12	16.00	Put	Currency Future	1,763.0000	1,596.0000	(9.472)	0	0	0
02/03/2009	£ / R 2009/06/12	16.80	Put	Currency Future	2,400.0000	2,199.0000	(8.375)	0	0	0
02/03/2009	£ / R 2009/06/12	14.25	Put	Currency Future	588.0000	510.0000	(13.265)	0	0	0
02/03/2009	£ / R 2009/06/12	17.95	Put	Currency Future	3,419.0000	3,180.0000	(6.990)	0	0	0
02/03/2009	£ / R 2009/06/12	15.55	Call	Currency Future	520.0000	656.0000	26.154	0	0	0
02/03/2009	£ / R 2009/06/12	14.60	Put	Currency Future	779.0000	672.0000	(13.736)	0	0	0
02/03/2009	£ / R 2009/06/12	17.80	Call	Currency Future	110.0000	162.0000	47.273	0	0	0
02/03/2009	£ / R 2009/06/12	14.05	Put	Currency Future	503.0000	435.0000	(13.519)	0	0	0
02/03/2009	£ / R 2009/06/12	18.05	Call	Currency Future	91.0000	136.0000	49.451	0	0	0
02/03/2009	£ / R 2009/06/12	15.15	Call	Currency Future	625.0000	778.0000	24.480	0	0	0
02/03/2009	£ / R 2009/06/12	19.20	Put	Currency Future	4,606.0000	4,342.0000	(5.732)	0	0	0
02/03/2009	£ / R 2009/06/12	17.80	Put	Currency Future	3,281.0000	3,046.0000	(7.162)	0	0	0
02/03/2009	£ / R 2009/06/12	18.05	Put	Currency Future	3,512.0000	3,270.0000	(6.891)	0	0	0
02/03/2009	£ / R 2009/06/12	15.50	Put	Currency Future	1,407.0000	1,254.0000	(10.874)	0	0	0
02/03/2009	£ / R 2009/06/12	18.40	Call	Currency Future	69.0000	105.0000	52.174	0	0	0
02/03/2009	£ / R 2009/06/12	18.15	Call	Currency Future	84.0000	126.0000	50.000	0	0	0
02/03/2009	£ / R 2009/06/12	14.80	Call	Currency Future	735.0000	908.0000	23.537	0	0	0
02/03/2009	£ / R 2009/06/12	14.50	Put	Currency Future	718.0000	616.0000	(14.206)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/03/2009	£ / R 2009/06/12	16.00	Call	Currency Future	393.0000	512.0000	30.280	0	0	0
02/03/2009	£ / R 2009/06/12	18.15	Put	Currency Future	3,605.0000	3,360.0000	(6.796)	0	0	0
02/03/2009	£ / R 2009/06/12	14.80	Put	Currency Future	906.0000	792.0000	(12.583)	0	0	0
02/03/2009	£ / R 2009/06/12	15.45	Call	Currency Future	548.0000	684.0000	24.818	0	0	0
02/03/2009	£ / R 2009/06/12	16.95	Call	Currency Future	207.0000	286.0000	38.164	0	0	0
02/03/2009	£ / R 2009/06/12	18.40	Put	Currency Future	3,840.0000	3,590.0000	(6.510)	0	0	0
02/03/2009	£ / R 2009/06/12	17.95	Call	Currency Future	98.0000	145.0000	47.959	0	0	0
02/03/2009	£ / R 2009/06/12	15.30	Call	Currency Future	585.0000	729.0000	24.615	0	0	0
02/03/2009	£ / R 2009/06/12	15.35	Put	Currency Future	1,293.0000	1,148.0000	(11.214)	0	0	0
02/03/2009	£ / R 2009/06/12	16.85	Call	Currency Future	222.0000	305.0000	37.387	0	0	0
02/03/2009	£ / R 2009/06/12	17.25	Call	Currency Future	167.0000	235.0000	40.719	0	0	0
02/03/2009	£ / R 2009/06/12	15.30	Put	Currency Future	1,256.0000	1,114.0000	(11.306)	0	0	0
02/03/2009	£ / R 2009/06/12	16.55	Call	Currency Future	273.0000	368.0000	34.799	0	0	0
02/03/2009	£ / R 2009/06/12	18.35	Call	Currency Future	72.0000	109.0000	51.389	0	0	0
02/03/2009	£ / R 2009/06/12	18.50	Put	Currency Future	3,934.0000	3,682.0000	(6.406)	0	0	0
02/03/2009	£ / R 2009/06/12	17.50	Put	Currency Future	3,009.0000	2,783.0000	(7.511)	0	0	0
02/03/2009	£ / R 2009/06/12	17.85	Put	Currency Future	3,327.0000	3,090.0000	(7.124)	0	0	0
02/03/2009	£ / R 2009/06/12	15.50	Call	Currency Future	536.0000	670.0000	25.000	0	0	0
02/03/2009	£ / R 2009/06/12	14.50	Call	Currency Future	848.0000	1,031.0000	21.580	0	0	0
02/03/2009	£ / R 2009/06/12	16.05	Put	Currency Future	1,801.0000	1,632.0000	(9.384)	0	0	0
02/03/2009	£ / R 2009/06/12	15.25	Put	Currency Future	1,219.0000	1,079.0000	(11.485)	0	0	0
02/03/2009	£ / R 2009/06/12	16.85	Put	Currency Future	2,442.0000	2,239.0000	(8.313)	0	0	0
02/03/2009	£ / R 2009/06/12	15.40	Call	Currency Future	560.0000	699.0000	24.821	0	0	0
02/03/2009	£ / R 2009/06/12	16.55	Put	Currency Future	2,194.0000	2,002.0000	(8.751)	0	0	0
02/03/2009	£ / R 2009/06/12	15.60	Put	Currency Future	1,475.0000	1,327.0000	(10.034)	0	0	0
02/03/2009	£ / R 2009/06/12	18.45	Put	Currency Future	3,887.0000	3,636.0000	(6.457)	0	0	0
02/03/2009	£ / R 2009/06/12	15.40	Put	Currency Future	1,330.0000	1,183.0000	(11.053)	0	0	0
02/03/2009	£ / R 2009/06/12	16.10	Call	Currency Future	368.0000	483.0000	31.250	0	0	0
02/03/2009	£ / R 2009/06/12	15.10	Put	Currency Future	1,110.0000	979.0000	(11.802)	0	0	0
02/03/2009	£ / R 2009/06/12	16.65	Put	Currency Future	2,275.0000	2,080.0000	(8.571)	0	0	0
02/03/2009	£ / R 2009/06/12	18.25	Put	Currency Future	3,698.0000	3,452.0000	(6.652)	0	0	0
02/03/2009	£ / R 2009/06/12	16.35	Call	Currency Future	312.0000	416.0000	33.333	0	0	0
02/03/2009	£ / R 2009/06/12	15.30	Put	Currency Future	1,256.0000	1,114.0000	(11.306)	0	0	0
02/03/2009	£ / R 2009/06/12	15.90	Put	Currency Future	1,689.0000	1,527.0000	(9.591)	0	0	0
02/03/2009	£ / R 2009/06/12	16.65	Call	Currency Future	255.0000	346.0000	35.686	0	0	0
02/03/2009	£ / R 2009/06/12	18.75	Call	Currency Future	52.0000	81.0000	55.769	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
02/03/2009	£ / R 2009/06/12	16.35	Put	Currency Future	2,033.0000	1,850.0000	(9.001)	0	0	0
02/03/2009	£ / R 2009/06/12	16.80	Call	Currency Future	230.0000	314.0000	36.522	0	0	0
02/03/2009	£ / R 2009/06/12	14.90	Call	Currency Future	701.0000	868.0000	23.823	0	0	0
02/03/2009	£ / R 2009/06/12	15.90	Call	Currency Future	419.0000	543.0000	29.594	0	0	0
02/03/2009	£ / R 2009/06/12	15.60	Put	Currency Future	1,475.0000	1,327.0000	(10.034)	0	0	0
02/03/2009	£ / R 2009/06/12	15.15	Put	Currency Future	1,146.0000	1,012.0000	(11.693)	0	0	0
02/03/2009	£ / R 2009/06/12	14.40	Call	Currency Future	887.0000	1,088.0000	22.661	0	0	0
02/03/2009	£ / R 2009/06/12	15.35	Call	Currency Future	572.0000	714.0000	24.825	0	0	0
02/03/2009	£ / R 2009/06/12	16.00	Call	Currency Future	393.0000	512.0000	30.280	0	0	0
02/03/2009	£ / R 2009/06/12	15.60	Call	Currency Future	504.0000	643.0000	27.579	0	0	0
02/03/2009	£ / R 2009/06/12	14.55	Put	Currency Future	749.0000	643.0000	(14.152)	0	0	0
02/03/2009	£ / R 2009/06/12	15.10	Call	Currency Future	640.0000	795.0000	24.219	0	0	0
02/03/2009	£ / R 2009/06/12	14.65	Put	Currency Future	810.0000	701.0000	(13.457)	0	0	0
02/03/2009	£ / R 2009/06/12	16.10	Put	Currency Future	1,839.0000	1,667.0000	(9.353)	0	0	0
02/03/2009	£ / R 2009/06/12	15.10	Call	Currency Future	640.0000	795.0000	24.219	0	0	0
02/03/2009	£ / R 2009/06/12	18.25	Call	Currency Future	78.0000	117.0000	50.000	0	0	0
02/03/2009	£ / R 2009/06/12	17.85	Call	Currency Future	106.0000	156.0000	47.170	0	0	0
02/03/2009	£ / R 2009/06/12	15.10	Put	Currency Future	1,110.0000	979.0000	(11.802)	0	0	0
02/03/2009	£ / R 2009/06/12	14.55	Call	Currency Future	828.0000	1,009.0000	21.860	0	0	0
02/03/2009	£ / R 2009/06/12	16.70	Call	Currency Future	246.0000	335.0000	36.179	0	0	0
02/03/2009	£ / R 2009/06/12	18.35	Put	Currency Future	3,793.0000	3,543.0000	(6.591)	0	0	0
02/03/2009	£ / R 2009/06/12	18.50	Call	Currency Future	64.0000	98.0000	53.125	0	0	0
02/03/2009	£ / R 2009/06/12	18.45	Call	Currency Future	66.0000	102.0000	54.545	0	0	0
02/03/2009	£ / R 2009/06/12	15.30	Call	Currency Future	585.0000	729.0000	24.615	0	0	0
02/03/2009	£ / R 2009/06/12	16.70	Put	Currency Future	2,317.0000	2,119.0000	(8.546)	0	0	0
02/03/2009	£ / R 2009/06/12	18.75	Put	Currency Future	4,173.0000	3,916.0000	(6.159)	0	0	0
02/03/2009	£ / R 2009/06/12	16.15	Put	Currency Future	1,877.0000	1,703.0000	(9.270)	0	0	0
02/03/2009	£ / R 2009/06/12	14.85	Put	Currency Future	939.0000	822.0000	(12.460)	0	0	0
02/03/2009	£ / R 2009/06/12	16.35	Call	Currency Future	312.0000	416.0000	33.333	0	0	0
02/03/2009	£ / R 2009/06/12	15.40	Call	Currency Future	560.0000	699.0000	24.821	0	0	0
02/03/2009	£ / R 2009/06/12	14.65	Call	Currency Future	789.0000	967.0000	22.560	0	0	0
02/03/2009	£ / R 2009/06/12	14.30	Put	Currency Future	611.0000	530.0000	(13.257)	0	0	0
02/03/2009	£ / R 2009/06/12	16.90	Call	Currency Future	214.0000	295.0000	37.850	0	0	0
02/03/2009	£ / R 2009/06/12	18.65	Put	Currency Future	4,077.0000	3,822.0000	(6.255)	0	0	0
02/03/2009	£ / R 2009/06/12	16.15	Call	Currency Future	356.0000	469.0000	31.742	0	0	0
02/03/2009	£ / R 2009/06/12	16.40	Put	Currency Future	2,073.0000	1,888.0000	(8.924)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/03/2009	£ / R 2009/06/12	15.40	Put	Currency Future	1,330.0000	1,183.0000	(11.053)	0	0	0
02/03/2009	£ / R 2009/06/12	14.45	Call	Currency Future	867.0000	1,059.0000	22.145	0	0	0
02/03/2009	£ / R 2009/06/12	16.90	Put	Currency Future	2,485.0000	2,279.0000	(8.290)	0	0	0
02/03/2009	£ / R 2009/06/12	18.45	Put	Currency Future	3,887.0000	3,636.0000	(6.457)	0	0	0
02/03/2009	£ / R 2009/06/12	14.85	Call	Currency Future	718.0000	888.0000	23.677	0	0	0
02/03/2009	£ / R 2009/06/12	14.90	Put	Currency Future	972.0000	852.0000	(12.346)	0	0	0
02/03/2009	£ / R 2009/06/12	14.45	Put	Currency Future	688.0000	594.0000	(13.663)	0	0	0
02/03/2009	£ / R 2009/06/12	18.80	Call	Currency Future	50.0000	78.0000	56.000	0	0	0
02/03/2009	£ / R 2009/06/12	17.95	Call	Currency Future	98.0000	145.0000	47.959	0	0	0
02/03/2009	£ / R 2009/06/12	16.60	Call	Currency Future	264.0000	357.0000	35.227	0	0	0
02/03/2009	£ / R 2009/06/12	14.40	Put	Currency Future	658.0000	572.0000	(13.070)	0	0	0
02/03/2009	£ / R 2009/06/12	14.30	Call	Currency Future	940.0000	1,146.0000	21.915	0	0	0
02/03/2009	£ / R 2009/06/12	18.80	Put	Currency Future	4,221.0000	3,963.0000	(6.112)	0	0	0
02/03/2009	£ / R 2009/06/12	17.95	Put	Currency Future	3,419.0000	3,180.0000	(6.990)	0	0	0
02/03/2009	£ / R 2009/06/12	17.00	Put	Currency Future	2,570.0000	2,361.0000	(8.132)	0	0	0
02/03/2009	£ / R 2009/06/12	18.15	Call	Currency Future	84.0000	126.0000	50.000	0	0	0
02/03/2009	£ / R 2009/06/12	15.90	Call	Currency Future	419.0000	543.0000	29.594	0	0	0
02/03/2009	£ / R 2009/06/12	16.20	Put	Currency Future	1,916.0000	1,739.0000	(9.238)	0	0	0
02/03/2009	£ / R 2009/06/12	14.75	Call	Currency Future	753.0000	927.0000	23.108	0	0	0
02/03/2009	£ / R 2009/06/12	14.55	Put	Currency Future	749.0000	643.0000	(14.152)	0	0	0
02/03/2009	£ / R 2009/06/12	13.90	Call	Currency Future	1,174.0000	1,399.0000	19.165	0	0	0
02/03/2009	£ / R 2009/06/12	15.35	Call	Currency Future	572.0000	714.0000	24.825	0	0	0
02/03/2009	£ / R 2009/06/12	18.15	Put	Currency Future	3,605.0000	3,360.0000	(6.796)	0	0	0
02/03/2009	£ / R 2009/06/12	15.55	Call	Currency Future	520.0000	656.0000	26.154	0	0	0
02/03/2009	£ / R 2009/06/12	16.20	Call	Currency Future	345.0000	455.0000	31.884	0	0	0
02/03/2009	£ / R 2009/06/12	13.90	Put	Currency Future	444.0000	384.0000	(13.514)	0	0	0
02/03/2009	£ / R 2009/06/12	15.35	Put	Currency Future	1,293.0000	1,148.0000	(11.214)	0	0	0
02/03/2009	£ / R 2009/06/12	16.80	Call	Currency Future	230.0000	314.0000	36.522	0	0	0
02/03/2009	£ / R 2009/06/12	18.45	Call	Currency Future	66.0000	102.0000	54.545	0	0	0
02/03/2009	£ / R 2009/06/12	15.55	Put	Currency Future	1,441.0000	1,291.0000	(10.409)	0	0	0
02/03/2009	£ / R 2009/06/12	16.00	Put	Currency Future	1,763.0000	1,596.0000	(9.472)	0	0	0
02/03/2009	£ / R 2009/06/12	18.65	Call	Currency Future	56.0000	88.0000	57.143	0	0	0
02/03/2009	£ / R 2009/06/12	15.90	Put	Currency Future	1,689.0000	1,527.0000	(9.591)	0	0	0
02/03/2009	£ / R 2009/06/12	14.95	Put	Currency Future	1,006.0000	883.0000	(12.227)	0	0	0
02/03/2009	£ / R 2009/06/12	15.15	Call	Currency Future	625.0000	778.0000	24.480	0	0	0
02/03/2009	£ / R 2009/06/12	16.30	Call	Currency Future	323.0000	429.0000	32.817	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/03/2009	£ / R 2009/06/12	16.30	Put	Currency Future	1,993.0000	1,813.0000	(9.032)	0	0	0
02/03/2009	£ / R 2009/06/12	16.50	Call	Currency Future	282.0000	379.0000	34.397	0	0	0
02/03/2009	£ / R 2009/06/12	14.95	Call	Currency Future	685.0000	849.0000	23.942	0	0	0
02/03/2009	£ / R 2009/06/12	14.75	Put	Currency Future	873.0000	761.0000	(12.829)	0	0	0
02/03/2009	£ / R 2009/06/12	16.60	Call	Currency Future	264.0000	357.0000	35.227	0	0	0
02/03/2009	£ / R 2009/06/12	16.50	Put	Currency Future	2,153.0000	1,964.0000	(8.778)	0	0	0
02/03/2009	£ / R 2009/06/12	14.85	Put	Currency Future	939.0000	822.0000	(12.460)	0	0	0
02/03/2009	£ / R 2009/06/12	16.60	Put	Currency Future	2,234.0000	2,041.0000	(8.639)	0	0	0
02/03/2009	£ / R 2009/06/12	14.70	Put	Currency Future	841.0000	731.0000	(13.080)	0	0	0
02/03/2009	£ / R 2009/06/12	14.15	Put	Currency Future	545.0000	472.0000	(13.394)	0	0	0
02/03/2009	£ / R 2009/06/12	16.80	Put	Currency Future	2,400.0000	2,199.0000	(8.375)	0	0	0
02/03/2009	£ / R 2009/06/12	15.80	Put	Currency Future	1,616.0000	1,459.0000	(9.715)	0	0	0
02/03/2009	£ / R 2009/06/12	15.85	Put	Currency Future	1,653.0000	1,493.0000	(9.679)	0	0	0
02/03/2009	£ / R 2009/06/12	16.60	Put	Currency Future	2,234.0000	2,041.0000	(8.639)	0	0	0
02/03/2009	£ / R 2009/06/12	14.60	Call	Currency Future	809.0000	987.0000	22.002	0	0	0
02/03/2009	£ / R 2009/06/12	15.80	Call	Currency Future	446.0000	575.0000	28.924	0	0	0
02/03/2009	£ / R 2009/06/12	15.85	Call	Currency Future	432.0000	558.0000	29.167	0	0	0
02/03/2009	£ / R 2009/06/12	14.70	Call	Currency Future	771.0000	946.0000	22.698	0	0	0
02/03/2009	£ / R 2009/06/12	15.05	Put	Currency Future	1,075.0000	947.0000	(11.907)	0	0	0
02/03/2009	£ / R 2009/06/12	17.65	Put	Currency Future	3,144.0000	2,913.0000	(7.347)	0	0	0
02/03/2009	£ / R 2009/06/12	15.20	Call	Currency Future	612.0000	761.0000	24.346	0	0	0
02/03/2009	£ / R 2009/06/12	14.15	Call	Currency Future	1,024.0000	1,238.0000	20.898	0	0	0
02/03/2009	£ / R 2009/06/12	17.00	Call	Currency Future	199.0000	277.0000	39.196	0	0	0
02/03/2009	£ / R 2009/06/12	16.10	Call	Currency Future	368.0000	483.0000	31.250	0	0	0
02/03/2009	£ / R 2009/06/12	14.65	Put	Currency Future	810.0000	701.0000	(13.457)	0	0	0
02/03/2009	£ / R 2009/06/12	16.85	Call	Currency Future	222.0000	305.0000	37.387	0	0	0
02/03/2009	£ / R 2009/06/12	14.00	Put	Currency Future	483.0000	417.0000	(13.665)	0	0	0
02/03/2009	£ / R 2009/06/12	16.15	Put	Currency Future	1,877.0000	1,703.0000	(9.270)	0	0	0
02/03/2009	£ / R 2009/06/12	15.70	Put	Currency Future	1,545.0000	1,392.0000	(9.903)	0	0	0
02/03/2009	£ / R 2009/06/12	15.20	Put	Currency Future	1,182.0000	1,045.0000	(11.591)	0	0	0
02/03/2009	£ / R 2009/06/12	15.15	Put	Currency Future	1,146.0000	1,012.0000	(11.693)	0	0	0
02/03/2009	£ / R 2009/06/12	16.90	Put	Currency Future	2,485.0000	2,279.0000	(8.290)	0	0	0
02/03/2009	£ / R 2009/06/12	16.40	Call	Currency Future	302.0000	403.0000	33.444	0	0	0
02/03/2009	£ / R 2009/06/12	16.85	Put	Currency Future	2,442.0000	2,239.0000	(8.313)	0	0	0
02/03/2009	£ / R 2009/06/12	14.85	Call	Currency Future	718.0000	888.0000	23.677	0	0	0
02/03/2009	£ / R 2009/06/12	13.90	Put	Currency Future	444.0000	384.0000	(13.514)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/03/2009	£ / R 2009/06/12	15.25	Call	Currency Future	598.0000	745.0000	24.582	0	0	0
02/03/2009	£ / R 2009/06/12	15.65	Put	Currency Future	1,510.0000	1,360.0000	(9.934)	0	0	0
02/03/2009	£ / R 2009/06/12	19.00	Put	Currency Future	4,413.0000	4,152.0000	(5.914)	0	0	0
02/03/2009	£ / R 2009/06/12	16.35	Put	Currency Future	2,033.0000	1,850.0000	(9.001)	0	0	0
02/03/2009	£ / R 2009/06/12	13.85	Put	Currency Future	426.0000	367.0000	(13.850)	0	0	0
02/03/2009	£ / R 2009/06/12	17.20	Call	Currency Future	173.0000	243.0000	40.462	0	0	0
02/03/2009	£ / R 2009/06/12	16.45	Put	Currency Future	2,113.0000	1,925.0000	(8.897)	0	0	0
02/03/2009	£ / R 2009/06/12	14.65	Call	Currency Future	789.0000	967.0000	22.560	0	0	0
02/03/2009	£ / R 2009/06/12	17.35	Call	Currency Future	155.0000	220.0000	41.935	0	0	0
02/03/2009	£ / R 2009/06/12	14.05	Call	Currency Future	1,082.0000	1,301.0000	20.240	0	0	0
02/03/2009	£ / R 2009/06/12	17.90	Put	Currency Future	3,373.0000	3,135.0000	(7.056)	0	0	0
02/03/2009	£ / R 2009/06/12	15.65	Call	Currency Future	489.0000	625.0000	27.812	0	0	0
02/03/2009	£ / R 2009/06/12	16.45	Call	Currency Future	292.0000	391.0000	33.904	0	0	0
02/03/2009	£ / R 2009/06/12	14.80	Call	Currency Future	735.0000	908.0000	23.537	0	0	0
02/03/2009	£ / R 2009/06/12	14.60	Put	Currency Future	779.0000	672.0000	(13.736)	0	0	0
02/03/2009	£ / R 2009/06/12	17.35	Put	Currency Future	2,875.0000	2,654.0000	(7.687)	0	0	0
02/03/2009	£ / R 2009/06/12	13.85	Call	Currency Future	1,205.0000	1,433.0000	18.921	0	0	0
02/03/2009	£ / R 2009/06/12	17.20	Put	Currency Future	2,743.0000	2,527.0000	(7.875)	0	0	0
02/03/2009	£ / R 2009/06/12	17.10	Call	Currency Future	186.0000	259.0000	39.247	0	0	0
02/03/2009	£ / R 2009/06/12	16.75	Put	Currency Future	2,358.0000	2,159.0000	(8.439)	0	0	0
02/03/2009	£ / R 2009/06/12	15.05	Call	Currency Future	654.0000	812.0000	24.159	0	0	0
02/03/2009	£ / R 2009/06/12	17.45	Call	Currency Future	144.0000	205.0000	42.361	0	0	0
02/03/2009	£ / R 2009/06/12	14.20	Put	Currency Future	566.0000	491.0000	(13.251)	0	0	0
02/03/2009	£ / R 2009/06/12	14.05	Put	Currency Future	503.0000	435.0000	(13.519)	0	0	0
02/03/2009	£ / R 2009/06/12	17.10	Call	Currency Future	186.0000	259.0000	39.247	0	0	0
02/03/2009	£ / R 2009/06/12	16.15	Call	Currency Future	356.0000	469.0000	31.742	0	0	0
02/03/2009	£ / R 2009/06/12	14.00	Call	Currency Future	1,112.0000	1,333.0000	19.874	0	0	0
02/03/2009	£ / R 2009/06/12	17.10	Put	Currency Future	2,656.0000	2,443.0000	(8.020)	0	0	0
02/03/2009	£ / R 2009/06/12	17.10	Put	Currency Future	2,656.0000	2,443.0000	(8.020)	0	0	0
02/03/2009	£ / R 2009/06/12	15.70	Call	Currency Future	474.0000	608.0000	28.270	0	0	0
02/03/2009	£ / R 2009/06/12	17.40	Call	Currency Future	149.0000	212.0000	42.282	0	0	0
02/03/2009	£ / R 2009/06/12	16.75	Call	Currency Future	238.0000	325.0000	36.555	0	0	0
02/03/2009	£ / R 2009/06/12	17.30	Put	Currency Future	2,831.0000	2,611.0000	(7.771)	0	0	0
02/03/2009	£ / R 2009/06/12	13.75	Put	Currency Future	391.0000	336.0000	(14.066)	0	0	0
02/03/2009	£ / R 2009/06/12	16.90	Call	Currency Future	214.0000	295.0000	37.850	0	0	0
02/03/2009	£ / R 2009/06/12	17.30	Call	Currency Future	161.0000	227.0000	40.994	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/03/2009	£ / R 2009/06/12	19.00	Call	Currency Future	42.0000	67.0000	59.524	0	0	0
02/03/2009	£ / R 2009/06/12	14.90	Call	Currency Future	701.0000	868.0000	23.823	0	0	0
02/03/2009	£ / R 2009/06/12	17.90	Call	Currency Future	102.0000	151.0000	48.039	0	0	0
