



# Derivatives High/Low Report

High/Low for 02/06/2009

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	\$ / R 2009/06/12			Currency Future	7.9953	8.0356	0.504	8.3600	7.9800	340,874
02/06/2009	\$ / R 2009/06/12	8.75	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
02/06/2009	\$ / R 2009/06/12	9.20	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
02/06/2009	\$ / R 2009/06/12	9.20	Put	Currency Future	1,207.0000	1,167.0000	(3.314)	0	0	0
02/06/2009	\$ / R 2009/06/12	9.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	9.95	Put	Currency Future	1,955.0000	1,915.0000	(2.046)	0	0	0
02/06/2009	\$ / R 2009/06/12	9.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	8.90	Put	Currency Future	911.0000	870.0000	(4.501)	0	0	0
02/06/2009	\$ / R 2009/06/12	10.75	Put	Currency Future	2,755.0000	2,714.0000	(1.488)	0	0	0
02/06/2009	\$ / R 2009/06/12	11.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	9.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	8.25	Call	Currency Future	59.0000	62.0000	5.085	0	0	0
02/06/2009	\$ / R 2009/06/12	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	12.25	Put	Currency Future	4,255.0000	4,214.0000	(0.964)	0	0	0
02/06/2009	\$ / R 2009/06/12	10.55	Put	Currency Future	2,555.0000	2,515.0000	(1.566)	0	0	0
02/06/2009	\$ / R 2009/06/12	9.80	Put	Currency Future	1,805.0000	1,765.0000	(2.216)	0	0	0
02/06/2009	\$ / R 2009/06/12	8.15	Call	Currency Future	83.0000	88.0000	6.024	0	0	0
02/06/2009	\$ / R 2009/06/12	11.15	Put	Currency Future	3,155.0000	3,114.0000	(1.300)	0	0	0
02/06/2009	\$ / R 2009/06/12	11.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	8.90	Put	Currency Future	911.0000	870.0000	(4.501)	0	0	0
02/06/2009	\$ / R 2009/06/12	10.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	11.20	Put	Currency Future	3,205.0000	3,164.0000	(1.279)	0	0	0
02/06/2009	\$ / R 2009/06/12	8.15	Put	Currency Future	238.0000	202.0000	(15.126)	0	0	0
02/06/2009	\$ / R 2009/06/12	11.25	Put	Currency Future	3,255.0000	3,214.0000	(1.260)	0	0	0
02/06/2009	\$ / R 2009/06/12	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	8.05	Put	Currency Future	170.0000	139.0000	(18.235)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	\$ / R 2009/06/12	8.90	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
02/06/2009	\$ / R 2009/06/12	11.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	8.70	Put	Currency Future	717.0000	676.0000	(5.718)	0	0	0
02/06/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	9.25	Call	Currency Future	2.0000	2.0000	-	0	0	2,000
02/06/2009	\$ / R 2009/06/12	10.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	8.70	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
02/06/2009	\$ / R 2009/06/12	11.10	Put	Currency Future	3,105.0000	3,064.0000	(1.320)	0	0	0
02/06/2009	\$ / R 2009/06/12	11.80	Put	Currency Future	3,805.0000	3,764.0000	(1.078)	0	0	0
02/06/2009	\$ / R 2009/06/12	8.05	Call	Currency Future	116.0000	124.0000	6.897	0	0	0
02/06/2009	\$ / R 2009/06/12	9.80	Put	Currency Future	1,805.0000	1,765.0000	(2.216)	0	0	0
02/06/2009	\$ / R 2009/06/12	10.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	10.95	Put	Currency Future	2,955.0000	2,914.0000	(1.387)	0	0	0
02/06/2009	\$ / R 2009/06/12	8.25	Put	Currency Future	314.0000	276.0000	(12.102)	0	0	0
02/06/2009	\$ / R 2009/06/12	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	11.30	Put	Currency Future	3,305.0000	3,264.0000	(1.241)	0	0	0
02/06/2009	\$ / R 2009/06/12	8.65	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
02/06/2009	\$ / R 2009/06/12	9.25	Put	Currency Future	1,257.0000	1,216.0000	(3.262)	0	0	0
02/06/2009	\$ / R 2009/06/12	9.65	Put	Currency Future	1,656.0000	1,615.0000	(2.476)	0	0	0
02/06/2009	\$ / R 2009/06/12	9.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	8.95	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
02/06/2009	\$ / R 2009/06/12	9.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	10.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	11.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	8.55	Put	Currency Future	576.0000	535.0000	(7.118)	0	0	0
02/06/2009	\$ / R 2009/06/12	9.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	10.50	Put	Currency Future	2,505.0000	2,465.0000	(1.597)	0	0	0
02/06/2009	\$ / R 2009/06/12	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	9.90	Put	Currency Future	1,905.0000	1,865.0000	(2.100)	0	0	0
02/06/2009	\$ / R 2009/06/12	9.10	Put	Currency Future	1,108.0000	1,068.0000	(3.610)	0	0	0
02/06/2009	\$ / R 2009/06/12	10.90	Put	Currency Future	2,905.0000	2,864.0000	(1.411)	0	0	0
02/06/2009	\$ / R 2009/06/12	11.40	Put	Currency Future	3,405.0000	3,364.0000	(1.204)	0	0	0
02/06/2009	\$ / R 2009/06/12	8.30	Call	Currency Future	50.0000	51.0000	2.000	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
02/06/2009	\$ / R 2009/06/12	8.75	Put	Currency Future	765.0000	724.0000	(5.359)	0	0	0
02/06/2009	\$ / R 2009/06/12	9.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	10.30	Put	Currency Future	2,305.0000	2,265.0000	(1.735)	0	0	0
02/06/2009	\$ / R 2009/06/12	10.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	8.80	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
02/06/2009	\$ / R 2009/06/12	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	11.45	Put	Currency Future	3,455.0000	3,414.0000	(1.187)	0	0	0
02/06/2009	\$ / R 2009/06/12	8.30	Put	Currency Future	354.0000	316.0000	(10.734)	0	0	0
02/06/2009	\$ / R 2009/06/12	8.55	Call	Currency Future	21.0000	21.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	9.30	Put	Currency Future	1,307.0000	1,266.0000	(3.137)	0	0	0
02/06/2009	\$ / R 2009/06/12	10.60	Put	Currency Future	2,605.0000	2,565.0000	(1.536)	0	0	0
02/06/2009	\$ / R 2009/06/12	9.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	8.30	Put	Currency Future	354.0000	316.0000	(10.734)	0	0	0
02/06/2009	\$ / R 2009/06/12	10.15	Put	Currency Future	2,155.0000	2,115.0000	(1.856)	0	0	0
02/06/2009	\$ / R 2009/06/12	11.60	Put	Currency Future	3,605.0000	3,564.0000	(1.137)	0	0	0
02/06/2009	\$ / R 2009/06/12	8.65	Put	Currency Future	670.0000	629.0000	(6.119)	0	0	0
02/06/2009	\$ / R 2009/06/12	8.55	Put	Currency Future	576.0000	535.0000	(7.118)	0	0	0
02/06/2009	\$ / R 2009/06/12	9.00	Put	Currency Future	1,009.0000	969.0000	(3.964)	0	0	5
02/06/2009	\$ / R 2009/06/12	9.70	Put	Currency Future	1,705.0000	1,665.0000	(2.346)	0	0	0
02/06/2009	\$ / R 2009/06/12	11.35	Put	Currency Future	3,355.0000	3,314.0000	(1.222)	0	0	0
02/06/2009	\$ / R 2009/06/12	8.30	Call	Currency Future	50.0000	51.0000	2.000	0	0	0
02/06/2009	\$ / R 2009/06/12	11.10	Put	Currency Future	3,105.0000	3,064.0000	(1.320)	0	0	0
02/06/2009	\$ / R 2009/06/12	11.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	10.55	Put	Currency Future	2,555.0000	2,515.0000	(1.566)	0	0	0
02/06/2009	\$ / R 2009/06/12	9.50	Put	Currency Future	1,506.0000	1,465.0000	(2.722)	0	0	0
02/06/2009	\$ / R 2009/06/12	8.90	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
02/06/2009	\$ / R 2009/06/12	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	11.50	Put	Currency Future	3,505.0000	3,464.0000	(1.170)	0	0	0
02/06/2009	\$ / R 2009/06/12	8.00	Put	Currency Future	140.0000	117.0000	(16.429)	0	0	0
02/06/2009	\$ / R 2009/06/12	8.55	Call	Currency Future	21.0000	21.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	8.60	Put	Currency Future	622.0000	582.0000	(6.431)	0	0	0
02/06/2009	\$ / R 2009/06/12	10.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	9.10	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
02/06/2009	\$ / R 2009/06/12	9.40	Put	Currency Future	1,406.0000	1,366.0000	(2.845)	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
02/06/2009	\$ / R 2009/06/12	11.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	8.10	Call	Currency Future	98.0000	105.0000	7.143	0	0	0
02/06/2009	\$ / R 2009/06/12	8.35	Call	Currency Future	42.0000	43.0000	2.381	0	0	0
02/06/2009	\$ / R 2009/06/12	10.45	Put	Currency Future	2,455.0000	2,415.0000	(1.629)	0	0	0
02/06/2009	\$ / R 2009/06/12	11.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	9.10	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
02/06/2009	\$ / R 2009/06/12	9.40	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
02/06/2009	\$ / R 2009/06/12	11.90	Put	Currency Future	3,905.0000	3,864.0000	(1.050)	0	0	0
02/06/2009	\$ / R 2009/06/12	8.35	Put	Currency Future	396.0000	357.0000	(9.848)	0	0	0
02/06/2009	\$ / R 2009/06/12	10.35	Put	Currency Future	2,355.0000	2,315.0000	(1.699)	0	0	0
02/06/2009	\$ / R 2009/06/12	11.70	Put	Currency Future	3,705.0000	3,664.0000	(1.107)	0	0	0
02/06/2009	\$ / R 2009/06/12	8.80	Put	Currency Future	814.0000	773.0000	(5.037)	0	0	0
02/06/2009	\$ / R 2009/06/12	10.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	12.10	Put	Currency Future	4,105.0000	4,064.0000	(0.999)	0	0	0
02/06/2009	\$ / R 2009/06/12	8.00	Call	Currency Future	136.0000	152.0000	11.765	0	0	0
02/06/2009	\$ / R 2009/06/12	8.60	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
02/06/2009	\$ / R 2009/06/12	10.70	Put	Currency Future	2,705.0000	2,665.0000	(1.479)	0	0	0
02/06/2009	\$ / R 2009/06/12	10.60	Put	Currency Future	2,605.0000	2,565.0000	(1.536)	0	0	0
02/06/2009	\$ / R 2009/06/12	8.95	Put	Currency Future	960.0000	919.0000	(4.271)	0	0	0
02/06/2009	\$ / R 2009/06/12	9.10	Put	Currency Future	1,108.0000	1,068.0000	(3.610)	0	0	0
02/06/2009	\$ / R 2009/06/12	11.00	Put	Currency Future	3,005.0000	2,964.0000	(1.364)	0	0	0
02/06/2009	\$ / R 2009/06/12	12.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	10.65	Put	Currency Future	2,655.0000	2,615.0000	(1.507)	0	0	0
02/06/2009	\$ / R 2009/06/12	9.40	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
02/06/2009	\$ / R 2009/06/12	8.60	Put	Currency Future	622.0000	582.0000	(6.431)	0	0	0
02/06/2009	\$ / R 2009/06/12	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	11.95	Put	Currency Future	3,955.0000	3,914.0000	(1.037)	0	0	0
02/06/2009	\$ / R 2009/06/12	10.40	Put	Currency Future	2,405.0000	2,365.0000	(1.663)	0	0	0
02/06/2009	\$ / R 2009/06/12	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	11.65	Put	Currency Future	3,655.0000	3,614.0000	(1.122)	0	0	0
02/06/2009	\$ / R 2009/06/12	9.30	Put	Currency Future	1,307.0000	1,266.0000	(3.137)	0	0	0
02/06/2009	\$ / R 2009/06/12	11.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	9.90	Put	Currency Future	1,905.0000	1,865.0000	(2.100)	0	0	0
02/06/2009	\$ / R 2009/06/12	10.35	Put	Currency Future	2,355.0000	2,315.0000	(1.699)	0	0	0
02/06/2009	\$ / R 2009/06/12	10.65	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	\$ / R 2009/06/12	9.40	Put	Currency Future	1,406.0000	1,366.0000	(2.845)	0	0	0
02/06/2009	\$ / R 2009/06/12	8.45	Put	Currency Future	484.0000	444.0000	(8.264)	0	0	0
02/06/2009	\$ / R 2009/06/12	12.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	10.15	Put	Currency Future	2,155.0000	2,115.0000	(1.856)	0	0	0
02/06/2009	\$ / R 2009/06/12	10.05	Put	Currency Future	2,055.0000	2,015.0000	(1.946)	0	0	0
02/06/2009	\$ / R 2009/06/12	11.85	Put	Currency Future	3,855.0000	3,814.0000	(1.064)	0	0	0
02/06/2009	\$ / R 2009/06/12	8.40	Put	Currency Future	440.0000	400.0000	(9.091)	0	0	0
02/06/2009	\$ / R 2009/06/12	11.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	220
02/06/2009	\$ / R 2009/06/12	10.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	10.90	Put	Currency Future	2,905.0000	2,864.0000	(1.411)	0	0	0
02/06/2009	\$ / R 2009/06/12	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	8.60	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
02/06/2009	\$ / R 2009/06/12	11.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	8.10	Put	Currency Future	203.0000	169.0000	(16.749)	0	0	0
02/06/2009	\$ / R 2009/06/12	10.80	Put	Currency Future	2,805.0000	2,764.0000	(1.462)	0	0	0
02/06/2009	\$ / R 2009/06/12	9.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	8.40	Call	Currency Future	35.0000	36.0000	2.857	0	0	0
02/06/2009	\$ / R 2009/06/12	11.75	Put	Currency Future	3,755.0000	3,714.0000	(1.092)	0	0	0
02/06/2009	\$ / R 2009/06/12	10.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	8.95	Put	Currency Future	960.0000	919.0000	(4.271)	0	0	0
02/06/2009	\$ / R 2009/06/12	8.85	Put	Currency Future	862.0000	822.0000	(4.640)	0	0	0
02/06/2009	\$ / R 2009/06/12	11.55	Put	Currency Future	3,555.0000	3,514.0000	(1.153)	0	0	0
02/06/2009	\$ / R 2009/06/12	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	10.85	Put	Currency Future	2,855.0000	2,814.0000	(1.436)	0	0	0
02/06/2009	\$ / R 2009/06/12	8.45	Call	Currency Future	30.0000	30.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	12.05	Put	Currency Future	4,055.0000	4,014.0000	(1.011)	0	0	0
02/06/2009	\$ / R 2009/06/12	9.05	Call	Currency Future	4.0000	4.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	9.20	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
02/06/2009	\$ / R 2009/06/12	9.75	Put	Currency Future	1,755.0000	1,715.0000	(2.279)	0	0	0
02/06/2009	\$ / R 2009/06/12	10.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	9.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	12.15	Put	Currency Future	4,155.0000	4,114.0000	(0.987)	0	0	0
02/06/2009	\$ / R 2009/06/12	8.65	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
02/06/2009	\$ / R 2009/06/12	9.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	10.20	Put	Currency Future	2,205.0000	2,165.0000	(1.814)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	\$ / R 2009/06/12	10.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	8.70	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
02/06/2009	\$ / R 2009/06/12	11.55	Put	Currency Future	3,555.0000	3,514.0000	(1.153)	0	0	0
02/06/2009	\$ / R 2009/06/12	9.00	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
02/06/2009	\$ / R 2009/06/12	10.50	Call	Currency Future	0.0000	0.0000	-	0	0	2,500
02/06/2009	\$ / R 2009/06/12	10.05	Put	Currency Future	2,055.0000	2,015.0000	(1.946)	0	0	0
02/06/2009	\$ / R 2009/06/12	8.70	Put	Currency Future	717.0000	676.0000	(5.718)	0	0	0
02/06/2009	\$ / R 2009/06/12	12.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	8.85	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
02/06/2009	\$ / R 2009/06/12	12.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	8.45	Call	Currency Future	30.0000	30.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	9.15	Call	Currency Future	3.0000	3.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	9.70	Put	Currency Future	1,705.0000	1,665.0000	(2.346)	0	0	0
02/06/2009	\$ / R 2009/06/12	12.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	8.45	Put	Currency Future	484.0000	444.0000	(8.264)	0	0	0
02/06/2009	\$ / R 2009/06/12	9.15	Put	Currency Future	1,158.0000	1,117.0000	(3.541)	0	0	0
02/06/2009	\$ / R 2009/06/12	10.10	Call	Currency Future	0.0000	0.0000	-	0	0	2,000
02/06/2009	\$ / R 2009/06/12	12.80	Put	Currency Future	4,805.0000	4,764.0000	(0.853)	0	0	0
02/06/2009	\$ / R 2009/06/12	11.15	Put	Currency Future	3,155.0000	3,114.0000	(1.300)	0	0	0
02/06/2009	\$ / R 2009/06/12	12.05	Put	Currency Future	4,055.0000	4,014.0000	(1.011)	0	0	0
02/06/2009	\$ / R 2009/06/12	8.50	Call	Currency Future	25.0000	25.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	9.20	Put	Currency Future	1,207.0000	1,167.0000	(3.314)	0	0	0
02/06/2009	\$ / R 2009/06/12	9.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	10.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	11.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	10.10	Put	Currency Future	2,105.0000	2,065.0000	(1.900)	0	0	0
02/06/2009	\$ / R 2009/06/12	10.10	Put	Currency Future	2,105.0000	2,065.0000	(1.900)	0	0	0
02/06/2009	\$ / R 2009/06/12	8.95	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
02/06/2009	\$ / R 2009/06/12	8.40	Call	Currency Future	35.0000	36.0000	2.857	0	0	0
02/06/2009	\$ / R 2009/06/12	10.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	10.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	9.35	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
02/06/2009	\$ / R 2009/06/12	10.85	Put	Currency Future	2,855.0000	2,814.0000	(1.436)	0	0	0
02/06/2009	\$ / R 2009/06/12	9.45	Put	Currency Future	1,456.0000	1,416.0000	(2.747)	0	0	0
02/06/2009	\$ / R 2009/06/12	8.20	Call	Currency Future	70.0000	74.0000	5.714	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	\$ / R 2009/06/12	8.50	Put	Currency Future	530.0000	489.0000	(7.736)	0	0	0
02/06/2009	\$ / R 2009/06/12	8.80	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	50
02/06/2009	\$ / R 2009/06/12	9.55	Put	Currency Future	1,556.0000	1,515.0000	(2.635)	0	0	0
02/06/2009	\$ / R 2009/06/12	9.35	Put	Currency Future	1,356.0000	1,316.0000	(2.950)	0	0	0
02/06/2009	\$ / R 2009/06/12	8.20	Put	Currency Future	275.0000	238.0000	(13.455)	0	0	0
02/06/2009	\$ / R 2009/06/12	8.65	Put	Currency Future	670.0000	629.0000	(6.119)	0	0	0
02/06/2009	\$ / R 2009/06/12	10.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	15.30	Put	Currency Future	7,305.0000	7,264.0000	(0.561)	0	0	0
02/06/2009	\$ / R 2009/06/12	9.35	Put	Currency Future	1,356.0000	1,316.0000	(2.950)	0	0	0
02/06/2009	\$ / R 2009/06/12	8.40	Put	Currency Future	440.0000	400.0000	(9.091)	0	0	0
02/06/2009	\$ / R 2009/06/12	9.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	12.00	Put	Currency Future	4,005.0000	3,964.0000	(1.024)	0	0	0