02/03/2009	£ / R 2009/06/12	16.25	Call	Currency Future	334.0000	442.0000	32.335	0	0	0
02/03/2009	£ / R 2009/06/12	13.75	Call	Currency Future	1,270.0000	1,502.0000	18.268	0	0	0
02/03/2009	£ / R 2009/06/12	17.40	Put	Currency Future	2,920.0000	2,697.0000	(7.637)	0	0	0
02/03/2009	£ / R 2009/06/12	15.85	Call	Currency Future	432.0000	558.0000	29.167	0	0	0
02/03/2009	£ / R 2009/06/12	16.25	Put	Currency Future	1,954.0000	1,776.0000	(9.110)	0	0	0
02/03/2009	£ / R 2009/06/12	14.90	Put	Currency Future	972.0000	852.0000	(12.346)	0	0	0
02/03/2009	£ / R 2009/06/12	15.85	Put	Currency Future	1,653.0000	1,493.0000	(9.679)	0	0	0
02/03/2009	£ / R 2009/06/12	19.55	Call	Currency Future	27.0000	44.0000	62.963	0	0	0
02/03/2009	£ / R 2009/06/12	16.45	Put	Currency Future	2,113.0000	1,925.0000	(8.897)	0	0	0
02/03/2009	£ / R 2009/06/12	19.40	Call	Currency Future	30.0000	50.0000	66.667	0	0	0
02/03/2009	£ / R 2009/06/12	16.70	Put	Currency Future	2,317.0000	2,119.0000	(8.546)	0	0	0
02/03/2009	£ / R 2009/06/12	19.30	Put	Currency Future	4,703.0000	4,438.0000	(5.635)	0	0	0
02/03/2009	£ / R 2009/06/12	16.70	Call	Currency Future	246.0000	335.0000	36.179	0	0	0
02/03/2009	£ / R 2009/06/12	17.35	Call	Currency Future	155.0000	220.0000	41.935	0	0	0
02/03/2009	£ / R 2009/06/12	19.40	Put	Currency Future	4,801.0000	4,534.0000	(5.561)	0	0	0
02/03/2009	£ / R 2009/06/12	17.65	Call	Currency Future	124.0000	179.0000	44.355	0	0	0
02/03/2009	£ / R 2009/06/12	14.80	Put	Currency Future	906.0000	792.0000	(12.583)	0	0	0
02/03/2009	£ / R 2009/06/12	17.05	Put	Currency Future	2,613.0000	2,402.0000	(8.075)	0	0	0
02/03/2009	£ / R 2009/06/12	19.05	Call	Currency Future	41.0000	65.0000	58.537	0	0	0
02/03/2009	£ / R 2009/06/12	17.55	Put	Currency Future	3,054.0000	2,826.0000	(7.466)	0	0	0
02/03/2009	£ / R 2009/06/12	17.35	Put	Currency Future	2,875.0000	2,654.0000	(7.687)	0	0	0
02/03/2009	£ / R 2009/06/12	16.45	Call	Currency Future	292.0000	391.0000	33.904	0	0	0
02/03/2009	£ / R 2009/06/12	19.05	Put	Currency Future	4,461.0000	4,199.0000	(5.873)	0	0	0
02/03/2009	£ / R 2009/06/12	17.45	Put	Currency Future	2,964.0000	2,740.0000	(7.557)	0	0	0
02/03/2009	£ / R 2009/06/12	17.55	Put	Currency Future	3,054.0000	2,826.0000	(7.466)	0	0	0
02/03/2009	£ / R 2009/06/12	19.30	Call	Currency Future	33.0000	54.0000	63.636	0	0	0
02/03/2009	£ / R 2009/06/12	17.55	Call	Currency Future	133.0000	192.0000	44.361	0	0	0
02/03/2009	£ / R 2009/06/12	17.55	Call	Currency Future	133.0000	192.0000	44.361	0	0	0
02/03/2009	£ / R 2009/06/12	14.20	Call	Currency Future	996.0000	1,207.0000	21.185	0	0	0
02/03/2009	£ / R 2009/06/12	17.05	Call	Currency Future	193.0000	268.0000	38.860	0	0	0
02/03/2009	£ / R 2009/06/12	14.15	Call	Currency Future	1,024.0000	1,238.0000	20.898	0	0	0
02/03/2009	£ / R 2009/06/12	13.70	Call	Currency Future	1,303.0000	1,537.0000	17.959	0	0	0
02/03/2009	£ / R 2009/06/12	13.70	Put	Currency Future	374.0000	322.0000	(13.904)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/03/2009	£ / R 2009/06/12	16.65	Call	Currency Future	255.0000	346.0000	35.686	0	0	0
02/03/2009	£ / R 2009/06/12	13.90	Call	Currency Future	1,174.0000	1,399.0000	19.165	0	0	0
02/03/2009	£ / R 2009/06/12	16.65	Put	Currency Future	2,275.0000	2,080.0000	(8.571)	0	0	0
02/03/2009	£ / R 2009/06/12	14.10	Put	Currency Future	523.0000	453.0000	(13.384)	0	0	0
02/03/2009	£ / R 2009/06/12	13.80	Put	Currency Future	408.0000	352.0000	(13.725)	0	0	0
02/03/2009	£ / R 2009/06/12	17.15	Call	Currency Future	179.0000	251.0000	40.223	0	0	0
02/03/2009	£ / R 2009/06/12	13.80	Call	Currency Future	1,237.0000	1,468.0000	18.674	0	0	0
02/03/2009	£ / R 2009/06/12	17.15	Put	Currency Future	2,700.0000	2,485.0000	(7.963)	0	0	0
02/03/2009	£ / R 2009/06/12	14.15	Put	Currency Future	545.0000	472.0000	(13.394)	0	0	0
02/03/2009	£ / R 2009/06/12	14.10	Call	Currency Future	1,053.0000	1,269.0000	20.513	0	0	0
02/03/2009	£ / R 2009/06/12	14.40	Call	Currency Future	887.0000	1,088.0000	22.661	0	0	0
02/03/2009	£ / R 2009/06/12	18.90	Put	Currency Future	4,317.0000	4,057.0000	(6.023)	0	0	0
02/03/2009	£ / R 2009/06/12	18.00	Call	Currency Future	95.0000	140.0000	47.368	0	0	0
02/03/2009	£ / R 2009/06/12	18.90	Call	Currency Future	46.0000	73.0000	58.696	0	0	0
02/03/2009	£ / R 2009/06/12	18.10	Call	Currency Future	88.0000	131.0000	48.864	0	0	0
02/03/2009	£ / R 2009/06/12	19.35	Put	Currency Future	4,752.0000	4,486.0000	(5.598)	0	0	0
02/03/2009	£ / R 2009/06/12	18.10	Put	Currency Future	3,558.0000	3,315.0000	(6.830)	0	0	0
02/03/2009	£ / R 2009/06/12	19.45	Call	Currency Future	29.0000	48.0000	65.517	0	0	0
02/03/2009	£ / R 2009/06/12	17.90	Put	Currency Future	3,373.0000	3,135.0000	(7.056)	0	0	0
02/03/2009	£ / R 2009/06/12	19.45	Put	Currency Future	4,850.0000	4,582.0000	(5.526)	0	0	0
02/03/2009	£ / R 2009/06/12	14.40	Put	Currency Future	658.0000	572.0000	(13.070)	0	0	0
02/03/2009	£ / R 2009/06/12	17.90	Call	Currency Future	102.0000	151.0000	48.039	0	0	0
02/03/2009	£ / R 2009/06/12	17.70	Put	Currency Future	3,190.0000	2,957.0000	(7.304)	0	0	0
02/03/2009	£ / R 2009/06/12	17.70	Call	Currency Future	119.0000	173.0000	45.378	0	0	0
02/03/2009	£ / R 2009/06/12	17.40	Call	Currency Future	149.0000	212.0000	42.282	0	0	0
02/03/2009	£ / R 2009/06/12	18.20	Call	Currency Future	81.0000	122.0000	50.617	0	0	0
02/03/2009	£ / R 2009/06/12	17.40	Put	Currency Future	2,920.0000	2,697.0000	(7.637)	0	0	0
02/03/2009	£ / R 2009/06/12	17.60	Put	Currency Future	3,099.0000	2,870.0000	(7.389)	0	0	0
02/03/2009	£ / R 2009/06/12	17.60	Call	Currency Future	129.0000	185.0000	43.411	0	0	0
02/03/2009	£ / R 2009/06/12	18.20	Put	Currency Future	3,652.0000	3,406.0000	(6.736)	0	0	0
02/03/2009	£ / R 2009/06/12	18.00	Put	Currency Future	3,465.0000	3,225.0000	(6.926)	0	0	0
02/03/2009	£ / R 2009/06/12	19.25	Call	Currency Future	34.0000	56.0000	64.706	0	0	0
02/03/2009	£ / R 2009/06/12	19.55	Put	Currency Future	4,947.0000	4,678.0000	(5.438)	0	0	0
02/03/2009	£ / R 2009/06/12	18.85	Put	Currency Future	4,269.0000	4,010.0000	(6.067)	0	0	0
02/03/2009	£ / R 2009/06/12	19.35	Call	Currency Future	32.0000	52.0000	62.500	0	0	0
02/03/2009	£ / R 2009/06/12	18.85	Call	Currency Future	48.0000	76.0000	58.333	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/03/2009	£ / R	2009/06/12	19.25	Put	Currency Future	4,655.0000	4,390.0000	(5.693)	0	0	0
02/03/2009	£ / R	2009/09/14			Currency Future	14.8388	15.1291	1.956	15.2100	15.2100	28
02/03/2009	£ / R	2009/09/14	15.75	Call	Currency Future	851.0000	1,021.0000	19.976	0	0	0
02/03/2009	£ / R	2009/09/14	15.65	Call	Currency Future	882.0000	1,051.0000	19.161	0	0	0
02/03/2009	£ / R	2009/09/14	15.75	Put	Currency Future	1,763.0000	1,642.0000	(6.863)	0	0	0
02/03/2009	£ / R	2009/09/14	15.65	Put	Currency Future	1,693.0000	1,572.0000	(7.147)	0	0	0
02/03/2009	£ / R	2009/09/14	15.55	Put	Currency Future	1,620.0000	1,503.0000	(7.222)	0	0	0
02/03/2009	£ / R	2009/09/14	15.25	Call	Currency Future	998.0000	1,183.0000	18.537	0	0	0
02/03/2009	£ / R	2009/09/14	15.85	Put	Currency Future	1,828.0000	1,708.0000	(6.565)	0	0	0
02/03/2009	£ / R	2009/09/14	15.55	Put	Currency Future	1,620.0000	1,503.0000	(7.222)	0	0	0
02/03/2009	£ / R	2009/09/14	16.05	Put	Currency Future	1,963.0000	1,836.0000	(6.470)	0	0	0
02/03/2009	£ / R	2009/09/14	16.05	Call	Currency Future	752.0000	915.0000	21.676	0	0	0
02/03/2009	£ / R	2009/09/14	15.20	Put	Currency Future	1,375.0000	1,272.0000	(7.491)	0	0	0
02/03/2009	£ / R	2009/09/14	15.70	Put	Currency Future	1,730.0000	1,607.0000	(7.110)	0	0	0
02/03/2009	£ / R	2009/09/14	15.55	Call	Currency Future	909.0000	1,082.0000	19.032	0	0	0
02/03/2009	£ / R	2009/09/14	14.20	Put	Currency Future	804.0000	743.0000	(7.587)	0	0	0
02/03/2009	£ / R	2009/09/14	15.95	Put	Currency Future	1,895.0000	1,772.0000	(6.491)	0	0	0
02/03/2009	£ / R	2009/09/14	14.20	Call	Currency Future	1,443.0000	1,672.0000	15.870	0	0	0
02/03/2009	£ / R	2009/09/14	15.55	Call	Currency Future	909.0000	1,082.0000	19.032	0	0	0
02/03/2009	£ / R	2009/09/14	15.70	Call	Currency Future	869.0000	1,036.0000	19.217	0	0	0
02/03/2009	£ / R	2009/09/14	15.85	Call	Currency Future	817.0000	987.0000	20.808	0	0	0
02/03/2009	£ / R	2009/09/14	15.20	Call	Currency Future	1,014.0000	1,202.0000	18.540	0	0	0
02/03/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,023.0000	942.0000	(7.918)	0	0	0
02/03/2009	£ / R	2009/09/14	15.95	Call	Currency Future	784.0000	951.0000	21.301	0	0	0
02/03/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,275.0000	1,179.0000	(7.529)	0	0	0
02/03/2009	£ / R	2009/09/14	15.90	Put	Currency Future	1,862.0000	1,740.0000	(6.552)	0	0	0
02/03/2009	£ / R	2009/09/14	15.25	Put	Currency Future	1,409.0000	1,304.0000	(7.452)	0	0	0
02/03/2009	£ / R	2009/09/14	15.35	Call	Currency Future	967.0000	1,148.0000	18.718	0	0	0
02/03/2009	£ / R	2009/09/14	15.05	Call	Currency Future	1,063.0000	1,258.0000	18.344	0	0	0
02/03/2009	£ / R	2009/09/14	15.35	Put	Currency Future	1,478.0000	1,369.0000	(7.375)	0	0	0
02/03/2009	£ / R	2009/09/14	16.00	Put	Currency Future	1,929.0000	1,804.0000	(6.480)	0	0	0
02/03/2009	£ / R	2009/09/14	14.30	Put	Currency Future	849.0000	785.0000	(7.538)	0	0	0
02/03/2009	£ / R	2009/09/14	16.00	Call	Currency Future	768.0000	933.0000	21.484	0	0	0
02/03/2009	£ / R	2009/09/14	14.70	Put	Currency Future	1,053.0000	966.0000	(8.262)	0	0	0
02/03/2009	£ / R	2009/09/14	16.10	Call	Currency Future	737.0000	898.0000	21.845	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/03/2009	£ / R 2009/09/14	14.70	Call	Currency Future	1,192.0000	1,395.0000	17.030	0	0	0
02/03/2009	£ / R 2009/09/14	15.40	Put	Currency Future	1,513.0000	1,402.0000	(7.336)	0	0	0
02/03/2009	£ / R 2009/09/14	15.30	Put	Currency Future	1,443.0000	1,337.0000	(7.346)	0	0	0
02/03/2009	£ / R 2009/09/14	15.45	Call	Currency Future	938.0000	1,115.0000	18.870	0	0	0
02/03/2009	£ / R 2009/09/14	15.40	Call	Currency Future	952.0000	1,131.0000	18.803	0	0	0
02/03/2009	£ / R 2009/09/14	16.10	Put	Currency Future	1,998.0000	1,869.0000	(6.456)	0	0	0
02/03/2009	£ / R 2009/09/14	14.30	Call	Currency Future	1,388.0000	1,614.0000	16.282	0	0	0
02/03/2009	£ / R 2009/09/14	15.30	Call	Currency Future	982.0000	1,166.0000	18.737	0	0	0
02/03/2009	£ / R 2009/09/14	14.60	Call	Currency Future	1,233.0000	1,448.0000	17.437	0	0	0
02/03/2009	£ / R 2009/09/14	15.35	Call	Currency Future	967.0000	1,148.0000	18.718	0	0	0
02/03/2009	£ / R 2009/09/14	14.80	Put	Currency Future	1,115.0000	1,028.0000	(7.803)	0	0	0
02/03/2009	£ / R 2009/09/14	15.90	Put	Currency Future	1,862.0000	1,740.0000	(6.552)	0	0	0
02/03/2009	£ / R 2009/09/14	14.80	Call	Currency Future	1,153.0000	1,357.0000	17.693	0	0	0
02/03/2009	£ / R 2009/09/14	15.80	Put	Currency Future	1,795.0000	1,677.0000	(6.574)	0	0	0
02/03/2009	£ / R 2009/09/14	14.60	Put	Currency Future	994.0000	919.0000	(7.545)	0	0	0
02/03/2009	£ / R 2009/09/14	15.35	Put	Currency Future	1,478.0000	1,369.0000	(7.375)	0	0	0
02/03/2009	£ / R 2009/09/14	14.65	Call	Currency Future	1,212.0000	1,421.0000	17.244	0	0	0
02/03/2009	£ / R 2009/09/14	15.90	Call	Currency Future	800.0000	969.0000	21.125	0	0	0
02/03/2009	£ / R 2009/09/14	15.90	Call	Currency Future	800.0000	969.0000	21.125	0	0	0
02/03/2009	£ / R 2009/09/14	15.40	Call	Currency Future	952.0000	1,131.0000	18.803	0	0	0
02/03/2009	£ / R 2009/09/14	15.80	Call	Currency Future	834.0000	1,006.0000	20.624	0	0	0
02/03/2009	£ / R 2009/09/14	15.40	Put	Currency Future	1,513.0000	1,402.0000	(7.336)	0	0	0
02/03/2009	£ / R 2009/09/14	14.80	Put	Currency Future	1,115.0000	1,028.0000	(7.803)	0	0	0
02/03/2009	£ / R 2009/09/14	14.85	Call	Currency Future	1,135.0000	1,337.0000	17.797	0	0	0
02/03/2009	£ / R 2009/09/14	14.95	Call	Currency Future	1,098.0000	1,297.0000	18.124	0	0	0
02/03/2009	£ / R 2009/09/14	14.50	Call	Currency Future	1,283.0000	1,502.0000	17.069	0	0	0
02/03/2009	£ / R 2009/09/14	14.85	Put	Currency Future	1,146.0000	1,058.0000	(7.679)	0	0	0
02/03/2009	£ / R 2009/09/14	13.95	Put	Currency Future	697.0000	645.0000	(7.461)	0	0	0
02/03/2009	£ / R 2009/09/14	15.05	Put	Currency Future	1,275.0000	1,179.0000	(7.529)	0	0	0
02/03/2009	£ / R 2009/09/14	15.80	Call	Currency Future	834.0000	1,006.0000	20.624	0	0	0
02/03/2009	£ / R 2009/09/14	14.85	Call	Currency Future	1,135.0000	1,337.0000	17.797	0	0	0
02/03/2009	£ / R 2009/09/14	14.55	Put	Currency Future	969.0000	896.0000	(7.534)	0	0	0
02/03/2009	£ / R 2009/09/14	15.15	Call	Currency Future	1,030.0000	1,220.0000	18.447	0	0	0
02/03/2009	£ / R 2009/09/14	15.80	Put	Currency Future	1,795.0000	1,677.0000	(6.574)	0	0	0
02/03/2009	£ / R 2009/09/14	15.15	Put	Currency Future	1,341.0000	1,241.0000	(7.457)	0	0	0
02/03/2009	£ / R 2009/09/14	14.95	Put	Currency Future	1,210.0000	1,118.0000	(7.603)	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
02/03/2009	£ / R 2009/09/14	14.40	Put	Currency Future	896.0000	828.0000	(7.589)	0	0	0
02/03/2009	£ / R 2009/09/14	14.75	Put	Currency Future	1,084.0000	997.0000	(8.026)	0	0	0
02/03/2009	£ / R 2009/09/14	14.55	Call	Currency Future	1,258.0000	1,475.0000	17.250	0	0	0
02/03/2009	£ / R 2009/09/14	13.95	Call	Currency Future	1,586.0000	1,824.0000	15.006	0	0	0
02/03/2009	£ / R 2009/09/14	15.05	Call	Currency Future	1,063.0000	1,258.0000	18.344	0	0	0
02/03/2009	£ / R 2009/09/14	14.25	Put	Currency Future	827.0000	764.0000	(7.618)	0	0	0
02/03/2009	£ / R 2009/09/14	14.15	Put	Currency Future	782.0000	723.0000	(7.545)	0	0	0
02/03/2009	£ / R 2009/09/14	14.90	Call	Currency Future	1,116.0000	1,318.0000	18.100	0	0	0
02/03/2009	£ / R 2009/09/14	14.40	Put	Currency Future	896.0000	828.0000	(7.589)	0	0	0
02/03/2009	£ / R 2009/09/14	14.05	Call	Currency Future	1,528.0000	1,762.0000	15.314	0	0	0
02/03/2009	£ / R 2009/09/14	15.45	Put	Currency Future	1,549.0000	1,435.0000	(7.360)	0	0	0
02/03/2009	£ / R 2009/09/14	14.90	Put	Currency Future	1,177.0000	1,088.0000	(7.562)	0	0	0
02/03/2009	£ / R 2009/09/14	15.50	Put	Currency Future	1,584.0000	1,469.0000	(7.260)	0	0	0
02/03/2009	£ / R 2009/09/14	14.05	Put	Currency Future	739.0000	683.0000	(7.578)	0	0	0
02/03/2009	£ / R 2009/09/14	14.40	Call	Currency Future	1,335.0000	1,557.0000	16.629	0	0	0
02/03/2009	£ / R 2009/09/14	14.15	Call	Currency Future	1,471.0000	1,702.0000	15.704	0	0	0
02/03/2009	£ / R 2009/09/14	14.25	Call	Currency Future	1,415.0000	1,643.0000	16.113	0	0	0
02/03/2009	£ / R 2009/09/14	15.60	Put	Currency Future	1,657.0000	1,537.0000	(7.242)	0	0	0
02/03/2009	£ / R 2009/09/14	15.10	Put	Currency Future	1,308.0000	1,210.0000	(7.492)	0	0	0
02/03/2009	£ / R 2009/09/14	15.60	Call	Currency Future	895.0000	1,066.0000	19.106	0	0	0
02/03/2009	£ / R 2009/09/14	14.85	Put	Currency Future	1,146.0000	1,058.0000	(7.679)	0	0	0
02/03/2009	£ / R 2009/09/14	14.80	Call	Currency Future	1,153.0000	1,357.0000	17.693	0	0	0
02/03/2009	£ / R 2009/09/14	15.60	Call	Currency Future	895.0000	1,066.0000	19.106	0	0	0
02/03/2009	£ / R 2009/09/14	15.10	Call	Currency Future	1,046.0000	1,239.0000	18.451	0	0	0
02/03/2009	£ / R 2009/09/14	15.30	Call	Currency Future	982.0000	1,166.0000	18.737	0	0	0
02/03/2009	£ / R 2009/09/14	15.60	Put	Currency Future	1,657.0000	1,537.0000	(7.242)	0	0	0
02/03/2009	£ / R 2009/09/14	14.75	Call	Currency Future	1,173.0000	1,376.0000	17.306	0	0	0
02/03/2009	£ / R 2009/09/14	15.30	Put	Currency Future	1,443.0000	1,337.0000	(7.346)	0	0	0
02/03/2009	£ / R 2009/09/14	15.50	Call	Currency Future	923.0000	1,098.0000	18.960	0	0	0
02/03/2009	£ / R 2009/09/14	15.10	Call	Currency Future	1,046.0000	1,239.0000	18.451	0	0	0
02/03/2009	£ / R 2009/09/14	14.90	Call	Currency Future	1,116.0000	1,318.0000	18.100	0	0	0
02/03/2009	£ / R 2009/09/14	14.40	Call	Currency Future	1,335.0000	1,557.0000	16.629	0	0	0
02/03/2009	£ / R 2009/09/14	14.35	Call	Currency Future	1,361.0000	1,585.0000	16.458	0	0	0
02/03/2009	£ / R 2009/09/14	15.00	Call	Currency Future	1,081.0000	1,277.0000	18.131	0	0	0
02/03/2009	£ / R 2009/09/14	14.10	Call	Currency Future	1,499.0000	1,732.0000	15.544	0	0	0
02/03/2009	£ / R 2009/09/14	14.00	Call	Currency Future	1,557.0000	1,793.0000	15.157	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/03/2009	£ / R	2009/09/14	14.10	Put	Currency Future	760.0000	703.0000	(7.500)	0	0	0
02/03/2009	£ / R	2009/09/14	15.00	Put	Currency Future	1,242.0000	1,148.0000	(7.568)	0	0	0
02/03/2009	£ / R	2009/09/14	14.50	Put	Currency Future	944.0000	873.0000	(7.521)	0	0	0
02/03/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,177.0000	1,088.0000	(7.562)	0	0	0
02/03/2009	£ / R	2009/09/14	14.30	Call	Currency Future	1,388.0000	1,614.0000	16.282	0	0	0
02/03/2009	£ / R	2009/09/14	14.00	Put	Currency Future	718.0000	664.0000	(7.521)	0	0	0
02/03/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,308.0000	1,210.0000	(7.492)	0	0	0
02/03/2009	£ / R	2009/09/14	14.45	Put	Currency Future	920.0000	850.0000	(7.609)	0	0	0
02/03/2009	£ / R	2009/09/14	14.45	Call	Currency Future	1,309.0000	1,529.0000	16.807	0	0	0
02/03/2009	£ / R	2009/09/14	14.30	Put	Currency Future	849.0000	785.0000	(7.538)	0	0	0
02/03/2009	£ / R	2009/09/14	14.35	Put	Currency Future	873.0000	806.0000	(7.675)	0	0	0
02/03/2009	£ / R	2009/12/14			Currency Future	0.0000	15.1351	100.000	0.0000	0.0000	0
02/03/2009	£ / R	2009/12/14	14.85	Put	Currency Future	0.0000	147.0000	100.000	0	0	0
02/03/2009	£ / R	2009/12/14	14.85	Call	Currency Future	0.0000	432.0000	100.000	0	0	0
02/03/2009	€ / R	2009/03/16			Currency Future	12.8209	13.1288	2.402	0.0000	0.0000	5,884
02/03/2009	€ / R	2009/03/16	17.30	Put	Currency Future	4,479.0000	4,172.0000	(6.854)	0	0	0
02/03/2009	€ / R	2009/03/16	14.40	Put	Currency Future	1,624.0000	1,326.0000	(18.350)	0	0	0
02/03/2009	€ / R	2009/03/16	13.55	Put	Currency Future	815.0000	565.0000	(30.675)	0	0	0
02/03/2009	€ / R	2009/03/16	14.90	Put	Currency Future	2,104.0000	1,808.0000	(14.068)	0	0	0
02/03/2009	€ / R	2009/03/16	15.45	Put	Currency Future	2,637.0000	2,341.0000	(11.225)	0	0	0
02/03/2009	€ / R	2009/03/16	16.20	Call	Currency Future	0.0000	8.0000	100.000	0	0	0
02/03/2009	€ / R	2009/03/16	13.85	Call	Currency Future	62.0000	90.0000	45.161	0	0	0
02/03/2009	€ / R	2009/03/16	10.65	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