02/06/2009	\$ / R 2009/06/12	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	9.55	Put	Currency Future	1,556.0000	1,515.0000	(2.635)	0	0	0
02/06/2009	\$ / R 2009/06/12	12.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	11.05	Put	Currency Future	3,055.0000	3,014.0000	(1.342)	0	0	0
02/06/2009	\$ / R 2009/06/12	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	10.80	Put	Currency Future	2,805.0000	2,764.0000	(1.462)	0	0	0
02/06/2009	\$ / R 2009/06/12	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	9.85	Put	Currency Future	1,855.0000	1,815.0000	(2.156)	0	0	0
02/06/2009	\$ / R 2009/06/12	9.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	8.80	Put	Currency Future	814.0000	773.0000	(5.037)	0	0	0
02/06/2009	\$ / R 2009/06/12	12.30	Put	Currency Future	4,305.0000	4,264.0000	(0.952)	0	0	0
02/06/2009	\$ / R 2009/06/12	9.65	Call	Currency Future	1.0000	1.0000	-	0	0	1
02/06/2009	\$ / R 2009/06/12	7.80	Put	Currency Future	69.0000	55.0000	(20.290)	0	0	0
02/06/2009	\$ / R 2009/06/12	9.85	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
02/06/2009	\$ / R 2009/06/12	9.05	Put	Currency Future	1,059.0000	1,018.0000	(3.872)	0	0	0
02/06/2009	\$ / R 2009/06/12	9.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	10.40	Put	Currency Future	2,405.0000	2,365.0000	(1.663)	0	0	0
02/06/2009	\$ / R 2009/06/12	9.65	Put	Currency Future	1,656.0000	1,615.0000	(2.476)	0	0	0
02/06/2009	\$ / R 2009/06/12	10.65	Put	Currency Future	2,655.0000	2,615.0000	(1.507)	0	0	0
02/06/2009	\$ / R 2009/06/12	9.35	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
02/06/2009	\$ / R 2009/06/12	10.20	Call	Currency Future	0.0000	0.0000	-	0	0	100

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	\$ / R	2009/06/12	10.20	Put	Currency Future	2,205.0000	2,165.0000	(1.814)	0	0	0
02/06/2009	\$ / R	2009/06/12	9.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/06/2009	\$ / R	2009/06/12	9.60	Put	Currency Future	1,606.0000	1,565.0000	(2.553)	0	0	0
02/06/2009	\$ / R	2009/06/12	10.30	Put	Currency Future	2,305.0000	2,265.0000	(1.735)	0	0	0
02/06/2009	\$ / R	2009/06/12	9.60	Put	Currency Future	1,606.0000	1,565.0000	(2.553)	0	0	0
02/06/2009	\$ / R	2009/06/12	10.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R	2009/06/12	10.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R	2009/06/12	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R	2009/06/12	10.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R	2009/06/12	5.45	Call	Currency Future	2,545.0000	2,586.0000	1.611	0	0	0
02/06/2009	\$ / R	2009/06/12	10.40	Call	Currency Future	0.0000	0.0000	-	0	0	200
02/06/2009	\$ / R	2009/06/12	4.45	Call	Currency Future	3,545.0000	3,586.0000	1.157	0	0	0
02/06/2009	\$ / R	2009/06/12	10.25	Put	Currency Future	2,255.0000	2,215.0000	(1.774)	0	0	0
02/06/2009	\$ / R	2009/06/12	9.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/06/2009	\$ / R	2009/06/12	10.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R	2009/06/12	9.95	Put	Currency Future	1,955.0000	1,915.0000	(2.046)	0	0	0
02/06/2009	\$ / R	2009/06/12	7.75	Call	Currency Future	303.0000	330.0000	8.911	0	0	0
02/06/2009	\$ / R	2009/06/12	10.00	Put	Currency Future	2,005.0000	1,965.0000	(1.995)	0	0	0
02/06/2009	\$ / R	2009/06/12	7.80	Call	Currency Future	265.0000	290.0000	9.434	0	0	0
02/06/2009	\$ / R	2009/06/12	6.75	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
02/06/2009	\$ / R	2009/06/12	9.85	Put	Currency Future	1,855.0000	1,815.0000	(2.156)	0	0	0
02/06/2009	\$ / R	2009/06/12	13.80	Put	Currency Future	5,805.0000	5,764.0000	(0.706)	0	0	0
02/06/2009	\$ / R	2009/06/12	9.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R	2009/06/12	3.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R	2009/06/12	5.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R	2009/06/12	6.30	Call	Currency Future	1,695.0000	1,736.0000	2.419	0	0	0
02/06/2009	\$ / R	2009/06/12	15.05	Put	Currency Future	7,055.0000	7,014.0000	(0.581)	0	0	0
02/06/2009	\$ / R	2009/06/12	12.85	Put	Currency Future	4,855.0000	4,814.0000	(0.844)	0	0	0
02/06/2009	\$ / R	2009/06/12	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R	2009/06/12	6.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R	2009/06/12	9.85	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	1
02/06/2009	\$ / R	2009/06/12	6.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R	2009/06/12	13.00	Put	Currency Future	5,005.0000	4,964.0000	(0.819)	0	0	0
02/06/2009	\$ / R	2009/06/12	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R	2009/06/12	13.55	Put	Currency Future	5,555.0000	5,514.0000	(0.738)	0	0	0
02/06/2009	\$ / R	2009/06/12	6.45	Call	Currency Future	1,545.0000	1,586.0000	2.654	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	\$ / R 2009/06/12	5.60	Call	Currency Future	2,395.0000	2,436.0000	1.712	0	0	0
02/06/2009	\$ / R 2009/06/12	13.15	Put	Currency Future	5,155.0000	5,114.0000	(0.795)	0	0	0
02/06/2009	\$ / R 2009/06/12	4.00	Call	Currency Future	3,995.0000	4,036.0000	1.026	0	0	0
02/06/2009	\$ / R 2009/06/12	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	7.50	Put	Currency Future	21.0000	15.0000	(28.571)	0	0	0
02/06/2009	\$ / R 2009/06/12	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	4.60	Call	Currency Future	3,395.0000	3,436.0000	1.208	0	0	0
02/06/2009	\$ / R 2009/06/12	3.05	Call	Currency Future	4,945.0000	4,986.0000	0.829	0	0	0
02/06/2009	\$ / R 2009/06/12	12.55	Put	Currency Future	4,555.0000	4,514.0000	(0.900)	0	0	0
02/06/2009	\$ / R 2009/06/12	7.50	Call	Currency Future	516.0000	551.0000	6.783	0	0	0
02/06/2009	\$ / R 2009/06/12	12.60	Put	Currency Future	4,605.0000	4,564.0000	(0.890)	0	0	0
02/06/2009	\$ / R 2009/06/12	6.50	Call	Currency Future	1,495.0000	1,536.0000	2.742	0	0	0
02/06/2009	\$ / R 2009/06/12	5.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	13.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	6.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	15.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	5.50	Call	Currency Future	2,495.0000	2,536.0000	1.643	0	0	0
02/06/2009	\$ / R 2009/06/12	6.60	Call	Currency Future	1,396.0000	1,436.0000	2.865	0	0	0
02/06/2009	\$ / R 2009/06/12	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	6.05	Call	Currency Future	1,945.0000	1,986.0000	2.108	0	0	0
02/06/2009	\$ / R 2009/06/12	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	5.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	7.60	Put	Currency Future	32.0000	24.0000	(25.000)	0	0	0
02/06/2009	\$ / R 2009/06/12	4.75	Call	Currency Future	3,245.0000	3,286.0000	1.263	0	0	0
02/06/2009	\$ / R 2009/06/12	4.55	Call	Currency Future	3,445.0000	3,486.0000	1.190	0	0	0
02/06/2009	\$ / R 2009/06/12	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	6.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	7.60	Call	Currency Future	427.0000	459.0000	7.494	0	0	0
02/06/2009	\$ / R 2009/06/12	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	13.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	11.90	Put	Currency Future	3,905.0000	3,864.0000	(1.050)	0	0	0
02/06/2009	\$ / R 2009/06/12	4.50	Call	Currency Future	3,495.0000	3,536.0000	1.173	0	0	0
02/06/2009	\$ / R 2009/06/12	7.75	Put	Currency Future	57.0000	45.0000	(21.053)	0	0	0
02/06/2009	\$ / R 2009/06/12	6.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	13.05	Put	Currency Future	5,055.0000	5,014.0000	(0.811)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	\$ / R 2009/06/12	12.90	Put	Currency Future	4,905.0000	4,864.0000	(0.836)	0	0	0
02/06/2009	\$ / R 2009/06/12	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	5.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	7.55	Call	Currency Future	471.0000	505.0000	7.219	0	0	0
02/06/2009	\$ / R 2009/06/12	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	6.20	Call	Currency Future	1,795.0000	1,836.0000	2.284	0	0	0
02/06/2009	\$ / R 2009/06/12	7.55	Put	Currency Future	26.0000	19.0000	(26.923)	0	0	0
02/06/2009	\$ / R 2009/06/12	6.35	Call	Currency Future	1,645.0000	1,686.0000	2.492	0	0	0
02/06/2009	\$ / R 2009/06/12	3.30	Call	Currency Future	4,695.0000	4,736.0000	0.873	0	0	0
02/06/2009	\$ / R 2009/06/12	6.75	Call	Currency Future	1,246.0000	1,286.0000	3.210	0	0	0
02/06/2009	\$ / R 2009/06/12	6.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	6.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	7.35	Call	Currency Future	656.0000	693.0000	5.640	0	0	0
02/06/2009	\$ / R 2009/06/12	5.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	13.10	Put	Currency Future	5,105.0000	5,064.0000	(0.803)	0	0	0
02/06/2009	\$ / R 2009/06/12	5.35	Call	Currency Future	2,645.0000	2,686.0000	1.550	0	0	0
02/06/2009	\$ / R 2009/06/12	5.65	Call	Currency Future	2,345.0000	2,386.0000	1.748	0	0	0
02/06/2009	\$ / R 2009/06/12	4.80	Call	Currency Future	3,195.0000	3,236.0000	1.283	0	0	0
02/06/2009	\$ / R 2009/06/12	4.35	Call	Currency Future	3,645.0000	3,686.0000	1.125	0	0	0
02/06/2009	\$ / R 2009/06/12	5.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	6.65	Call	Currency Future	1,346.0000	1,386.0000	2.972	0	0	0
02/06/2009	\$ / R 2009/06/12	6.55	Call	Currency Future	1,446.0000	1,486.0000	2.766	0	0	0
02/06/2009	\$ / R 2009/06/12	11.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	6.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	5.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	11.30	Put	Currency Future	3,305.0000	3,264.0000	(1.241)	0	0	0
02/06/2009	\$ / R 2009/06/12	7.65	Call	Currency Future	384.0000	415.0000	8.073	0	0	0
02/06/2009	\$ / R 2009/06/12	7.00	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
02/06/2009	\$ / R 2009/06/12	11.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	7.00	Call	Currency Future	997.0000	1,037.0000	4.012	0	0	0
02/06/2009	\$ / R 2009/06/12	6.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	7.35	Put	Currency Future	11.0000	8.0000	(27.273)	0	0	0
02/06/2009	\$ / R 2009/06/12	13.15	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
02/06/2009	\$ / R 2009/06/12	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	11.40	Put	Currency Future	3,405.0000	3,364.0000	(1.204)	0	0	0
02/06/2009	\$ / R 2009/06/12	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	7.65	Put	Currency Future	39.0000	30.0000	(23.077)	0	0	0
02/06/2009	\$ / R 2009/06/12	6.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	11.05	Put	Currency Future	3,055.0000	3,014.0000	(1.342)	0	0	0
02/06/2009	\$ / R 2009/06/12	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	4.65	Call	Currency Future	3,345.0000	3,386.0000	1.226	0	0	0
02/06/2009	\$ / R 2009/06/12	5.00	Call	Currency Future	2,995.0000	3,036.0000	1.369	0	0	0
02/06/2009	\$ / R 2009/06/12	11.35	Put	Currency Future	3,355.0000	3,314.0000	(1.222)	0	0	0
02/06/2009	\$ / R 2009/06/12	6.00	Call	Currency Future	1,995.0000	2,036.0000	2.055	0	0	0
02/06/2009	\$ / R 2009/06/12	5.55	Call	Currency Future	2,445.0000	2,486.0000	1.677	0	0	0
02/06/2009	\$ / R 2009/06/12	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	12.50	Put	Currency Future	4,505.0000	4,464.0000	(0.910)	0	0	0
02/06/2009	\$ / R 2009/06/12	6.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	7.10	Call	Currency Future	899.0000	938.0000	4.338	0	0	0
02/06/2009	\$ / R 2009/06/12	7.10	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
02/06/2009	\$ / R 2009/06/12	12.95	Put	Currency Future	4,955.0000	4,914.0000	(0.827)	0	0	0
02/06/2009	\$ / R 2009/06/12	6.10	Call	Currency Future	1,895.0000	1,936.0000	2.164	0	0	0
02/06/2009	\$ / R 2009/06/12	7.45	Put	Currency Future	17.0000	12.0000	(29.412)	0	0	0
02/06/2009	\$ / R 2009/06/12	5.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	5.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	5.10	Call	Currency Future	2,895.0000	2,936.0000	1.416	0	0	0
02/06/2009	\$ / R 2009/06/12	12.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	5.75	Call	Currency Future	2,245.0000	2,286.0000	1.826	0	0	0
02/06/2009	\$ / R 2009/06/12	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	7.45	Call	Currency Future	562.0000	598.0000	6.406	0	0	0
02/06/2009	\$ / R 2009/06/12	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	4.10	Call	Currency Future	3,895.0000	3,936.0000	1.053	0	0	0
02/06/2009	\$ / R 2009/06/12	9.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/06/12	9.45	Put	Currency Future	1,456.0000	1,416.0000	(2.747)	0	0	0
02/06/2009	\$ / R 2009/06/12	7.20	Call	Currency Future	801.0000	839.0000	4.744	0	0	0
02/06/2009	\$ / R 2009/06/12	7.20	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
02/06/2009	\$ / R 2009/06/12	12.70	Put	Currency Future	4,705.0000	4,664.0000	(0.871)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	\$ / R	2009/06/12	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R	2009/06/12	12.75	Put	Currency Future	4,755.0000	4,714.0000	(0.862)	0	0	0
02/06/2009	\$ / R	2009/06/12	5.20	Call	Currency Future	2,795.0000	2,836.0000	1.467	0	0	0
02/06/2009	\$ / R	2009/06/12	4.20	Call	Currency Future	3,795.0000	3,836.0000	1.080	0	0	0
02/06/2009	\$ / R	2009/06/12	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R	2009/06/12	11.80	Put	Currency Future	3,805.0000	3,764.0000	(1.078)	0	0	0
02/06/2009	\$ / R	2009/06/12	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R	2009/06/12	7.30	Put	Currency Future	9.0000	6.0000	(33.333)	0	0	0
02/06/2009	\$ / R	2009/06/12	4.30	Call	Currency Future	3,695.0000	3,736.0000	1.110	0	0	0
02/06/2009	\$ / R	2009/06/12	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R	2009/06/12	5.30	Call	Currency Future	2,695.0000	2,736.0000	1.521	0	0	0
02/06/2009	\$ / R	2009/06/12	7.30	Call	Currency Future	704.0000	742.0000	5.398	0	0	0
02/06/2009	\$ / R	2009/06/12	5.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R	2009/09/14			Currency Future	8.1327	8.1753	0.524	8.2900	8.1400	46,428
02/06/2009	\$ / R	2009/09/14	10.20	Call	Currency Future	72.0000	73.0000	1.389	0	0	0
02/06/2009	\$ / R	2009/09/14	7.60	Call	Currency Future	694.0000	722.0000	4.035	0	0	13,157
02/06/2009	\$ / R	2009/09/14	9.90	Call	Currency Future	89.0000	91.0000	2.247	0	0	0
02/06/2009	\$ / R	2009/09/14	10.60	Put	Currency Future	2,520.0000	2,478.0000	(1.667)	0	0	0
02/06/2009	\$ / R	2009/09/14	10.00	Put	Currency Future	1,950.0000	1,909.0000	(2.103)	0	0	0
02/06/2009	\$ / R	2009/09/14	9.80	Put	Currency Future	1,764.0000	1,723.0000	(2.324)	0	0	0
02/06/2009	\$ / R	2009/09/14	7.60	Put	Currency Future	162.0000	147.0000	(9.259)	0	0	0
02/06/2009	\$ / R	2009/09/14	10.40	Call	Currency Future	61.0000	62.0000	1.639	0	0	1,000
02/06/2009	\$ / R	2009/09/14	9.90	Put	Currency Future	1,857.0000	1,815.0000	(2.262)	0	0	0
02/06/2009	\$ / R	2009/09/14	10.60	Call	Currency Future	53.0000	53.0000	-	0	0	0
02/06/2009	\$ / R	2009/09/14	9.80	Call	Currency Future	96.0000	98.0000	2.083	0	0	0
02/06/2009	\$ / R	2009/09/14	8.80	Call	Currency Future	220.0000	227.0000	3.182	0	0	0
02/06/2009	\$ / R	2009/09/14	10.40	Put	Currency Future	2,329.0000	2,287.0000	(1.803)	0	0	0
02/06/2009	\$ / R	2009/09/14	9.70	Put	Currency Future	1,671.0000	1,631.0000	(2.394)	0	0	0
02/06/2009	\$ / R	2009/09/14	9.80	Call	Currency Future	96.0000	98.0000	2.083	0	0	0
02/06/2009	\$ / R	2009/09/14	9.70	Call	Currency Future	104.0000	106.0000	1.923	0	0	0
02/06/2009	\$ / R	2009/09/14	10.15	Put	Currency Future	2,092.0000	2,050.0000	(2.008)	0	0	0
02/06/2009	\$ / R	2009/09/14	8.80	Put	Currency Future	888.0000	852.0000	(4.054)	0	0	0
02/06/2009	\$ / R	2009/09/14	9.05	Call	Currency Future	178.0000	183.0000	2.809	0	0	0
02/06/2009	\$ / R	2009/09/14	9.80	Put	Currency Future	1,764.0000	1,723.0000	(2.324)	0	0	0
02/06/2009	\$ / R	2009/09/14	10.40	Call	Currency Future	61.0000	62.0000	1.639	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	\$ / R 2009/09/14	10.75	Put	Currency Future	2,665.0000	2,623.0000	(1.576)	0	0	0
02/06/2009	\$ / R 2009/09/14	10.00	Call	Currency Future	83.0000	84.0000	1.205	0	0	0
02/06/2009	\$ / R 2009/09/14	9.05	Put	Currency Future	1,095.0000	1,058.0000	(3.379)	0	0	0
02/06/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	64.0000	64.0000	-	0	0	0
02/06/2009	\$ / R 2009/09/14	10.75	Call	Currency Future	48.0000	48.0000	-	0	0	0
02/06/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	2,329.0000	2,287.0000	(1.803)	0	0	0
02/06/2009	\$ / R 2009/09/14	8.45	Put	Currency Future	620.0000	588.0000	(5.161)	0	0	0
02/06/2009	\$ / R 2009/09/14	8.55	Put	Currency Future	693.0000	660.0000	(4.762)	0	0	0
02/06/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	2,762.0000	2,719.0000	(1.557)	0	0	0
02/06/2009	\$ / R 2009/09/14	10.95	Call	Currency Future	42.0000	42.0000	-	0	0	0
02/06/2009	\$ / R 2009/09/14	11.30	Call	Currency Future	32.0000	32.0000	-	0	0	0
02/06/2009	\$ / R 2009/09/14	8.75	Put	Currency Future	848.0000	812.0000	(4.245)	0	0	0
02/06/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	45.0000	45.0000	-	0	0	0
02/06/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	108.0000	110.0000	1.852	0	0	0
02/06/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	2,281.0000	2,239.0000	(1.841)	0	0	0
02/06/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	1,580.0000	1,540.0000	(2.532)	0	0	0
02/06/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	74.0000	75.0000	1.351	0	0	0
02/06/2009	\$ / R 2009/09/14	9.40	Put	Currency Future	1,400.0000	1,360.0000	(2.857)	0	0	0