02/03/2009	€ / R	2009/03/16	16.00	Put	Currency Future	3,179.0000	2,881.0000	(9.374)	0	0	0
02/03/2009	€ / R	2009/03/16	17.30	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
02/03/2009	€ / R	2009/03/16	14.45	Put	Currency Future	1,673.0000	1,375.0000	(17.812)	0	0	0
02/03/2009	€ / R	2009/03/16	13.70	Put	Currency Future	949.0000	685.0000	(27.819)	0	0	0
02/03/2009	€ / R	2009/03/16	11.45	Put	Currency Future	20.0000	11.0000	(45.000)	0	0	0
02/03/2009	€ / R	2009/03/16	15.60	Put	Currency Future	2,783.0000	2,488.0000	(10.600)	0	0	0
02/03/2009	€ / R	2009/03/16	13.30	Call	Currency Future	125.0000	213.0000	70.400	0	0	0
02/03/2009	€ / R	2009/03/16	10.60	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
02/03/2009	€ / R	2009/03/16	16.85	Put	Currency Future	4,029.0000	3,724.0000	(7.570)	0	0	0
02/03/2009	€ / R	2009/03/16	18.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	€ / R	2009/03/16	14.45	Call	Currency Future	44.0000	53.0000	20.455	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/03/2009	€ / R 2009/03/16	14.30	Call	Currency Future	47.0000	59.0000	25.532	0	0	0
02/03/2009	€ / R 2009/03/16	15.45	Call	Currency Future	8.0000	20.0000	150.000	0	0	0
02/03/2009	€ / R 2009/03/16	15.45	Put	Currency Future	2,637.0000	2,341.0000	(11.225)	0	0	0
02/03/2009	€ / R 2009/03/16	16.05	Call	Currency Future	0.0000	9.0000	100.000	0	0	0
02/03/2009	€ / R 2009/03/16	18.10	Put	Currency Future	5,279.0000	4,971.0000	(5.834)	0	0	0
02/03/2009	€ / R 2009/03/16	11.45	Call	Currency Future	1,391.0000	1,690.0000	21.495	0	0	0
02/03/2009	€ / R 2009/03/16	13.65	Put	Currency Future	904.0000	644.0000	(28.761)	0	0	0
02/03/2009	€ / R 2009/03/16	15.00	Put	Currency Future	2,201.0000	1,904.0000	(13.494)	0	0	0
02/03/2009	€ / R 2009/03/16	14.60	Call	Currency Future	38.0000	49.0000	28.947	0	0	0
02/03/2009	€ / R 2009/03/16	16.05	Put	Currency Future	3,229.0000	2,930.0000	(9.260)	0	0	0
02/03/2009	€ / R 2009/03/16	16.50	Put	Currency Future	3,679.0000	3,376.0000	(8.236)	0	0	0
02/03/2009	€ / R 2009/03/16	13.10	Call	Currency Future	171.0000	290.0000	69.591	0	0	0
02/03/2009	€ / R 2009/03/16	14.90	Call	Currency Future	25.0000	36.0000	44.000	0	0	0
02/03/2009	€ / R 2009/03/16	17.05	Put	Currency Future	4,229.0000	3,923.0000	(7.236)	0	0	0
02/03/2009	€ / R 2009/03/16	15.00	Call	Currency Future	21.0000	33.0000	57.143	0	0	0
02/03/2009	€ / R 2009/03/16	14.60	Put	Currency Future	1,817.0000	1,520.0000	(16.346)	0	0	0
02/03/2009	€ / R 2009/03/16	16.85	Call	Currency Future	0.0000	2.0000	100.000	0	0	0
02/03/2009	€ / R 2009/03/16	13.65	Call	Currency Future	75.0000	123.0000	64.000	0	0	0
02/03/2009	€ / R 2009/03/16	11.05	Call	Currency Future	1,777.0000	2,080.0000	17.051	0	0	0
02/03/2009	€ / R 2009/03/16	15.60	Call	Currency Future	4.0000	17.0000	325.000	0	0	0
02/03/2009	€ / R 2009/03/16	12.90	Call	Currency Future	233.0000	415.0000	78.112	0	0	0
02/03/2009	€ / R 2009/03/16	9.85	Call	Currency Future	2,971.0000	3,279.0000	10.367	0	0	0
02/03/2009	€ / R 2009/03/16	10.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	€ / R 2009/03/16	15.70	Put	Currency Future	2,881.0000	2,586.0000	(10.240)	0	0	0
02/03/2009	€ / R 2009/03/16	13.10	Put	Currency Future	450.0000	261.0000	(42.000)	0	0	0
02/03/2009	€ / R 2009/03/16	13.55	Call	Currency Future	86.0000	144.0000	67.442	0	0	0
02/03/2009	€ / R 2009/03/16	10.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	€ / R 2009/03/16	12.90	Put	Currency Future	313.0000	186.0000	(40.575)	0	0	0
02/03/2009	€ / R 2009/03/16	15.45	Call	Currency Future	8.0000	20.0000	150.000	0	0	0
02/03/2009	€ / R 2009/03/16	10.40	Call	Currency Future	2,421.0000	2,729.0000	12.722	0	0	0
02/03/2009	€ / R 2009/03/16	13.70	Call	Currency Future	70.0000	114.0000	62.857	0	0	0
02/03/2009	€ / R 2009/03/16	10.25	Call	Currency Future	2,571.0000	2,879.0000	11.980	0	0	0
02/03/2009	€ / R 2009/03/16	12.80	Call	Currency Future	273.0000	485.0000	77.656	0	0	0
02/03/2009	€ / R 2009/03/16	10.65	Call	Currency Future	2,172.0000	2,479.0000	14.134	0	0	0
02/03/2009	€ / R 2009/03/16	10.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	€ / R 2009/03/16	12.80	Call	Currency Future	273.0000	485.0000	77.656	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/03/2009	€ / R 2009/03/16	17.05	Call	Currency Future	0.0000	2.0000	100.000	0	0	0
02/03/2009	€ / R 2009/03/16	12.75	Call	Currency Future	302.0000	522.0000	72.848	0	0	0
02/03/2009	€ / R 2009/03/16	9.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	€ / R 2009/03/16	15.35	Put	Currency Future	2,541.0000	2,243.0000	(11.728)	0	0	0
02/03/2009	€ / R 2009/03/16	16.00	Call	Currency Future	0.0000	10.0000	100.000	0	0	0
02/03/2009	€ / R 2009/03/16	11.45	Put	Currency Future	20.0000	11.0000	(45.000)	0	0	0
02/03/2009	€ / R 2009/03/16	11.05	Put	Currency Future	6.0000	1.0000	(83.333)	0	0	0
02/03/2009	€ / R 2009/03/16	16.20	Put	Currency Future	3,379.0000	3,079.0000	(8.878)	0	0	0
02/03/2009	€ / R 2009/03/16	12.80	Put	Currency Future	252.0000	156.0000	(38.095)	0	0	0
02/03/2009	€ / R 2009/03/16	14.50	Put	Currency Future	1,722.0000	1,423.0000	(17.364)	0	0	0
02/03/2009	€ / R 2009/03/16	15.20	Put	Currency Future	2,395.0000	2,097.0000	(12.443)	0	0	0
02/03/2009	€ / R 2009/03/16	14.25	Put	Currency Future	1,478.0000	1,183.0000	(19.959)	0	0	0
02/03/2009	€ / R 2009/03/16	13.00	Put	Currency Future	379.0000	221.0000	(41.689)	0	0	0
02/03/2009	€ / R 2009/03/16	13.85	Put	Currency Future	1,091.0000	811.0000	(25.665)	0	0	0
02/03/2009	€ / R 2009/03/16	10.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	€ / R 2009/03/16	10.95	Call	Currency Future	1,875.0000	2,179.0000	16.213	0	0	0
02/03/2009	€ / R 2009/03/16	15.20	Call	Currency Future	16.0000	26.0000	62.500	0	0	0
02/03/2009	€ / R 2009/03/16	14.15	Call	Currency Future	51.0000	67.0000	31.373	0	0	0
02/03/2009	€ / R 2009/03/16	14.25	Call	Currency Future	48.0000	61.0000	27.083	0	0	0
02/03/2009	€ / R 2009/03/16	16.80	Put	Currency Future	3,979.0000	3,674.0000	(7.665)	0	0	0
02/03/2009	€ / R 2009/03/16	13.30	Put	Currency Future	605.0000	384.0000	(36.529)	0	0	0
02/03/2009	€ / R 2009/03/16	11.30	Put	Currency Future	15.0000	6.0000	(60.000)	0	0	0
02/03/2009	€ / R 2009/03/16	17.75	Put	Currency Future	4,929.0000	4,622.0000	(6.228)	0	0	0
02/03/2009	€ / R 2009/03/16	11.20	Put	Currency Future	10.0000	3.0000	(70.000)	0	0	0
02/03/2009	€ / R 2009/03/16	13.60	Call	Currency Future	80.0000	133.0000	66.250	0	0	0
02/03/2009	€ / R 2009/03/16	12.80	Put	Currency Future	252.0000	156.0000	(38.095)	0	0	0
02/03/2009	€ / R 2009/03/16	12.95	Call	Currency Future	216.0000	382.0000	76.852	0	0	0
02/03/2009	€ / R 2009/03/16	9.70	Call	Currency Future	3,121.0000	3,429.0000	9.869	0	0	0
02/03/2009	€ / R 2009/03/16	17.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	€ / R 2009/03/16	11.20	Call	Currency Future	1,631.0000	1,932.0000	18.455	0	0	0
02/03/2009	€ / R 2009/03/16	14.10	Put	Currency Future	1,332.0000	1,041.0000	(21.847)	0	0	0
02/03/2009	€ / R 2009/03/16	15.05	Call	Currency Future	20.0000	31.0000	55.000	0	0	0
02/03/2009	€ / R 2009/03/16	12.85	Put	Currency Future	282.0000	171.0000	(39.362)	0	0	0
02/03/2009	€ / R 2009/03/16	13.50	Call	Currency Future	93.0000	156.0000	67.742	0	0	0
02/03/2009	€ / R 2009/03/16	9.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	€ / R 2009/03/16	16.95	Put	Currency Future	4,129.0000	3,823.0000	(7.411)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/03/2009	€ / R 2009/03/16	10.10	Call	Currency Future	2,721.0000	3,029.0000	11.319	0	0	0
02/03/2009	€ / R 2009/03/16	15.70	Call	Currency Future	2.0000	15.0000	650.000	0	0	0
02/03/2009	€ / R 2009/03/16	13.60	Put	Currency Future	859.0000	604.0000	(29.686)	0	0	0
02/03/2009	€ / R 2009/03/16	13.85	Put	Currency Future	1,091.0000	811.0000	(25.665)	0	0	0
02/03/2009	€ / R 2009/03/16	14.55	Call	Currency Future	40.0000	50.0000	25.000	0	0	0
02/03/2009	€ / R 2009/03/16	11.45	Call	Currency Future	1,391.0000	1,690.0000	21.495	0	0	0
02/03/2009	€ / R 2009/03/16	11.30	Call	Currency Future	1,536.0000	1,834.0000	19.401	0	0	0
02/03/2009	€ / R 2009/03/16	16.95	Call	Currency Future	0.0000	2.0000	100.000	0	0	0
02/03/2009	€ / R 2009/03/16	11.25	Put	Currency Future	13.0000	4.0000	(69.231)	0	0	0
02/03/2009	€ / R 2009/03/16	16.50	Call	Currency Future	0.0000	5.0000	100.000	0	0	0
02/03/2009	€ / R 2009/03/16	13.85	Call	Currency Future	62.0000	90.0000	45.161	0	0	0
02/03/2009	€ / R 2009/03/16	15.05	Put	Currency Future	2,249.0000	1,952.0000	(13.206)	0	0	0
02/03/2009	€ / R 2009/03/16	12.95	Put	Currency Future	345.0000	203.0000	(41.159)	0	0	0
02/03/2009	€ / R 2009/03/16	10.95	Put	Currency Future	4.0000	1.0000	(75.000)	0	0	0
02/03/2009	€ / R 2009/03/16	13.60	Call	Currency Future	80.0000	133.0000	66.250	0	0	0
02/03/2009	€ / R 2009/03/16	14.10	Call	Currency Future	53.0000	69.0000	30.189	0	0	0
02/03/2009	€ / R 2009/03/16	10.65	Call	Currency Future	2,172.0000	2,479.0000	14.134	0	0	0
02/03/2009	€ / R 2009/03/16	16.25	Put	Currency Future	3,429.0000	3,128.0000	(8.778)	0	0	0
02/03/2009	€ / R 2009/03/16	16.15	Call	Currency Future	0.0000	8.0000	100.000	0	0	0
02/03/2009	€ / R 2009/03/16	10.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	€ / R 2009/03/16	14.30	Put	Currency Future	1,526.0000	1,230.0000	(19.397)	0	0	0
02/03/2009	€ / R 2009/03/16	14.55	Put	Currency Future	1,770.0000	1,471.0000	(16.893)	0	0	0
02/03/2009	€ / R 2009/03/16	10.90	Call	Currency Future	1,924.0000	2,229.0000	15.852	0	0	0
02/03/2009	€ / R 2009/03/16	12.75	Put	Currency Future	231.0000	143.0000	(38.095)	0	0	0
02/03/2009	€ / R 2009/03/16	16.25	Call	Currency Future	0.0000	7.0000	100.000	0	0	0
02/03/2009	€ / R 2009/03/16	16.15	Put	Currency Future	3,329.0000	3,029.0000	(9.012)	0	0	0
02/03/2009	€ / R 2009/03/16	10.30	Call	Currency Future	2,521.0000	2,829.0000	12.217	0	0	0
02/03/2009	€ / R 2009/03/16	12.30	Call	Currency Future	619.0000	890.0000	43.780	0	0	0
02/03/2009	€ / R 2009/03/16	10.90	Put	Currency Future	3.0000	0.0000	(100.000)	0	0	0
02/03/2009	€ / R 2009/03/16	13.75	Put	Currency Future	996.0000	726.0000	(27.108)	0	0	0
02/03/2009	€ / R 2009/03/16	10.50	Call	Currency Future	2,321.0000	2,629.0000	13.270	0	0	0
02/03/2009	€ / R 2009/03/16	15.35	Call	Currency Future	12.0000	22.0000	83.333	0	0	0
02/03/2009	€ / R 2009/03/16	16.60	Put	Currency Future	3,779.0000	3,475.0000	(8.044)	0	0	0
02/03/2009	€ / R 2009/03/16	12.30	Put	Currency Future	99.0000	62.0000	(37.374)	0	0	0
02/03/2009	€ / R 2009/03/16	16.85	Call	Currency Future	0.0000	2.0000	100.000	0	0	0
02/03/2009	€ / R 2009/03/16	13.75	Call	Currency Future	67.0000	105.0000	56.716	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/03/2009	€ / R 2009/03/16	10.60	Call	Currency Future	2,222.0000	2,529.0000	13.816	0	0	0
02/03/2009	€ / R 2009/03/16	14.95	Call	Currency Future	23.0000	34.0000	47.826	0	0	0
02/03/2009	€ / R 2009/03/16	16.60	Call	Currency Future	0.0000	4.0000	100.000	0	0	0
02/03/2009	€ / R 2009/03/16	11.80	Put	Currency Future	38.0000	25.0000	(34.211)	0	0	0
02/03/2009	€ / R 2009/03/16	16.85	Put	Currency Future	4,029.0000	3,724.0000	(7.570)	0	0	0
02/03/2009	€ / R 2009/03/16	15.75	Call	Currency Future	2.0000	14.0000	600.000	0	0	0
02/03/2009	€ / R 2009/03/16	10.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	€ / R 2009/03/16	12.05	Call	Currency Future	831.0000	1,118.0000	34.537	0	0	0
02/03/2009	€ / R 2009/03/16	14.15	Put	Currency Future	1,380.0000	1,088.0000	(21.159)	0	0	0
02/03/2009	€ / R 2009/03/16	17.10	Put	Currency Future	4,279.0000	3,973.0000	(7.151)	0	0	0
02/03/2009	€ / R 2009/03/16	16.80	Call	Currency Future	0.0000	3.0000	100.000	0	0	0
02/03/2009	€ / R 2009/03/16	14.50	Call	Currency Future	43.0000	52.0000	20.930	0	0	0
02/03/2009	€ / R 2009/03/16	11.35	Call	Currency Future	1,487.0000	1,786.0000	20.108	0	0	0
02/03/2009	€ / R 2009/03/16	15.80	Put	Currency Future	2,980.0000	2,684.0000	(9.933)	0	0	0
02/03/2009	€ / R 2009/03/16	11.55	Put	Currency Future	24.0000	16.0000	(33.333)	0	0	0
02/03/2009	€ / R 2009/03/16	10.85	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
02/03/2009	€ / R 2009/03/16	9.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	€ / R 2009/03/16	11.35	Put	Currency Future	16.0000	7.0000	(56.250)	0	0	0
02/03/2009	€ / R 2009/03/16	11.10	Call	Currency Future	1,728.0000	2,031.0000	17.535	0	0	0
02/03/2009	€ / R 2009/03/16	13.90	Put	Currency Future	1,139.0000	855.0000	(24.934)	0	0	0
02/03/2009	€ / R 2009/03/16	11.95	Put	Currency Future	50.0000	32.0000	(36.000)	0	0	0
02/03/2009	€ / R 2009/03/16	13.35	Put	Currency Future	645.0000	418.0000	(35.194)	0	0	0
02/03/2009	€ / R 2009/03/16	17.10	Call	Currency Future	0.0000	2.0000	100.000	0	0	0
02/03/2009	€ / R 2009/03/16	14.65	Call	Currency Future	35.0000	47.0000	34.286	0	0	0
02/03/2009	€ / R 2009/03/16	17.35	Put	Currency Future	4,529.0000	4,222.0000	(6.779)	0	0	0
02/03/2009	€ / R 2009/03/16	14.30	Call	Currency Future	47.0000	59.0000	25.532	0	0	0
02/03/2009	€ / R 2009/03/16	14.15	Call	Currency Future	51.0000	67.0000	31.373	0	0	0
02/03/2009	€ / R 2009/03/16	12.05	Put	Currency Future	60.0000	39.0000	(35.000)	0	0	0
02/03/2009	€ / R 2009/03/16	10.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	€ / R 2009/03/16	16.45	Call	Currency Future	0.0000	5.0000	100.000	0	0	0
02/03/2009	€ / R 2009/03/16	13.00	Call	Currency Future	200.0000	350.0000	75.000	0	0	0
02/03/2009	€ / R 2009/03/16	13.50	Put	Currency Future	772.0000	527.0000	(31.736)	0	0	0
02/03/2009	€ / R 2009/03/16	16.30	Put	Currency Future	3,479.0000	3,178.0000	(8.652)	0	0	0
02/03/2009	€ / R 2009/03/16	17.35	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
02/03/2009	€ / R 2009/03/16	15.10	Put	Currency Future	2,298.0000	2,000.0000	(12.968)	0	0	0
02/03/2009	€ / R 2009/03/16	14.15	Put	Currency Future	1,380.0000	1,088.0000	(21.159)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/03/2009	€ / R 2009/03/16	11.80	Call	Currency Future	1,058.0000	1,353.0000	27.883	0	0	0
02/03/2009	€ / R 2009/03/16	10.85	Call	Currency Future	1,973.0000	2,279.0000	15.509	0	0	0
02/03/2009	€ / R 2009/03/16	16.45	Put	Currency Future	3,629.0000	3,326.0000	(8.349)	0	0	0
02/03/2009	€ / R 2009/03/16	12.85	Call	Currency Future	252.0000	450.0000	78.571	0	0	0
02/03/2009	€ / R 2009/03/16	14.60	Put	Currency Future	1,817.0000	1,520.0000	(16.346)	0	0	0
02/03/2009	€ / R 2009/03/16	16.55	Put	Currency Future	3,729.0000	3,425.0000	(8.152)	0	0	0
02/03/2009	€ / R 2009/03/16	15.10	Call	Currency Future	19.0000	29.0000	52.632	0	0	0
02/03/2009	€ / R 2009/03/16	11.95	Call	Currency Future	920.0000	1,211.0000	31.630	0	0	0
02/03/2009	€ / R 2009/03/16	17.65	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
02/03/2009	€ / R 2009/03/16	13.05	Call	Currency Future	185.0000	319.0000	72.432	0	0	0
02/03/2009	€ / R 2009/03/16	15.40	Call	Currency Future	9.0000	21.0000	133.333	0	0	0
02/03/2009	€ / R 2009/03/16	14.95	Put	Currency Future	2,152.0000	1,856.0000	(13.755)	0	0	0
02/03/2009	€ / R 2009/03/16	14.30	Put	Currency Future	1,526.0000	1,230.0000	(19.397)	0	0	0
02/03/2009	€ / R 2009/03/16	11.55	Call	Currency Future	1,295.0000	1,594.0000	23.089	0	0	0
02/03/2009	€ / R 2009/03/16	17.65	Put	Currency Future	4,829.0000	4,522.0000	(6.357)	0	0	0
02/03/2009	€ / R 2009/03/16	15.40	Put	Currency Future	2,589.0000	2,292.0000	(11.472)	0	0	0
02/03/2009	€ / R 2009/03/16	15.75	Put	Currency Future	2,931.0000	2,635.0000	(10.099)	0	0	0
02/03/2009	€ / R 2009/03/16	11.10	Put	Currency Future	7.0000	2.0000	(71.429)	0	0	0
02/03/2009	€ / R 2009/03/16	11.85	Put	Currency Future	41.0000	27.0000	(34.146)	0	0	0
02/03/2009	€ / R 2009/03/16	14.85	Call	Currency Future	26.0000	39.0000	50.000	0	0	0
02/03/2009	€ / R 2009/03/16	15.85	Put	Currency Future	3,030.0000	2,733.0000	(9.802)	0	0	0
02/03/2009	€ / R 2009/03/16	14.60	Call	Currency Future	38.0000	49.0000	28.947	0	0	0
02/03/2009	€ / R 2009/03/16	16.55	Call	Currency Future	0.0000	4.0000	100.000	0	0	0
02/03/2009	€ / R 2009/03/16	15.80	Call	Currency Future	1.0000	13.0000	1200.000	0	0	0
02/03/2009	€ / R 2009/03/16	13.90	Call	Currency Future	60.0000	83.0000	38.333	0	0	0
02/03/2009	€ / R 2009/03/16	11.75	Put	Currency Future	34.0000	22.0000	(35.294)	0	0	0
02/03/2009	€ / R 2009/03/16	13.35	Call	Currency Future	116.0000	197.0000	69.828	0	0	0
02/03/2009	€ / R 2009/03/16	16.65	Call	Currency Future	0.0000	4.0000	100.000	0	0	0
02/03/2009	€ / R 2009/03/16	15.25	Put	Currency Future	2,444.0000	2,146.0000	(12.193)	0	0	0
02/03/2009	€ / R 2009/03/16	11.40	Put	Currency Future	18.0000	9.0000	(50.000)	0	0	0
02/03/2009	€ / R 2009/03/16	14.20	Put	Currency Future	1,429.0000	1,135.0000	(20.574)	0	0	0
02/03/2009	€ / R 2009/03/16	13.60	Put	Currency Future	859.0000	604.0000	(29.686)	0	0	0
02/03/2009	€ / R 2009/03/16	11.65	Call	Currency Future	1,199.0000	1,498.0000	24.937	0	0	0
02/03/2009	€ / R 2009/03/16	15.85	Put	Currency Future	3,030.0000	2,733.0000	(9.802)	0	0	0
02/03/2009	€ / R 2009/03/16	15.85	Call	Currency Future	1.0000	12.0000	1100.000	0	0	0
02/03/2009	€ / R 2009/03/16	11.40	Call	Currency Future	1,439.0000	1,738.0000	20.778	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
02/03/2009	€ / R 2009/03/16	14.20	Call	Currency Future	50.0000	64.0000	28.000	0	0	0
02/03/2009	€ / R 2009/03/16	14.40	Call	Currency Future	45.0000	55.0000	22.222	0	0	0
02/03/2009	€ / R 2009/03/16	11.65	Put	Currency Future	28.0000	19.0000	(32.143)	0	0	0
02/03/2009	€ / R 2009/03/16	15.85	Call	Currency Future	1.0000	12.0000	1100.000	0	0	0
02/03/2009	€ / R 2009/03/16	14.65	Put	Currency Future	1,864.0000	1,569.0000	(15.826)	0	0	0
02/03/2009	€ / R 2009/03/16	10.60	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
02/03/2009	€ / R 2009/03/16	10.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	€ / R 2009/03/16	11.75	Call	Currency Future	1,105.0000	1,401.0000	26.787	0	0	0
02/03/2009	€ / R 2009/03/16	17.60	Put	Currency Future	4,779.0000	4,472.0000	(6.424)	0	0	0
02/03/2009	€ / R 2009/03/16	15.25	Call	Currency Future	15.0000	25.0000	66.667	0	0	0
02/03/2009	€ / R 2009/03/16	13.05	Put	Currency Future	414.0000	240.0000	(42.029)	0	0	0
02/03/2009	€ / R 2009/03/16	10.10	Call	Currency Future	2,721.0000	3,029.0000	11.319	0	0	0
02/03/2009	€ / R 2009/03/16	11.85	Call	Currency Future	1,012.0000	1,306.0000	29.051	0	0	0