02/06/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	2,234.0000	2,192.0000	(1.880)	0	0	0
02/06/2009	\$ / R 2009/09/14	9.50	Put	Currency Future	1,489.0000	1,449.0000	(2.686)	0	0	0
02/06/2009	\$ / R 2009/09/14	8.45	Call	Currency Future	302.0000	313.0000	3.642	0	0	0
02/06/2009	\$ / R 2009/09/14	9.40	Call	Currency Future	133.0000	136.0000	2.256	0	0	0
02/06/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	1,625.0000	1,585.0000	(2.462)	0	0	0
02/06/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	51.0000	52.0000	1.961	0	0	0
02/06/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	66.0000	67.0000	1.515	0	0	0
02/06/2009	\$ / R 2009/09/14	11.00	Call	Currency Future	40.0000	40.0000	-	0	0	0
02/06/2009	\$ / R 2009/09/14	8.90	Put	Currency Future	969.0000	933.0000	(3.715)	0	0	0
02/06/2009	\$ / R 2009/09/14	10.50	Call	Currency Future	57.0000	58.0000	1.754	0	0	0
02/06/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	2,139.0000	2,097.0000	(1.964)	0	0	0
02/06/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	2,810.0000	2,768.0000	(1.495)	0	0	0
02/06/2009	\$ / R 2009/09/14	8.25	Call	Currency Future	365.0000	379.0000	3.836	0	0	0
02/06/2009	\$ / R 2009/09/14	8.90	Call	Currency Future	202.0000	208.0000	2.970	0	0	0
02/06/2009	\$ / R 2009/09/14	10.70	Call	Currency Future	49.0000	50.0000	2.041	0	0	0
02/06/2009	\$ / R 2009/09/14	10.45	Call	Currency Future	59.0000	60.0000	1.695	0	0	0
02/06/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	43.0000	43.0000	-	0	0	0
02/06/2009	\$ / R 2009/09/14	8.25	Put	Currency Future	482.0000	453.0000	(6.017)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	113.0000	115.0000	1.770	0	0	0
02/06/2009	\$ / R 2009/09/14	8.75	Call	Currency Future	230.0000	238.0000	3.478	0	0	15,157
02/06/2009	\$ / R 2009/09/14	9.75	Put	Currency Future	1,717.0000	1,677.0000	(2.330)	0	0	0
02/06/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	72.0000	73.0000	1.389	0	0	0
02/06/2009	\$ / R 2009/09/14	11.00	Put	Currency Future	2,908.0000	2,865.0000	(1.479)	0	0	0
02/06/2009	\$ / R 2009/09/14	8.00	Put	Currency Future	335.0000	311.0000	(7.164)	0	0	0
02/06/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	89.0000	91.0000	2.247	0	0	0
02/06/2009	\$ / R 2009/09/14	10.70	Put	Currency Future	2,617.0000	2,574.0000	(1.643)	0	0	0
02/06/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	2,139.0000	2,097.0000	(1.964)	0	0	0
02/06/2009	\$ / R 2009/09/14	8.00	Call	Currency Future	468.0000	486.0000	3.846	0	0	2,000
02/06/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	2,520.0000	2,478.0000	(1.667)	0	0	0
02/06/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	55.0000	55.0000	-	0	0	0
02/06/2009	\$ / R 2009/09/14	7.25	Call	Currency Future	961.0000	994.0000	3.434	0	0	0
02/06/2009	\$ / R 2009/09/14	8.50	Call	Currency Future	289.0000	299.0000	3.460	0	0	0
02/06/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	53.0000	53.0000	-	0	0	0
02/06/2009	\$ / R 2009/09/14	8.50	Put	Currency Future	656.0000	623.0000	(5.030)	0	0	0
02/06/2009	\$ / R 2009/09/14	8.55	Call	Currency Future	276.0000	285.0000	3.261	0	0	0
02/06/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	93.0000	94.0000	1.075	0	0	0
02/06/2009	\$ / R 2009/09/14	10.50	Put	Currency Future	2,424.0000	2,382.0000	(1.733)	0	0	0
02/06/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	2,472.0000	2,430.0000	(1.699)	0	0	0
02/06/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	1,810.0000	1,769.0000	(2.265)	0	0	0
02/06/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	66.0000	67.0000	1.515	0	0	0
02/06/2009	\$ / R 2009/09/14	10.45	Put	Currency Future	2,377.0000	2,334.0000	(1.809)	0	0	0
02/06/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	39.0000	39.0000	-	0	0	0
02/06/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	2,234.0000	2,192.0000	(1.880)	0	0	0
02/06/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	117.0000	120.0000	2.564	0	0	0
02/06/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	2,956.0000	2,914.0000	(1.421)	0	0	0
02/06/2009	\$ / R 2009/09/14	7.25	Put	Currency Future	79.0000	69.0000	(12.658)	0	0	2,000
02/06/2009	\$ / R 2009/09/14	8.60	Put	Currency Future	731.0000	697.0000	(4.651)	0	0	0
02/06/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	55.0000	55.0000	-	0	0	0
02/06/2009	\$ / R 2009/09/14	8.15	Put	Currency Future	419.0000	392.0000	(6.444)	0	0	0
02/06/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	2,472.0000	2,430.0000	(1.699)	0	0	0
02/06/2009	\$ / R 2009/09/14	8.15	Call	Currency Future	402.0000	417.0000	3.731	0	0	0
02/06/2009	\$ / R 2009/09/14	8.70	Put	Currency Future	808.0000	773.0000	(4.332)	0	0	0
02/06/2009	\$ / R 2009/09/14	10.95	Put	Currency Future	2,859.0000	2,816.0000	(1.504)	0	0	0
02/06/2009	\$ / R 2009/09/14	9.30	Call	Currency Future	144.0000	148.0000	2.778	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
02/06/2009	\$ / R	2009/09/14	13.00	Call	Currency Future	6.0000	6.0000	-	0	0	0
02/06/2009	\$ / R	2009/09/14	10.65	Put	Currency Future	2,569.0000	2,526.0000	(1.674)	0	0	0
02/06/2009	\$ / R	2009/09/14	11.30	Put	Currency Future	3,200.0000	3,157.0000	(1.344)	0	0	0
02/06/2009	\$ / R	2009/09/14	8.70	Call	Currency Future	241.0000	248.0000	2.905	0	0	0
02/06/2009	\$ / R	2009/09/14	9.30	Put	Currency Future	1,311.0000	1,272.0000	(2.975)	0	0	0
02/06/2009	\$ / R	2009/09/14	9.90	Put	Currency Future	1,857.0000	1,815.0000	(2.262)	0	0	0
02/06/2009	\$ / R	2009/09/14	8.60	Call	Currency Future	263.0000	272.0000	3.422	0	0	0
02/06/2009	\$ / R	2009/09/14	10.05	Call	Currency Future	80.0000	81.0000	1.250	0	0	0
02/06/2009	\$ / R	2009/09/14	13.00	Put	Currency Future	4,874.0000	4,831.0000	(0.882)	0	0	0
02/06/2009	\$ / R	2009/09/14	9.50	Call	Currency Future	122.0000	125.0000	2.459	0	0	0
02/06/2009	\$ / R	2009/09/14	10.25	Put	Currency Future	2,186.0000	2,144.0000	(1.921)	0	0	0
02/06/2009	\$ / R	2009/09/14	9.95	Call	Currency Future	86.0000	87.0000	1.163	0	0	0
02/06/2009	\$ / R	2009/09/14	9.95	Put	Currency Future	1,903.0000	1,862.0000	(2.154)	0	0	0
02/06/2009	\$ / R	2009/09/14	10.05	Put	Currency Future	1,997.0000	1,956.0000	(2.053)	0	0	0
02/06/2009	\$ / R	2009/09/14	10.25	Call	Currency Future	69.0000	70.0000	1.449	0	0	0
02/06/2009	\$ / R	2009/09/14	9.75	Call	Currency Future	100.0000	102.0000	2.000	0	0	0
02/06/2009	\$ / R	2009/09/14	10.85	Put	Currency Future	2,762.0000	2,719.0000	(1.557)	0	0	0
02/06/2009	\$ / R	2009/09/14	9.65	Put	Currency Future	1,625.0000	1,585.0000	(2.462)	0	0	0
02/06/2009	\$ / R	2009/09/14	8.65	Call	Currency Future	252.0000	260.0000	3.175	0	0	100
02/06/2009	\$ / R	2009/09/14	9.65	Call	Currency Future	108.0000	110.0000	1.852	0	0	0
02/06/2009	\$ / R	2009/09/14	11.15	Put	Currency Future	3,054.0000	3,011.0000	(1.408)	0	0	0
02/06/2009	\$ / R	2009/09/14	8.30	Put	Currency Future	515.0000	486.0000	(5.631)	0	0	0
02/06/2009	\$ / R	2009/09/14	8.65	Put	Currency Future	769.0000	735.0000	(4.421)	0	0	0
02/06/2009	\$ / R	2009/09/14	9.20	Call	Currency Future	157.0000	161.0000	2.548	0	0	0
02/06/2009	\$ / R	2009/09/14	9.55	Put	Currency Future	1,534.0000	1,494.0000	(2.608)	0	0	0
02/06/2009	\$ / R	2009/09/14	11.15	Call	Currency Future	37.0000	37.0000	-	0	0	0
02/06/2009	\$ / R	2009/09/14	8.30	Call	Currency Future	348.0000	361.0000	3.736	0	0	1,000
02/06/2009	\$ / R	2009/09/14	9.20	Put	Currency Future	1,224.0000	1,186.0000	(3.105)	0	0	0
02/06/2009	\$ / R	2009/09/14	10.85	Call	Currency Future	45.0000	45.0000	-	0	0	0
02/06/2009	\$ / R	2009/09/14	9.35	Put	Currency Future	1,356.0000	1,316.0000	(2.950)	0	0	0
02/06/2009	\$ / R	2009/09/14	10.35	Call	Currency Future	64.0000	64.0000	-	0	0	0
02/06/2009	\$ / R	2009/09/14	9.60	Call	Currency Future	113.0000	115.0000	1.770	0	0	0
02/06/2009	\$ / R	2009/09/14	10.65	Call	Currency Future	51.0000	52.0000	1.961	0	0	0
02/06/2009	\$ / R	2009/09/14	9.60	Put	Currency Future	1,580.0000	1,540.0000	(2.532)	0	0	0
02/06/2009	\$ / R	2009/09/14	12.20	Put	Currency Future	4,083.0000	4,039.0000	(1.078)	0	0	0
02/06/2009	\$ / R	2009/09/14	10.10	Put	Currency Future	2,044.0000	2,003.0000	(2.006)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	\$ / R 2009/09/14	15.20	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
02/06/2009	\$ / R 2009/09/14	9.40	Put	Currency Future	1,400.0000	1,360.0000	(2.857)	0	0	0
02/06/2009	\$ / R 2009/09/14	13.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
02/06/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	77.0000	78.0000	1.299	0	0	0
02/06/2009	\$ / R 2009/09/14	15.20	Put	Currency Future	7,068.0000	7,025.0000	(0.608)	0	0	0
02/06/2009	\$ / R 2009/09/14	12.15	Put	Currency Future	4,034.0000	3,990.0000	(1.091)	0	0	0
02/06/2009	\$ / R 2009/09/14	3.40	Call	Currency Future	4,733.0000	4,775.0000	0.887	0	0	0
02/06/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	2,569.0000	2,526.0000	(1.674)	0	0	0
02/06/2009	\$ / R 2009/09/14	12.15	Call	Currency Future	16.0000	16.0000	-	0	0	0
02/06/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	2,281.0000	2,239.0000	(1.841)	0	0	0
02/06/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	3,054.0000	3,011.0000	(1.408)	0	0	0
02/06/2009	\$ / R 2009/09/14	13.65	Put	Currency Future	5,520.0000	5,478.0000	(0.761)	0	0	0
02/06/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	37.0000	37.0000	-	0	0	0
02/06/2009	\$ / R 2009/09/14	15.15	Put	Currency Future	7,018.0000	6,975.0000	(0.613)	0	0	0
02/06/2009	\$ / R 2009/09/14	9.35	Call	Currency Future	138.0000	141.0000	2.174	0	0	0
02/06/2009	\$ / R 2009/09/14	13.70	Put	Currency Future	5,570.0000	5,527.0000	(0.772)	0	0	0
02/06/2009	\$ / R 2009/09/14	11.35	Put	Currency Future	3,248.0000	3,205.0000	(1.324)	0	0	0
02/06/2009	\$ / R 2009/09/14	15.15	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
02/06/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	2,713.0000	2,671.0000	(1.548)	0	0	0
02/06/2009	\$ / R 2009/09/14	13.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
02/06/2009	\$ / R 2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/09/14	11.35	Call	Currency Future	31.0000	31.0000	-	0	0	0
02/06/2009	\$ / R 2009/09/14	7.65	Call	Currency Future	660.0000	687.0000	4.091	0	0	0
02/06/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	104.0000	106.0000	1.923	0	0	0
02/06/2009	\$ / R 2009/09/14	3.20	Call	Currency Future	4,933.0000	4,975.0000	0.851	0	0	0
02/06/2009	\$ / R 2009/09/14	9.10	Put	Currency Future	1,138.0000	1,100.0000	(3.339)	0	0	0
02/06/2009	\$ / R 2009/09/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	1,997.0000	1,956.0000	(2.053)	0	0	0
02/06/2009	\$ / R 2009/09/14	9.40	Call	Currency Future	133.0000	136.0000	2.256	0	0	0
02/06/2009	\$ / R 2009/09/14	7.65	Put	Currency Future	177.0000	161.0000	(9.040)	0	0	0
02/06/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	1,671.0000	1,631.0000	(2.394)	0	0	0
02/06/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	2,092.0000	2,050.0000	(2.008)	0	0	0
02/06/2009	\$ / R 2009/09/14	3.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/09/14	9.00	Put	Currency Future	1,053.0000	1,016.0000	(3.514)	0	0	0
02/06/2009	\$ / R 2009/09/14	4.90	Call	Currency Future	3,233.0000	3,275.0000	1.299	0	0	0
02/06/2009	\$ / R 2009/09/14	9.35	Put	Currency Future	1,356.0000	1,316.0000	(2.950)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	\$ / R 2009/09/14	4.65	Call	Currency Future	3,483.0000	3,525.0000	1.206	0	0	0
02/06/2009	\$ / R 2009/09/14	7.70	Put	Currency Future	196.0000	179.0000	(8.673)	0	0	0
02/06/2009	\$ / R 2009/09/14	9.35	Call	Currency Future	138.0000	141.0000	2.174	0	0	0
02/06/2009	\$ / R 2009/09/14	3.15	Call	Currency Future	4,983.0000	5,025.0000	0.843	0	0	0
02/06/2009	\$ / R 2009/09/14	6.65	Put	Currency Future	17.0000	17.0000	-	0	0	0
02/06/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	74.0000	75.0000	1.351	0	0	0
02/06/2009	\$ / R 2009/09/14	7.70	Call	Currency Future	629.0000	655.0000	4.134	0	0	0
02/06/2009	\$ / R 2009/09/14	6.40	Call	Currency Future	1,745.0000	1,787.0000	2.407	0	0	0
02/06/2009	\$ / R 2009/09/14	11.20	Call	Currency Future	35.0000	35.0000	-	0	0	0
02/06/2009	\$ / R 2009/09/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/09/14	6.65	Call	Currency Future	1,500.0000	1,542.0000	2.800	0	0	0
02/06/2009	\$ / R 2009/09/14	9.05	Call	Currency Future	178.0000	183.0000	2.809	0	0	0
02/06/2009	\$ / R 2009/09/14	9.00	Call	Currency Future	186.0000	191.0000	2.688	0	0	0
02/06/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	3,005.0000	2,962.0000	(1.431)	0	0	0
02/06/2009	\$ / R 2009/09/14	6.15	Call	Currency Future	1,992.0000	2,034.0000	2.108	0	0	0
02/06/2009	\$ / R 2009/09/14	8.70	Call	Currency Future	241.0000	248.0000	2.905	0	0	0
02/06/2009	\$ / R 2009/09/14	7.15	Call	Currency Future	1,045.0000	1,079.0000	3.254	0	0	0
02/06/2009	\$ / R 2009/09/14	6.20	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
02/06/2009	\$ / R 2009/09/14	9.10	Call	Currency Future	171.0000	175.0000	2.339	0	0	0
02/06/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	38.0000	38.0000	-	0	0	0
02/06/2009	\$ / R 2009/09/14	8.85	Call	Currency Future	211.0000	217.0000	2.844	0	0	0
02/06/2009	\$ / R 2009/09/14	6.15	Put	Currency Future	9.0000	9.0000	-	0	0	0
02/06/2009	\$ / R 2009/09/14	8.70	Put	Currency Future	808.0000	773.0000	(4.332)	0	0	0
02/06/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	46.0000	46.0000	-	0	0	0
02/06/2009	\$ / R 2009/09/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/09/14	12.80	Put	Currency Future	4,675.0000	4,632.0000	(0.920)	0	0	0
02/06/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	2,044.0000	2,003.0000	(2.006)	0	0	0
02/06/2009	\$ / R 2009/09/14	8.85	Put	Currency Future	928.0000	892.0000	(3.879)	0	0	0
02/06/2009	\$ / R 2009/09/14	3.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/09/14	11.70	Call	Currency Future	23.0000	23.0000	-	0	0	0
02/06/2009	\$ / R 2009/09/14	9.05	Put	Currency Future	1,095.0000	1,058.0000	(3.379)	0	0	0
02/06/2009	\$ / R 2009/09/14	4.70	Call	Currency Future	3,433.0000	3,475.0000	1.223	0	0	0
02/06/2009	\$ / R 2009/09/14	11.20	Put	Currency Future	3,102.0000	3,060.0000	(1.354)	0	0	0
02/06/2009	\$ / R 2009/09/14	8.95	Call	Currency Future	194.0000	199.0000	2.577	0	0	0
02/06/2009	\$ / R 2009/09/14	11.70	Put	Currency Future	3,591.0000	3,547.0000	(1.225)	0	0	0
02/06/2009	\$ / R 2009/09/14	6.20	Call	Currency Future	1,942.0000	1,985.0000	2.214	0	0	0

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02/06/2009	\$ / R 2009/09/14	12.70	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
02/06/2009	\$ / R 2009/09/14	12.20	Call	Currency Future	15.0000	15.0000	-	0	0	0
02/06/2009	\$ / R 2009/09/14	11.65	Call	Currency Future	24.0000	24.0000	-	0	0	0
02/06/2009	\$ / R 2009/09/14	15.40	Put	Currency Future	7,268.0000	7,225.0000	(0.592)	0	0	0
02/06/2009	\$ / R 2009/09/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	77.0000	78.0000	1.299	0	0	0
02/06/2009	\$ / R 2009/09/14	11.65	Put	Currency Future	3,542.0000	3,498.0000	(1.242)	0	0	0
02/06/2009	\$ / R 2009/09/14	12.70	Put	Currency Future	4,576.0000	4,533.0000	(0.940)	0	0	0
02/06/2009	\$ / R 2009/09/14	6.45	Call	Currency Future	1,696.0000	1,738.0000	2.476	0	0	0
02/06/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	80.0000	81.0000	1.250	0	0	0
02/06/2009	\$ / R 2009/09/14	7.15	Put	Currency Future	62.0000	54.0000	(12.903)	0	0	0
02/06/2009	\$ / R 2009/09/14	6.45	Put	Currency Future	13.0000	13.0000	-	0	0	0
02/06/2009	\$ / R 2009/09/14	9.25	Put	Currency Future	1,268.0000	1,229.0000	(3.076)	0	0	0
02/06/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	2,956.0000	2,914.0000	(1.421)	0	0	0
02/06/2009	\$ / R 2009/09/14	12.60	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
02/06/2009	\$ / R 2009/09/14	9.20	Put	Currency Future	1,224.0000	1,186.0000	(3.105)	0	0	0
02/06/2009	\$ / R 2009/09/14	13.90	Put	Currency Future	5,770.0000	5,727.0000	(0.745)	0	0	0
02/06/2009	\$ / R 2009/09/14	11.25	Call	Currency Future	34.0000	33.0000	(2.941)	0	0	0
02/06/2009	\$ / R 2009/09/14	12.60	Put	Currency Future	4,477.0000	4,434.0000	(0.960)	0	0	0
02/06/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	39.0000	39.0000	-	0	0	0
02/06/2009	\$ / R 2009/09/14	7.80	Call	Currency Future	571.0000	594.0000	4.028	0	0	0
02/06/2009	\$ / R 2009/09/14	12.40	Put	Currency Future	4,280.0000	4,237.0000	(1.005)	0	0	0
02/06/2009	\$ / R 2009/09/14	11.25	Put	Currency Future	3,151.0000	3,108.0000	(1.365)	0	0	0
02/06/2009	\$ / R 2009/09/14	6.70	Call	Currency Future	1,453.0000	1,494.0000	2.822	0	0	0
02/06/2009	\$ / R 2009/09/14	7.80	Put	Currency Future	238.0000	219.0000	(7.983)	0	0	0
02/06/2009	\$ / R 2009/09/14	9.20	Call	Currency Future	157.0000	161.0000	2.548	0	0	0
02/06/2009	\$ / R 2009/09/14	12.65	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
02/06/2009	\$ / R 2009/09/14	11.80	Call	Currency Future	21.0000	21.0000	-	0	0	0
02/06/2009	\$ / R 2009/09/14	7.20	Call	Currency Future	1,003.0000	1,037.0000	3.390	0	0	0
02/06/2009	\$ / R 2009/09/14	11.80	Put	Currency Future	3,689.0000	3,646.0000	(1.166)	0	0	0
02/06/2009	\$ / R 2009/09/14	7.30	Put	Currency Future	88.0000	78.0000	(11.364)	0	0	0
02/06/2009	\$ / R 2009/09/14	6.95	Call	Currency Future	1,221.0000	1,260.0000	3.194	0	0	0
02/06/2009	\$ / R 2009/09/14	6.80	Put	Currency Future	26.0000	24.0000	(7.692)	0	0	0
02/06/2009	\$ / R 2009/09/14	11.60	Put	Currency Future	3,493.0000	3,449.0000	(1.260)	0	0	0