02/03/2009	€ / R 2009/03/16	17.60	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
02/03/2009	€ / R 2009/03/16	13.80	Call	Currency Future	64.0000	97.0000	51.563	0	0	0
02/03/2009	€ / R 2009/03/16	17.00	Call	Currency Future	0.0000	2.0000	100.000	0	0	0
02/03/2009	€ / R 2009/03/16	16.10	Put	Currency Future	3,279.0000	2,980.0000	(9.119)	0	0	0
02/03/2009	€ / R 2009/03/16	11.70	Put	Currency Future	31.0000	21.0000	(32.258)	0	0	0
02/03/2009	€ / R 2009/03/16	16.65	Put	Currency Future	3,829.0000	3,525.0000	(7.939)	0	0	0
02/03/2009	€ / R 2009/03/16	13.80	Put	Currency Future	1,043.0000	769.0000	(26.270)	0	0	0
02/03/2009	€ / R 2009/03/16	10.90	Call	Currency Future	1,924.0000	2,229.0000	15.852	0	0	0
02/03/2009	€ / R 2009/03/16	12.00	Call	Currency Future	875.0000	1,164.0000	33.029	0	0	0
02/03/2009	€ / R 2009/03/16	13.65	Put	Currency Future	904.0000	644.0000	(28.761)	0	0	0
02/03/2009	€ / R 2009/03/16	14.85	Put	Currency Future	2,056.0000	1,760.0000	(14.397)	0	0	0
02/03/2009	€ / R 2009/03/16	13.25	Call	Currency Future	135.0000	230.0000	70.370	0	0	0
02/03/2009	€ / R 2009/03/16	10.60	Call	Currency Future	2,222.0000	2,529.0000	13.816	0	0	0
02/03/2009	€ / R 2009/03/16	10.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	€ / R 2009/03/16	10.90	Put	Currency Future	3.0000	0.0000	(100.000)	0	0	0
02/03/2009	€ / R 2009/03/16	11.60	Put	Currency Future	26.0000	17.0000	(34.615)	0	0	0
02/03/2009	€ / R 2009/03/16	13.65	Call	Currency Future	75.0000	123.0000	64.000	0	0	0
02/03/2009	€ / R 2009/03/16	15.65	Call	Currency Future	3.0000	16.0000	433.333	0	0	0
02/03/2009	€ / R 2009/03/16	14.10	Call	Currency Future	53.0000	69.0000	30.189	0	0	0
02/03/2009	€ / R 2009/03/16	15.65	Put	Currency Future	2,832.0000	2,537.0000	(10.417)	0	0	0
02/03/2009	€ / R 2009/03/16	17.00	Put	Currency Future	4,179.0000	3,873.0000	(7.322)	0	0	0
02/03/2009	€ / R 2009/03/16	10.40	Call	Currency Future	2,421.0000	2,729.0000	12.722	0	0	0
02/03/2009	€ / R 2009/03/16	14.10	Put	Currency Future	1,332.0000	1,041.0000	(21.847)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/03/2009	€ / R 2009/03/16	12.30	Call	Currency Future	619.0000	890.0000	43.780	0	0	0
02/03/2009	€ / R 2009/03/16	10.65	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
02/03/2009	€ / R 2009/03/16	10.15	Call	Currency Future	2,671.0000	2,979.0000	11.531	0	0	0
02/03/2009	€ / R 2009/03/16	11.00	Put	Currency Future	5.0000	1.0000	(80.000)	0	0	0
02/03/2009	€ / R 2009/03/16	10.05	Call	Currency Future	2,771.0000	3,079.0000	11.115	0	0	0
02/03/2009	€ / R 2009/03/16	13.25	Put	Currency Future	565.0000	351.0000	(37.876)	0	0	0
02/03/2009	€ / R 2009/03/16	10.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	€ / R 2009/03/16	9.60	Call	Currency Future	3,221.0000	3,529.0000	9.562	0	0	0
02/03/2009	€ / R 2009/03/16	15.90	Call	Currency Future	1.0000	11.0000	1000.000	0	0	0
02/03/2009	€ / R 2009/03/16	12.30	Put	Currency Future	99.0000	62.0000	(37.374)	0	0	0
02/03/2009	€ / R 2009/03/16	13.55	Call	Currency Future	86.0000	144.0000	67.442	0	0	0
02/03/2009	€ / R 2009/03/16	14.70	Put	Currency Future	1,912.0000	1,617.0000	(15.429)	0	0	0
02/03/2009	€ / R 2009/03/16	9.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	€ / R 2009/03/16	11.00	Call	Currency Future	1,826.0000	2,130.0000	16.648	0	0	0
02/03/2009	€ / R 2009/03/16	13.55	Put	Currency Future	815.0000	565.0000	(30.675)	0	0	0
02/03/2009	€ / R 2009/03/16	14.70	Call	Currency Future	33.0000	46.0000	39.394	0	0	0
02/03/2009	€ / R 2009/03/16	9.40	Call	Currency Future	3,421.0000	3,729.0000	9.003	0	0	0
02/03/2009	€ / R 2009/03/16	10.20	Call	Currency Future	2,621.0000	2,929.0000	11.751	0	0	0
02/03/2009	€ / R 2009/03/16	12.45	Call	Currency Future	503.0000	761.0000	51.292	0	0	0
02/03/2009	€ / R 2009/03/16	13.05	Call	Currency Future	185.0000	319.0000	72.432	0	0	0
02/03/2009	€ / R 2009/03/16	15.50	Call	Currency Future	6.0000	19.0000	216.667	0	0	0
02/03/2009	€ / R 2009/03/16	9.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	€ / R 2009/03/16	10.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	€ / R 2009/03/16	16.30	Call	Currency Future	0.0000	7.0000	100.000	0	0	0
02/03/2009	€ / R 2009/03/16	15.90	Put	Currency Future	3,080.0000	2,782.0000	(9.675)	0	0	0
02/03/2009	€ / R 2009/03/16	12.45	Put	Currency Future	132.0000	82.0000	(37.879)	0	0	0
02/03/2009	€ / R 2009/03/16	12.70	Put	Currency Future	211.0000	131.0000	(37.915)	0	0	0
02/03/2009	€ / R 2009/03/16	15.50	Put	Currency Future	2,685.0000	2,390.0000	(10.987)	0	0	0
02/03/2009	€ / R 2009/03/16	16.70	Call	Currency Future	0.0000	3.0000	100.000	0	0	0
02/03/2009	€ / R 2009/03/16	12.35	Put	Currency Future	109.0000	68.0000	(37.615)	0	0	0
02/03/2009	€ / R 2009/03/16	12.70	Call	Currency Future	332.0000	559.0000	68.373	0	0	0
02/03/2009	€ / R 2009/03/16	9.80	Call	Currency Future	3,021.0000	3,329.0000	10.195	0	0	0
02/03/2009	€ / R 2009/03/16	16.70	Put	Currency Future	3,879.0000	3,574.0000	(7.863)	0	0	0
02/03/2009	€ / R 2009/03/16	10.70	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
02/03/2009	€ / R 2009/03/16	15.15	Put	Currency Future	2,346.0000	2,049.0000	(12.660)	0	0	0
02/03/2009	€ / R 2009/03/16	12.05	Put	Currency Future	60.0000	39.0000	(35.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/03/2009	€ / R 2009/03/16	9.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	€ / R 2009/03/16	15.15	Call	Currency Future	17.0000	28.0000	64.706	0	0	0
02/03/2009	€ / R 2009/03/16	15.30	Call	Currency Future	14.0000	23.0000	64.286	0	0	0
02/03/2009	€ / R 2009/03/16	14.35	Put	Currency Future	1,575.0000	1,278.0000	(18.857)	0	0	0
02/03/2009	€ / R 2009/03/16	12.35	Call	Currency Future	580.0000	847.0000	46.034	0	0	0
02/03/2009	€ / R 2009/03/16	10.70	Call	Currency Future	2,122.0000	2,429.0000	14.467	0	0	0
02/03/2009	€ / R 2009/03/16	15.95	Call	Currency Future	0.0000	11.0000	100.000	0	0	0
02/03/2009	€ / R 2009/03/16	15.95	Put	Currency Future	3,129.0000	2,832.0000	(9.492)	0	0	0
02/03/2009	€ / R 2009/03/16	12.15	Put	Currency Future	73.0000	47.0000	(35.616)	0	0	0
02/03/2009	€ / R 2009/03/16	9.90	Call	Currency Future	2,921.0000	3,229.0000	10.544	0	0	0
02/03/2009	€ / R 2009/03/16	16.75	Call	Currency Future	0.0000	3.0000	100.000	0	0	0
02/03/2009	€ / R 2009/03/16	13.05	Put	Currency Future	414.0000	240.0000	(42.029)	0	0	0
02/03/2009	€ / R 2009/03/16	16.75	Put	Currency Future	3,929.0000	3,624.0000	(7.763)	0	0	0
02/03/2009	€ / R 2009/03/16	12.15	Call	Currency Future	744.0000	1,026.0000	37.903	0	0	0
02/03/2009	€ / R 2009/03/16	15.30	Put	Currency Future	2,493.0000	2,195.0000	(11.953)	0	0	0
02/03/2009	€ / R 2009/03/16	10.45	Call	Currency Future	2,371.0000	2,679.0000	12.990	0	0	0
02/03/2009	€ / R 2009/03/16	14.00	Call	Currency Future	56.0000	76.0000	35.714	0	0	0
02/03/2009	€ / R 2009/03/16	14.35	Call	Currency Future	46.0000	57.0000	23.913	0	0	0
02/03/2009	€ / R 2009/03/16	12.60	Put	Currency Future	176.0000	109.0000	(38.068)	0	0	0
02/03/2009	€ / R 2009/03/16	12.10	Put	Currency Future	65.0000	43.0000	(33.846)	0	0	0
02/03/2009	€ / R 2009/03/16	11.90	Call	Currency Future	966.0000	1,258.0000	30.228	0	0	0
02/03/2009	€ / R 2009/03/16	12.10	Call	Currency Future	786.0000	1,072.0000	36.387	0	0	0
02/03/2009	€ / R 2009/03/16	12.60	Call	Currency Future	397.0000	638.0000	60.705	0	0	0
02/03/2009	€ / R 2009/03/16	12.50	Call	Currency Future	467.0000	719.0000	53.961	0	0	0
02/03/2009	€ / R 2009/03/16	11.25	Call	Currency Future	1,583.0000	1,883.0000	18.951	0	0	0
02/03/2009	€ / R 2009/03/16	12.55	Put	Currency Future	160.0000	99.0000	(38.125)	0	0	0
02/03/2009	€ / R 2009/03/16	11.15	Put	Currency Future	9.0000	2.0000	(77.778)	0	0	0
02/03/2009	€ / R 2009/03/16	10.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	€ / R 2009/03/16	11.50	Put	Currency Future	22.0000	14.0000	(36.364)	0	0	0
02/03/2009	€ / R 2009/03/16	10.80	Call	Currency Future	2,023.0000	2,329.0000	15.126	0	0	0
02/03/2009	€ / R 2009/03/16	11.60	Call	Currency Future	1,247.0000	1,546.0000	23.978	0	0	0
02/03/2009	€ / R 2009/03/16	10.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	€ / R 2009/03/16	11.50	Call	Currency Future	1,343.0000	1,643.0000	22.338	0	0	0
02/03/2009	€ / R 2009/03/16	14.05	Put	Currency Future	1,283.0000	994.0000	(22.525)	0	0	0
02/03/2009	€ / R 2009/03/16	12.55	Call	Currency Future	431.0000	678.0000	57.309	0	0	0
02/03/2009	€ / R 2009/03/16	10.00	Call	Currency Future	2,821.0000	3,129.0000	10.918	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/03/2009	€ / R 2009/03/16	10.80	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
02/03/2009	€ / R 2009/03/16	12.40	Call	Currency Future	541.0000	803.0000	48.429	0	0	0
02/03/2009	€ / R 2009/03/16	12.00	Put	Currency Future	54.0000	36.0000	(33.333)	0	0	0
02/03/2009	€ / R 2009/03/16	14.00	Put	Currency Future	1,235.0000	947.0000	(23.320)	0	0	0
02/03/2009	€ / R 2009/03/16	12.40	Put	Currency Future	120.0000	75.0000	(37.500)	0	0	0
02/03/2009	€ / R 2009/03/16	11.90	Put	Currency Future	45.0000	30.0000	(33.333)	0	0	0
02/03/2009	€ / R 2009/03/16	14.80	Call	Currency Future	28.0000	41.0000	46.429	0	0	0
02/03/2009	€ / R 2009/03/16	11.80	Call	Currency Future	1,058.0000	1,353.0000	27.883	0	0	0
02/03/2009	€ / R 2009/03/16	10.35	Call	Currency Future	2,471.0000	2,779.0000	12.465	0	0	0
02/03/2009	€ / R 2009/03/16	11.15	Call	Currency Future	1,680.0000	1,981.0000	17.917	0	0	0
02/03/2009	€ / R 2009/03/16	12.25	Call	Currency Future	660.0000	935.0000	41.667	0	0	0
02/03/2009	€ / R 2009/03/16	12.50	Put	Currency Future	146.0000	90.0000	(38.356)	0	0	0
02/03/2009	€ / R 2009/03/16	16.40	Put	Currency Future	3,579.0000	3,277.0000	(8.438)	0	0	0
02/03/2009	€ / R 2009/03/16	12.25	Put	Currency Future	89.0000	56.0000	(37.079)	0	0	0
02/03/2009	€ / R 2009/03/16	12.65	Put	Currency Future	193.0000	119.0000	(38.342)	0	0	0
02/03/2009	€ / R 2009/03/16	14.80	Put	Currency Future	2,008.0000	1,712.0000	(14.741)	0	0	0
02/03/2009	€ / R 2009/03/16	11.70	Call	Currency Future	1,152.0000	1,449.0000	25.781	0	0	0
02/03/2009	€ / R 2009/03/16	14.05	Call	Currency Future	54.0000	72.0000	33.333	0	0	0
02/03/2009	€ / R 2009/03/16	16.40	Call	Currency Future	0.0000	6.0000	100.000	0	0	0
02/03/2009	€ / R 2009/03/16	12.85	Call	Currency Future	252.0000	450.0000	78.571	0	0	0
02/03/2009	€ / R 2009/03/16	16.10	Call	Currency Future	0.0000	9.0000	100.000	0	0	0
02/03/2009	€ / R 2009/03/16	12.20	Call	Currency Future	701.0000	980.0000	39.800	0	0	200
02/03/2009	€ / R 2009/03/16	12.05	Call	Currency Future	831.0000	1,118.0000	34.537	0	0	0
02/03/2009	€ / R 2009/03/16	12.10	Put	Currency Future	65.0000	43.0000	(33.846)	0	0	0
02/03/2009	€ / R 2009/03/16	12.10	Call	Currency Future	786.0000	1,072.0000	36.387	0	0	0
02/03/2009	€ / R 2009/03/16	12.65	Call	Currency Future	364.0000	598.0000	64.286	0	0	0
02/03/2009	€ / R 2009/03/16	12.20	Put	Currency Future	80.0000	51.0000	(36.250)	0	0	0
02/03/2009	€ / R 2009/03/16	12.40	Call	Currency Future	541.0000	803.0000	48.429	0	0	0
02/03/2009	€ / R 2009/03/16	12.85	Put	Currency Future	282.0000	171.0000	(39.362)	0	0	0
02/03/2009	€ / R 2009/03/16	12.40	Put	Currency Future	120.0000	75.0000	(37.500)	0	0	0
02/03/2009	€ / R 2009/03/16	12.55	Put	Currency Future	160.0000	99.0000	(38.125)	0	0	0
02/03/2009	€ / R 2009/03/16	12.55	Call	Currency Future	431.0000	678.0000	57.309	0	0	0
02/03/2009	€ / R 2009/03/16	9.50	Call	Currency Future	3,321.0000	3,629.0000	9.274	0	0	0
02/03/2009	€ / R 2009/03/16	12.15	Put	Currency Future	73.0000	47.0000	(35.616)	0	0	0
02/03/2009	€ / R 2009/03/16	10.30	Call	Currency Future	2,521.0000	2,829.0000	12.217	0	0	0
02/03/2009	€ / R 2009/03/16	12.65	Call	Currency Future	364.0000	598.0000	64.286	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/03/2009	€ / R 2009/03/16	12.65	Put	Currency Future	193.0000	119.0000	(38.342)	0	0	0
02/03/2009	€ / R 2009/03/16	15.90	Put	Currency Future	3,080.0000	2,782.0000	(9.675)	0	0	0
02/03/2009	€ / R 2009/03/16	12.15	Call	Currency Future	744.0000	1,026.0000	37.903	0	0	0
02/03/2009	€ / R 2009/03/16	10.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	€ / R 2009/03/16	9.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	€ / R 2009/03/16	11.80	Put	Currency Future	38.0000	25.0000	(34.211)	0	0	0
02/03/2009	€ / R 2009/03/16	11.90	Call	Currency Future	966.0000	1,258.0000	30.228	0	0	0
02/03/2009	€ / R 2009/03/16	15.90	Call	Currency Future	1.0000	11.0000	1000.000	0	0	0
02/03/2009	€ / R 2009/03/16	11.90	Put	Currency Future	45.0000	30.0000	(33.333)	0	0	0
02/03/2009	€ / R 2009/03/16	12.35	Call	Currency Future	580.0000	847.0000	46.034	0	0	0
02/03/2009	€ / R 2009/03/16	12.35	Put	Currency Future	109.0000	68.0000	(37.615)	0	0	0
02/03/2009	€ / R 2009/03/16	11.85	Put	Currency Future	41.0000	27.0000	(34.146)	0	0	0
02/03/2009	€ / R 2009/03/16	11.85	Call	Currency Future	1,012.0000	1,306.0000	29.051	0	0	0
02/03/2009	€ / R 2009/03/16	11.65	Put	Currency Future	28.0000	19.0000	(32.143)	0	0	0
02/03/2009	€ / R 2009/03/16	12.60	Put	Currency Future	176.0000	109.0000	(38.068)	0	0	0
02/03/2009	€ / R 2009/03/16	12.60	Call	Currency Future	397.0000	638.0000	60.705	0	0	0
02/03/2009	€ / R 2009/03/16	11.65	Call	Currency Future	1,199.0000	1,498.0000	24.937	0	0	0
02/03/2009	€ / R 2009/03/16	11.35	Put	Currency Future	16.0000	7.0000	(56.250)	0	0	0
02/03/2009	€ / R 2009/03/16	10.55	Call	Currency Future	2,271.0000	2,579.0000	13.562	0	0	0
02/03/2009	€ / R 2009/03/16	15.35	Put	Currency Future	2,541.0000	2,243.0000	(11.728)	0	0	0
02/03/2009	€ / R 2009/03/16	16.15	Call	Currency Future	0.0000	8.0000	100.000	0	0	0
02/03/2009	€ / R 2009/03/16	16.15	Put	Currency Future	3,329.0000	3,029.0000	(9.012)	0	0	0
02/03/2009	€ / R 2009/03/16	15.35	Call	Currency Future	12.0000	22.0000	83.333	0	0	0
02/03/2009	€ / R 2009/03/16	10.55	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
02/03/2009	€ / R 2009/03/16	11.35	Call	Currency Future	1,487.0000	1,786.0000	20.108	0	0	0
02/03/2009	€ / R 2009/03/16	13.20	Call	Currency Future	146.0000	249.0000	70.548	0	0	0
02/03/2009	€ / R 2009/03/16	13.40	Put	Currency Future	687.0000	453.0000	(34.061)	0	0	0
02/03/2009	€ / R 2009/03/16	13.40	Call	Currency Future	108.0000	182.0000	68.519	0	0	0
02/03/2009	€ / R 2009/03/16	13.20	Put	Currency Future	525.0000	320.0000	(39.048)	0	0	0
02/03/2009	€ / R 2009/03/16	13.30	Call	Currency Future	125.0000	213.0000	70.400	0	0	0
02/03/2009	€ / R 2009/03/16	13.45	Call	Currency Future	100.0000	168.0000	68.000	0	0	0
02/03/2009	€ / R 2009/03/16	13.30	Put	Currency Future	605.0000	384.0000	(36.529)	0	0	0
02/03/2009	€ / R 2009/03/16	13.45	Put	Currency Future	729.0000	490.0000	(32.785)	0	0	0
02/03/2009	€ / R 2009/06/12			Currency Future	13.0475	13.3639	2.425	13.3700	13.3700	3,666
02/03/2009	€ / R 2009/06/12	13.10	Call	Currency Future	673.0000	838.0000	24.517	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/03/2009	€ / R 2009/06/12	15.30	Call	Currency Future	132.0000	199.0000	50.758	0	0	0
02/03/2009	€ / R 2009/06/12	15.20	Put	Currency Future	2,296.0000	2,051.0000	(10.671)	0	0	0
02/03/2009	€ / R 2009/06/12	13.25	Put	Currency Future	824.0000	664.0000	(19.417)	0	0	0
02/03/2009	€ / R 2009/06/12	15.50	Put	Currency Future	2,562.0000	2,305.0000	(10.031)	0	0	0
02/03/2009	€ / R 2009/06/12	15.20	Call	Currency Future	144.0000	215.0000	49.306	0	0	0
02/03/2009	€ / R 2009/06/12	14.60	Call	Currency Future	238.0000	340.0000	42.857	0	0	0
02/03/2009	€ / R 2009/06/12	13.10	Put	Currency Future	726.0000	574.0000	(20.937)	0	0	0
02/03/2009	€ / R 2009/06/12	15.50	Call	Currency Future	110.0000	169.0000	53.636	0	0	0
02/03/2009	€ / R 2009/06/12	13.30	Put	Currency Future	858.0000	696.0000	(18.881)	0	0	0
02/03/2009	€ / R 2009/06/12	14.20	Put	Currency Future	1,480.0000	1,287.0000	(13.041)	0	0	0
02/03/2009	€ / R 2009/06/12	14.10	Call	Currency Future	353.0000	483.0000	36.827	0	0	0
02/03/2009	€ / R 2009/06/12	15.40	Put	Currency Future	2,473.0000	2,220.0000	(10.230)	0	0	0
02/03/2009	€ / R 2009/06/12	13.90	Call	Currency Future	410.0000	553.0000	34.878	0	0	0
02/03/2009	€ / R 2009/06/12	13.05	Put	Currency Future	694.0000	546.0000	(21.326)	0	0	0
02/03/2009	€ / R 2009/06/12	12.95	Put	Currency Future	633.0000	496.0000	(21.643)	0	0	0
02/03/2009	€ / R 2009/06/12	15.40	Call	Currency Future	120.0000	183.0000	52.500	0	0	0
02/03/2009	€ / R 2009/06/12	15.10	Put	Currency Future	2,209.0000	1,969.0000	(10.865)	0	0	0
02/03/2009	€ / R 2009/06/12	13.30	Call	Currency Future	605.0000	760.0000	25.620	0	0	0
02/03/2009	€ / R 2009/06/12	13.90	Put	Currency Future	1,263.0000	1,089.0000	(13.777)	0	0	0
02/03/2009	€ / R 2009/06/12	15.30	Put	Currency Future	2,384.0000	2,135.0000	(10.445)	0	0	0
02/03/2009	€ / R 2009/06/12	14.90	Put	Currency Future	2,038.0000	1,808.0000	(11.286)	0	0	0
02/03/2009	€ / R 2009/06/12	14.60	Put	Currency Future	1,791.0000	1,576.0000	(12.004)	0	0	0
02/03/2009	€ / R 2009/06/12	15.60	Put	Currency Future	2,653.0000	2,392.0000	(9.838)	0	0	0
02/03/2009	€ / R 2009/06/12	15.00	Call	Currency Future	171.0000	251.0000	46.784	0	0	0
02/03/2009	€ / R 2009/06/12	13.35	Call	Currency Future	590.0000	740.0000	25.424	0	0	0
02/03/2009	€ / R 2009/06/12	13.40	Call	Currency Future	575.0000	721.0000	25.391	0	0	0
02/03/2009	€ / R 2009/06/12	14.40	Call	Currency Future	280.0000	392.0000	40.000	0	0	0
02/03/2009	€ / R 2009/06/12	15.60	Call	Currency Future	100.0000	156.0000	56.000	0	0	0
02/03/2009	€ / R 2009/06/12	15.00	Put	Currency Future	2,123.0000	1,888.0000	(11.069)	0	0	0
02/03/2009	€ / R 2009/06/12	14.65	Call	Currency Future	229.0000	327.0000	42.795	0	0	0
02/03/2009	€ / R 2009/06/12	13.40	Call	Currency Future	575.0000	721.0000	25.391	0	0	0
02/03/2009	€ / R 2009/06/12	14.40	Put	Currency Future	1,633.0000	1,428.0000	(12.554)	0	0	0
02/03/2009	€ / R 2009/06/12	15.10	Call	Currency Future	157.0000	233.0000	48.408	0	0	0
02/03/2009	€ / R 2009/06/12	14.65	Put	Currency Future	1,831.0000	1,613.0000	(11.906)	0	0	0
02/03/2009	€ / R 2009/06/12	13.40	Put	Currency Future	927.0000	757.0000	(18.339)	0	0	0
02/03/2009	€ / R 2009/06/12	13.25	Call	Currency Future	621.0000	778.0000	25.282	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/03/2009	€ / R 2009/06/12	14.80	Call	Currency Future	202.0000	293.0000	45.050	0	0	0