02/06/2009	\$ / R 2009/09/14	7.30	Call	Currency Future	921.0000	953.0000	3.474	0	0	0
02/06/2009	\$ / R 2009/09/14	6.40	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0

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02/06/2009	\$ / R 2009/09/14	12.65	Put	Currency Future	4,527.0000	4,484.0000	(0.950)	0	0	0
02/06/2009	\$ / R 2009/09/14	6.80	Call	Currency Future	1,359.0000	1,400.0000	3.017	0	0	0
02/06/2009	\$ / R 2009/09/14	7.90	Call	Currency Future	517.0000	538.0000	4.062	0	0	0
02/06/2009	\$ / R 2009/09/14	6.95	Put	Currency Future	39.0000	35.0000	(10.256)	0	0	0
02/06/2009	\$ / R 2009/09/14	7.45	Put	Currency Future	121.0000	108.0000	(10.744)	0	0	0
02/06/2009	\$ / R 2009/09/14	12.80	Call	Currency Future	8.0000	8.0000	-	0	0	0
02/06/2009	\$ / R 2009/09/14	12.40	Call	Currency Future	12.0000	12.0000	-	0	0	0
02/06/2009	\$ / R 2009/09/14	12.75	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
02/06/2009	\$ / R 2009/09/14	7.90	Put	Currency Future	284.0000	263.0000	(7.394)	0	0	0
02/06/2009	\$ / R 2009/09/14	11.75	Put	Currency Future	3,640.0000	3,596.0000	(1.209)	0	0	0
02/06/2009	\$ / R 2009/09/14	13.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
02/06/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	1,903.0000	1,862.0000	(2.154)	0	0	0
02/06/2009	\$ / R 2009/09/14	12.75	Put	Currency Future	4,626.0000	4,583.0000	(0.930)	0	0	0
02/06/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	86.0000	87.0000	1.163	0	0	0
02/06/2009	\$ / R 2009/09/14	11.75	Call	Currency Future	22.0000	22.0000	-	0	0	0
02/06/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	1,810.0000	1,769.0000	(2.265)	0	0	0
02/06/2009	\$ / R 2009/09/14	7.75	Put	Currency Future	217.0000	198.0000	(8.756)	0	0	0
02/06/2009	\$ / R 2009/09/14	12.45	Put	Currency Future	4,329.0000	4,286.0000	(0.993)	0	0	0
02/06/2009	\$ / R 2009/09/14	7.95	Call	Currency Future	492.0000	512.0000	4.065	0	0	0
02/06/2009	\$ / R 2009/09/14	7.95	Put	Currency Future	309.0000	286.0000	(7.443)	0	0	0
02/06/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	93.0000	94.0000	1.075	0	0	0
02/06/2009	\$ / R 2009/09/14	8.45	Call	Currency Future	302.0000	313.0000	3.642	0	0	0
02/06/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	1,444.0000	1,405.0000	(2.701)	0	0	0
02/06/2009	\$ / R 2009/09/14	8.45	Put	Currency Future	620.0000	588.0000	(5.161)	0	0	0
02/06/2009	\$ / R 2009/09/14	7.75	Call	Currency Future	599.0000	624.0000	4.174	0	0	0
02/06/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	127.0000	130.0000	2.362	0	0	0
02/06/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	46.0000	46.0000	-	0	0	0
02/06/2009	\$ / R 2009/09/14	9.25	Call	Currency Future	150.0000	154.0000	2.667	0	0	0
02/06/2009	\$ / R 2009/09/14	11.45	Call	Currency Future	28.0000	28.0000	-	0	0	0
02/06/2009	\$ / R 2009/09/14	8.10	Put	Currency Future	390.0000	364.0000	(6.667)	0	0	0
02/06/2009	\$ / R 2009/09/14	7.45	Call	Currency Future	804.0000	834.0000	3.731	0	0	0
02/06/2009	\$ / R 2009/09/14	6.75	Call	Currency Future	1,406.0000	1,447.0000	2.916	0	0	0
02/06/2009	\$ / R 2009/09/14	9.10	Put	Currency Future	1,138.0000	1,100.0000	(3.339)	0	0	0
02/06/2009	\$ / R 2009/09/14	12.45	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
02/06/2009	\$ / R 2009/09/14	6.75	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
02/06/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	2,713.0000	2,671.0000	(1.548)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	\$ / R 2009/09/14	11.60	Call	Currency Future	25.0000	25.0000	-	0	0	0
02/06/2009	\$ / R 2009/09/14	8.10	Call	Currency Future	423.0000	439.0000	3.783	0	0	0
02/06/2009	\$ / R 2009/09/14	11.45	Put	Currency Future	3,346.0000	3,303.0000	(1.285)	0	0	0
02/06/2009	\$ / R 2009/09/14	7.10	Put	Currency Future	55.0000	49.0000	(10.909)	0	0	0
02/06/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	2,810.0000	2,768.0000	(1.495)	0	0	0
02/06/2009	\$ / R 2009/09/14	6.60	Put	Currency Future	16.0000	16.0000	-	0	0	0
02/06/2009	\$ / R 2009/09/14	12.50	Put	Currency Future	4,378.0000	4,335.0000	(0.982)	0	0	0
02/06/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	3,005.0000	2,962.0000	(1.431)	0	0	0
02/06/2009	\$ / R 2009/09/14	6.70	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
02/06/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	43.0000	43.0000	-	0	0	0
02/06/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	1,534.0000	1,494.0000	(2.608)	0	0	0
02/06/2009	\$ / R 2009/09/14	7.10	Call	Currency Future	1,088.0000	1,124.0000	3.309	0	0	0
02/06/2009	\$ / R 2009/09/14	11.50	Call	Currency Future	27.0000	27.0000	-	0	0	0
02/06/2009	\$ / R 2009/09/14	11.50	Put	Currency Future	3,395.0000	3,352.0000	(1.267)	0	0	0
02/06/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	127.0000	130.0000	2.362	0	0	0
02/06/2009	\$ / R 2009/09/14	7.50	Put	Currency Future	133.0000	120.0000	(9.774)	0	0	0
02/06/2009	\$ / R 2009/09/14	9.15	Put	Currency Future	1,181.0000	1,143.0000	(3.218)	0	0	0
02/06/2009	\$ / R 2009/09/14	7.20	Put	Currency Future	70.0000	61.0000	(12.857)	0	0	0
02/06/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	1,444.0000	1,405.0000	(2.701)	0	0	0
02/06/2009	\$ / R 2009/09/14	6.60	Call	Currency Future	1,549.0000	1,591.0000	2.711	0	0	0
02/06/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	117.0000	120.0000	2.564	0	0	0
02/06/2009	\$ / R 2009/09/14	8.20	Call	Currency Future	383.0000	397.0000	3.655	0	0	0
02/06/2009	\$ / R 2009/09/14	8.40	Put	Currency Future	584.0000	553.0000	(5.308)	0	0	0
02/06/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	38.0000	38.0000	-	0	0	0
02/06/2009	\$ / R 2009/09/14	9.10	Call	Currency Future	171.0000	175.0000	2.339	0	0	0
02/06/2009	\$ / R 2009/09/14	9.15	Call	Currency Future	164.0000	168.0000	2.439	0	0	0
02/06/2009	\$ / R 2009/09/14	7.50	Call	Currency Future	766.0000	795.0000	3.786	0	0	0
02/06/2009	\$ / R 2009/09/14	12.50	Call	Currency Future	11.0000	11.0000	-	0	0	0
02/06/2009	\$ / R 2009/09/14	8.20	Put	Currency Future	450.0000	422.0000	(6.222)	0	0	0
02/06/2009	\$ / R 2009/09/14	7.00	Call	Currency Future	1,176.0000	1,214.0000	3.231	0	0	0
02/06/2009	\$ / R 2009/09/14	8.95	Put	Currency Future	1,011.0000	974.0000	(3.660)	0	0	0
02/06/2009	\$ / R 2009/09/14	7.00	Put	Currency Future	44.0000	39.0000	(11.364)	0	0	0
02/06/2009	\$ / R 2009/09/14	6.90	Call	Currency Future	1,267.0000	1,306.0000	3.078	0	0	0
02/06/2009	\$ / R 2009/09/14	6.50	Call	Currency Future	1,647.0000	1,689.0000	2.550	0	0	0
02/06/2009	\$ / R 2009/09/14	6.50	Put	Currency Future	14.0000	14.0000	-	0	0	0
02/06/2009	\$ / R 2009/09/14	12.25	Put	Currency Future	4,132.0000	4,089.0000	(1.041)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	\$ / R	2009/09/14	7.40	Call	Currency Future	842.0000	872.0000	3.563	0	0	0
02/06/2009	\$ / R	2009/09/14	6.30	Call	Currency Future	1,844.0000	1,886.0000	2.278	0	0	0
02/06/2009	\$ / R	2009/09/14	6.25	Put	Currency Future	10.0000	10.0000	-	0	0	0
02/06/2009	\$ / R	2009/09/14	12.25	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
02/06/2009	\$ / R	2009/09/14	6.25	Call	Currency Future	1,893.0000	1,935.0000	2.219	0	0	0
02/06/2009	\$ / R	2009/09/14	6.30	Put	Currency Future	11.0000	11.0000	-	0	0	0
02/06/2009	\$ / R	2009/09/14	12.30	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
02/06/2009	\$ / R	2009/09/14	6.90	Put	Currency Future	34.0000	31.0000	(8.824)	0	0	0
02/06/2009	\$ / R	2009/09/14	7.40	Put	Currency Future	109.0000	97.0000	(11.009)	0	0	0
02/06/2009	\$ / R	2009/09/14	8.40	Call	Currency Future	317.0000	328.0000	3.470	0	0	0
02/06/2009	\$ / R	2009/09/14	12.30	Put	Currency Future	4,181.0000	4,138.0000	(1.028)	0	0	0
02/06/2009	\$ / R	2009/12/14			Currency Future	8.2575	8.3018	0.536	8.4200	8.3300	14,609
02/06/2009	\$ / R	2009/12/14	8.65	Call	Currency Future	436.0000	448.0000	2.752	0	0	0
02/06/2009	\$ / R	2009/12/14	8.65	Put	Currency Future	829.0000	796.0000	(3.981)	0	0	0
02/06/2009	\$ / R	2009/12/14	10.45	Put	Currency Future	2,349.0000	2,307.0000	(1.788)	0	0	0
02/06/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	330.0000	337.0000	2.121	0	0	0
02/06/2009	\$ / R	2009/12/14	9.10	Put	Currency Future	1,172.0000	1,135.0000	(3.157)	0	0	0
02/06/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	451.0000	462.0000	2.439	0	0	0
02/06/2009	\$ / R	2009/12/14	9.50	Call	Currency Future	262.0000	267.0000	1.908	0	0	1,000
02/06/2009	\$ / R	2009/12/14	9.55	Call	Currency Future	255.0000	260.0000	1.961	0	0	0
02/06/2009	\$ / R	2009/12/14	10.00	Put	Currency Future	1,941.0000	1,901.0000	(2.061)	0	0	0
02/06/2009	\$ / R	2009/12/14	10.50	Call	Currency Future	153.0000	155.0000	1.307	0	0	0
02/06/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	52.0000	49.0000	(5.769)	0	0	0
02/06/2009	\$ / R	2009/12/14	9.50	Put	Currency Future	1,504.0000	1,465.0000	(2.593)	0	0	0
02/06/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	1,253.0000	1,216.0000	(2.953)	0	0	0
02/06/2009	\$ / R	2009/12/14	10.50	Put	Currency Future	2,395.0000	2,353.0000	(1.754)	0	0	0
02/06/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	2,442.0000	2,399.0000	(1.761)	0	0	0
02/06/2009	\$ / R	2009/12/14	12.20	Put	Currency Future	4,011.0000	3,965.0000	(1.147)	0	0	0
02/06/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	550.0000	565.0000	2.727	0	0	0
02/06/2009	\$ / R	2009/12/14	8.60	Put	Currency Future	793.0000	761.0000	(4.035)	0	0	0
02/06/2009	\$ / R	2009/12/14	10.05	Call	Currency Future	193.0000	197.0000	2.073	0	0	0
02/06/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	188.0000	192.0000	2.128	0	0	0
02/06/2009	\$ / R	2009/12/14	12.20	Call	Currency Future	68.0000	67.0000	(1.471)	0	0	0
02/06/2009	\$ / R	2009/12/14	10.05	Put	Currency Future	1,986.0000	1,945.0000	(2.064)	0	0	0
02/06/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	2,674.0000	2,632.0000	(1.571)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	2,031.0000	1,990.0000	(2.019)	0	0	0
02/06/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	4,594.0000	4,547.0000	(1.023)	0	0	0
02/06/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	592.0000	563.0000	(4.899)	0	0	0
02/06/2009	\$ / R 2009/12/14	11.15	Call	Currency Future	111.0000	112.0000	0.901	0	0	0
02/06/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	40.0000	36.0000	(10.000)	0	0	0
02/06/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	320.0000	327.0000	2.188	0	0	0
02/06/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	5,182.0000	5,134.0000	(0.926)	0	0	0
02/06/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	210.0000	214.0000	1.905	210	210	10,905
02/06/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	466.0000	478.0000	2.575	0	0	0
02/06/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	149.0000	151.0000	1.342	0	0	9,530
02/06/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	285.0000	291.0000	2.105	0	0	0
02/06/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	4,107.0000	4,062.0000	(1.096)	0	0	0
02/06/2009	\$ / R 2009/12/14	11.75	Call	Currency Future	85.0000	85.0000	-	0	0	0
02/06/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	569.0000	586.0000	2.988	0	0	0
02/06/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	5,281.0000	5,233.0000	(0.909)	0	0	0
02/06/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	216.0000	221.0000	2.315	0	0	0
02/06/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	1,897.0000	1,857.0000	(2.109)	0	0	0
02/06/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	33.0000	29.0000	(12.121)	0	0	0
02/06/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	1,853.0000	1,813.0000	(2.159)	0	0	0
02/06/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	1,809.0000	1,769.0000	(2.211)	0	0	0
02/06/2009	\$ / R 2009/12/14	10.75	Call	Currency Future	135.0000	137.0000	1.481	0	0	0
02/06/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	1,377.0000	1,339.0000	(2.760)	0	0	0
02/06/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	65.0000	63.0000	(3.077)	65	65	904
02/06/2009	\$ / R 2009/12/14	10.75	Put	Currency Future	2,628.0000	2,585.0000	(1.636)	0	0	0
02/06/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	204.0000	208.0000	1.961	0	0	0
02/06/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	79.0000	79.0000	-	0	0	0
02/06/2009	\$ / R 2009/12/14	11.75	Put	Currency Future	3,578.0000	3,533.0000	(1.258)	0	0	0
02/06/2009	\$ / R 2009/12/14	7.40	Call	Currency Future	1,038.0000	1,065.0000	2.601	0	0	13,513
02/06/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	1,765.0000	1,725.0000	(2.266)	0	0	0
02/06/2009	\$ / R 2009/12/14	13.50	Call	Currency Future	38.0000	35.0000	(7.895)	0	0	0
02/06/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	372.0000	381.0000	2.419	0	0	0
02/06/2009	\$ / R 2009/12/14	11.15	Put	Currency Future	3,004.0000	2,960.0000	(1.465)	0	0	0
02/06/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	49.0000	46.0000	(6.122)	0	0	0
02/06/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	451.0000	462.0000	2.439	0	0	0
02/06/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,335.0000	1,297.0000	(2.846)	0	0	0
02/06/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	223.0000	227.0000	1.794	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	\$ / R 2009/12/14	10.40	Call	Currency Future	161.0000	163.0000	1.242	0	0	0
02/06/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	4,302.0000	4,255.0000	(1.093)	0	0	0
02/06/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	3,721.0000	3,677.0000	(1.182)	0	0	0
02/06/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	793.0000	761.0000	(4.035)	0	0	0
02/06/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	939.0000	904.0000	(3.727)	0	0	0
02/06/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	47.0000	44.0000	(6.383)	0	0	9,530
02/06/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	59.0000	57.0000	(3.390)	0	0	0
02/06/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	3,673.0000	3,629.0000	(1.198)	0	0	0
02/06/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	902.0000	868.0000	(3.769)	0	0	0
02/06/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	1,015.0000	979.0000	(3.547)	0	0	0
02/06/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	396.0000	406.0000	2.525	0	0	0
02/06/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	376.0000	352.0000	(6.383)	0	0	0
02/06/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	288.0000	267.0000	(7.292)	0	0	0
02/06/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	293.0000	299.0000	2.048	0	0	0
02/06/2009	\$ / R 2009/12/14	10.40	Put	Currency Future	2,303.0000	2,261.0000	(1.824)	0	0	0
02/06/2009	\$ / R 2009/12/14	13.00	Put	Currency Future	4,790.0000	4,742.0000	(1.002)	0	0	0
02/06/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	45.0000	42.0000	(6.667)	0	0	0
02/06/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	845.0000	868.0000	2.722	0	0	0
02/06/2009	\$ / R 2009/12/14	9.00	Put	Currency Future	1,093.0000	1,056.0000	(3.385)	0	0	0
02/06/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	311.0000	317.0000	1.929	0	0	0
02/06/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	132.0000	133.0000	0.758	0	0	0
02/06/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	4,888.0000	4,840.0000	(0.982)	0	0	0
02/06/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	3,146.0000	3,102.0000	(1.399)	0	0	0
02/06/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	361.0000	370.0000	2.493	0	0	0
02/06/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	350.0000	358.0000	2.286	0	0	0
02/06/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	35.0000	32.0000	(8.571)	0	0	0
02/06/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	104.0000	104.0000	-	0	0	0
02/06/2009	\$ / R 2009/12/14	7.40	Put	Currency Future	180.0000	163.0000	(9.444)	0	0	0
02/06/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	1,419.0000	1,381.0000	(2.678)	0	0	0
02/06/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	5,478.0000	5,430.0000	(0.876)	0	0	0
02/06/2009	\$ / R 2009/12/14	13.90	Put	Currency Future	5,675.0000	5,627.0000	(0.846)	0	0	0
02/06/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	409.0000	419.0000	2.445	0	0	0
02/06/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	372.0000	381.0000	2.419	0	0	13,513
02/06/2009	\$ / R 2009/12/14	10.60	Call	Currency Future	145.0000	147.0000	1.379	0	0	0
02/06/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	104.0000	104.0000	-	0	0	0
02/06/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	3,530.0000	3,485.0000	(1.275)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	1,015.0000	979.0000	(3.547)	0	0	0
02/06/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	1,212.0000	1,175.0000	(3.053)	0	0	0
02/06/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	199.0000	203.0000	2.010	0	0	0
02/06/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	2,488.0000	2,445.0000	(1.728)	0	0	0
02/06/2009	\$ / R 2009/12/14	11.10	Put	Currency Future	2,956.0000	2,913.0000	(1.455)	0	0	0
02/06/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	4,692.0000	4,645.0000	(1.002)	0	0	0
02/06/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	1,053.0000	1,018.0000	(3.324)	0	0	0
02/06/2009	\$ / R 2009/12/14	10.65	Put	Currency Future	2,534.0000	2,492.0000	(1.657)	0	0	0
02/06/2009	\$ / R 2009/12/14	11.10	Call	Currency Future	114.0000	115.0000	0.877	0	0	0