02/03/2009	€ / R 2009/06/12	14.80	Put	Currency Future	1,955.0000	1,729.0000	(11.560)	0	0	0
02/03/2009	€ / R 2009/06/12	13.35	Put	Currency Future	892.0000	726.0000	(18.610)	0	0	0
02/03/2009	€ / R 2009/06/12	13.75	Put	Currency Future	1,160.0000	991.0000	(14.569)	0	0	0
02/03/2009	€ / R 2009/06/12	14.50	Put	Currency Future	1,711.0000	1,501.0000	(12.274)	0	0	0
02/03/2009	€ / R 2009/06/12	15.05	Call	Currency Future	164.0000	242.0000	47.561	0	0	0
02/03/2009	€ / R 2009/06/12	14.80	Call	Currency Future	202.0000	293.0000	45.050	0	0	0
02/03/2009	€ / R 2009/06/12	13.60	Call	Currency Future	510.0000	652.0000	27.843	0	0	0
02/03/2009	€ / R 2009/06/12	13.75	Call	Currency Future	458.0000	605.0000	32.096	0	0	0
02/03/2009	€ / R 2009/06/12	13.05	Call	Currency Future	692.0000	860.0000	24.277	0	0	0
02/03/2009	€ / R 2009/06/12	14.60	Put	Currency Future	1,791.0000	1,576.0000	(12.004)	0	0	0
02/03/2009	€ / R 2009/06/12	14.50	Call	Currency Future	259.0000	365.0000	40.927	0	0	0
02/03/2009	€ / R 2009/06/12	14.20	Call	Currency Future	327.0000	451.0000	37.920	0	0	0
02/03/2009	€ / R 2009/06/12	14.55	Put	Currency Future	1,751.0000	1,538.0000	(12.164)	0	0	0
02/03/2009	€ / R 2009/06/12	14.10	Put	Currency Future	1,406.0000	1,220.0000	(13.229)	0	0	0
02/03/2009	€ / R 2009/06/12	14.60	Call	Currency Future	238.0000	340.0000	42.857	0	0	0
02/03/2009	€ / R 2009/06/12	14.70	Put	Currency Future	1,872.0000	1,651.0000	(11.806)	0	0	0
02/03/2009	€ / R 2009/06/12	14.90	Call	Currency Future	186.0000	271.0000	45.699	0	0	0
02/03/2009	€ / R 2009/06/12	14.55	Call	Currency Future	248.0000	352.0000	41.935	0	0	0
02/03/2009	€ / R 2009/06/12	14.45	Put	Currency Future	1,672.0000	1,465.0000	(12.380)	0	0	0
02/03/2009	€ / R 2009/06/12	13.15	Put	Currency Future	758.0000	603.0000	(20.449)	0	0	0
02/03/2009	€ / R 2009/06/12	12.95	Call	Currency Future	730.0000	910.0000	24.658	0	0	0
02/03/2009	€ / R 2009/06/12	13.85	Call	Currency Future	426.0000	572.0000	34.272	0	0	0
02/03/2009	€ / R 2009/06/12	13.80	Put	Currency Future	1,194.0000	1,027.0000	(13.987)	0	0	0
02/03/2009	€ / R 2009/06/12	14.45	Call	Currency Future	269.0000	378.0000	40.520	0	0	0
02/03/2009	€ / R 2009/06/12	13.70	Call	Currency Future	475.0000	620.0000	30.526	0	0	0
02/03/2009	€ / R 2009/06/12	13.10	Put	Currency Future	726.0000	574.0000	(20.937)	0	0	0
02/03/2009	€ / R 2009/06/12	14.15	Call	Currency Future	340.0000	467.0000	37.353	0	0	0
02/03/2009	€ / R 2009/06/12	14.30	Call	Currency Future	303.0000	421.0000	38.944	0	0	0
02/03/2009	€ / R 2009/06/12	13.40	Put	Currency Future	927.0000	757.0000	(18.339)	0	0	0
02/03/2009	€ / R 2009/06/12	14.75	Call	Currency Future	211.0000	304.0000	44.076	0	0	0
02/03/2009	€ / R 2009/06/12	13.15	Call	Currency Future	655.0000	817.0000	24.733	0	0	0
02/03/2009	€ / R 2009/06/12	13.95	Put	Currency Future	1,298.0000	1,121.0000	(13.636)	0	0	0
02/03/2009	€ / R 2009/06/12	14.40	Put	Currency Future	1,633.0000	1,428.0000	(12.554)	0	0	0
02/03/2009	€ / R 2009/06/12	13.85	Put	Currency Future	1,228.0000	1,058.0000	(13.844)	0	0	0
02/03/2009	€ / R 2009/06/12	14.85	Call	Currency Future	194.0000	282.0000	45.361	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/03/2009	€ / R 2009/06/12	13.95	Call	Currency Future	396.0000	535.0000	35.101	0	0	0
02/03/2009	€ / R 2009/06/12	14.30	Put	Currency Future	1,555.0000	1,357.0000	(12.733)	0	0	0
02/03/2009	€ / R 2009/06/12	13.55	Call	Currency Future	528.0000	668.0000	26.515	0	0	0
02/03/2009	€ / R 2009/06/12	14.10	Call	Currency Future	353.0000	483.0000	36.827	0	0	0
02/03/2009	€ / R 2009/06/12	14.75	Put	Currency Future	1,913.0000	1,690.0000	(11.657)	0	0	0
02/03/2009	€ / R 2009/06/12	14.40	Call	Currency Future	280.0000	392.0000	40.000	0	0	0
02/03/2009	€ / R 2009/06/12	13.60	Put	Currency Future	1,062.0000	888.0000	(16.384)	0	0	0
02/03/2009	€ / R 2009/06/12	13.80	Call	Currency Future	442.0000	590.0000	33.484	0	0	0
02/03/2009	€ / R 2009/06/12	14.95	Put	Currency Future	2,081.0000	1,847.0000	(11.245)	0	0	0
02/03/2009	€ / R 2009/06/12	13.55	Put	Currency Future	1,030.0000	854.0000	(17.087)	0	0	0
02/03/2009	€ / R 2009/06/12	14.10	Put	Currency Future	1,406.0000	1,220.0000	(13.229)	0	0	0
02/03/2009	€ / R 2009/06/12	14.85	Put	Currency Future	1,996.0000	1,768.0000	(11.423)	0	0	0
02/03/2009	€ / R 2009/06/12	13.30	Put	Currency Future	858.0000	696.0000	(18.881)	0	0	0
02/03/2009	€ / R 2009/06/12	13.10	Call	Currency Future	673.0000	838.0000	24.517	0	0	0
02/03/2009	€ / R 2009/06/12	14.70	Call	Currency Future	220.0000	315.0000	43.182	0	0	0
02/03/2009	€ / R 2009/06/12	14.15	Put	Currency Future	1,443.0000	1,253.0000	(13.167)	0	0	0
02/03/2009	€ / R 2009/06/12	13.70	Call	Currency Future	475.0000	620.0000	30.526	0	0	0
02/03/2009	€ / R 2009/06/12	14.25	Put	Currency Future	1,517.0000	1,322.0000	(12.854)	0	0	0
02/03/2009	€ / R 2009/06/12	14.90	Call	Currency Future	186.0000	271.0000	45.699	0	0	0
02/03/2009	€ / R 2009/06/12	13.30	Call	Currency Future	605.0000	760.0000	25.620	0	0	0
02/03/2009	€ / R 2009/06/12	14.15	Call	Currency Future	340.0000	467.0000	37.353	0	0	0
02/03/2009	€ / R 2009/06/12	13.60	Put	Currency Future	1,062.0000	888.0000	(16.384)	0	0	0
02/03/2009	€ / R 2009/06/12	15.05	Put	Currency Future	2,166.0000	1,928.0000	(10.988)	0	0	0
02/03/2009	€ / R 2009/06/12	14.35	Call	Currency Future	291.0000	406.0000	39.519	0	0	0
02/03/2009	€ / R 2009/06/12	14.25	Call	Currency Future	315.0000	436.0000	38.413	0	0	0
02/03/2009	€ / R 2009/06/12	13.70	Put	Currency Future	1,127.0000	956.0000	(15.173)	0	0	0
02/03/2009	€ / R 2009/06/12	14.35	Put	Currency Future	1,594.0000	1,393.0000	(12.610)	0	0	0
02/03/2009	€ / R 2009/06/12	13.60	Call	Currency Future	510.0000	652.0000	27.843	0	0	0
02/03/2009	€ / R 2009/06/12	13.55	Call	Currency Future	528.0000	668.0000	26.515	0	0	0
02/03/2009	€ / R 2009/06/12	13.55	Put	Currency Future	1,030.0000	854.0000	(17.087)	0	0	0
02/03/2009	€ / R 2009/06/12	14.80	Put	Currency Future	1,955.0000	1,729.0000	(11.560)	0	0	0
02/03/2009	€ / R 2009/06/12	13.80	Call	Currency Future	442.0000	590.0000	33.484	0	0	0
02/03/2009	€ / R 2009/06/12	14.00	Put	Currency Future	1,334.0000	1,153.0000	(13.568)	0	0	0
02/03/2009	€ / R 2009/06/12	13.70	Put	Currency Future	1,127.0000	956.0000	(15.173)	0	0	0
02/03/2009	€ / R 2009/06/12	14.00	Call	Currency Future	381.0000	517.0000	35.696	0	0	0
02/03/2009	€ / R 2009/06/12	14.90	Put	Currency Future	2,038.0000	1,808.0000	(11.286)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/03/2009	€ / R 2009/06/12	14.95	Call	Currency Future	178.0000	261.0000	46.629	0	0	0
02/03/2009	€ / R 2009/06/12	13.65	Put	Currency Future	1,094.0000	922.0000	(15.722)	0	0	0
02/03/2009	€ / R 2009/06/12	15.30	Call	Currency Future	132.0000	199.0000	50.758	0	0	0
02/03/2009	€ / R 2009/06/12	15.30	Put	Currency Future	2,384.0000	2,135.0000	(10.445)	0	0	0
02/03/2009	€ / R 2009/06/12	12.55	Put	Currency Future	423.0000	343.0000	(18.913)	0	0	0
02/03/2009	€ / R 2009/06/12	13.65	Call	Currency Future	492.0000	636.0000	29.268	0	0	0
02/03/2009	€ / R 2009/06/12	13.15	Call	Currency Future	655.0000	817.0000	24.733	0	0	0
02/03/2009	€ / R 2009/06/12	13.15	Put	Currency Future	758.0000	603.0000	(20.449)	0	0	0
02/03/2009	€ / R 2009/06/12	12.55	Call	Currency Future	920.0000	1,156.0000	25.652	0	0	0
02/03/2009	€ / R 2009/06/12	13.90	Call	Currency Future	410.0000	553.0000	34.878	0	0	0
02/03/2009	€ / R 2009/06/12	12.50	Put	Currency Future	403.0000	326.0000	(19.107)	0	0	0
02/03/2009	€ / R 2009/06/12	12.80	Call	Currency Future	790.0000	998.0000	26.329	0	0	0
02/03/2009	€ / R 2009/06/12	12.50	Call	Currency Future	950.0000	1,190.0000	25.263	0	0	0
02/03/2009	€ / R 2009/06/12	13.50	Call	Currency Future	546.0000	685.0000	25.458	0	0	0
02/03/2009	€ / R 2009/06/12	13.90	Put	Currency Future	1,263.0000	1,089.0000	(13.777)	0	0	0
02/03/2009	€ / R 2009/06/12	13.80	Put	Currency Future	1,194.0000	1,027.0000	(13.987)	0	0	0
02/03/2009	€ / R 2009/06/12	12.35	Put	Currency Future	347.0000	279.0000	(19.597)	0	0	0
02/03/2009	€ / R 2009/06/12	12.25	Call	Currency Future	1,110.0000	1,365.0000	22.973	0	0	0
02/03/2009	€ / R 2009/06/12	13.20	Put	Currency Future	791.0000	634.0000	(19.848)	0	0	0
02/03/2009	€ / R 2009/06/12	11.75	Call	Currency Future	1,473.0000	1,753.0000	19.009	0	0	0
02/03/2009	€ / R 2009/06/12	12.90	Call	Currency Future	750.0000	939.0000	25.200	0	0	0
02/03/2009	€ / R 2009/06/12	11.75	Put	Currency Future	176.0000	139.0000	(21.023)	0	0	0
02/03/2009	€ / R 2009/06/12	12.25	Put	Currency Future	313.0000	251.0000	(19.808)	0	0	0
02/03/2009	€ / R 2009/06/12	12.90	Put	Currency Future	602.0000	475.0000	(21.096)	0	0	0
02/03/2009	€ / R 2009/06/12	14.05	Call	Currency Future	367.0000	500.0000	36.240	0	0	0
02/03/2009	€ / R 2009/06/12	11.85	Call	Currency Future	1,396.0000	1,672.0000	19.771	0	0	0
02/03/2009	€ / R 2009/06/12	13.20	Call	Currency Future	638.0000	797.0000	24.922	0	0	0
02/03/2009	€ / R 2009/06/12	11.85	Put	Currency Future	199.0000	158.0000	(20.603)	0	0	0
02/03/2009	€ / R 2009/06/12	12.35	Call	Currency Future	1,044.0000	1,293.0000	23.851	0	0	0
02/03/2009	€ / R 2009/06/12	14.05	Put	Currency Future	1,370.0000	1,186.0000	(13.431)	0	0	0
02/03/2009	€ / R 2009/06/12	11.95	Call	Currency Future	1,322.0000	1,592.0000	20.424	0	0	0
02/03/2009	€ / R 2009/06/12	12.80	Put	Currency Future	542.0000	434.0000	(19.926)	0	0	0
02/03/2009	€ / R 2009/06/12	12.40	Put	Currency Future	365.0000	294.0000	(19.452)	0	0	0
02/03/2009	€ / R 2009/06/12	12.65	Call	Currency Future	862.0000	1,091.0000	26.566	0	0	0
02/03/2009	€ / R 2009/06/12	11.85	Put	Currency Future	199.0000	158.0000	(20.603)	0	0	0
02/03/2009	€ / R 2009/06/12	12.65	Put	Currency Future	464.0000	378.0000	(18.534)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/03/2009	€ / R 2009/06/12	11.95	Put	Currency Future	224.0000	178.0000	(20.536)	0	0	0
02/03/2009	€ / R 2009/06/12	14.15	Put	Currency Future	1,443.0000	1,253.0000	(13.167)	0	0	0
02/03/2009	€ / R 2009/06/12	12.40	Call	Currency Future	1,012.0000	1,258.0000	24.308	0	0	0
02/03/2009	€ / R 2009/06/12	14.05	Call	Currency Future	367.0000	500.0000	36.240	0	0	0
02/03/2009	€ / R 2009/06/12	12.10	Put	Currency Future	266.0000	212.0000	(20.301)	0	0	0
02/03/2009	€ / R 2009/06/12	12.90	Put	Currency Future	602.0000	475.0000	(21.096)	0	0	0
02/03/2009	€ / R 2009/06/12	12.00	Put	Currency Future	237.0000	189.0000	(20.253)	0	0	0
02/03/2009	€ / R 2009/06/12	14.05	Put	Currency Future	1,370.0000	1,186.0000	(13.431)	0	0	0
02/03/2009	€ / R 2009/06/12	12.15	Call	Currency Future	1,178.0000	1,439.0000	22.156	0	0	0
02/03/2009	€ / R 2009/06/12	12.00	Call	Currency Future	1,285.0000	1,553.0000	20.856	0	0	0
02/03/2009	€ / R 2009/06/12	12.10	Call	Currency Future	1,213.0000	1,476.0000	21.682	0	0	0
02/03/2009	€ / R 2009/06/12	13.50	Put	Currency Future	999.0000	821.0000	(17.818)	0	0	0
02/03/2009	€ / R 2009/06/12	12.90	Call	Currency Future	750.0000	939.0000	25.200	0	0	0
02/03/2009	€ / R 2009/06/12	12.15	Put	Currency Future	281.0000	225.0000	(19.929)	0	0	0
02/03/2009	€ / R 2009/06/12	14.20	Call	Currency Future	327.0000	451.0000	37.920	0	0	0
02/03/2009	€ / R 2009/06/12	11.70	Put	Currency Future	165.0000	130.0000	(21.212)	0	0	0
02/03/2009	€ / R 2009/06/12	12.35	Put	Currency Future	347.0000	279.0000	(19.597)	0	0	0
02/03/2009	€ / R 2009/06/12	11.70	Call	Currency Future	1,513.0000	1,794.0000	18.572	0	0	0
02/03/2009	€ / R 2009/06/12	12.35	Call	Currency Future	1,044.0000	1,293.0000	23.851	0	0	0
02/03/2009	€ / R 2009/06/12	11.85	Call	Currency Future	1,396.0000	1,672.0000	19.771	0	0	0
02/03/2009	€ / R 2009/06/12	12.20	Put	Currency Future	297.0000	238.0000	(19.865)	0	0	0
02/03/2009	€ / R 2009/06/12	12.30	Put	Currency Future	330.0000	265.0000	(19.697)	0	0	0
02/03/2009	€ / R 2009/06/12	11.80	Put	Currency Future	187.0000	148.0000	(20.856)	0	0	0
02/03/2009	€ / R 2009/06/12	12.20	Call	Currency Future	1,144.0000	1,401.0000	22.465	0	0	0
02/03/2009	€ / R 2009/06/12	12.30	Call	Currency Future	1,077.0000	1,329.0000	23.398	0	0	0
02/03/2009	€ / R 2009/06/12	11.80	Call	Currency Future	1,435.0000	1,712.0000	19.303	0	0	0
02/03/2009	€ / R 2009/06/12	11.90	Put	Currency Future	211.0000	168.0000	(20.379)	0	0	0
02/03/2009	€ / R 2009/06/12	14.30	Put	Currency Future	1,555.0000	1,357.0000	(12.733)	0	0	0
02/03/2009	€ / R 2009/06/12	11.90	Call	Currency Future	1,359.0000	1,632.0000	20.088	0	0	0
02/03/2009	€ / R 2009/06/12	12.05	Call	Currency Future	1,249.0000	1,514.0000	21.217	0	0	0
02/03/2009	€ / R 2009/06/12	12.75	Call	Currency Future	811.0000	1,029.0000	26.880	0	0	0
02/03/2009	€ / R 2009/06/12	12.05	Put	Currency Future	251.0000	200.0000	(20.319)	0	0	0
02/03/2009	€ / R 2009/06/12	14.30	Call	Currency Future	303.0000	421.0000	38.944	0	0	0
02/03/2009	€ / R 2009/06/12	11.65	Put	Currency Future	155.0000	122.0000	(21.290)	0	0	0
02/03/2009	€ / R 2009/06/12	12.15	Put	Currency Future	281.0000	225.0000	(19.929)	0	0	0
02/03/2009	€ / R 2009/06/12	12.75	Put	Currency Future	514.0000	415.0000	(19.261)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/03/2009	€ / R 2009/06/12	12.60	Put	Currency Future	443.0000	360.0000	(18.736)	0	0	0
02/03/2009	€ / R 2009/06/12	12.45	Put	Currency Future	384.0000	310.0000	(19.271)	0	0	0
02/03/2009	€ / R 2009/06/12	12.60	Call	Currency Future	890.0000	1,124.0000	26.292	0	0	0
02/03/2009	€ / R 2009/06/12	12.45	Call	Currency Future	981.0000	1,224.0000	24.771	0	0	0
02/03/2009	€ / R 2009/06/12	12.10	Put	Currency Future	266.0000	212.0000	(20.301)	0	0	0
02/03/2009	€ / R 2009/06/12	13.00	Call	Currency Future	711.0000	882.0000	24.051	0	0	0
02/03/2009	€ / R 2009/06/12	12.10	Call	Currency Future	1,213.0000	1,476.0000	21.682	0	0	0
02/03/2009	€ / R 2009/06/12	13.00	Put	Currency Future	663.0000	518.0000	(21.870)	0	0	0
02/03/2009	€ / R 2009/06/12	12.85	Call	Currency Future	769.0000	968.0000	25.878	0	0	0
02/03/2009	€ / R 2009/06/12	14.20	Put	Currency Future	1,480.0000	1,287.0000	(13.041)	0	0	0
02/03/2009	€ / R 2009/06/12	12.05	Call	Currency Future	1,249.0000	1,514.0000	21.217	0	0	0
02/03/2009	€ / R 2009/06/12	12.05	Put	Currency Future	251.0000	200.0000	(20.319)	0	0	0
02/03/2009	€ / R 2009/06/12	12.85	Put	Currency Future	572.0000	454.0000	(20.629)	0	0	0
02/03/2009	€ / R 2009/06/12	12.15	Call	Currency Future	1,178.0000	1,439.0000	22.156	0	0	0
02/03/2009	€ / R 2009/06/12	11.65	Call	Currency Future	1,552.0000	1,836.0000	18.299	0	0	0
02/03/2009	€ / R 2009/06/12	13.05	Call	Currency Future	692.0000	860.0000	24.277	0	0	0
02/03/2009	€ / R 2009/06/12	12.55	Call	Currency Future	920.0000	1,156.0000	25.652	0	0	0
02/03/2009	€ / R 2009/06/12	13.05	Put	Currency Future	694.0000	546.0000	(21.326)	0	0	0
02/03/2009	€ / R 2009/06/12	12.70	Put	Currency Future	486.0000	396.0000	(18.519)	0	0	0
02/03/2009	€ / R 2009/06/12	12.55	Put	Currency Future	423.0000	343.0000	(18.913)	0	0	0
02/03/2009	€ / R 2009/06/12	12.70	Call	Currency Future	833.0000	1,060.0000	27.251	0	0	0
02/03/2009	€ / R 2009/06/12	12.85	Call	Currency Future	769.0000	968.0000	25.878	0	0	0
02/03/2009	€ / R 2009/06/12	12.85	Put	Currency Future	572.0000	454.0000	(20.629)	0	0	0
02/03/2009	€ / R 2009/06/12	12.40	Call	Currency Future	1,012.0000	1,258.0000	24.308	0	0	0
02/03/2009	€ / R 2009/06/12	12.80	Call	Currency Future	790.0000	998.0000	26.329	0	0	0
02/03/2009	€ / R 2009/06/12	12.40	Put	Currency Future	365.0000	294.0000	(19.452)	0	0	0
02/03/2009	€ / R 2009/06/12	12.80	Put	Currency Future	542.0000	434.0000	(19.926)	0	0	0
02/03/2009	€ / R 2009/06/12	12.30	Put	Currency Future	330.0000	265.0000	(19.697)	0	0	0
02/03/2009	€ / R 2009/06/12	12.60	Call	Currency Future	890.0000	1,124.0000	26.292	0	0	0
02/03/2009	€ / R 2009/06/12	12.60	Put	Currency Future	443.0000	360.0000	(18.736)	0	0	0
02/03/2009	€ / R 2009/06/12	12.65	Call	Currency Future	862.0000	1,091.0000	26.566	0	0	0
02/03/2009	€ / R 2009/06/12	12.30	Call	Currency Future	1,077.0000	1,329.0000	23.398	0	0	0
02/03/2009	€ / R 2009/06/12	12.65	Put	Currency Future	464.0000	378.0000	(18.534)	0	0	0
02/03/2009	€ / R 2009/06/12	13.65	Put	Currency Future	1,094.0000	922.0000	(15.722)	0	0	0
02/03/2009	€ / R 2009/06/12	13.45	Call	Currency Future	560.0000	703.0000	25.536	0	0	0
02/03/2009	€ / R 2009/06/12	13.65	Call	Currency Future	492.0000	636.0000	29.268	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/03/2009	€ / R 2009/06/12	13.45	Put	Currency Future	963.0000	789.0000	(18.069)	0	0	0
02/03/2009	€ / R 2009/09/14			Currency Future	13.2388	13.5610	2.434	13.4800	13.4800	72
02/03/2009	€ / R 2009/09/14	14.40	Put	Currency Future	1,763.0000	1,581.0000	(10.323)	0	0	0
02/03/2009	€ / R 2009/09/14	13.60	Call	Currency Future	879.0000	1,023.0000	16.382	0	0	0
02/03/2009	€ / R 2009/09/14	13.80	Put	Currency Future	1,366.0000	1,193.0000	(12.665)	0	0	0
02/03/2009	€ / R 2009/09/14	13.60	Put	Currency Future	1,240.0000	1,062.0000	(14.355)	0	0	0
02/03/2009	€ / R 2009/09/14	13.40	Call	Currency Future	944.0000	1,099.0000	16.419	0	0	0
02/03/2009	€ / R 2009/09/14	14.30	Call	Currency Future	633.0000	777.0000	22.749	0	0	0
02/03/2009	€ / R 2009/09/14	14.30	Put	Currency Future	1,694.0000	1,516.0000	(10.508)	0	0	0
02/03/2009	€ / R 2009/09/14	13.10	Put	Currency Future	915.0000	766.0000	(16.284)	0	0	0
02/03/2009	€ / R 2009/09/14	14.40	Call	Currency Future	602.0000	742.0000	23.256	0	0	0
02/03/2009	€ / R 2009/09/14	13.80	Call	Currency Future	805.0000	954.0000	18.509	0	0	0
02/03/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,105.0000	938.0000	(15.113)	0	0	0
02/03/2009	€ / R 2009/09/14	13.10	Call	Currency Future	1,054.0000	1,227.0000	16.414	0	0	0
02/03/2009	€ / R 2009/09/14	14.85	Put	Currency Future	2,090.0000	1,889.0000	(9.617)	0	0	0
02/03/2009	€ / R 2009/09/14	14.85	Call	Currency Future	479.0000	600.0000	25.261	0	0	0
02/03/2009	€ / R 2009/09/14	13.15	Put	Currency Future	945.0000	790.0000	(16.402)	0	0	0
02/03/2009	€ / R 2009/09/14	13.35	Put	Currency Future	1,072.0000	907.0000	(15.392)	0	0	0
02/03/2009	€ / R 2009/09/14	13.30	Call	Currency Future	979.0000	1,137.0000	16.139	0	0	0
02/03/2009	€ / R 2009/09/14	13.35	Call	Currency Future	961.0000	1,118.0000	16.337	0	0	0
02/03/2009	€ / R 2009/09/14	14.20	Call	Currency Future	665.0000	814.0000	22.406	0	0	0