02/06/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	4,107.0000	4,062.0000	(1.096)	0	0	0
02/06/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	87.0000	87.0000	-	0	0	0
02/06/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	977.0000	942.0000	(3.582)	0	0	0
02/06/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,335.0000	1,297.0000	(2.846)	0	0	0
02/06/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	277.0000	282.0000	1.805	0	0	0
02/06/2009	\$ / R 2009/12/14	11.20	Put	Currency Future	3,051.0000	3,008.0000	(1.409)	0	0	0
02/06/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	423.0000	433.0000	2.364	0	0	0
02/06/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	384.0000	393.0000	2.344	0	0	0
02/06/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	561.0000	534.0000	(4.813)	0	0	0
02/06/2009	\$ / R 2009/12/14	10.65	Call	Currency Future	142.0000	144.0000	1.408	0	0	0
02/06/2009	\$ / R 2009/12/14	11.50	Put	Currency Future	3,337.0000	3,293.0000	(1.319)	0	0	0
02/06/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	865.0000	831.0000	(3.931)	0	0	0
02/06/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	268.0000	247.0000	(7.836)	0	0	0
02/06/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	2,257.0000	2,216.0000	(1.817)	0	0	0
02/06/2009	\$ / R 2009/12/14	10.30	Call	Currency Future	169.0000	172.0000	1.775	0	0	0
02/06/2009	\$ / R 2009/12/14	10.70	Put	Currency Future	2,581.0000	2,538.0000	(1.666)	0	0	0
02/06/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	3,146.0000	3,102.0000	(1.399)	0	0	0
02/06/2009	\$ / R 2009/12/14	11.20	Call	Currency Future	109.0000	109.0000	-	0	0	0
02/06/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	309.0000	287.0000	(7.120)	0	0	0
02/06/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	37.0000	33.0000	(10.811)	0	0	0
02/06/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	875.0000	899.0000	2.743	0	0	0
02/06/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	361.0000	370.0000	2.493	0	0	0
02/06/2009	\$ / R 2009/12/14	10.70	Call	Currency Future	139.0000	140.0000	0.719	0	0	0
02/06/2009	\$ / R 2009/12/14	11.50	Call	Currency Future	95.0000	95.0000	-	0	0	0
02/06/2009	\$ / R 2009/12/14	7.85	Call	Currency Future	760.0000	782.0000	2.895	0	0	0
02/06/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	63.0000	62.0000	(1.587)	0	0	0
02/06/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	106.0000	107.0000	0.943	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	1,053.0000	1,018.0000	(3.324)	0	0	0
02/06/2009	\$ / R 2009/12/14	13.45	Call	Currency Future	39.0000	35.0000	(10.256)	0	0	0
02/06/2009	\$ / R 2009/12/14	12.95	Call	Currency Future	48.0000	45.0000	(6.250)	0	0	0
02/06/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	81.0000	81.0000	-	0	0	0
02/06/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	293.0000	299.0000	2.048	0	0	0
02/06/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	309.0000	287.0000	(7.120)	0	0	0
02/06/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	89.0000	89.0000	-	0	0	0
02/06/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	3,099.0000	3,055.0000	(1.420)	0	0	0
02/06/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	423.0000	433.0000	2.364	0	0	0
02/06/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	1,547.0000	1,508.0000	(2.521)	0	0	0
02/06/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	65.0000	63.0000	(3.077)	0	0	10,100
02/06/2009	\$ / R 2009/12/14	10.25	Call	Currency Future	174.0000	177.0000	1.724	0	0	0
02/06/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	2,909.0000	2,866.0000	(1.478)	0	0	0
02/06/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	658.0000	677.0000	2.888	0	0	0
02/06/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	865.0000	831.0000	(3.931)	0	0	0
02/06/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,462.0000	1,423.0000	(2.668)	0	0	0
02/06/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	183.0000	186.0000	1.639	0	0	0
02/06/2009	\$ / R 2009/12/14	10.25	Put	Currency Future	2,166.0000	2,125.0000	(1.893)	0	0	0
02/06/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	41.0000	37.0000	(9.756)	0	0	0
02/06/2009	\$ / R 2009/12/14	3.55	Call	Currency Future	4,708.0000	4,752.0000	0.935	0	0	0
02/06/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	117.0000	118.0000	0.855	0	0	0
02/06/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	3,673.0000	3,629.0000	(1.198)	0	0	0
02/06/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	758.0000	726.0000	(4.222)	0	0	0
02/06/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	2,076.0000	2,035.0000	(1.975)	0	0	0
02/06/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	165.0000	167.0000	1.212	0	0	0
02/06/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	816.0000	839.0000	2.819	0	0	0
02/06/2009	\$ / R 2009/12/14	7.85	Put	Currency Future	353.0000	330.0000	(6.516)	0	0	0
02/06/2009	\$ / R 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	3,481.0000	3,437.0000	(1.264)	0	0	0
02/06/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	5,577.0000	5,528.0000	(0.879)	0	0	0
02/06/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	269.0000	275.0000	2.230	0	0	0
02/06/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	188.0000	192.0000	2.128	0	0	0
02/06/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	63.0000	62.0000	(1.587)	0	0	0
02/06/2009	\$ / R 2009/12/14	5.05	Call	Currency Future	3,212.0000	3,257.0000	1.401	0	0	0
02/06/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	66.0000	65.0000	(1.515)	0	0	0
02/06/2009	\$ / R 2009/12/14	13.80	Call	Currency Future	34.0000	30.0000	(11.765)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	\$ / R 2009/12/14	11.00	Put	Currency Future	2,862.0000	2,819.0000	(1.502)	0	0	0
02/06/2009	\$ / R 2009/12/14	11.60	Put	Currency Future	3,433.0000	3,389.0000	(1.282)	0	0	0
02/06/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,133.0000	5,085.0000	(0.935)	0	0	0
02/06/2009	\$ / R 2009/12/14	5.05	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
02/06/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	4,059.0000	4,013.0000	(1.133)	0	0	0
02/06/2009	\$ / R 2009/12/14	7.80	Call	Currency Future	788.0000	810.0000	2.792	0	0	0
02/06/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	157.0000	159.0000	1.274	0	0	0
02/06/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	50.0000	48.0000	(4.000)	0	0	0
02/06/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	497.0000	511.0000	2.817	0	0	0
02/06/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	2,121.0000	2,080.0000	(1.933)	0	0	0
02/06/2009	\$ / R 2009/12/14	13.45	Put	Currency Future	5,232.0000	5,184.0000	(0.917)	0	0	0
02/06/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	734.0000	754.0000	2.725	0	0	0
02/06/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	451.0000	426.0000	(5.543)	0	0	0
02/06/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	178.0000	181.0000	1.685	0	0	0
02/06/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	1,294.0000	1,256.0000	(2.937)	0	0	0
02/06/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,462.0000	1,423.0000	(2.668)	0	0	0
02/06/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	977.0000	942.0000	(3.582)	0	0	0
02/06/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	1,809.0000	1,769.0000	(2.211)	0	0	0
02/06/2009	\$ / R 2009/12/14	11.00	Call	Currency Future	119.0000	121.0000	1.681	0	0	0
02/06/2009	\$ / R 2009/12/14	11.60	Call	Currency Future	91.0000	91.0000	-	0	0	0
02/06/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	1,390.0000	1,428.0000	2.734	0	0	0
02/06/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	816.0000	839.0000	2.819	0	0	0
02/06/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	4,643.0000	4,596.0000	(1.012)	0	0	0
02/06/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	690.0000	659.0000	(4.493)	0	0	0
02/06/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	384.0000	393.0000	2.344	0	0	0
02/06/2009	\$ / R 2009/12/14	15.30	Put	Currency Future	7,060.0000	7,012.0000	(0.680)	0	0	0
02/06/2009	\$ / R 2009/12/14	14.05	Put	Currency Future	5,824.0000	5,775.0000	(0.841)	0	0	0
02/06/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	532.0000	546.0000	2.632	0	0	0
02/06/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,156.0000	4,110.0000	(1.107)	0	0	0
02/06/2009	\$ / R 2009/12/14	6.55	Call	Currency Future	1,745.0000	1,788.0000	2.464	0	0	0
02/06/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,156.0000	4,110.0000	(1.107)	0	0	0
02/06/2009	\$ / R 2009/12/14	14.05	Call	Currency Future	31.0000	27.0000	(12.903)	0	0	0
02/06/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	2,909.0000	2,866.0000	(1.478)	0	0	0
02/06/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	83.0000	76.0000	(8.434)	0	0	0
02/06/2009	\$ / R 2009/12/14	15.55	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
02/06/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	302.0000	308.0000	1.987	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	4,643.0000	4,596.0000	(1.012)	0	0	0
02/06/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	624.0000	594.0000	(4.808)	0	0	0
02/06/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	2,768.0000	2,725.0000	(1.553)	0	0	0
02/06/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	658.0000	677.0000	2.888	0	0	0
02/06/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	2,674.0000	2,632.0000	(1.571)	0	0	0
02/06/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	2,031.0000	1,990.0000	(2.019)	0	0	0
02/06/2009	\$ / R 2009/12/14	13.55	Put	Currency Future	5,330.0000	5,282.0000	(0.901)	0	0	0
02/06/2009	\$ / R 2009/12/14	6.30	Put	Currency Future	21.0000	21.0000	-	0	0	0
02/06/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	117.0000	118.0000	0.855	0	0	0
02/06/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	132.0000	133.0000	0.758	0	0	0
02/06/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	38.0000	34.0000	(10.526)	0	0	0
02/06/2009	\$ / R 2009/12/14	13.75	Put	Currency Future	5,527.0000	5,479.0000	(0.868)	0	0	0
02/06/2009	\$ / R 2009/12/14	6.90	Call	Currency Future	1,433.0000	1,472.0000	2.722	0	0	0
02/06/2009	\$ / R 2009/12/14	6.55	Put	Currency Future	38.0000	36.0000	(5.263)	0	0	0
02/06/2009	\$ / R 2009/12/14	12.95	Put	Currency Future	4,741.0000	4,693.0000	(1.012)	0	0	0
02/06/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	81.0000	81.0000	-	0	0	0
02/06/2009	\$ / R 2009/12/14	15.30	Call	Currency Future	17.0000	14.0000	(17.647)	0	0	0
02/06/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	216.0000	221.0000	2.315	0	0	0
02/06/2009	\$ / R 2009/12/14	6.90	Put	Currency Future	76.0000	70.0000	(7.895)	0	0	0
02/06/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	1,390.0000	1,428.0000	2.734	0	0	0
02/06/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	590.0000	608.0000	3.051	0	0	0
02/06/2009	\$ / R 2009/12/14	8.00	Call	Currency Future	683.0000	702.0000	2.782	0	0	0
02/06/2009	\$ / R 2009/12/14	7.55	Put	Currency Future	230.0000	211.0000	(8.261)	0	0	0
02/06/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	269.0000	275.0000	2.230	0	0	0
02/06/2009	\$ / R 2009/12/14	10.90	Call	Currency Future	125.0000	127.0000	1.600	0	0	0
02/06/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	845.0000	868.0000	2.722	0	0	0
02/06/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	533.0000	506.0000	(5.066)	0	0	0
02/06/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	3,194.0000	3,150.0000	(1.378)	0	0	0
02/06/2009	\$ / R 2009/12/14	5.80	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
02/06/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	83.0000	83.0000	-	0	0	0
02/06/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	708.0000	728.0000	2.825	0	0	0
02/06/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	77.0000	77.0000	-	0	0	0
02/06/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	50.0000	48.0000	(4.000)	0	0	0
02/06/2009	\$ / R 2009/12/14	6.80	Call	Currency Future	1,520.0000	1,560.0000	2.632	0	0	0
02/06/2009	\$ / R 2009/12/14	15.55	Put	Currency Future	7,307.0000	7,260.0000	(0.643)	0	0	0
02/06/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	3,626.0000	3,581.0000	(1.241)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	425.0000	400.0000	(5.882)	0	0	0
02/06/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	89.0000	89.0000	-	0	0	0
02/06/2009	\$ / R 2009/12/14	6.80	Put	Currency Future	63.0000	58.0000	(7.937)	0	0	0
02/06/2009	\$ / R 2009/12/14	11.35	Call	Currency Future	101.0000	102.0000	0.990	0	0	0
02/06/2009	\$ / R 2009/12/14	7.80	Put	Currency Future	330.0000	308.0000	(6.667)	0	0	0
02/06/2009	\$ / R 2009/12/14	10.30	Put	Currency Future	2,212.0000	2,170.0000	(1.899)	0	0	0
02/06/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	451.0000	426.0000	(5.543)	0	0	0
02/06/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	624.0000	594.0000	(4.808)	0	0	0
02/06/2009	\$ / R 2009/12/14	4.90	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
02/06/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	532.0000	546.0000	2.632	0	0	0
02/06/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	635.0000	653.0000	2.835	0	0	0
02/06/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	3,914.0000	3,869.0000	(1.150)	0	0	0
02/06/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	3,481.0000	3,437.0000	(1.264)	0	0	0
02/06/2009	\$ / R 2009/12/14	14.60	Put	Currency Future	6,368.0000	6,319.0000	(0.769)	0	0	0
02/06/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	83.0000	76.0000	(8.434)	0	0	0
02/06/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	477.0000	452.0000	(5.241)	0	0	0
02/06/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	466.0000	478.0000	2.575	0	0	0
02/06/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	311.0000	317.0000	1.929	0	0	0
02/06/2009	\$ / R 2009/12/14	5.80	Call	Currency Future	2,469.0000	2,515.0000	1.863	0	0	0
02/06/2009	\$ / R 2009/12/14	3.30	Call	Currency Future	4,958.0000	5,002.0000	0.887	0	0	0
02/06/2009	\$ / R 2009/12/14	6.60	Call	Currency Future	1,699.0000	1,741.0000	2.472	0	0	0
02/06/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	3,626.0000	3,581.0000	(1.241)	0	0	0
02/06/2009	\$ / R 2009/12/14	12.55	Call	Currency Future	58.0000	55.0000	(5.172)	0	0	0
02/06/2009	\$ / R 2009/12/14	6.45	Call	Currency Future	1,838.0000	1,881.0000	2.339	0	0	0
02/06/2009	\$ / R 2009/12/14	6.60	Put	Currency Future	42.0000	40.0000	(4.762)	0	0	0
02/06/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	2,076.0000	2,035.0000	(1.975)	0	0	0
02/06/2009	\$ / R 2009/12/14	13.60	Put	Currency Future	5,379.0000	5,331.0000	(0.892)	0	0	0
02/06/2009	\$ / R 2009/12/14	13.75	Call	Currency Future	35.0000	31.0000	(11.429)	0	0	0
02/06/2009	\$ / R 2009/12/14	6.45	Put	Currency Future	30.0000	29.0000	(3.333)	0	0	0
02/06/2009	\$ / R 2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2009/12/14	5.60	Put	Currency Future	9.0000	11.0000	22.222	0	0	0
02/06/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	939.0000	904.0000	(3.727)	0	0	0
02/06/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	690.0000	659.0000	(4.493)	0	0	0
02/06/2009	\$ / R 2009/12/14	7.55	Call	Currency Future	938.0000	963.0000	2.665	0	0	0
02/06/2009	\$ / R 2009/12/14	7.45	Call	Currency Future	1,004.0000	1,030.0000	2.590	0	0	0
02/06/2009	\$ / R 2009/12/14	4.80	Put	Currency Future	3.0000	4.0000	33.333	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
02/06/2009	\$ / R	2009/12/14	15.15	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0
02/06/2009	\$ / R	2009/12/14	15.10	Call	Currency Future	20.0000	16.0000	(20.000)	0	0	0
02/06/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	288.0000	267.0000	(7.292)	0	0	0
02/06/2009	\$ / R	2009/12/14	13.20	Call	Currency Future	43.0000	40.0000	(6.977)	0	0	0
02/06/2009	\$ / R	2009/12/14	8.55	Put	Currency Future	758.0000	726.0000	(4.222)	0	0	0
02/06/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	1,253.0000	1,216.0000	(2.953)	0	0	0
02/06/2009	\$ / R	2009/12/14	8.45	Call	Currency Future	497.0000	511.0000	2.817	0	0	0
02/06/2009	\$ / R	2009/12/14	7.45	Put	Currency Future	196.0000	178.0000	(9.184)	0	0	0
02/06/2009	\$ / R	2009/12/14	10.15	Call	Currency Future	183.0000	186.0000	1.639	0	0	0
02/06/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	83.0000	83.0000	-	0	0	0
02/06/2009	\$ / R	2009/12/14	7.95	Put	Currency Future	400.0000	376.0000	(6.000)	0	0	0
02/06/2009	\$ / R	2009/12/14	9.95	Call	Currency Future	204.0000	208.0000	1.961	0	0	0
02/06/2009	\$ / R	2009/12/14	4.80	Call	Currency Future	3,461.0000	3,506.0000	1.300	0	0	0
02/06/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	52.0000	49.0000	(5.769)	0	0	0
02/06/2009	\$ / R	2009/12/14	12.15	Call	Currency Future	70.0000	69.0000	(1.429)	0	0	0
02/06/2009	\$ / R	2009/12/14	11.95	Put	Currency Future	3,770.0000	3,725.0000	(1.194)	0	0	0
02/06/2009	\$ / R	2009/12/14	5.45	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
02/06/2009	\$ / R	2009/12/14	15.35	Put	Currency Future	7,109.0000	7,062.0000	(0.661)	0	0	0
02/06/2009	\$ / R	2009/12/14	15.10	Put	Currency Future	6,862.0000	6,814.0000	(0.700)	0	0	0
02/06/2009	\$ / R	2009/12/14	6.85	Put	Currency Future	69.0000	64.0000	(7.246)	0	0	0