02/03/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,040.0000	876.0000	(15.769)	0	0	0
02/03/2009	€ / R 2009/09/14	13.50	Put	Currency Future	1,172.0000	999.0000	(14.761)	0	0	0
02/03/2009	€ / R 2009/09/14	13.15	Call	Currency Future	1,034.0000	1,201.0000	16.151	0	0	0
02/03/2009	€ / R 2009/09/14	13.50	Call	Currency Future	911.0000	1,060.0000	16.356	0	0	0
02/03/2009	€ / R 2009/09/14	13.85	Call	Currency Future	786.0000	937.0000	19.211	0	0	0
02/03/2009	€ / R 2009/09/14	14.00	Call	Currency Future	732.0000	890.0000	21.585	0	0	0
02/03/2009	€ / R 2009/09/14	14.00	Put	Currency Future	1,493.0000	1,329.0000	(10.985)	0	0	0
02/03/2009	€ / R 2009/09/14	14.15	Call	Currency Future	681.0000	832.0000	22.173	0	0	0
02/03/2009	€ / R 2009/09/14	14.15	Put	Currency Future	1,592.0000	1,421.0000	(10.741)	0	0	0
02/03/2009	€ / R 2009/09/14	14.10	Call	Currency Future	698.0000	851.0000	21.920	0	0	0
02/03/2009	€ / R 2009/09/14	14.05	Put	Currency Future	1,526.0000	1,360.0000	(10.878)	0	0	0
02/03/2009	€ / R 2009/09/14	13.95	Put	Currency Future	1,461.0000	1,295.0000	(11.362)	0	0	0
02/03/2009	€ / R 2009/09/14	13.55	Put	Currency Future	1,206.0000	1,030.0000	(14.594)	0	0	0
02/03/2009	€ / R 2009/09/14	13.45	Put	Currency Future	1,138.0000	968.0000	(14.938)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/03/2009	€ / R 2009/09/14	14.05	Call	Currency Future	715.0000	871.0000	21.818	0	0	0
02/03/2009	€ / R 2009/09/14	14.20	Put	Currency Future	1,626.0000	1,453.0000	(10.640)	0	0	0
02/03/2009	€ / R 2009/09/14	13.45	Call	Currency Future	927.0000	1,079.0000	16.397	0	0	0
02/03/2009	€ / R 2009/09/14	13.55	Call	Currency Future	895.0000	1,041.0000	16.313	0	0	0
02/03/2009	€ / R 2009/09/14	13.95	Call	Currency Future	750.0000	906.0000	20.800	0	0	0
02/03/2009	€ / R 2009/09/14	13.10	Call	Currency Future	1,054.0000	1,227.0000	16.414	0	0	0
02/03/2009	€ / R 2009/09/14	13.30	Call	Currency Future	979.0000	1,137.0000	16.139	0	0	0
02/03/2009	€ / R 2009/09/14	14.10	Put	Currency Future	1,559.0000	1,390.0000	(10.840)	0	0	0
02/03/2009	€ / R 2009/09/14	12.85	Call	Currency Future	1,150.0000	1,367.0000	18.870	0	0	0
02/03/2009	€ / R 2009/09/14	13.85	Put	Currency Future	1,398.0000	1,226.0000	(12.303)	0	0	0
02/03/2009	€ / R 2009/09/14	12.90	Call	Currency Future	1,131.0000	1,338.0000	18.302	0	0	0
02/03/2009	€ / R 2009/09/14	14.25	Put	Currency Future	1,660.0000	1,484.0000	(10.602)	0	0	0
02/03/2009	€ / R 2009/09/14	14.25	Call	Currency Future	649.0000	795.0000	22.496	0	0	0
02/03/2009	€ / R 2009/09/14	12.95	Put	Currency Future	823.0000	699.0000	(15.067)	0	0	0
02/03/2009	€ / R 2009/09/14	13.40	Call	Currency Future	944.0000	1,099.0000	16.419	0	0	0
02/03/2009	€ / R 2009/09/14	13.10	Put	Currency Future	915.0000	766.0000	(16.284)	0	0	0
02/03/2009	€ / R 2009/09/14	12.95	Call	Currency Future	1,112.0000	1,310.0000	17.806	0	0	0
02/03/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,105.0000	938.0000	(15.113)	0	0	0
02/03/2009	€ / R 2009/09/14	12.90	Put	Currency Future	792.0000	677.0000	(14.520)	0	0	0
02/03/2009	€ / R 2009/09/14	12.85	Put	Currency Future	761.0000	656.0000	(13.798)	0	0	0
02/03/2009	€ / R 2009/09/14	13.55	Put	Currency Future	1,206.0000	1,030.0000	(14.594)	0	0	0
02/03/2009	€ / R 2009/09/14	13.55	Call	Currency Future	895.0000	1,041.0000	16.313	0	0	0
02/03/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,040.0000	876.0000	(15.769)	0	0	0
02/03/2009	€ / R 2009/09/14	13.05	Put	Currency Future	885.0000	744.0000	(15.932)	0	0	0
02/03/2009	€ / R 2009/09/14	13.05	Call	Currency Future	1,074.0000	1,255.0000	16.853	0	0	0
02/03/2009	€ / R 2009/09/14	13.00	Call	Currency Future	1,093.0000	1,282.0000	17.292	0	0	0
02/03/2009	€ / R 2009/09/14	13.20	Call	Currency Future	1,015.0000	1,174.0000	15.665	0	0	0
02/03/2009	€ / R 2009/09/14	13.25	Call	Currency Future	997.0000	1,156.0000	15.948	0	0	0
02/03/2009	€ / R 2009/09/14	12.70	Put	Currency Future	693.0000	595.0000	(14.141)	0	0	0
02/03/2009	€ / R 2009/09/14	13.25	Put	Currency Future	1,008.0000	845.0000	(16.171)	0	0	0
02/03/2009	€ / R 2009/09/14	13.00	Put	Currency Future	854.0000	721.0000	(15.574)	0	0	0
02/03/2009	€ / R 2009/09/14	12.90	Put	Currency Future	792.0000	677.0000	(14.520)	0	0	0
02/03/2009	€ / R 2009/09/14	12.90	Call	Currency Future	1,131.0000	1,338.0000	18.302	0	0	0
02/03/2009	€ / R 2009/09/14	12.80	Call	Currency Future	1,177.0000	1,396.0000	18.607	0	0	0
02/03/2009	€ / R 2009/09/14	12.70	Call	Currency Future	1,232.0000	1,456.0000	18.182	0	0	0
02/03/2009	€ / R 2009/09/14	13.60	Put	Currency Future	1,240.0000	1,062.0000	(14.355)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/03/2009	€ / R	2009/09/14	13.20	Put	Currency Future	976.0000	813.0000	(16.701)	0	0	0
02/03/2009	€ / R	2009/09/14	13.60	Call	Currency Future	879.0000	1,023.0000	16.382	0	0	0
02/03/2009	€ / R	2009/09/14	12.80	Put	Currency Future	738.0000	635.0000	(13.957)	0	0	0
02/03/2009	€ / R	2009/09/14	14.30	Put	Currency Future	1,694.0000	1,516.0000	(10.508)	0	0	0
02/03/2009	€ / R	2009/09/14	14.40	Call	Currency Future	602.0000	742.0000	23.256	0	0	0
02/03/2009	€ / R	2009/09/14	14.10	Put	Currency Future	1,559.0000	1,390.0000	(10.840)	0	0	0
02/03/2009	€ / R	2009/09/14	14.40	Put	Currency Future	1,763.0000	1,581.0000	(10.323)	0	0	0
02/03/2009	€ / R	2009/09/14	14.30	Call	Currency Future	633.0000	777.0000	22.749	0	0	0
02/03/2009	€ / R	2009/09/14	13.80	Call	Currency Future	805.0000	954.0000	18.509	0	0	0
02/03/2009	€ / R	2009/09/14	14.10	Call	Currency Future	698.0000	851.0000	21.920	0	0	0
02/03/2009	€ / R	2009/09/14	14.50	Call	Currency Future	573.0000	708.0000	23.560	0	0	0
02/03/2009	€ / R	2009/09/14	14.50	Put	Currency Future	1,834.0000	1,647.0000	(10.196)	0	0	0
02/03/2009	€ / R	2009/09/14	14.60	Put	Currency Future	1,906.0000	1,715.0000	(10.021)	0	0	0
02/03/2009	€ / R	2009/09/14	14.60	Call	Currency Future	545.0000	676.0000	24.037	0	0	0
02/03/2009	€ / R	2009/09/14	13.80	Put	Currency Future	1,366.0000	1,193.0000	(12.665)	0	0	0
02/03/2009	€ / R	2009/09/14	13.70	Call	Currency Future	844.0000	987.0000	16.943	0	0	0
02/03/2009	€ / R	2009/09/14	13.75	Put	Currency Future	1,335.0000	1,159.0000	(13.184)	0	0	0
02/03/2009	€ / R	2009/09/14	13.70	Put	Currency Future	1,305.0000	1,126.0000	(13.716)	0	0	0
02/03/2009	€ / R	2009/09/14	13.75	Call	Currency Future	824.0000	970.0000	17.718	0	0	0
02/03/2009	€ / R	2009/09/14	13.65	Call	Currency Future	864.0000	1,005.0000	16.319	0	0	0
02/03/2009	€ / R	2009/09/14	13.90	Call	Currency Future	768.0000	921.0000	19.922	0	0	0
02/03/2009	€ / R	2009/09/14	13.65	Put	Currency Future	1,275.0000	1,094.0000	(14.196)	0	0	0
02/03/2009	€ / R	2009/09/14	13.90	Call	Currency Future	768.0000	921.0000	19.922	0	0	0
02/03/2009	€ / R	2009/09/14	13.90	Put	Currency Future	1,429.0000	1,260.0000	(11.826)	0	0	0
02/03/2009	€ / R	2009/09/14	13.90	Put	Currency Future	1,429.0000	1,260.0000	(11.826)	0	0	0
02/03/2009	€ / R	2009/12/14			Currency Future	0.0000	13.7363	100.000	0.0000	0.0000	0
02/03/2009	€ / R	2009/12/14	13.25	Call	Currency Future	0.0000	557.0000	100.000	0	0	0
02/03/2009	€ / R	2009/12/14	13.25	Put	Currency Future	0.0000	70.0000	100.000	0	0	0
02/03/2009	€ / R	2009/12/14	14.85	Put	Currency Future	0.0000	1,124.0000	100.000	0	0	0
02/03/2009	€ / R	2009/12/14	14.85	Call	Currency Future	0.0000	10.0000	100.000	0	0	0
02/03/2009	AL13	2009/05/07			Index Future	242.1410	242.2210	0.033	0.0000	0.0000	7
02/03/2009	ALBI	2009/05/07			Index Future	291.5080	291.0240	(0.166)	0.0000	0.0000	501

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/03/2009	ALBI	2009/08/06			Index Future	299.0860	298.5870	(0.167)	0.0000	0.0000	0
02/03/2009	ALBI	2009/11/05			Index Future	302.3910	302.0470	(0.114)	0.0000	0.0000	0
02/03/2009	CRD1	2009/05/07			Index Future	125.4840	125.3890	(0.076)	0.0000	0.0000	0
02/03/2009	CRD1	2009/08/06			Index Future	128.7460	128.6480	(0.076)	0.0000	0.0000	2
02/03/2009	CRD1	2009/11/05			Index Future	131.4990	131.4010	(0.075)	0.0000	0.0000	0
02/03/2009	GOVI	2009/05/07			jGovi	293.5515	293.0875	(0.158)	0.0000	0.0000	186
02/03/2009	GOVI	2009/08/06			jGovi	301.1830	300.7045	(0.159)	0.0000	0.0000	0
02/03/2009	GOVI	2009/11/05			jGovi	307.6225	307.1390	(0.157)	0.0000	0.0000	0
02/03/2009	ILBI	2009/05/07			Index Future	337.6900	337.6900	-	0.0000	0.0000	2
02/03/2009	ILBI	2009/08/06			Index Future	346.1960	346.1960	-	0.0000	0.0000	0
02/03/2009	ILBI	2009/11/05			Index Future	349.6490	354.7020	1.445	0.0000	0.0000	0
02/03/2009	J153	2010/08/31			jSwap	8.9700	7.8730	(12.230)	0.0000	0.0000	0
02/03/2009	J157	2015/09/15			jSwap	8.9960	9.0830	0.967	0.0000	0.0000	0
02/03/2009	J186	2026/12/21			jSwap	8.3870	8.4800	1.109	0.0000	0.0000	0
02/03/2009	J201	2014/12/22			jSwap	8.7750	8.8600	0.969	0.0000	0.0000	0
02/03/2009	J203	2017/09/15			jSwap	9.0380	9.1450	1.184	0.0000	0.0000	0
02/03/2009	J204	2018/12/21			jSwap	8.8950	9.0140	1.338	0.0000	0.0000	0
02/03/2009	J207	2020/01/15			jSwap	8.8380	8.9620	1.403	0.0000	0.0000	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/03/2009	JBAR 2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
02/03/2009	JFRA 2009/05/07			jFra	7.7980	7.9700	2.206	0.0000	0.0000	0
02/03/2009	JFRA 2009/08/06			jFra	6.9670	7.0410	1.062	0.0000	0.0000	0
02/03/2009	JFRA 2009/11/05			jFra	7.0280	7.0760	0.683	0.0000	0.0000	0
02/03/2009	JN02 2009/05/07			jNote	7.6010	7.6950	1.237	0.0000	0.0000	0
02/03/2009	JN02 2009/08/06			jNote	7.6890	7.7690	1.040	0.0000	0.0000	0
02/03/2009	JN05 2009/05/07			jNote	8.4020	8.4900	1.047	0.0000	0.0000	0
02/03/2009	JN05 2009/08/06			jNote	8.4820	8.5640	0.967	0.0000	0.0000	0
02/03/2009	JN10 2009/05/07			jNote	8.6670	8.7910	1.431	0.0000	0.0000	0
02/03/2009	JN10 2009/08/06			jNote	8.6930	8.8140	1.392	0.0000	0.0000	0
02/03/2009	JROD 2009/03/31			jRod	10.6210	10.6190	(0.019)	0.0000	0.0000	0
02/03/2009	JROD 2009/04/30			jRod	10.1500	10.1590	0.089	0.0000	0.0000	0
02/03/2009	JROD 2009/05/29			jRod	9.7360	9.7890	0.544	0.0000	0.0000	0
02/03/2009	JROD 2009/06/30			jRod	9.8480	9.9180	0.711	0.0000	0.0000	0
02/03/2009	OTH1 2009/05/07			Index Future	280.7110	280.1470	(0.201)	0.0000	0.0000	0
02/03/2009	OTH1 2009/08/06			Index Future	288.0080	287.4270	(0.202)	0.0000	0.0000	3
02/03/2009	OTH1 2009/11/05			Index Future	294.1660	293.5770	(0.200)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/03/2009	R153	2009/05/07			Bond Future	6.4630	6.4700	0.108	0.0000	0.0000	4,652
02/03/2009	R153	2009/05/07	9.25	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
02/03/2009	R153	2009/05/07	9.25	Call	Option on Bond Future	3,547.0000	3,538.0000	(0.254)	0	0	0
02/03/2009	R153	2009/08/06			Bond Future	6.0080	6.0130	0.083	0.0000	0.0000	0
02/03/2009	R153	2009/08/06	10.00	Put	Option on Bond Future	8.0000	8.0000	-	0	0	0
02/03/2009	R153	2009/08/06	10.00	Call	Option on Bond Future	4,112.0000	4,107.0000	(0.122)	0	0	0
02/03/2009	R153	2009/08/06	9.75	Call	Option on Bond Future	3,866.0000	3,861.0000	(0.129)	0	0	0
02/03/2009	R153	2009/08/06	9.75	Put	Option on Bond Future	12.0000	12.0000	-	0	0	0
02/03/2009	R153	2009/11/05			Bond Future	5.0000	5.0000	-	0.0000	0.0000	0
02/03/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	77.0000	75.0000	(2.597)	0	0	0
02/03/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	1,298.0000	1,296.0000	(0.154)	0	0	0
02/03/2009	R157	2009/05/07			Bond Future	8.0160	8.0690	0.661	0.0000	0.0000	10,454
02/03/2009	R157	2009/05/07	7.25	Call	Option on Bond Future	1,120.0000	992.0000	(11.429)	0	0	386
02/03/2009	R157	2009/05/07	7.25	Put	Option on Bond Future	5,599.0000	5,773.0000	3.108	0	0	0
02/03/2009	R157	2009/05/07	9.00	Put	Option on Bond Future	893.0000	912.0000	2.128	0	0	0
02/03/2009	R157	2009/05/07	6.50	Call	Option on Bond Future	336.0000	280.0000	(16.667)	0	0	0
02/03/2009	R157	2009/05/07	9.00	Call	Option on Bond Future	6,360.0000	6,076.0000	(4.465)	0	0	0
02/03/2009	R157	2009/05/07	6.50	Put	Option on Bond Future	9,400.0000	9,646.0000	2.617	0	0	0
02/03/2009	R157	2009/08/06			Bond Future	7.9780	8.0340	0.702	0.0000	0.0000	5,000
02/03/2009	R157	2009/08/06	9.25	Put	Option on Bond Future	1,903.0000	1,949.0000	2.417	0	0	0
02/03/2009	R157	2009/08/06	9.25	Call	Option on Bond Future	8,686.0000	8,422.0000	(3.039)	0	0	0
02/03/2009	R157	2009/11/05			Bond Future	8.0050	8.0630	0.725	0.0000	0.0000	0
02/03/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	4,089.0000	3,924.0000	(4.035)	0	0	0
02/03/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	6,811.0000	6,954.0000	2.100	0	0	0
02/03/2009	R157	2010/02/04			Bond Future	8.0500	8.1110	0.758	0.0000	0.0000	0
02/03/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	7,166.0000	7,299.0000	1.856	0	0	0
02/03/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	5,625.0000	5,448.0000	(3.147)	0	0	0
02/03/2009	R186	2009/05/07			Bond Future	8.4750	8.4960	0.248	0.0000	0.0000	12,757
02/03/2009	R186	2009/05/07	6.50	Put	Option on Bond Future	23,625.0000	23,790.0000	0.698	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/03/2009	R186	2009/05/07	6.50	Call	Option on Bond Future	387.0000	335.0000	(13.437)	0	0	97
02/03/2009	R186	2009/05/07	8.00	Put	Option on Bond Future	8,583.0000	8,600.0000	0.198	0	0	0
02/03/2009	R186	2009/05/07	8.00	Call	Option on Bond Future	3,538.0000	3,339.0000	(5.625)	0	0	2,500
02/03/2009	R186	2009/05/07	9.00	Put	Option on Bond Future	3,376.0000	3,333.0000	(1.274)	0	0	0
02/03/2009	R186	2009/05/07	9.00	Call	Option on Bond Future	8,601.0000	8,343.0000	(3.000)	0	0	0
02/03/2009	R186	2009/08/06			Bond Future	8.4440	8.4650	0.249	0.0000	0.0000	2,500
02/03/2009	R186	2009/08/06	9.00	Call	Option on Bond Future	12,041.0000	11,823.0000	(1.810)	0	0	0
02/03/2009	R186	2009/08/06	7.50	Call	Option on Bond Future	4,442.0000	4,296.0000	(3.287)	0	0	35
02/03/2009	R186	2009/08/06	7.50	Put	Option on Bond Future	14,747.0000	14,815.0000	0.461	0	0	0
02/03/2009	R186	2009/08/06	9.00	Put	Option on Bond Future	6,536.0000	6,533.0000	(0.046)	0	0	0
02/03/2009	R186	2009/11/05			Bond Future	8.4530	8.4740	0.248	0.0000	0.0000	0
02/03/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	8,861.0000	8,875.0000	0.158	0	0	5,000
02/03/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	17,535.0000	17,597.0000	0.354	0	0	0
02/03/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	14,234.0000	14,035.0000	(1.398)	0	0	0
02/03/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	7,224.0000	7,072.0000	(2.104)	0	0	5,000
02/03/2009	R186	2010/02/04			Bond Future	8.4750	8.4970	0.260	0.0000	0.0000	0
02/03/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	12,009.0000	11,836.0000	(1.441)	0	0	0
02/03/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	14,306.0000	14,354.0000	0.336	0	0	0
02/03/2009	R196	2009/05/07			Bond Future	9.4350	9.4350	-	0.0000	0.0000	0
02/03/2009	R196	2009/05/07	11.00	Put	Option on Bond Future	670.0000	651.0000	(2.836)	0	0	0
02/03/2009	R196	2009/05/07	11.00	Call	Option on Bond Future	1,136.0000	1,117.0000	(1.673)	0	0	0
02/03/2009	R201	2009/05/07			Bond Future	7.9510	8.0040	0.667	0.0000	0.0000	2
02/03/2009	R201	2009/05/07	9.25	Call	Option on Bond Future	6,182.0000	5,947.0000	(3.801)	0	0	0
02/03/2009	R201	2009/05/07	9.25	Put	Option on Bond Future	469.0000	475.0000	1.279	0	0	0
02/03/2009	R201	2009/08/06			Bond Future	7.8570	7.9130	0.713	0.0000	0.0000	0
02/03/2009	R201	2009/08/06	9.25	Put	Option on Bond Future	1,312.0000	1,345.0000	2.515	0	0	0
02/03/2009	R201	2009/08/06	9.25	Call	Option on Bond Future	7,236.0000	7,022.0000	(2.957)	0	0	0
02/03/2009	R201	2009/11/05			Bond Future	7.8400	7.8990	0.753	0.0000	0.0000	0
02/03/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	5,020.0000	5,129.0000	2.171	0	0	0

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02/03/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	3,564.0000	3,424.0000	(3.928)	0	0	0
02/03/2009	R201	2010/02/04			Bond Future	7.8490	7.9110	0.790	0.0000	0.0000	0
02/03/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	4,171.0000	4,031.0000	(3.357)	0	0	0
02/03/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	5,602.0000	5,714.0000	1.999	0	0	0
02/03/2009	R203	2009/05/07			Bond Future	8.4780	8.5300	0.613	0.0000	0.0000	0
02/03/2009	R203	2009/05/07	9.00	Call	Option on Bond Future	4,817.0000	4,553.0000	(5.481)	0	0	0
02/03/2009	R203	2009/05/07	9.00	Put	Option on Bond Future	1,824.0000	1,865.0000	2.248	0	0	0
02/03/2009	R203	2009/08/06			Bond Future	8.4280	8.4820	0.641	0.0000	0.0000	0
02/03/2009	R203	2009/08/06	9.25	Call	Option on Bond Future	7,503.0000	7,255.0000	(3.305)	0	0	0
02/03/2009	R203	2009/08/06	9.25	Put	Option on Bond Future	2,921.0000	2,982.0000	2.088	0	0	0
02/03/2009	R203	2009/11/05			Bond Future	8.4420	8.4980	0.663	0.0000	0.0000	0
02/03/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	9,263.0000	9,422.0000	1.717	0	0	0
02/03/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	3,788.0000	3,633.0000	(4.092)	0	0	0
02/03/2009	R203	2010/02/04			Bond Future	8.4780	8.5370	0.696	0.0000	0.0000	0
02/03/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	6,551.0000	6,359.0000	(2.931)	0	0	0
02/03/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	8,088.0000	8,218.0000	1.607	0	0	0
02/03/2009	R204	2009/05/07			Bond Future	8.5050	8.5570	0.611	0.0000	0.0000	305
02/03/2009	R204	2009/05/07	7.75	Call	Option on Bond Future	1,518.0000	1,360.0000	(10.408)	0	0	750
02/03/2009	R204	2009/05/07	8.75	Call	Option on Bond Future	4,235.0000	3,970.0000	(6.257)	0	0	0
02/03/2009	R204	2009/05/07	8.75	Put	Option on Bond Future	2,698.0000	2,762.0000	2.372	0	0	750
02/03/2009	R204	2009/05/07	7.75	Put	Option on Bond Future	6,462.0000	6,633.0000	2.646	0	0	0
02/03/2009	R204	2009/05/07	9.00	Put	Option on Bond Future	2,068.0000	2,113.0000	2.176	0	0	0
02/03/2009	R204	2009/05/07	9.00	Call	Option on Bond Future	5,141.0000	4,857.0000	(5.524)	0	0	0
02/03/2009	R204	2009/08/06			Bond Future	8.4640	8.5180	0.638	0.0000	0.0000	0
02/03/2009	R204	2009/08/06	9.25	Call	Option on Bond Future	8,056.0000	7,786.0000	(3.352)	0	0	0
02/03/2009	R204	2009/08/06	9.25	Put	Option on Bond Future	3,297.0000	3,364.0000	2.032	0	0	0
02/03/2009	R204	2009/11/05			Bond Future	8.4770	8.5320	0.649	0.0000	0.0000	0
02/03/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	4,144.0000	3,977.0000	(4.030)	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
02/03/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	10,390.0000	10,560.0000	1.636	0	0	0
02/03/2009	R204	2010/02/04			Bond Future	8.5080	8.5650	0.670	0.0000	0.0000	0
02/03/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	6,865.0000	6,661.0000	(2.972)	0	0	0
02/03/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	8,740.0000	8,878.0000	1.579	0	0	0
02/03/2009	R206	2009/05/07			Bond Future	7.8580	7.9120	0.687	0.0000	0.0000	2,179
02/03/2009	R206	2009/05/07	9.00	Put	Option on Bond Future	502.0000	511.0000	1.793	0	0	0
02/03/2009	R206	2009/05/07	9.00	Call	Option on Bond Future	4,750.0000	4,553.0000	(4.147)	0	0	0
02/03/2009	R206	2009/08/06			Bond Future	7.7460	7.8020	0.723	0.0000	0.0000	0
02/03/2009	R206	2009/08/06	9.25	Call	Option on Bond Future	6,340.0000	6,160.0000	(2.839)	0	0	0
02/03/2009	R206	2009/08/06	9.25	Put	Option on Bond Future	1,007.0000	1,032.0000	2.483	0	0	0
02/03/2009	R206	2009/08/06	7.00	Call	Option on Bond Future	1,754.0000	1,654.0000	(5.701)	0	0	300
02/03/2009	R206	2009/08/06	7.00	Put	Option on Bond Future	4,536.0000	4,642.0000	2.337	0	0	0
02/03/2009	R206	2009/11/05			Bond Future	7.7150	7.7760	0.791	0.0000	0.0000	0
02/03/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	3,900.0000	3,990.0000	2.308	0	0	0
02/03/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	3,144.0000	3,021.0000	(3.912)	0	0	0
02/03/2009	R206	2010/02/04			Bond Future	7.7130	7.7780	0.843	0.0000	0.0000	0
02/03/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	4,386.0000	4,479.0000	2.120	0	0	0
02/03/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	3,675.0000	3,552.0000	(3.347)	0	0	0
02/03/2009	R207	2009/05/07			Bond Future	8.5510	8.6030	0.608	0.0000	0.0000	0
02/03/2009	R207	2009/05/07	9.00	Put	Option on Bond Future	2,310.0000	2,358.0000	2.078	0	0	0
02/03/2009	R207	2009/05/07	9.00	Call	Option on Bond Future	5,168.0000	4,878.0000	(5.611)	0	0	0
02/03/2009	R207	2009/08/06			Bond Future	8.5160	8.5700	0.634	0.0000	0.0000	0
02/03/2009	R207	2009/08/06	9.25	Call	Option on Bond Future	8,208.0000	7,932.0000	(3.363)	0	0	0
02/03/2009	R207	2009/08/06	9.25	Put	Option on Bond Future	3,644.0000	3,714.0000	1.921	0	0	0
02/03/2009	R207	2009/11/05			Bond Future	8.5280	8.5830	0.645	0.0000	0.0000	0
02/03/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	4,250.0000	4,077.0000	(4.071)	0	0	0
02/03/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	11,075.0000	11,250.0000	1.580	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/03/2009	R207	2010/02/04			Bond Future	8.5570	8.6130	0.654	0.0000	0.0000	0
02/03/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	7,203.0000	6,993.0000	(2.915)	0	0	0
02/03/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	9,141.0000	9,279.0000	1.510	0	0	0
02/03/2009	R208	2009/05/07			Bond Future	8.5960	8.6430	0.547	0.0000	0.0000	0
02/03/2009	R208	2009/05/07	8.75	Call	Option on Bond Future	4,204.0000	3,949.0000	(6.066)	0	0	0
02/03/2009	R208	2009/05/07	8.75	Put	Option on Bond Future	3,184.0000	3,242.0000	1.822	0	0	0
02/03/2009	R208	2009/08/06			Bond Future	8.5900	8.6370	0.547	0.0000	0.0000	0
02/03/2009	R208	2009/08/06	9.25	Put	Option on Bond Future	3,963.0000	4,022.0000	1.489	0	0	0
02/03/2009	R208	2009/08/06	9.25	Call	Option on Bond Future	8,183.0000	7,932.0000	(3.067)	0	0	0
02/03/2009	R208	2009/11/05			Bond Future	8.6340	8.6810	0.544	0.0000	0.0000	0
02/03/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	4,772.0000	4,606.0000	(3.479)	0	0	0
02/03/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	10,786.0000	10,924.0000	1.279	0	0	0
02/03/2009	R208	2010/02/04			Bond Future	8.7220	8.7710	0.562	0.0000	0.0000	0
02/03/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	9,472.0000	9,584.0000	1.182	0	0	0
02/03/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	8,041.0000	7,841.0000	(2.487)	0	0	0
02/03/2009	R209	2009/05/07			Bond Future	8.3000	8.3210	0.253	0.0000	0.0000	5,493
02/03/2009	R209	2009/05/07	9.00	Call	Option on Bond Future	8,087.0000	7,865.0000	(2.745)	0	0	0
02/03/2009	R209	2009/05/07	9.00	Put	Option on Bond Future	2,321.0000	2,283.0000	(1.637)	0	0	0
02/03/2009	R209	2009/08/06			Bond Future	8.2710	8.2920	0.254	0.0000	0.0000	0
02/03/2009	R209	2009/08/06	8.75	Put	Option on Bond Future	5,816.0000	5,814.0000	(0.034)	0	0	0
02/03/2009	R209	2009/08/06	8.75	Call	Option on Bond Future	9,856.0000	9,669.0000	(1.897)	0	0	0
02/03/2009	R209	2009/11/05			Bond Future	8.2750	8.2960	0.254	0.0000	0.0000	0
02/03/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	5,956.0000	5,826.0000	(2.183)	0	0	0
02/03/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	15,861.0000	15,915.0000	0.340	0	0	0
02/03/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	5,164.0000	5,043.0000	(2.343)	0	0	5,000
02/03/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	17,786.0000	17,849.0000	0.354	0	0	0
02/03/2009	R209	2010/02/04			Bond Future	8.2880	8.3090	0.253	0.0000	0.0000	0
02/03/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	18,770.0000	18,591.0000	(0.954)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/03/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	5,840.0000	5,844.0000	0.068	0	0	0
02/03/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	15,992.0000	16,039.0000	0.294	0	0	0
02/03/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	8,579.0000	8,443.0000	(1.585)	0	0	2,500
02/03/2009	TRT1	2009/05/07			Index Future	289.8050	289.3450	(0.159)	0.0000	0.0000	0
02/03/2009	TRT1	2009/08/06			Index Future	297.3390	296.8650	(0.159)	0.0000	0.0000	100
02/03/2009	TRT1	2009/11/05			Index Future	303.6960	303.2170	(0.158)	0.0000	0.0000	0
02/03/2009	ZAAD	2009/03/16			Currency Future	6.4838	6.6124	1.983	0.0000	0.0000	12,985
02/03/2009	ZAAD	2009/03/16	7.10	Call	Currency Future	16.0000	34.0000	112.500	0	0	0
02/03/2009	ZAAD	2009/03/16	6.50	Put	Currency Future	147.0000	88.0000	(40.136)	0	0	0
02/03/2009	ZAAD	2009/03/16	7.10	Put	Currency Future	632.0000	522.0000	(17.405)	0	0	0
02/03/2009	ZAAD	2009/03/16	6.85	Call	Currency Future	46.0000	77.0000	67.391	0	0	0
02/03/2009	ZAAD	2009/03/16	6.10	Call	Currency Future	406.0000	528.0000	30.049	0	0	0
02/03/2009	ZAAD	2009/03/16	6.50	Call	Currency Future	131.0000	200.0000	52.672	0	0	0
02/03/2009	ZAAD	2009/03/16	6.75	Put	Currency Future	330.0000	239.0000	(27.576)	0	0	0
02/03/2009	ZAAD	2009/03/16	7.90	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
02/03/2009	ZAAD	2009/03/16	7.00	Call	Currency Future	25.0000	51.0000	104.000	0	0	0
02/03/2009	ZAAD	2009/03/16	7.90	Put	Currency Future	1,416.0000	1,288.0000	(9.040)	0	0	0
02/03/2009	ZAAD	2009/03/16	6.55	Call	Currency Future	113.0000	175.0000	54.867	0	0	0
02/03/2009	ZAAD	2009/03/16	7.70	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
02/03/2009	ZAAD	2009/03/16	6.55	Call	Currency Future	113.0000	175.0000	54.867	0	0	0
02/03/2009	ZAAD	2009/03/16	6.95	Put	Currency Future	497.0000	396.0000	(20.322)	0	0	0
02/03/2009	ZAAD	2009/03/16	5.95	Call	Currency Future	542.0000	668.0000	23.247	0	0	0
02/03/2009	ZAAD	2009/03/16	7.00	Put	Currency Future	541.0000	438.0000	(19.039)	0	0	0
02/03/2009	ZAAD	2009/03/16	6.55	Put	Currency Future	179.0000	113.0000	(36.872)	0	0	0
02/03/2009	ZAAD	2009/03/16	6.60	Call	Currency Future	98.0000	152.0000	55.102	0	0	0
02/03/2009	ZAAD	2009/03/16	6.65	Put	Currency Future	251.0000	171.0000	(31.873)	0	0	0
02/03/2009	ZAAD	2009/03/16	6.65	Call	Currency Future	85.0000	133.0000	56.471	0	0	0
02/03/2009	ZAAD	2009/03/16	6.65	Call	Currency Future	85.0000	133.0000	56.471	0	0	0
02/03/2009	ZAAD	2009/03/16	7.35	Put	Currency Future	870.0000	749.0000	(13.908)	0	0	0
02/03/2009	ZAAD	2009/03/16	6.95	Put	Currency Future	497.0000	396.0000	(20.322)	0	0	0
02/03/2009	ZAAD	2009/03/16	6.65	Put	Currency Future	251.0000	171.0000	(31.873)	0	0	0
02/03/2009	ZAAD	2009/03/16	6.45	Put	Currency Future	118.0000	67.0000	(43.220)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/03/2009	ZAAD 2009/03/16	6.75	Call	Currency Future	64.0000	101.0000	57.813	0	0	0
02/03/2009	ZAAD 2009/03/16	6.60	Put	Currency Future	214.0000	140.0000	(34.579)	0	0	0
02/03/2009	ZAAD 2009/03/16	6.45	Call	Currency Future	151.0000	230.0000	52.318	0	0	0
02/03/2009	ZAAD 2009/03/16	6.80	Put	Currency Future	371.0000	276.0000	(25.606)	0	0	0
02/03/2009	ZAAD 2009/03/16	6.55	Put	Currency Future	179.0000	113.0000	(36.872)	0	0	0
02/03/2009	ZAAD 2009/03/16	7.45	Call	Currency Future	2.0000	7.0000	250.000	0	0	0
02/03/2009	ZAAD 2009/03/16	6.95	Call	Currency Future	31.0000	59.0000	90.323	0	0	0
02/03/2009	ZAAD 2009/03/16	6.05	Put	Currency Future	16.0000	12.0000	(25.000)	0	0	0
02/03/2009	ZAAD 2009/03/16	6.10	Put	Currency Future	22.0000	16.0000	(27.273)	0	0	0
02/03/2009	ZAAD 2009/03/16	7.55	Call	Currency Future	1.0000	4.0000	300.000	0	0	0
02/03/2009	ZAAD 2009/03/16	6.15	Call	Currency Future	364.0000	484.0000	32.967	0	0	0
02/03/2009	ZAAD 2009/03/16	8.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	ZAAD 2009/03/16	6.20	Put	Currency Future	33.0000	28.0000	(15.152)	0	0	0
02/03/2009	ZAAD 2009/03/16	6.95	Call	Currency Future	31.0000	59.0000	90.323	0	0	0
02/03/2009	ZAAD 2009/03/16	6.45	Put	Currency Future	118.0000	67.0000	(43.220)	0	0	0
02/03/2009	ZAAD 2009/03/16	6.90	Call	Currency Future	38.0000	68.0000	78.947	0	0	0
02/03/2009	ZAAD 2009/03/16	7.55	Put	Currency Future	1,068.0000	942.0000	(11.798)	0	0	0
02/03/2009	ZAAD 2009/03/16	6.80	Put	Currency Future	371.0000	276.0000	(25.606)	0	0	0
02/03/2009	ZAAD 2009/03/16	6.15	Put	Currency Future	30.0000	21.0000	(30.000)	0	0	0
02/03/2009	ZAAD 2009/03/16	6.70	Put	Currency Future	290.0000	204.0000	(29.655)	0	0	0
02/03/2009	ZAAD 2009/03/16	6.40	Put	Currency Future	92.0000	50.0000	(45.652)	0	0	0
02/03/2009	ZAAD 2009/03/16	6.90	Put	Currency Future	454.0000	355.0000	(21.806)	0	0	0
02/03/2009	ZAAD 2009/03/16	7.45	Put	Currency Future	969.0000	845.0000	(12.797)	0	0	0
02/03/2009	ZAAD 2009/03/16	6.80	Call	Currency Future	54.0000	89.0000	64.815	0	0	0
02/03/2009	ZAAD 2009/03/16	7.15	Call	Currency Future	12.0000	28.0000	133.333	0	0	0
02/03/2009	ZAAD 2009/03/16	6.80	Call	Currency Future	54.0000	89.0000	64.815	0	0	0
02/03/2009	ZAAD 2009/03/16	6.45	Call	Currency Future	151.0000	230.0000	52.318	0	0	0
02/03/2009	ZAAD 2009/03/16	6.05	Call	Currency Future	450.0000	574.0000	27.556	0	0	0
02/03/2009	ZAAD 2009/03/16	7.15	Put	Currency Future	678.0000	566.0000	(16.519)	0	0	0
02/03/2009	ZAAD 2009/03/16	8.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	ZAAD 2009/03/16	7.05	Put	Currency Future	586.0000	479.0000	(18.259)	0	0	0
02/03/2009	ZAAD 2009/03/16	7.65	Call	Currency Future	1.0000	3.0000	200.000	0	0	0
02/03/2009	ZAAD 2009/03/16	7.60	Put	Currency Future	1,117.0000	991.0000	(11.280)	0	0	0
02/03/2009	ZAAD 2009/03/16	6.20	Call	Currency Future	316.0000	440.0000	39.241	0	0	0
02/03/2009	ZAAD 2009/03/16	6.70	Call	Currency Future	74.0000	116.0000	56.757	0	0	0
02/03/2009	ZAAD 2009/03/16	8.00	Put	Currency Future	1,516.0000	1,388.0000	(8.443)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/03/2009	ZAAD	2009/03/16	6.25	Put	Currency Future	36.0000	30.0000	(16.667)	0	0	0
02/03/2009	ZAAD	2009/03/16	6.40	Call	Currency Future	175.0000	262.0000	49.714	0	0	0
02/03/2009	ZAAD	2009/03/16	7.40	Call	Currency Future	3.0000	9.0000	200.000	0	0	0
02/03/2009	ZAAD	2009/03/16	5.95	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
02/03/2009	ZAAD	2009/03/16	6.40	Call	Currency Future	175.0000	262.0000	49.714	0	0	0
02/03/2009	ZAAD	2009/03/16	6.20	Call	Currency Future	316.0000	440.0000	39.241	0	0	0
02/03/2009	ZAAD	2009/03/16	7.30	Call	Currency Future	6.0000	15.0000	150.000	0	0	0
02/03/2009	ZAAD	2009/03/16	7.05	Call	Currency Future	20.0000	42.0000	110.000	0	0	0
02/03/2009	ZAAD	2009/03/16	7.20	Put	Currency Future	726.0000	610.0000	(15.978)	0	0	0
02/03/2009	ZAAD	2009/03/16	6.40	Put	Currency Future	92.0000	50.0000	(45.652)	0	0	0
02/03/2009	ZAAD	2009/03/16	7.65	Put	Currency Future	1,167.0000	1,040.0000	(10.883)	0	0	0
02/03/2009	ZAAD	2009/03/16	7.60	Call	Currency Future	1.0000	3.0000	200.000	0	0	0
02/03/2009	ZAAD	2009/03/16	6.20	Put	Currency Future	33.0000	28.0000	(15.152)	0	0	0
02/03/2009	ZAAD	2009/03/16	7.40	Put	Currency Future	919.0000	797.0000	(13.275)	0	0	0
02/03/2009	ZAAD	2009/03/16	6.90	Call	Currency Future	38.0000	68.0000	78.947	0	0	0
02/03/2009	ZAAD	2009/03/16	6.15	Put	Currency Future	30.0000	21.0000	(30.000)	0	0	0
02/03/2009	ZAAD	2009/03/16	6.60	Call	Currency Future	98.0000	152.0000	55.102	0	0	0
02/03/2009	ZAAD	2009/03/16	7.20	Call	Currency Future	9.0000	23.0000	155.556	0	0	0
02/03/2009	ZAAD	2009/03/16	6.15	Call	Currency Future	364.0000	484.0000	32.967	0	0	0
02/03/2009	ZAAD	2009/03/16	7.40	Put	Currency Future	919.0000	797.0000	(13.275)	0	0	0
02/03/2009	ZAAD	2009/03/16	7.40	Call	Currency Future	3.0000	9.0000	200.000	0	0	0
02/03/2009	ZAAD	2009/03/16	6.60	Put	Currency Future	214.0000	140.0000	(34.579)	0	0	0
02/03/2009	ZAAD	2009/03/16	6.85	Put	Currency Future	413.0000	315.0000	(23.729)	0	0	0
02/03/2009	ZAAD	2009/03/16	5.90	Call	Currency Future	589.0000	717.0000	21.732	0	0	0
02/03/2009	ZAAD	2009/03/16	7.30	Put	Currency Future	822.0000	702.0000	(14.599)	0	0	0
02/03/2009	ZAAD	2009/03/16	6.70	Put	Currency Future	290.0000	204.0000	(29.655)	0	0	0
02/03/2009	ZAAD	2009/03/16	5.90	Put	Currency Future	6.0000	4.0000	(33.333)	0	0	0
02/03/2009	ZAAD	2009/03/16	7.30	Call	Currency Future	6.0000	15.0000	150.000	0	0	0
02/03/2009	ZAAD	2009/03/16	8.05	Put	Currency Future	1,566.0000	1,438.0000	(8.174)	0	0	0
02/03/2009	ZAAD	2009/03/16	6.90	Put	Currency Future	454.0000	355.0000	(21.806)	0	0	0
02/03/2009	ZAAD	2009/03/16	7.20	Put	Currency Future	726.0000	610.0000	(15.978)	0	0	0
02/03/2009	ZAAD	2009/03/16	7.70	Put	Currency Future	1,217.0000	1,090.0000	(10.435)	0	0	0
02/03/2009	ZAAD	2009/03/16	7.25	Put	Currency Future	774.0000	656.0000	(15.245)	0	0	0
02/03/2009	ZAAD	2009/03/16	6.00	Call	Currency Future	495.0000	621.0000	25.455	0	0	0
02/03/2009	ZAAD	2009/03/16	6.70	Call	Currency Future	74.0000	116.0000	56.757	0	0	0
02/03/2009	ZAAD	2009/03/16	8.05	Call	Currency Future	0.0000	0.0000	-	0	0	0

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02/03/2009	ZAAD	2009/03/16	7.25	Call	Currency Future	7.0000	18.0000	157.143	0	0	0
02/03/2009	ZAAD	2009/03/16	7.20	Call	Currency Future	9.0000	23.0000	155.556	0	0	0
02/03/2009	ZAAD	2009/03/16	7.35	Call	Currency Future	4.0000	12.0000	200.000	0	0	0
02/03/2009	ZAAD	2009/03/16	8.10	Put	Currency Future	1,616.0000	1,488.0000	(7.921)	0	0	0
02/03/2009	ZAAD	2009/03/16	6.25	Call	Currency Future	270.0000	393.0000	45.556	0	0	0
02/03/2009	ZAAD	2009/03/16	7.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	ZAAD	2009/03/16	6.00	Put	Currency Future	12.0000	8.0000	(33.333)	0	0	0
02/03/2009	ZAAD	2009/03/16	7.95	Put	Currency Future	1,466.0000	1,338.0000	(8.731)	0	0	0
02/03/2009	ZAAD	2009/03/16	7.90	Put	Currency Future	1,416.0000	1,288.0000	(9.040)	0	0	0
02/03/2009	ZAAD	2009/03/16	6.35	Put	Currency Future	69.0000	41.0000	(40.580)	0	0	0
02/03/2009	ZAAD	2009/03/16	7.85	Put	Currency Future	1,366.0000	1,238.0000	(9.370)	0	0	0
02/03/2009	ZAAD	2009/03/16	7.90	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
02/03/2009	ZAAD	2009/03/16	7.30	Put	Currency Future	822.0000	702.0000	(14.599)	0	0	0
02/03/2009	ZAAD	2009/03/16	7.75	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
02/03/2009	ZAAD	2009/03/16	6.35	Call	Currency Future	203.0000	303.0000	49.261	0	0	0
02/03/2009	ZAAD	2009/03/16	7.75	Put	Currency Future	1,267.0000	1,139.0000	(10.103)	0	0	0
02/03/2009	ZAAD	2009/03/16	7.80	Put	Currency Future	1,316.0000	1,189.0000	(9.650)	0	0	0
02/03/2009	ZAAD	2009/03/16	7.80	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
02/03/2009	ZAAD	2009/03/16	7.50	Call	Currency Future	2.0000	6.0000	200.000	0	0	0
02/03/2009	ZAAD	2009/03/16	6.30	Call	Currency Future	235.0000	346.0000	47.234	0	0	0
02/03/2009	ZAAD	2009/03/16	6.30	Put	Currency Future	51.0000	33.0000	(35.294)	0	0	0
02/03/2009	ZAAD	2009/03/16	7.50	Put	Currency Future	1,018.0000	893.0000	(12.279)	0	0	0
02/03/2009	ZAAD	2009/03/16	7.10	Put	Currency Future	632.0000	522.0000	(17.405)	0	0	0
02/03/2009	ZAAD	2009/03/16	7.10	Call	Currency Future	16.0000	34.0000	112.500	0	0	0
02/03/2009	ZAAD	2009/03/16	7.15	Put	Currency Future	678.0000	566.0000	(16.519)	0	0	0
02/03/2009	ZAAD	2009/03/16	7.15	Call	Currency Future	12.0000	28.0000	133.333	0	0	0
02/03/2009	ZAAD	2009/03/16	7.85	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
02/03/2009	ZAAD	2009/03/16	8.20	Put	Currency Future	1,716.0000	1,588.0000	(7.459)	0	0	0
02/03/2009	ZAAD	2009/03/16	8.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/03/2009	ZAAD	2009/03/16	7.05	Call	Currency Future	20.0000	42.0000	110.000	0	0	0
02/03/2009	ZAAD	2009/03/16	7.05	Put	Currency Future	586.0000	479.0000	(18.259)	0	0	0
02/03/2009	ZAAD	2009/06/12			Currency Future	6.5643	6.6966	2.015	0.0000	0.0000	1,670
02/03/2009	ZAAD	2009/06/12	8.30	Put	Currency Future	1,764.0000	1,653.0000	(6.293)	0	0	0
02/03/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	279.0000	246.0000	(11.828)	0	0	0
02/03/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	508.0000	455.0000	(10.433)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/03/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	209.0000	279.0000	33.493	0	0	0
02/03/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,669.0000	1,561.0000	(6.471)	0	0	0
02/03/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	394.0000	492.0000	24.873	0	0	0
02/03/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	438.0000	390.0000	(10.959)	0	0	0
02/03/2009	ZAAD	2009/06/12	6.75	Call	Currency Future	287.0000	368.0000	28.223	0	0	0
02/03/2009	ZAAD	2009/06/12	8.30	Call	Currency Future	28.0000	49.0000	75.000	0	0	0
02/03/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	302.0000	387.0000	28.146	0	0	0
02/03/2009	ZAAD	2009/06/12	6.75	Put	Currency Future	472.0000	422.0000	(10.593)	0	0	0
02/03/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	354.0000	446.0000	25.989	0	0	0