02/06/2009	\$ / R	2009/12/14	12.40	Put	Currency Future	4,204.0000	4,158.0000	(1.094)	0	0	0
02/06/2009	\$ / R	2009/12/14	13.25	Call	Currency Future	42.0000	39.0000	(7.143)	0	0	0
02/06/2009	\$ / R	2009/12/14	12.55	Put	Currency Future	4,350.0000	4,304.0000	(1.057)	0	0	0
02/06/2009	\$ / R	2009/12/14	14.95	Call	Currency Future	22.0000	18.0000	(18.182)	0	0	0
02/06/2009	\$ / R	2009/12/14	5.85	Put	Currency Future	12.0000	14.0000	16.667	0	0	0
02/06/2009	\$ / R	2009/12/14	5.60	Call	Currency Future	2,667.0000	2,712.0000	1.687	0	0	0
02/06/2009	\$ / R	2009/12/14	13.20	Put	Currency Future	4,986.0000	4,938.0000	(0.963)	0	0	0
02/06/2009	\$ / R	2009/12/14	9.75	Put	Currency Future	1,722.0000	1,681.0000	(2.381)	0	0	0
02/06/2009	\$ / R	2009/12/14	9.95	Put	Currency Future	1,897.0000	1,857.0000	(2.109)	0	0	0
02/06/2009	\$ / R	2009/12/14	4.60	Put	Currency Future	3.0000	3.0000	-	0	0	0
02/06/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	3,721.0000	3,677.0000	(1.182)	0	0	0
02/06/2009	\$ / R	2009/12/14	12.15	Put	Currency Future	3,962.0000	3,917.0000	(1.136)	0	0	0
02/06/2009	\$ / R	2009/12/14	14.95	Put	Currency Future	6,714.0000	6,666.0000	(0.715)	0	0	0
02/06/2009	\$ / R	2009/12/14	4.60	Call	Currency Future	3,660.0000	3,705.0000	1.230	0	0	0
02/06/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	79.0000	79.0000	-	0	0	0
02/06/2009	\$ / R	2009/12/14	10.95	Put	Currency Future	2,815.0000	2,772.0000	(1.528)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	\$ / R 2009/12/14	5.45	Call	Currency Future	2,816.0000	2,861.0000	1.598	0	0	0
02/06/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	4,496.0000	4,450.0000	(1.023)	0	0	0
02/06/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	122.0000	124.0000	1.639	0	0	0
02/06/2009	\$ / R 2009/12/14	4.45	Call	Currency Future	3,809.0000	3,854.0000	1.181	0	0	0
02/06/2009	\$ / R 2009/12/14	6.85	Call	Currency Future	1,476.0000	1,516.0000	2.710	0	0	0
02/06/2009	\$ / R 2009/12/14	12.70	Call	Currency Future	54.0000	51.0000	(5.556)	0	0	0
02/06/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	93.0000	93.0000	-	0	0	0
02/06/2009	\$ / R 2009/12/14	8.15	Put	Currency Future	505.0000	478.0000	(5.347)	0	0	0
02/06/2009	\$ / R 2009/12/14	4.85	Call	Currency Future	3,411.0000	3,456.0000	1.319	0	0	0
02/06/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	45.0000	42.0000	(6.667)	0	0	0
02/06/2009	\$ / R 2009/12/14	13.25	Put	Currency Future	5,035.0000	4,987.0000	(0.953)	0	0	0
02/06/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	906.0000	930.0000	2.649	0	0	0
02/06/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	550.0000	565.0000	2.727	0	0	0
02/06/2009	\$ / R 2009/12/14	15.35	Call	Currency Future	17.0000	14.0000	(17.647)	0	0	0
02/06/2009	\$ / R 2009/12/14	12.40	Call	Currency Future	62.0000	60.0000	(3.226)	0	0	0
02/06/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	72.0000	71.0000	(1.389)	0	0	0
02/06/2009	\$ / R 2009/12/14	8.15	Call	Currency Future	612.0000	630.0000	2.941	0	0	0
02/06/2009	\$ / R 2009/12/14	6.30	Call	Currency Future	1,979.0000	2,023.0000	2.223	0	0	0
02/06/2009	\$ / R 2009/12/14	5.85	Call	Currency Future	2,420.0000	2,465.0000	1.860	0	0	0
02/06/2009	\$ / R 2009/12/14	4.85	Put	Currency Future	4.0000	4.0000	-	0	0	0
02/06/2009	\$ / R 2009/12/14	12.00	Call	Currency Future	75.0000	75.0000	-	0	0	0
02/06/2009	\$ / R 2009/12/14	14.60	Call	Currency Future	26.0000	21.0000	(19.231)	0	0	0
02/06/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	229.0000	233.0000	1.747	0	0	0
02/06/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	3,818.0000	3,773.0000	(1.179)	0	0	0
02/06/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	3,385.0000	3,341.0000	(1.300)	0	0	0
02/06/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	249.0000	229.0000	(8.032)	0	0	0
02/06/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	93.0000	93.0000	-	0	0	0
02/06/2009	\$ / R 2009/12/14	10.85	Put	Currency Future	2,721.0000	2,678.0000	(1.580)	0	0	0
02/06/2009	\$ / R 2009/12/14	14.00	Put	Currency Future	5,774.0000	5,726.0000	(0.831)	0	0	0
02/06/2009	\$ / R 2009/12/14	10.85	Call	Currency Future	129.0000	130.0000	0.775	0	0	0
02/06/2009	\$ / R 2009/12/14	14.00	Call	Currency Future	32.0000	28.0000	(12.500)	0	0	0
02/06/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	3,385.0000	3,341.0000	(1.300)	0	0	0
02/06/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	41.0000	37.0000	(9.756)	0	0	0
02/06/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	4,888.0000	4,840.0000	(0.982)	0	0	0
02/06/2009	\$ / R 2009/12/14	12.45	Call	Currency Future	60.0000	58.0000	(3.333)	0	0	0
02/06/2009	\$ / R 2009/12/14	4.30	Call	Currency Future	3,959.0000	4,004.0000	1.137	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	\$ / R 2009/12/14	5.90	Call	Currency Future	2,371.0000	2,416.0000	1.898	0	0	0
02/06/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,133.0000	5,085.0000	(0.935)	0	0	0
02/06/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	4,594.0000	4,547.0000	(1.023)	0	0	0
02/06/2009	\$ / R 2009/12/14	12.45	Put	Currency Future	4,253.0000	4,207.0000	(1.082)	0	0	0
02/06/2009	\$ / R 2009/12/14	4.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
02/06/2009	\$ / R 2009/12/14	5.90	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
02/06/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	724.0000	692.0000	(4.420)	0	0	0
02/06/2009	\$ / R 2009/12/14	13.65	Call	Currency Future	36.0000	32.0000	(11.111)	0	0	0
02/06/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	1,590.0000	1,551.0000	(2.453)	0	0	0
02/06/2009	\$ / R 2009/12/14	13.65	Put	Currency Future	5,429.0000	5,380.0000	(0.903)	0	0	0
02/06/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	178.0000	181.0000	1.685	0	0	0
02/06/2009	\$ / R 2009/12/14	15.40	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
02/06/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	396.0000	406.0000	2.525	0	0	0
02/06/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	592.0000	563.0000	(4.899)	0	0	0
02/06/2009	\$ / R 2009/12/14	14.80	Put	Currency Future	6,566.0000	6,518.0000	(0.731)	0	0	0
02/06/2009	\$ / R 2009/12/14	11.40	Call	Currency Future	99.0000	99.0000	-	0	0	0
02/06/2009	\$ / R 2009/12/14	14.80	Call	Currency Future	24.0000	20.0000	(16.667)	0	0	0
02/06/2009	\$ / R 2009/12/14	11.40	Put	Currency Future	3,242.0000	3,198.0000	(1.357)	0	0	0
02/06/2009	\$ / R 2009/12/14	15.40	Put	Currency Future	7,159.0000	7,111.0000	(0.670)	0	0	0
02/06/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	248.0000	253.0000	2.016	0	0	0
02/06/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	590.0000	608.0000	3.051	0	0	0
02/06/2009	\$ / R 2009/12/14	4.90	Call	Currency Future	3,361.0000	3,406.0000	1.339	0	0	0
02/06/2009	\$ / R 2009/12/14	5.30	Call	Currency Future	2,964.0000	3,010.0000	1.552	0	0	0
02/06/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	481.0000	494.0000	2.703	0	0	0
02/06/2009	\$ / R 2009/12/14	5.30	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
02/06/2009	\$ / R 2009/12/14	15.15	Put	Currency Future	6,912.0000	6,864.0000	(0.694)	0	0	0
02/06/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	56.0000	54.0000	(3.571)	0	0	0
02/06/2009	\$ / R 2009/12/14	8.40	Put	Currency Future	657.0000	626.0000	(4.718)	0	0	0
02/06/2009	\$ / R 2009/12/14	4.75	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
02/06/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	2,121.0000	2,080.0000	(1.933)	0	0	0
02/06/2009	\$ / R 2009/12/14	4.75	Call	Currency Future	3,511.0000	3,556.0000	1.282	0	0	0
02/06/2009	\$ / R 2009/12/14	13.30	Put	Currency Future	5,084.0000	5,036.0000	(0.944)	0	0	0
02/06/2009	\$ / R 2009/12/14	5.75	Call	Currency Future	2,519.0000	2,564.0000	1.786	0	0	0
02/06/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	330.0000	337.0000	2.121	0	0	0
02/06/2009	\$ / R 2009/12/14	8.40	Call	Currency Future	514.0000	528.0000	2.724	0	0	0
02/06/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	2,442.0000	2,399.0000	(1.761)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	\$ / R 2009/12/14	5.75	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
02/06/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	235.0000	239.0000	1.702	0	0	0
02/06/2009	\$ / R 2009/12/14	4.35	Call	Currency Future	3,909.0000	3,954.0000	1.151	0	0	0
02/06/2009	\$ / R 2009/12/14	6.75	Put	Currency Future	57.0000	53.0000	(7.018)	0	0	0
02/06/2009	\$ / R 2009/12/14	7.30	Call	Currency Future	1,109.0000	1,137.0000	2.525	0	0	0
02/06/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,172.0000	1,135.0000	(3.157)	0	0	0
02/06/2009	\$ / R 2009/12/14	4.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
02/06/2009	\$ / R 2009/12/14	7.30	Put	Currency Future	151.0000	135.0000	(10.596)	0	0	0
02/06/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	72.0000	71.0000	(1.389)	0	0	0
02/06/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	288.0000	267.0000	(7.292)	0	0	0
02/06/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	1,678.0000	1,638.0000	(2.384)	0	0	0
02/06/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	533.0000	506.0000	(5.066)	0	0	0
02/06/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	55.0000	53.0000	(3.636)	0	0	0
02/06/2009	\$ / R 2009/12/14	13.30	Call	Currency Future	42.0000	38.0000	(9.524)	0	0	0
02/06/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	845.0000	868.0000	2.722	0	0	0
02/06/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	4,399.0000	4,352.0000	(1.068)	0	0	0
02/06/2009	\$ / R 2009/12/14	13.05	Put	Currency Future	4,839.0000	4,791.0000	(0.992)	0	0	0
02/06/2009	\$ / R 2009/12/14	15.25	Put	Currency Future	7,010.0000	6,963.0000	(0.670)	0	0	0
02/06/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	3,914.0000	3,869.0000	(1.150)	0	0	0
02/06/2009	\$ / R 2009/12/14	15.25	Call	Currency Future	18.0000	15.0000	(16.667)	0	0	0
02/06/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	1,185.0000	1,218.0000	2.785	0	0	0
02/06/2009	\$ / R 2009/12/14	6.75	Call	Currency Future	1,564.0000	1,605.0000	2.621	0	0	0
02/06/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	127.0000	116.0000	(8.661)	0	0	0
02/06/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	4,448.0000	4,401.0000	(1.057)	0	0	0
02/06/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	149.0000	151.0000	1.342	0	0	0
02/06/2009	\$ / R 2009/12/14	13.05	Call	Currency Future	46.0000	43.0000	(6.522)	0	0	0
02/06/2009	\$ / R 2009/12/14	4.65	Call	Currency Future	3,610.0000	3,655.0000	1.247	0	0	0
02/06/2009	\$ / R 2009/12/14	5.35	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
02/06/2009	\$ / R 2009/12/14	7.25	Call	Currency Future	1,145.0000	1,177.0000	2.795	0	0	0
02/06/2009	\$ / R 2009/12/14	5.35	Call	Currency Future	2,915.0000	2,960.0000	1.544	0	0	0
02/06/2009	\$ / R 2009/12/14	6.35	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
02/06/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	436.0000	448.0000	2.752	0	0	0
02/06/2009	\$ / R 2009/12/14	6.35	Call	Currency Future	1,931.0000	1,975.0000	2.279	0	0	0
02/06/2009	\$ / R 2009/12/14	6.00	Call	Currency Future	2,272.0000	2,317.0000	1.981	0	0	0
02/06/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	829.0000	796.0000	(3.981)	0	0	0
02/06/2009	\$ / R 2009/12/14	4.65	Put	Currency Future	3.0000	3.0000	-	0	0	0



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02/06/2009	\$ / R	2009/12/14	5.00	Put	Currency Future	5.0000	5.0000	-	0	0	0
02/06/2009	\$ / R	2009/12/14	7.25	Put	Currency Future	138.0000	125.0000	(9.420)	0	0	0
02/06/2009	\$ / R	2009/12/14	5.65	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
02/06/2009	\$ / R	2009/12/14	5.00	Call	Currency Future	3,262.0000	3,307.0000	1.380	0	0	0
02/06/2009	\$ / R	2009/12/14	5.65	Call	Currency Future	2,617.0000	2,663.0000	1.758	0	0	0
02/06/2009	\$ / R	2009/12/14	6.00	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
02/06/2009	\$ / R	2009/12/14	4.45	Put	Currency Future	2.0000	2.0000	-	0	0	0
02/06/2009	\$ / R	2009/12/14	7.00	Put	Currency Future	91.0000	83.0000	(8.791)	0	0	0
02/06/2009	\$ / R	2009/12/14	6.65	Call	Currency Future	1,654.0000	1,695.0000	2.479	0	0	0
02/06/2009	\$ / R	2009/12/14	7.00	Call	Currency Future	1,348.0000	1,385.0000	2.745	0	0	0
02/06/2009	\$ / R	2009/12/14	6.65	Put	Currency Future	46.0000	44.0000	(4.348)	0	0	0
02/06/2009	\$ / R	2009/12/14	7.35	Call	Currency Future	1,073.0000	1,101.0000	2.610	0	0	0
02/06/2009	\$ / R	2009/12/14	14.85	Call	Currency Future	23.0000	19.0000	(17.391)	0	0	0
02/06/2009	\$ / R	2009/12/14	12.65	Put	Currency Future	4,448.0000	4,401.0000	(1.057)	0	0	0
02/06/2009	\$ / R	2009/12/14	14.85	Put	Currency Future	6,615.0000	6,567.0000	(0.726)	0	0	0
02/06/2009	\$ / R	2009/12/14	7.35	Put	Currency Future	165.0000	149.0000	(9.697)	0	0	0
02/06/2009	\$ / R	2009/12/14	12.65	Call	Currency Future	55.0000	53.0000	(3.636)	0	0	0
02/06/2009	\$ / R	2009/12/14	7.95	Put	Currency Future	400.0000	376.0000	(6.000)	0	0	0
02/06/2009	\$ / R	2009/12/14	7.95	Call	Currency Future	708.0000	728.0000	2.825	0	0	0
02/06/2009	\$ / R	2009/12/14	4.25	Call	Currency Future	0.0000	4,053.0000	100.000	0	0	0
02/06/2009	\$ / R	2009/12/14	6.25	Call	Currency Future	0.0000	2,072.0000	100.000	0	0	0
02/06/2009	\$ / R	2009/12/14	5.25	Put	Currency Future	0.0000	7.0000	100.000	0	0	0
02/06/2009	\$ / R	2009/12/14	5.25	Call	Currency Future	0.0000	3,059.0000	100.000	0	0	0
02/06/2009	\$ / R	2009/12/14	6.25	Put	Currency Future	0.0000	20.0000	100.000	0	0	0
02/06/2009	\$ / R	2009/12/14	14.75	Call	Currency Future	0.0000	20.0000	100.000	0	0	0
02/06/2009	\$ / R	2009/12/14	14.75	Put	Currency Future	0.0000	6,468.0000	100.000	0	0	0
02/06/2009	\$ / R	2009/12/14	4.25	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
02/06/2009	\$ / R	2010/03/15			Currency Future	8.3831	8.4268	0.521	0.0000	0.0000	0
02/06/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	1,891.0000	1,850.0000	(2.168)	0	0	0
02/06/2009	\$ / R	2010/03/15	9.20	Put	Currency Future	1,271.0000	1,235.0000	(2.832)	0	0	0
02/06/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	178.0000	179.0000	0.562	0	0	0
02/06/2009	\$ / R	2010/03/15	11.70	Call	Currency Future	155.0000	156.0000	0.645	0	0	0
02/06/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	201.0000	202.0000	0.498	201	201	17,736
02/06/2009	\$ / R	2010/03/15	9.70	Put	Currency Future	1,678.0000	1,638.0000	(2.384)	0	0	0
02/06/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	2,867.0000	2,826.0000	(1.430)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	369.0000	374.0000	1.355	0	0	0
02/06/2009	\$ / R 2010/03/15	10.75	Call	Currency Future	227.0000	229.0000	0.881	0	0	0
02/06/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	3,144.0000	3,102.0000	(1.336)	0	0	0
02/06/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	361.0000	365.0000	1.108	0	0	0
02/06/2009	\$ / R 2010/03/15	8.75	Put	Currency Future	936.0000	903.0000	(3.526)	0	0	0
02/06/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	369.0000	374.0000	1.355	0	0	0
02/06/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	2,685.0000	2,643.0000	(1.564)	0	0	0
02/06/2009	\$ / R 2010/03/15	11.75	Call	Currency Future	152.0000	153.0000	0.658	0	0	0
02/06/2009	\$ / R 2010/03/15	8.75	Call	Currency Future	570.0000	580.0000	1.754	0	0	0
02/06/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	295.0000	298.0000	1.017	0	0	0
02/06/2009	\$ / R 2010/03/15	10.75	Put	Currency Future	2,594.0000	2,553.0000	(1.581)	0	0	0
02/06/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	218.0000	220.0000	0.917	0	0	0
02/06/2009	\$ / R 2010/03/15	11.75	Put	Currency Future	3,519.0000	3,476.0000	(1.222)	0	0	0
02/06/2009	\$ / R 2010/03/15	11.70	Put	Currency Future	3,472.0000	3,429.0000	(1.238)	0	0	0
02/06/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	1,636.0000	1,597.0000	(2.384)	0	0	0
02/06/2009	\$ / R 2010/03/15	11.25	Call	Currency Future	185.0000	186.0000	0.541	0	0	0
02/06/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	423.0000	429.0000	1.418	0	0	0
02/06/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	3,566.0000	3,524.0000	(1.178)	0	0	0
02/06/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	149.0000	150.0000	0.671	0	0	0
02/06/2009	\$ / R 2010/03/15	8.40	Call	Currency Future	686.0000	699.0000	1.895	0	0	0
02/06/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	1,636.0000	1,597.0000	(2.384)	0	0	0
02/06/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	1,805.0000	1,765.0000	(2.216)	0	0	0
02/06/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	218.0000	220.0000	0.917	0	0	0
02/06/2009	\$ / R 2010/03/15	13.90	Put	Currency Future	5,575.0000	5,531.0000	(0.789)	0	0	0
02/06/2009	\$ / R 2010/03/15	9.05	Call	Currency Future	489.0000	497.0000	1.636	0	0	0
02/06/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	1,976.0000	1,935.0000	(2.075)	0	0	0
02/06/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	338.0000	342.0000	1.183	0	0	27,539
02/06/2009	\$ / R 2010/03/15	11.55	Put	Currency Future	3,331.0000	3,289.0000	(1.261)	0	0	0
02/06/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,390.0000	1,352.0000	(2.734)	0	0	0
02/06/2009	\$ / R 2010/03/15	13.90	Call	Currency Future	58.0000	58.0000	-	0	0	0
02/06/2009	\$ / R 2010/03/15	9.15	Call	Currency Future	466.0000	473.0000	1.502	466	466	17,736