02/03/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	583.0000	523.0000	(10.292)	0	0	0
02/03/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	34.0000	58.0000	70.588	0	0	0
02/03/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	169.0000	235.0000	39.053	0	0	0
02/03/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	318.0000	406.0000	27.673	0	0	0
02/03/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	340.0000	300.0000	(11.765)	0	0	0
02/03/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	247.0000	319.0000	29.150	0	0	0
02/03/2009	ZAAD	2009/06/12	8.10	Put	Currency Future	1,576.0000	1,470.0000	(6.726)	0	0	0
02/03/2009	ZAAD	2009/06/12	7.35	Call	Currency Future	136.0000	194.0000	42.647	0	0	0
02/03/2009	ZAAD	2009/06/12	7.00	Call	Currency Future	224.0000	291.0000	29.911	0	0	0
02/03/2009	ZAAD	2009/06/12	8.10	Call	Currency Future	40.0000	67.0000	67.500	0	0	0
02/03/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	805.0000	739.0000	(8.199)	0	0	0
02/03/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	273.0000	351.0000	28.571	0	0	0
02/03/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	100.0000	148.0000	48.000	0	0	0
02/03/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	79.0000	121.0000	53.165	0	0	0
02/03/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	882.0000	810.0000	(8.163)	0	0	0
02/03/2009	ZAAD	2009/06/12	6.50	Call	Currency Future	374.0000	468.0000	25.134	0	0	0
02/03/2009	ZAAD	2009/06/12	6.35	Put	Currency Future	224.0000	198.0000	(11.607)	0	0	0
02/03/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	1,086.0000	1,002.0000	(7.735)	0	0	0
02/03/2009	ZAAD	2009/06/12	8.00	Put	Currency Future	1,483.0000	1,381.0000	(6.878)	0	0	0
02/03/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	146.0000	207.0000	41.781	0	0	0
02/03/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	583.0000	523.0000	(10.292)	0	0	0
02/03/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	318.0000	406.0000	27.673	0	0	0
02/03/2009	ZAAD	2009/06/12	6.50	Put	Currency Future	309.0000	272.0000	(11.974)	0	0	0
02/03/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	545.0000	488.0000	(10.459)	0	0	0
02/03/2009	ZAAD	2009/06/12	6.35	Call	Currency Future	438.0000	545.0000	24.429	0	0	0
02/03/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	34.0000	58.0000	70.588	0	0	0
02/03/2009	ZAAD	2009/06/12	8.00	Call	Currency Future	48.0000	78.0000	62.500	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/03/2009	ZAAD	2009/06/12	6.60	Call	Currency Future	335.0000	426.0000	27.164	0	0	0
02/03/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	259.0000	335.0000	29.344	0	0	0
02/03/2009	ZAAD	2009/06/12	6.05	Put	Currency Future	110.0000	104.0000	(5.455)	0	0	0
02/03/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,669.0000	1,561.0000	(6.471)	0	0	0
02/03/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,392.0000	1,294.0000	(7.040)	0	0	0
02/03/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	962.0000	885.0000	(8.004)	0	0	0
02/03/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	247.0000	319.0000	29.150	0	0	0
02/03/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	404.0000	359.0000	(11.139)	0	0	0
02/03/2009	ZAAD	2009/06/12	7.00	Put	Currency Future	660.0000	595.0000	(9.848)	0	0	0
02/03/2009	ZAAD	2009/06/12	6.25	Call	Currency Future	491.0000	607.0000	23.625	0	0	0
02/03/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	259.0000	335.0000	29.344	0	0	0
02/03/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	56.0000	90.0000	60.714	0	0	0
02/03/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	126.0000	182.0000	44.444	0	0	0
02/03/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	545.0000	488.0000	(10.459)	0	0	0
02/03/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,302.0000	1,208.0000	(7.220)	0	0	0
02/03/2009	ZAAD	2009/06/12	6.60	Put	Currency Future	371.0000	329.0000	(11.321)	0	0	0
02/03/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	404.0000	359.0000	(11.139)	0	0	0
02/03/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,214.0000	1,124.0000	(7.414)	0	0	0
02/03/2009	ZAAD	2009/06/12	7.50	Call	Currency Future	108.0000	159.0000	47.222	0	0	0
02/03/2009	ZAAD	2009/06/12	6.25	Put	Currency Future	176.0000	160.0000	(9.091)	0	0	0
02/03/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	67.0000	105.0000	56.716	0	0	0
02/03/2009	ZAAD	2009/06/12	7.45	Put	Currency Future	1,002.0000	923.0000	(7.884)	0	0	0
02/03/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	182.0000	250.0000	37.363	0	0	0
02/03/2009	ZAAD	2009/06/12	7.65	Put	Currency Future	1,171.0000	1,083.0000	(7.515)	0	0	0
02/03/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	520.0000	641.0000	23.269	0	0	0
02/03/2009	ZAAD	2009/06/12	6.05	Call	Currency Future	625.0000	751.0000	20.160	0	0	0
02/03/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	155.0000	145.0000	(6.452)	0	0	0
02/03/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	67.0000	105.0000	56.716	0	0	0
02/03/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	695.0000	632.0000	(9.065)	0	0	0
02/03/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	438.0000	390.0000	(10.959)	0	0	0
02/03/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,214.0000	1,124.0000	(7.414)	0	0	0
02/03/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	768.0000	704.0000	(8.333)	0	0	0
02/03/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	139.0000	130.0000	(6.475)	0	0	0
02/03/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	235.0000	305.0000	29.787	0	0	0
02/03/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	553.0000	677.0000	22.423	0	0	0
02/03/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,302.0000	1,208.0000	(7.220)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/03/2009	ZAAD 2009/06/12	6.30	Call	Currency Future	463.0000	574.0000	23.974	0	0	0
02/03/2009	ZAAD 2009/06/12	7.65	Call	Currency Future	85.0000	129.0000	51.765	0	0	0
02/03/2009	ZAAD 2009/06/12	6.10	Call	Currency Future	588.0000	714.0000	21.429	0	0	0
02/03/2009	ZAAD 2009/06/12	7.55	Put	Currency Future	1,086.0000	1,002.0000	(7.735)	0	0	0
02/03/2009	ZAAD 2009/06/12	7.55	Call	Currency Future	100.0000	148.0000	48.000	0	0	0
02/03/2009	ZAAD 2009/06/12	6.95	Put	Currency Future	621.0000	558.0000	(10.145)	0	0	0
02/03/2009	ZAAD 2009/06/12	6.70	Call	Currency Future	302.0000	387.0000	28.146	0	0	0
02/03/2009	ZAAD 2009/06/12	7.45	Call	Currency Future	117.0000	170.0000	45.299	0	0	0
02/03/2009	ZAAD 2009/06/12	6.00	Call	Currency Future	662.0000	790.0000	19.335	0	0	0
02/03/2009	ZAAD 2009/06/12	6.80	Put	Currency Future	508.0000	455.0000	(10.433)	0	0	0
02/03/2009	ZAAD 2009/06/12	6.95	Call	Currency Future	235.0000	305.0000	29.787	0	0	0
02/03/2009	ZAAD 2009/06/12	6.30	Put	Currency Future	199.0000	177.0000	(11.055)	0	0	0
02/03/2009	ZAAD 2009/06/12	6.10	Put	Currency Future	124.0000	117.0000	(5.645)	0	0	0
02/03/2009	ZAAD 2009/06/12	6.80	Call	Currency Future	273.0000	351.0000	28.571	0	0	0
02/03/2009	ZAAD 2009/06/12	7.70	Call	Currency Future	79.0000	121.0000	53.165	0	0	0
02/03/2009	ZAAD 2009/06/12	7.30	Call	Currency Future	146.0000	207.0000	41.781	0	0	0
02/03/2009	ZAAD 2009/06/12	7.35	Put	Currency Future	921.0000	847.0000	(8.035)	0	0	0
02/03/2009	ZAAD 2009/06/12	6.95	Put	Currency Future	621.0000	558.0000	(10.145)	0	0	0
02/03/2009	ZAAD 2009/06/12	7.50	Put	Currency Future	1,044.0000	962.0000	(7.854)	0	0	0
02/03/2009	ZAAD 2009/06/12	7.30	Put	Currency Future	882.0000	810.0000	(8.163)	0	0	0
02/03/2009	ZAAD 2009/06/12	6.00	Put	Currency Future	97.0000	93.0000	(4.124)	0	0	0
02/03/2009	ZAAD 2009/06/12	6.45	Put	Currency Future	279.0000	246.0000	(11.828)	0	0	0
02/03/2009	ZAAD 2009/06/12	6.15	Put	Currency Future	139.0000	130.0000	(6.475)	0	0	0
02/03/2009	ZAAD 2009/06/12	6.45	Call	Currency Future	394.0000	492.0000	24.873	0	0	0
02/03/2009	ZAAD 2009/06/12	6.15	Call	Currency Future	553.0000	677.0000	22.423	0	0	0
02/03/2009	ZAAD 2009/06/12	6.20	Put	Currency Future	155.0000	145.0000	(6.452)	0	0	0
02/03/2009	ZAAD 2009/06/12	6.55	Put	Currency Future	340.0000	300.0000	(11.765)	0	0	0
02/03/2009	ZAAD 2009/06/12	6.30	Call	Currency Future	463.0000	574.0000	23.974	0	0	0
02/03/2009	ZAAD 2009/06/12	6.30	Put	Currency Future	199.0000	177.0000	(11.055)	0	0	0
02/03/2009	ZAAD 2009/06/12	6.20	Call	Currency Future	520.0000	641.0000	23.269	0	0	0
02/03/2009	ZAAD 2009/06/12	6.40	Call	Currency Future	415.0000	517.0000	24.578	0	0	0
02/03/2009	ZAAD 2009/06/12	6.40	Put	Currency Future	250.0000	221.0000	(11.600)	0	0	0
02/03/2009	ZAAD 2009/06/12	7.60	Put	Currency Future	1,128.0000	1,042.0000	(7.624)	0	0	0
02/03/2009	ZAAD 2009/06/12	7.60	Call	Currency Future	92.0000	139.0000	51.087	0	0	0
02/03/2009	ZAAD 2009/06/12	7.90	Call	Currency Future	56.0000	90.0000	60.714	0	0	0
02/03/2009	ZAAD 2009/06/12	7.90	Put	Currency Future	1,392.0000	1,294.0000	(7.040)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/03/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	126.0000	182.0000	44.444	0	0	0
02/03/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	250.0000	221.0000	(11.600)	0	0	0
02/03/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	415.0000	517.0000	24.578	0	0	0
02/03/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	962.0000	885.0000	(8.004)	0	0	0
02/03/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	354.0000	446.0000	25.989	0	0	0
02/03/2009	ZAAD	2009/06/12	7.25	Call	Currency Future	157.0000	221.0000	40.764	0	0	0
02/03/2009	ZAAD	2009/06/12	7.25	Put	Currency Future	843.0000	774.0000	(8.185)	0	0	0
02/03/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	805.0000	739.0000	(8.199)	0	0	0
02/03/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	169.0000	235.0000	39.053	0	0	0
02/03/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	695.0000	632.0000	(9.065)	0	0	0
02/03/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	182.0000	250.0000	37.363	0	0	0
02/03/2009	ZAAD	2009/06/12	7.10	Call	Currency Future	195.0000	266.0000	36.410	0	0	0
02/03/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	209.0000	279.0000	33.493	0	0	0
02/03/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	768.0000	704.0000	(8.333)	0	0	0
02/03/2009	ZAAD	2009/06/12	7.10	Put	Currency Future	731.0000	670.0000	(8.345)	0	0	0
02/03/2009	ZAAD	2009/09/14			Currency Future	6.6295	6.7644	2.035	0.0000	0.0000	140
02/03/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	431.0000	524.0000	21.578	0	0	0
02/03/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	464.0000	562.0000	21.121	0	0	0
02/03/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	602.0000	560.0000	(6.977)	0	0	0
02/03/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	440.0000	406.0000	(7.727)	0	0	0
02/03/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	470.0000	436.0000	(7.234)	0	0	0
02/03/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	955.0000	905.0000	(5.236)	0	0	0
02/03/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	464.0000	562.0000	21.121	0	0	0
02/03/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	519.0000	620.0000	19.461	0	0	0
02/03/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	500.0000	600.0000	20.000	0	0	0
02/03/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	672.0000	625.0000	(6.994)	0	0	0
02/03/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	402.0000	490.0000	21.891	0	0	0
02/03/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	534.0000	497.0000	(6.929)	0	0	0
02/03/2009	ZAAD	2009/09/14	6.25	Put	Currency Future	267.0000	262.0000	(1.873)	0	0	0
02/03/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	672.0000	625.0000	(6.994)	0	0	0
02/03/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	534.0000	497.0000	(6.929)	0	0	0
02/03/2009	ZAAD	2009/09/14	6.25	Call	Currency Future	647.0000	777.0000	20.093	0	0	0
02/03/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	402.0000	490.0000	21.891	0	0	0
02/03/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	314.0000	403.0000	28.344	0	0	0
02/03/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	346.0000	430.0000	24.277	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
02/03/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	502.0000	466.0000	(7.171)	0	0	0
02/03/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	622.0000	746.0000	19.936	0	0	0
02/03/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	502.0000	466.0000	(7.171)	0	0	0
02/03/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	388.0000	474.0000	22.165	0	0	0
02/03/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	258.0000	339.0000	31.395	0	0	0
02/03/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	481.0000	581.0000	20.790	0	0	0
02/03/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	293.0000	281.0000	(4.096)	0	0	0
02/03/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	481.0000	581.0000	20.790	0	0	0
02/03/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	709.0000	659.0000	(7.052)	0	0	0
02/03/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	1,142.0000	1,082.0000	(5.254)	0	0	0
02/03/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	578.0000	686.0000	18.685	0	0	0
02/03/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	388.0000	474.0000	22.165	0	0	0
02/03/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	285.0000	370.0000	29.825	0	0	0
02/03/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	348.0000	321.0000	(7.759)	0	0	0
02/03/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	1,066.0000	1,010.0000	(5.253)	0	0	0
02/03/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	519.0000	620.0000	19.461	0	0	0
02/03/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	1,028.0000	974.0000	(5.253)	0	0	0
02/03/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	850.0000	802.0000	(5.647)	0	0	0
02/03/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	378.0000	348.0000	(7.937)	0	0	0
02/03/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	258.0000	339.0000	31.395	0	0	0
02/03/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	431.0000	524.0000	21.578	0	0	0
02/03/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	330.0000	416.0000	26.061	0	0	0
02/03/2009	ZAAD	2009/09/14	6.35	Put	Currency Future	320.0000	301.0000	(5.938)	0	0	0
02/03/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	233.0000	310.0000	33.047	0	0	0
02/03/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	816.0000	765.0000	(6.250)	0	0	0
02/03/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	440.0000	406.0000	(7.727)	0	0	0
02/03/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	709.0000	659.0000	(7.052)	0	0	0
02/03/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	557.0000	663.0000	19.031	0	0	0
02/03/2009	ZAAD	2009/09/14	6.75	Call	Currency Future	447.0000	542.0000	21.253	0	0	0
02/03/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	602.0000	560.0000	(6.977)	0	0	0
02/03/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	378.0000	348.0000	(7.937)	0	0	0
02/03/2009	ZAAD	2009/09/14	6.35	Call	Currency Future	599.0000	715.0000	19.366	0	0	0
02/03/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	1,104.0000	1,045.0000	(5.344)	0	0	0
02/03/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	346.0000	430.0000	24.277	0	0	0
02/03/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	557.0000	663.0000	19.031	0	0	0
02/03/2009	ZAAD	2009/09/14	6.85	Put	Currency Future	637.0000	592.0000	(7.064)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/03/2009	ZAAD	2009/09/14	7.55	Call	Currency Future	221.0000	296.0000	33.937	0	0	0
02/03/2009	ZAAD	2009/09/14	7.25	Call	Currency Future	299.0000	386.0000	29.097	0	0	0
02/03/2009	ZAAD	2009/09/14	7.00	Put	Currency Future	746.0000	694.0000	(6.971)	0	0	0
02/03/2009	ZAAD	2009/09/14	6.85	Call	Currency Future	416.0000	506.0000	21.635	0	0	0
02/03/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	885.0000	839.0000	(5.198)	0	0	0
02/03/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	816.0000	765.0000	(6.250)	0	0	0
02/03/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	538.0000	640.0000	18.959	0	0	0
02/03/2009	ZAAD	2009/09/14	7.00	Call	Currency Future	375.0000	458.0000	22.133	0	0	0
02/03/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	992.0000	940.0000	(5.242)	0	0	0
02/03/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	920.0000	872.0000	(5.217)	0	0	0
02/03/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	271.0000	354.0000	30.627	0	0	0
02/03/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	285.0000	370.0000	29.825	0	0	0
02/03/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	850.0000	802.0000	(5.647)	0	0	0
02/03/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	408.0000	376.0000	(7.843)	0	0	0
02/03/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	885.0000	839.0000	(5.198)	0	0	0
02/03/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	314.0000	403.0000	28.344	0	0	0
02/03/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	783.0000	729.0000	(6.897)	0	0	0
02/03/2009	ZAAD	2009/09/14	6.75	Put	Currency Future	568.0000	528.0000	(7.042)	0	0	0
02/03/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	955.0000	905.0000	(5.236)	0	0	0
02/03/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	783.0000	729.0000	(6.897)	0	0	0
02/03/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	245.0000	324.0000	32.245	0	0	0
02/03/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	1,028.0000	974.0000	(5.253)	0	0	0
02/03/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	363.0000	444.0000	22.314	0	0	0
02/03/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	330.0000	416.0000	26.061	0	0	0
02/03/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	363.0000	444.0000	22.314	0	0	0
02/03/2009	ZAAD	2009/12/14			Currency Future	0.0000	6.8239	100.000	0.0000	0.0000	0
02/03/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	0.0000	226.0000	100.000	0	0	0
02/03/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	0.0000	52.0000	100.000	0	0	0

Grand Total:

459,822