02/06/2009	\$ / R 2010/03/15	9.05	Put	Currency Future	1,156.0000	1,120.0000	(3.114)	0	0	0
02/06/2009	\$ / R 2010/03/15	11.25	Put	Currency Future	3,052.0000	3,009.0000	(1.409)	0	0	0
02/06/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	2,685.0000	2,643.0000	(1.564)	0	0	0
02/06/2009	\$ / R 2010/03/15	11.55	Call	Currency Future	164.0000	165.0000	0.610	0	0	0
02/06/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,350.0000	1,313.0000	(2.741)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	276.0000	278.0000	0.725	0	0	0
02/06/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	2,062.0000	2,021.0000	(1.988)	0	0	0
02/06/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	3,144.0000	3,102.0000	(1.336)	0	0	0
02/06/2009	\$ / R	2010/03/15	8.50	Call	Currency Future	650.0000	662.0000	1.846	0	0	0
02/06/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	295.0000	298.0000	1.017	0	0	0
02/06/2009	\$ / R	2010/03/15	11.65	Call	Currency Future	158.0000	159.0000	0.633	0	0	0
02/06/2009	\$ / R	2010/03/15	13.70	Call	Currency Future	65.0000	65.0000	-	0	0	0
02/06/2009	\$ / R	2010/03/15	12.30	Call	Currency Future	124.0000	125.0000	0.806	0	0	27,539
02/06/2009	\$ / R	2010/03/15	11.44	Put	Currency Future	3,228.0000	3,186.0000	(1.301)	0	0	0
02/06/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	3,378.0000	3,335.0000	(1.273)	0	0	0
02/06/2009	\$ / R	2010/03/15	8.40	Put	Currency Future	702.0000	672.0000	(4.274)	0	0	0
02/06/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	309.0000	312.0000	0.971	0	0	0
02/06/2009	\$ / R	2010/03/15	12.30	Put	Currency Future	4,041.0000	3,998.0000	(1.064)	0	0	0
02/06/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	161.0000	162.0000	0.621	0	0	0
02/06/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	2,062.0000	2,021.0000	(1.988)	0	0	0
02/06/2009	\$ / R	2010/03/15	11.45	Call	Currency Future	171.0000	172.0000	0.585	0	0	0
02/06/2009	\$ / R	2010/03/15	9.15	Put	Currency Future	1,233.0000	1,196.0000	(3.001)	0	0	0
02/06/2009	\$ / R	2010/03/15	13.70	Put	Currency Future	5,382.0000	5,338.0000	(0.818)	0	0	0
02/06/2009	\$ / R	2010/03/15	10.30	Put	Currency Future	2,193.0000	2,152.0000	(1.870)	0	0	0
02/06/2009	\$ / R	2010/03/15	12.95	Put	Currency Future	4,665.0000	4,622.0000	(0.922)	0	0	0
02/06/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	3,614.0000	3,571.0000	(1.190)	0	0	0
02/06/2009	\$ / R	2010/03/15	13.60	Put	Currency Future	5,286.0000	5,242.0000	(0.832)	0	0	0
02/06/2009	\$ / R	2010/03/15	8.50	Put	Currency Future	767.0000	735.0000	(4.172)	0	0	0
02/06/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	1,081.0000	1,046.0000	(3.238)	0	0	0
02/06/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	433.0000	439.0000	1.386	0	0	0
02/06/2009	\$ / R	2010/03/15	10.50	Call	Currency Future	253.0000	255.0000	0.791	0	0	0
02/06/2009	\$ / R	2010/03/15	13.00	Put	Currency Future	4,712.0000	4,669.0000	(0.913)	0	0	0
02/06/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	147.0000	148.0000	0.680	0	0	0
02/06/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	247.0000	250.0000	1.215	0	0	0
02/06/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	514.0000	523.0000	1.751	0	0	0
02/06/2009	\$ / R	2010/03/15	12.85	Put	Currency Future	4,569.0000	4,526.0000	(0.941)	0	0	0
02/06/2009	\$ / R	2010/03/15	13.95	Put	Currency Future	5,623.0000	5,580.0000	(0.765)	0	0	0
02/06/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	2,414.0000	2,373.0000	(1.698)	0	0	0
02/06/2009	\$ / R	2010/03/15	11.00	Call	Currency Future	205.0000	207.0000	0.976	0	0	0
02/06/2009	\$ / R	2010/03/15	12.85	Call	Currency Future	103.0000	103.0000	-	0	0	0
02/06/2009	\$ / R	2010/03/15	13.95	Call	Currency Future	57.0000	56.0000	(1.754)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	237.0000	239.0000	0.844	0	0	0
02/06/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	223.0000	225.0000	0.897	0	0	0
02/06/2009	\$ / R	2010/03/15	11.45	Put	Currency Future	3,238.0000	3,195.0000	(1.328)	0	0	0
02/06/2009	\$ / R	2010/03/15	8.45	Put	Currency Future	734.0000	703.0000	(4.223)	0	0	0
02/06/2009	\$ / R	2010/03/15	9.50	Put	Currency Future	1,512.0000	1,473.0000	(2.579)	0	0	0
02/06/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	2,504.0000	2,462.0000	(1.677)	0	0	0
02/06/2009	\$ / R	2010/03/15	9.40	Call	Currency Future	413.0000	419.0000	1.453	0	0	0
02/06/2009	\$ / R	2010/03/15	11.50	Call	Currency Future	167.0000	169.0000	1.198	0	0	0
02/06/2009	\$ / R	2010/03/15	13.00	Call	Currency Future	95.0000	96.0000	1.053	0	0	0
02/06/2009	\$ / R	2010/03/15	13.55	Call	Currency Future	71.0000	71.0000	-	0	0	0
02/06/2009	\$ / R	2010/03/15	13.60	Call	Currency Future	69.0000	69.0000	-	0	0	0
02/06/2009	\$ / R	2010/03/15	8.70	Put	Currency Future	901.0000	868.0000	(3.663)	0	0	0
02/06/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	174.0000	175.0000	0.575	0	0	0
02/06/2009	\$ / R	2010/03/15	10.40	Call	Currency Future	264.0000	266.0000	0.758	0	0	0
02/06/2009	\$ / R	2010/03/15	13.25	Put	Currency Future	4,950.0000	4,907.0000	(0.869)	0	0	0
02/06/2009	\$ / R	2010/03/15	11.00	Put	Currency Future	2,822.0000	2,780.0000	(1.488)	0	0	0
02/06/2009	\$ / R	2010/03/15	10.40	Put	Currency Future	2,281.0000	2,240.0000	(1.797)	0	0	0
02/06/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	3,098.0000	3,056.0000	(1.356)	0	0	0
02/06/2009	\$ / R	2010/03/15	13.25	Call	Currency Future	83.0000	83.0000	-	0	0	0
02/06/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	2,414.0000	2,373.0000	(1.698)	0	0	0
02/06/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	2,639.0000	2,598.0000	(1.554)	0	0	0
02/06/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	3,191.0000	3,149.0000	(1.316)	0	0	0
02/06/2009	\$ / R	2010/03/15	8.60	Call	Currency Future	616.0000	627.0000	1.786	0	0	0
02/06/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	181.0000	183.0000	1.105	0	0	0
02/06/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	174.0000	175.0000	0.575	0	0	0
02/06/2009	\$ / R	2010/03/15	8.90	Call	Currency Future	527.0000	536.0000	1.708	0	0	0
02/06/2009	\$ / R	2010/03/15	9.55	Call	Currency Future	386.0000	391.0000	1.295	0	0	0
02/06/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	2,019.0000	1,978.0000	(2.031)	0	0	0
02/06/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	247.0000	250.0000	1.215	0	0	0
02/06/2009	\$ / R	2010/03/15	8.60	Put	Currency Future	833.0000	801.0000	(3.842)	0	0	0
02/06/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	1,763.0000	1,723.0000	(2.269)	0	0	0
02/06/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	2,731.0000	2,689.0000	(1.538)	0	0	0
02/06/2009	\$ / R	2010/03/15	8.90	Put	Currency Future	1,044.0000	1,009.0000	(3.352)	0	0	0
02/06/2009	\$ / R	2010/03/15	9.40	Put	Currency Future	1,430.0000	1,392.0000	(2.657)	0	0	0
02/06/2009	\$ / R	2010/03/15	11.50	Put	Currency Future	3,284.0000	3,242.0000	(1.279)	0	0	0
02/06/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	302.0000	305.0000	0.993	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	346.0000	350.0000	1.156	0	0	0
02/06/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	214.0000	216.0000	0.935	0	0	0
02/06/2009	\$ / R 2010/03/15	10.50	Put	Currency Future	2,369.0000	2,328.0000	(1.731)	0	0	0
02/06/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	149.0000	150.0000	0.671	0	0	0
02/06/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	237.0000	239.0000	0.844	0	0	0
02/06/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	192.0000	194.0000	1.042	0	0	0
02/06/2009	\$ / R 2010/03/15	11.44	Call	Currency Future	171.0000	173.0000	1.170	0	0	0
02/06/2009	\$ / R 2010/03/15	11.90	Call	Currency Future	144.0000	145.0000	0.694	0	0	0
02/06/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	1,081.0000	1,046.0000	(3.238)	0	0	0
02/06/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	2,913.0000	2,871.0000	(1.442)	0	0	0
02/06/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	178.0000	179.0000	0.562	0	0	0
02/06/2009	\$ / R 2010/03/15	12.95	Call	Currency Future	98.0000	98.0000	-	0	0	0
02/06/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	3,566.0000	3,524.0000	(1.178)	0	0	0
02/06/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	514.0000	523.0000	1.751	0	0	0
02/06/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	2,731.0000	2,689.0000	(1.538)	0	0	0
02/06/2009	\$ / R 2010/03/15	11.65	Put	Currency Future	3,425.0000	3,382.0000	(1.255)	0	0	0
02/06/2009	\$ / R 2010/03/15	8.15	Put	Currency Future	555.0000	529.0000	(4.685)	0	0	0
02/06/2009	\$ / R 2010/03/15	15.65	Call	Currency Future	22.0000	22.0000	-	0	0	0
02/06/2009	\$ / R 2010/03/15	14.00	Call	Currency Future	55.0000	55.0000	-	0	0	0
02/06/2009	\$ / R 2010/03/15	8.70	Call	Currency Future	585.0000	595.0000	1.709	0	0	0
02/06/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	214.0000	216.0000	0.935	0	0	0
02/06/2009	\$ / R 2010/03/15	11.90	Put	Currency Future	3,661.0000	3,618.0000	(1.175)	0	0	0
02/06/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	2,504.0000	2,462.0000	(1.677)	0	0	0
02/06/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,471.0000	1,433.0000	(2.583)	0	0	0
02/06/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	196.0000	198.0000	1.020	0	0	0
02/06/2009	\$ / R 2010/03/15	13.55	Put	Currency Future	5,238.0000	5,194.0000	(0.840)	0	0	0
02/06/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	2,959.0000	2,917.0000	(1.419)	0	0	0
02/06/2009	\$ / R 2010/03/15	8.55	Call	Currency Future	633.0000	644.0000	1.738	0	0	0
02/06/2009	\$ / R 2010/03/15	9.55	Put	Currency Future	1,553.0000	1,514.0000	(2.511)	0	0	0
02/06/2009	\$ / R 2010/03/15	10.45	Call	Currency Future	258.0000	261.0000	1.163	0	0	0
02/06/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	2,959.0000	2,917.0000	(1.419)	0	0	0
02/06/2009	\$ / R 2010/03/15	7.90	Put	Currency Future	425.0000	402.0000	(5.412)	0	0	0
02/06/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	2,237.0000	2,195.0000	(1.878)	0	0	0
02/06/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	192.0000	194.0000	1.042	0	0	0
02/06/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	404.0000	409.0000	1.238	0	0	0
02/06/2009	\$ / R 2010/03/15	10.45	Put	Currency Future	2,325.0000	2,284.0000	(1.763)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	2,459.0000	2,417.0000	(1.708)	0	0	0
02/06/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	361.0000	365.0000	1.108	0	0	0
02/06/2009	\$ / R 2010/03/15	14.15	Put	Currency Future	5,818.0000	5,774.0000	(0.756)	0	0	0
02/06/2009	\$ / R 2010/03/15	13.35	Put	Currency Future	5,046.0000	5,002.0000	(0.872)	0	0	0
02/06/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	242.0000	244.0000	0.826	0	0	0
02/06/2009	\$ / R 2010/03/15	7.90	Call	Currency Future	908.0000	929.0000	2.313	0	0	0
02/06/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	270.0000	272.0000	0.741	0	0	0
02/06/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	147.0000	148.0000	0.680	0	0	0
02/06/2009	\$ / R 2010/03/15	13.35	Call	Currency Future	79.0000	79.0000	-	0	0	0
02/06/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	324.0000	327.0000	0.926	0	0	0
02/06/2009	\$ / R 2010/03/15	10.70	Put	Currency Future	2,549.0000	2,507.0000	(1.648)	0	0	0
02/06/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	1,678.0000	1,638.0000	(2.384)	0	0	0
02/06/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	377.0000	382.0000	1.326	0	0	0
02/06/2009	\$ / R 2010/03/15	10.70	Call	Currency Future	232.0000	234.0000	0.862	0	0	0
02/06/2009	\$ / R 2010/03/15	8.45	Call	Currency Future	667.0000	680.0000	1.949	0	0	0
02/06/2009	\$ / R 2010/03/15	9.00	Call	Currency Future	501.0000	510.0000	1.796	0	0	0
02/06/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	3,378.0000	3,335.0000	(1.273)	0	0	0
02/06/2009	\$ / R 2010/03/15	12.45	Call	Currency Future	118.0000	118.0000	-	0	0	0
02/06/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	288.0000	291.0000	1.042	0	0	0
02/06/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	3,614.0000	3,571.0000	(1.190)	0	0	0
02/06/2009	\$ / R 2010/03/15	9.00	Put	Currency Future	1,118.0000	1,083.0000	(3.131)	0	0	0
02/06/2009	\$ / R 2010/03/15	8.55	Put	Currency Future	799.0000	768.0000	(3.880)	0	0	0
02/06/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	223.0000	225.0000	0.897	0	0	0
02/06/2009	\$ / R 2010/03/15	9.25	Call	Currency Future	444.0000	450.0000	1.351	0	0	0
02/06/2009	\$ / R 2010/03/15	11.95	Call	Currency Future	141.0000	142.0000	0.709	0	0	0
02/06/2009	\$ / R 2010/03/15	7.95	Put	Currency Future	449.0000	426.0000	(5.122)	0	0	0
02/06/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	2,459.0000	2,417.0000	(1.708)	0	0	0
02/06/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	201.0000	202.0000	0.498	0	0	0
02/06/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	161.0000	162.0000	0.621	0	0	0
02/06/2009	\$ / R 2010/03/15	12.90	Put	Currency Future	4,618.0000	4,574.0000	(0.953)	0	0	0
02/06/2009	\$ / R 2010/03/15	13.45	Call	Currency Future	75.0000	75.0000	-	0	0	0
02/06/2009	\$ / R 2010/03/15	11.95	Put	Currency Future	3,708.0000	3,665.0000	(1.160)	0	0	0
02/06/2009	\$ / R 2010/03/15	7.95	Call	Currency Future	882.0000	903.0000	2.381	0	0	0
02/06/2009	\$ / R 2010/03/15	8.85	Put	Currency Future	1,008.0000	973.0000	(3.472)	0	0	0
02/06/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	242.0000	244.0000	0.826	0	0	0
02/06/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	2,867.0000	2,826.0000	(1.430)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	\$ / R	2010/03/15	12.45	Put	Currency Future	4,184.0000	4,141.0000	(1.028)	0	0	0
02/06/2009	\$ / R	2010/03/15	12.90	Call	Currency Future	101.0000	101.0000	-	0	0	0
02/06/2009	\$ / R	2010/03/15	9.25	Put	Currency Future	1,311.0000	1,273.0000	(2.899)	0	0	0
02/06/2009	\$ / R	2010/03/15	14.15	Call	Currency Future	51.0000	50.0000	(1.961)	0	0	0
02/06/2009	\$ / R	2010/03/15	8.85	Call	Currency Future	541.0000	550.0000	1.664	0	0	0
02/06/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	1,594.0000	1,555.0000	(2.447)	0	0	0
02/06/2009	\$ / R	2010/03/15	8.05	Call	Currency Future	834.0000	853.0000	2.278	0	0	0
02/06/2009	\$ / R	2010/03/15	13.15	Put	Currency Future	4,855.0000	4,811.0000	(0.906)	0	0	0
02/06/2009	\$ / R	2010/03/15	12.05	Put	Currency Future	3,803.0000	3,760.0000	(1.131)	0	0	0
02/06/2009	\$ / R	2010/03/15	5.10	Call	Currency Future	3,294.0000	3,337.0000	1.305	0	0	0
02/06/2009	\$ / R	2010/03/15	11.20	Call	Currency Future	189.0000	190.0000	0.529	0	0	0
02/06/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	2,639.0000	2,598.0000	(1.554)	0	0	0
02/06/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	338.0000	342.0000	1.183	0	0	0
02/06/2009	\$ / R	2010/03/15	3.40	Call	Currency Future	4,983.0000	5,027.0000	0.883	0	0	0
02/06/2009	\$ / R	2010/03/15	7.50	Put	Currency Future	253.0000	237.0000	(6.324)	0	0	0
02/06/2009	\$ / R	2010/03/15	13.15	Call	Currency Future	88.0000	88.0000	-	0	0	0
02/06/2009	\$ / R	2010/03/15	13.45	Put	Currency Future	5,142.0000	5,098.0000	(0.856)	0	0	0
02/06/2009	\$ / R	2010/03/15	12.05	Call	Currency Future	136.0000	137.0000	0.735	0	0	0
02/06/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	122.0000	122.0000	-	0	0	0
02/06/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	477.0000	485.0000	1.677	0	0	0
02/06/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	1,805.0000	1,765.0000	(2.216)	0	0	0
02/06/2009	\$ / R	2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R	2010/03/15	12.50	Put	Currency Future	4,232.0000	4,189.0000	(1.016)	0	0	0
02/06/2009	\$ / R	2010/03/15	15.65	Put	Currency Future	7,289.0000	7,245.0000	(0.604)	0	0	0
02/06/2009	\$ / R	2010/03/15	9.50	Call	Currency Future	395.0000	400.0000	1.266	0	0	0
02/06/2009	\$ / R	2010/03/15	14.00	Put	Currency Future	5,672.0000	5,628.0000	(0.776)	0	0	0
02/06/2009	\$ / R	2010/03/15	5.10	Put	Currency Future	10.0000	10.0000	-	0	0	0
02/06/2009	\$ / R	2010/03/15	7.30	Put	Currency Future	192.0000	179.0000	(6.771)	0	0	0
02/06/2009	\$ / R	2010/03/15	8.05	Put	Currency Future	501.0000	476.0000	(4.990)	0	0	0
02/06/2009	\$ / R	2010/03/15	4.90	Call	Currency Future	3,492.0000	3,535.0000	1.231	0	0	0
02/06/2009	\$ / R	2010/03/15	8.10	Call	Currency Future	811.0000	829.0000	2.219	0	0	0
02/06/2009	\$ / R	2010/03/15	12.65	Put	Currency Future	4,377.0000	4,333.0000	(1.005)	0	0	0
02/06/2009	\$ / R	2010/03/15	9.20	Call	Currency Future	455.0000	461.0000	1.319	0	0	0
02/06/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	4,089.0000	4,046.0000	(1.052)	0	0	0
02/06/2009	\$ / R	2010/03/15	9.10	Put	Currency Future	1,194.0000	1,158.0000	(3.015)	0	0	0
02/06/2009	\$ / R	2010/03/15	11.20	Put	Currency Future	3,005.0000	2,963.0000	(1.398)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	3,098.0000	3,056.0000	(1.356)	0	0	0
02/06/2009	\$ / R 2010/03/15	7.50	Call	Currency Future	1,136.0000	1,164.0000	2.465	0	0	0
02/06/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,193.0000	2,152.0000	(1.870)	0	0	0
02/06/2009	\$ / R 2010/03/15	9.75	Call	Currency Future	353.0000	357.0000	1.133	0	0	0
02/06/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,271.0000	1,235.0000	(2.832)	0	0	0
02/06/2009	\$ / R 2010/03/15	6.85	Call	Currency Future	1,635.0000	1,670.0000	2.141	0	0	0
02/06/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	276.0000	278.0000	0.725	0	0	0
02/06/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	114.0000	114.0000	-	0	0	0
02/06/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	455.0000	461.0000	1.319	0	0	0
02/06/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	2,105.0000	2,064.0000	(1.948)	0	0	0
02/06/2009	\$ / R 2010/03/15	12.55	Put	Currency Future	4,280.0000	4,237.0000	(1.005)	0	0	0
02/06/2009	\$ / R 2010/03/15	7.30	Call	Currency Future	1,275.0000	1,306.0000	2.431	0	0	0
02/06/2009	\$ / R 2010/03/15	10.95	Call	Currency Future	209.0000	211.0000	0.957	0	0	0
02/06/2009	\$ / R 2010/03/15	10.00	Call	Currency Future	316.0000	319.0000	0.949	0	0	0
02/06/2009	\$ / R 2010/03/15	9.90	Put	Currency Future	1,848.0000	1,808.0000	(2.165)	0	0	0
02/06/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	181.0000	183.0000	1.105	0	0	0
02/06/2009	\$ / R 2010/03/15	8.10	Put	Currency Future	528.0000	502.0000	(4.924)	0	0	0
02/06/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	2,237.0000	2,195.0000	(1.878)	0	0	0
02/06/2009	\$ / R 2010/03/15	9.90	Call	Currency Future	331.0000	335.0000	1.208	0	0	0
02/06/2009	\$ / R 2010/03/15	12.50	Call	Currency Future	116.0000	116.0000	-	0	0	0
02/06/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	270.0000	272.0000	0.741	0	0	0
02/06/2009	\$ / R 2010/03/15	6.85	Put	Currency Future	102.0000	93.0000	(8.824)	0	0	0
02/06/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	1,891.0000	1,850.0000	(2.168)	0	0	0
02/06/2009	\$ / R 2010/03/15	4.90	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
02/06/2009	\$ / R 2010/03/15	8.15	Call	Currency Future	788.0000	805.0000	2.157	0	0	0
02/06/2009	\$ / R 2010/03/15	10.25	Put	Currency Future	2,149.0000	2,108.0000	(1.908)	0	0	0
02/06/2009	\$ / R 2010/03/15	10.95	Put	Currency Future	2,776.0000	2,734.0000	(1.513)	0	0	0
02/06/2009	\$ / R 2010/03/15	7.60	Call	Currency Future	1,075.0000	1,101.0000	2.419	0	0	0
02/06/2009	\$ / R 2010/03/15	10.00	Put	Currency Future	1,933.0000	1,893.0000	(2.069)	0	0	0
02/06/2009	\$ / R 2010/03/15	10.25	Call	Currency Future	282.0000	285.0000	1.064	0	0	0
02/06/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	324.0000	327.0000	0.926	0	0	0
02/06/2009	\$ / R 2010/03/15	7.60	Put	Currency Future	292.0000	274.0000	(6.164)	0	0	0
02/06/2009	\$ / R 2010/03/15	3.65	Call	Currency Future	4,734.0000	4,777.0000	0.908	0	0	0
02/06/2009	\$ / R 2010/03/15	9.75	Put	Currency Future	1,720.0000	1,680.0000	(2.326)	0	0	0
02/06/2009	\$ / R 2010/03/15	13.65	Put	Currency Future	5,334.0000	5,290.0000	(0.825)	0	0	0
02/06/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	377.0000	382.0000	1.326	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	1,976.0000	1,935.0000	(2.075)	0	0	0
02/06/2009	\$ / R 2010/03/15	13.65	Call	Currency Future	67.0000	67.0000	-	0	0	0
02/06/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	1,594.0000	1,555.0000	(2.447)	0	0	0
02/06/2009	\$ / R 2010/03/15	6.40	Call	Currency Future	2,031.0000	2,070.0000	1.920	0	0	0
02/06/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	309.0000	312.0000	0.971	0	0	0
02/06/2009	\$ / R 2010/03/15	12.00	Call	Currency Future	139.0000	139.0000	-	0	0	0
02/06/2009	\$ / R 2010/03/15	15.40	Call	Currency Future	25.0000	25.0000	-	0	0	0
02/06/2009	\$ / R 2010/03/15	7.55	Call	Currency Future	1,105.0000	1,132.0000	2.443	0	0	0
02/06/2009	\$ / R 2010/03/15	5.15	Call	Currency Future	3,244.0000	3,287.0000	1.326	0	0	0
02/06/2009	\$ / R 2010/03/15	12.00	Put	Currency Future	3,756.0000	3,713.0000	(1.145)	0	0	0
02/06/2009	\$ / R 2010/03/15	7.65	Call	Currency Future	1,045.0000	1,070.0000	2.392	0	0	0
02/06/2009	\$ / R 2010/03/15	6.65	Call	Currency Future	1,807.0000	1,844.0000	2.048	0	0	0
02/06/2009	\$ / R 2010/03/15	13.30	Put	Currency Future	4,998.0000	4,954.0000	(0.880)	0	0	0
02/06/2009	\$ / R 2010/03/15	7.65	Put	Currency Future	312.0000	293.0000	(6.090)	0	0	0
02/06/2009	\$ / R 2010/03/15	7.55	Put	Currency Future	272.0000	255.0000	(6.250)	0	0	0
02/06/2009	\$ / R 2010/03/15	5.15	Put	Currency Future	11.0000	11.0000	-	0	0	0
02/06/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	3,191.0000	3,149.0000	(1.316)	0	0	0
02/06/2009	\$ / R 2010/03/15	5.90	Call	Currency Future	2,510.0000	2,552.0000	1.673	0	0	0
02/06/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	404.0000	409.0000	1.238	0	0	0
02/06/2009	\$ / R 2010/03/15	12.65	Call	Currency Future	110.0000	110.0000	-	0	0	0
02/06/2009	\$ / R 2010/03/15	13.20	Call	Currency Future	86.0000	86.0000	-	0	0	0
02/06/2009	\$ / R 2010/03/15	5.90	Put	Currency Future	26.0000	25.0000	(3.846)	0	0	0
02/06/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,471.0000	1,433.0000	(2.583)	0	0	0
02/06/2009	\$ / R 2010/03/15	6.65	Put	Currency Future	74.0000	67.0000	(9.459)	0	0	0
02/06/2009	\$ / R 2010/03/15	13.40	Call	Currency Future	77.0000	77.0000	-	0	0	0
02/06/2009	\$ / R 2010/03/15	15.40	Put	Currency Future	7,042.0000	6,998.0000	(0.625)	0	0	0
02/06/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	2,913.0000	2,871.0000	(1.442)	0	0	0
02/06/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	4,089.0000	4,046.0000	(1.052)	0	0	0
02/06/2009	\$ / R 2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	196.0000	198.0000	1.020	0	0	0
02/06/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	122.0000	122.0000	-	0	0	0
02/06/2009	\$ / R 2010/03/15	13.30	Call	Currency Future	81.0000	81.0000	-	0	0	0
02/06/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	5,094.0000	5,050.0000	(0.864)	0	0	0
02/06/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	423.0000	429.0000	1.418	0	0	0
02/06/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	1,194.0000	1,158.0000	(3.015)	0	0	0
02/06/2009	\$ / R 2010/03/15	7.10	Put	Currency Future	147.0000	136.0000	(7.483)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	2,019.0000	1,978.0000	(2.031)	0	0	0
02/06/2009	\$ / R 2010/03/15	12.25	Call	Currency Future	126.0000	127.0000	0.794	0	0	0
02/06/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	302.0000	305.0000	0.993	0	0	0
02/06/2009	\$ / R 2010/03/15	6.40	Put	Currency Future	48.0000	43.0000	(10.417)	0	0	0
02/06/2009	\$ / R 2010/03/15	12.25	Put	Currency Future	3,993.0000	3,950.0000	(1.077)	0	0	0
02/06/2009	\$ / R 2010/03/15	6.90	Call	Currency Future	1,593.0000	1,628.0000	2.197	0	0	0
02/06/2009	\$ / R 2010/03/15	12.20	Put	Currency Future	3,946.0000	3,903.0000	(1.090)	0	0	0
02/06/2009	\$ / R 2010/03/15	8.30	Put	Currency Future	642.0000	613.0000	(4.517)	0	0	0
02/06/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,390.0000	1,352.0000	(2.734)	0	0	0
02/06/2009	\$ / R 2010/03/15	6.90	Put	Currency Future	110.0000	101.0000	(8.182)	0	0	0
02/06/2009	\$ / R 2010/03/15	8.30	Call	Currency Future	725.0000	740.0000	2.069	0	0	0
02/06/2009	\$ / R 2010/03/15	5.85	Put	Currency Future	25.0000	23.0000	(8.000)	0	0	0
02/06/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	288.0000	291.0000	1.042	0	0	0
02/06/2009	\$ / R 2010/03/15	12.70	Put	Currency Future	4,425.0000	4,381.0000	(0.994)	0	0	0
02/06/2009	\$ / R 2010/03/15	7.40	Put	Currency Future	218.0000	204.0000	(6.422)	0	0	0
02/06/2009	\$ / R 2010/03/15	12.70	Call	Currency Future	108.0000	108.0000	-	0	0	0
02/06/2009	\$ / R 2010/03/15	7.40	Call	Currency Future	1,201.0000	1,231.0000	2.498	0	0	0
02/06/2009	\$ / R 2010/03/15	5.70	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
02/06/2009	\$ / R 2010/03/15	5.40	Put	Currency Future	14.0000	14.0000	-	0	0	0
02/06/2009	\$ / R 2010/03/15	6.70	Call	Currency Future	1,763.0000	1,800.0000	2.099	0	0	0
02/06/2009	\$ / R 2010/03/15	5.70	Call	Currency Future	2,704.0000	2,746.0000	1.553	0	0	0
02/06/2009	\$ / R 2010/03/15	5.05	Call	Currency Future	3,343.0000	3,386.0000	1.286	0	0	0
02/06/2009	\$ / R 2010/03/15	6.70	Put	Currency Future	80.0000	73.0000	(8.750)	0	0	0
02/06/2009	\$ / R 2010/03/15	7.70	Put	Currency Future	333.0000	314.0000	(5.706)	0	0	0
02/06/2009	\$ / R 2010/03/15	12.20	Call	Currency Future	129.0000	129.0000	-	0	0	0
02/06/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	477.0000	485.0000	1.677	0	0	0
02/06/2009	\$ / R 2010/03/15	7.70	Call	Currency Future	1,016.0000	1,040.0000	2.362	0	0	0
02/06/2009	\$ / R 2010/03/15	6.05	Call	Currency Future	2,365.0000	2,406.0000	1.734	0	0	0
02/06/2009	\$ / R 2010/03/15	4.70	Put	Currency Future	7.0000	7.0000	-	0	0	0
02/06/2009	\$ / R 2010/03/15	6.05	Put	Currency Future	32.0000	29.0000	(9.375)	0	0	0
02/06/2009	\$ / R 2010/03/15	4.70	Call	Currency Future	3,690.0000	3,733.0000	1.165	0	0	0
02/06/2009	\$ / R 2010/03/15	5.05	Put	Currency Future	10.0000	10.0000	-	0	0	0
02/06/2009	\$ / R 2010/03/15	13.80	Put	Currency Future	5,478.0000	5,435.0000	(0.785)	0	0	0
02/06/2009	\$ / R 2010/03/15	7.05	Put	Currency Future	137.0000	126.0000	(8.029)	0	0	0
02/06/2009	\$ / R 2010/03/15	5.40	Call	Currency Future	2,997.0000	3,041.0000	1.468	0	0	0
02/06/2009	\$ / R 2010/03/15	5.85	Call	Currency Future	2,558.0000	2,600.0000	1.642	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	\$ / R 2010/03/15	7.05	Call	Currency Future	1,470.0000	1,503.0000	2.245	0	0	0
02/06/2009	\$ / R 2010/03/15	4.40	Put	Currency Future	5.0000	5.0000	-	0	0	0
02/06/2009	\$ / R 2010/03/15	4.85	Put	Currency Future	8.0000	8.0000	-	0	0	0
02/06/2009	\$ / R 2010/03/15	4.40	Call	Currency Future	3,988.0000	4,031.0000	1.078	0	0	0
02/06/2009	\$ / R 2010/03/15	4.85	Call	Currency Future	3,541.0000	3,585.0000	1.243	0	0	0
02/06/2009	\$ / R 2010/03/15	13.20	Put	Currency Future	4,902.0000	4,859.0000	(0.877)	0	0	0
02/06/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	2,105.0000	2,064.0000	(1.948)	0	0	0
02/06/2009	\$ / R 2010/03/15	8.00	Call	Currency Future	858.0000	877.0000	2.214	0	0	0
02/06/2009	\$ / R 2010/03/15	12.10	Call	Currency Future	133.0000	134.0000	0.752	0	0	0
02/06/2009	\$ / R 2010/03/15	13.80	Call	Currency Future	61.0000	61.0000	-	0	0	0
02/06/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	1,763.0000	1,723.0000	(2.269)	0	0	0
02/06/2009	\$ / R 2010/03/15	6.95	Call	Currency Future	1,551.0000	1,586.0000	2.257	0	0	0
02/06/2009	\$ / R 2010/03/15	12.40	Call	Currency Future	120.0000	120.0000	-	0	0	0
02/06/2009	\$ / R 2010/03/15	12.10	Put	Currency Future	3,850.0000	3,807.0000	(1.117)	0	0	0
02/06/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	433.0000	439.0000	1.386	0	0	0
02/06/2009	\$ / R 2010/03/15	12.40	Put	Currency Future	4,137.0000	4,093.0000	(1.064)	0	0	0
02/06/2009	\$ / R 2010/03/15	13.10	Put	Currency Future	4,807.0000	4,764.0000	(0.895)	0	0	0
02/06/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	346.0000	350.0000	1.156	0	0	0
02/06/2009	\$ / R 2010/03/15	4.75	Call	Currency Future	3,640.0000	3,684.0000	1.209	0	0	0
02/06/2009	\$ / R 2010/03/15	8.00	Put	Currency Future	475.0000	451.0000	(5.053)	0	0	0
02/06/2009	\$ / R 2010/03/15	13.10	Call	Currency Future	90.0000	91.0000	1.111	0	0	0
02/06/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,350.0000	1,313.0000	(2.741)	0	0	0
02/06/2009	\$ / R 2010/03/15	5.95	Put	Currency Future	28.0000	26.0000	(7.143)	0	0	0
02/06/2009	\$ / R 2010/03/15	8.80	Call	Currency Future	555.0000	565.0000	1.802	0	0	0
02/06/2009	\$ / R 2010/03/15	6.95	Put	Currency Future	118.0000	109.0000	(7.627)	0	0	0
02/06/2009	\$ / R 2010/03/15	13.50	Call	Currency Future	73.0000	73.0000	-	0	0	0
02/06/2009	\$ / R 2010/03/15	7.10	Call	Currency Future	1,430.0000	1,463.0000	2.308	0	0	0
02/06/2009	\$ / R 2010/03/15	13.50	Put	Currency Future	5,189.0000	5,146.0000	(0.829)	0	0	0
02/06/2009	\$ / R 2010/03/15	7.85	Call	Currency Future	934.0000	956.0000	2.355	0	0	0
02/06/2009	\$ / R 2010/03/15	4.75	Put	Currency Future	7.0000	7.0000	-	0	0	0
02/06/2009	\$ / R 2010/03/15	5.75	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
02/06/2009	\$ / R 2010/03/15	5.95	Call	Currency Future	2,461.0000	2,503.0000	1.707	0	0	0
02/06/2009	\$ / R 2010/03/15	7.85	Put	Currency Future	401.0000	379.0000	(5.486)	0	0	0
02/06/2009	\$ / R 2010/03/15	7.75	Put	Currency Future	355.0000	335.0000	(5.634)	0	0	0
02/06/2009	\$ / R 2010/03/15	6.10	Call	Currency Future	2,317.0000	2,358.0000	1.770	0	0	0
02/06/2009	\$ / R 2010/03/15	5.75	Call	Currency Future	2,655.0000	2,698.0000	1.620	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	\$ / R	2010/03/15	8.80	Put	Currency Future	972.0000	938.0000	(3.498)	0	0	0
02/06/2009	\$ / R	2010/03/15	7.75	Call	Currency Future	988.0000	1,011.0000	2.328	0	0	0
02/06/2009	\$ / R	2010/03/15	6.10	Put	Currency Future	34.0000	31.0000	(8.824)	0	0	0
02/06/2009	\$ / R	2010/03/15	6.75	Call	Currency Future	1,720.0000	1,756.0000	2.093	0	0	0
02/06/2009	\$ / R	2010/03/15	6.75	Put	Currency Future	87.0000	80.0000	(8.046)	0	0	0
02/06/2009	\$ / R	2010/03/15	4.95	Call	Currency Future	3,442.0000	3,485.0000	1.249	0	0	0
02/06/2009	\$ / R	2010/03/15	4.95	Put	Currency Future	9.0000	9.0000	-	0	0	0
02/06/2009	\$ / R	2010/03/15	5.50	Call	Currency Future	2,899.0000	2,942.0000	1.483	0	0	0
02/06/2009	\$ / R	2010/03/15	5.50	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
02/06/2009	\$ / R	2010/03/15	6.50	Call	Currency Future	1,940.0000	1,979.0000	2.010	0	0	0
02/06/2009	\$ / R	2010/03/15	6.50	Put	Currency Future	57.0000	52.0000	(8.772)	0	0	0
02/06/2009	\$ / R	2010/03/15	4.50	Call	Currency Future	3,889.0000	3,932.0000	1.106	0	0	0
02/06/2009	\$ / R	2010/03/15	4.50	Put	Currency Future	5.0000	5.0000	-	0	0	0
02/06/2009	\$ / R	2010/03/15	13.05	Put	Currency Future	4,760.0000	4,716.0000	(0.924)	0	0	0
02/06/2009	\$ / R	2010/03/15	4.55	Put	Currency Future	6.0000	6.0000	-	0	0	0
02/06/2009	\$ / R	2010/03/15	4.55	Call	Currency Future	3,839.0000	3,882.0000	1.120	0	0	0
02/06/2009	\$ / R	2010/03/15	5.55	Call	Currency Future	2,850.0000	2,893.0000	1.509	0	0	0
02/06/2009	\$ / R	2010/03/15	6.55	Call	Currency Future	1,895.0000	1,933.0000	2.005	0	0	0
02/06/2009	\$ / R	2010/03/15	5.55	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
02/06/2009	\$ / R	2010/03/15	13.05	Call	Currency Future	93.0000	93.0000	-	0	0	0
02/06/2009	\$ / R	2010/03/15	6.55	Put	Currency Future	62.0000	57.0000	(8.065)	0	0	0
02/06/2009	\$ / R	2010/06/14			Currency Future	8.5049	8.5535	0.571	7.9800	7.9800	0
02/06/2009	\$ / R	2010/06/14	9.40	Call	Currency Future	545.0000	554.0000	1.651	545	545	2,176
02/06/2009	\$ / R	2010/06/14	9.40	Put	Currency Future	1,440.0000	1,400.0000	(2.778)	0	0	0
02/06/2009	\$ / R	2010/06/14	8.55	Call	Currency Future	787.0000	804.0000	2.160	0	0	0
02/06/2009	\$ / R	2010/06/14	8.55	Put	Currency Future	832.0000	800.0000	(3.846)	0	0	0
02/06/2009	\$ / R	2010/06/14	8.85	Put	Currency Future	1,033.0000	998.0000	(3.388)	0	0	0
02/06/2009	\$ / R	2010/06/14	9.20	Put	Currency Future	1,287.0000	1,249.0000	(2.953)	0	0	0
02/06/2009	\$ / R	2010/06/14	8.50	Put	Currency Future	0.0000	769.0000	100.000	0	0	0
02/06/2009	\$ / R	2010/06/14	8.85	Call	Currency Future	688.0000	702.0000	2.035	0	0	0
02/06/2009	\$ / R	2010/06/14	9.20	Call	Currency Future	591.0000	602.0000	1.861	0	0	0
02/06/2009	\$ / R	2010/06/14	10.15	Call	Currency Future	408.0000	412.0000	0.980	0	0	0
02/06/2009	\$ / R	2010/06/14	10.00	Put	Currency Future	1,928.0000	1,884.0000	(2.282)	0	0	0
02/06/2009	\$ / R	2010/06/14	8.50	Call	Currency Future	0.0000	823.0000	100.000	0	0	0
02/06/2009	\$ / R	2010/06/14	8.80	Call	Currency Future	703.0000	717.0000	1.991	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	\$ / R 2010/06/14	12.15	Put	Currency Future	3,845.0000	3,796.0000	(1.274)	0	0	0
02/06/2009	\$ / R 2010/06/14	8.80	Put	Currency Future	998.0000	964.0000	(3.407)	0	0	0
02/06/2009	\$ / R 2010/06/14	9.10	Call	Currency Future	617.0000	629.0000	1.945	0	0	0
02/06/2009	\$ / R 2010/06/14	12.15	Call	Currency Future	200.0000	199.0000	(0.500)	200	200	28,772
02/06/2009	\$ / R 2010/06/14	9.60	Call	Currency Future	503.0000	510.0000	1.392	0	0	0
02/06/2009	\$ / R 2010/06/14	9.75	Put	Currency Future	1,720.0000	1,678.0000	(2.442)	0	0	0
02/06/2009	\$ / R 2010/06/14	9.15	Put	Currency Future	1,249.0000	1,212.0000	(2.962)	0	0	0
02/06/2009	\$ / R 2010/06/14	9.15	Call	Currency Future	604.0000	615.0000	1.821	0	0	21,978
02/06/2009	\$ / R 2010/06/14	9.60	Put	Currency Future	1,598.0000	1,557.0000	(2.566)	0	0	0
02/06/2009	\$ / R 2010/06/14	10.00	Call	Currency Future	432.0000	437.0000	1.157	0	0	0
02/06/2009	\$ / R 2010/06/14	9.75	Call	Currency Future	475.0000	481.0000	1.263	0	0	0
02/06/2009	\$ / R 2010/06/14	8.90	Call	Currency Future	673.0000	686.0000	1.932	0	0	0
02/06/2009	\$ / R 2010/06/14	8.90	Put	Currency Future	1,068.0000	1,033.0000	(3.277)	0	0	0
02/06/2009	\$ / R 2010/06/14	10.20	Call	Currency Future	400.0000	404.0000	1.000	0	0	0
02/06/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	513.0000	521.0000	1.559	0	0	0
02/06/2009	\$ / R 2010/06/14	10.20	Put	Currency Future	2,095.0000	2,051.0000	(2.100)	0	0	0
02/06/2009	\$ / R 2010/06/14	8.60	Call	Currency Future	769.0000	786.0000	2.211	0	0	0
02/06/2009	\$ / R 2010/06/14	8.60	Put	Currency Future	864.0000	832.0000	(3.704)	0	0	0
02/06/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,558.0000	1,517.0000	(2.632)	0	0	0
02/06/2009	\$ / R 2010/06/14	9.00	Put	Currency Future	1,139.0000	1,103.0000	(3.161)	0	0	0
02/06/2009	\$ / R 2010/06/14	9.10	Put	Currency Future	1,212.0000	1,175.0000	(3.053)	0	0	0
02/06/2009	\$ / R 2010/06/14	9.05	Call	Currency Future	630.0000	642.0000	1.905	0	0	0
02/06/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	370.0000	374.0000	1.081	0	0	0
02/06/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	2,180.0000	2,135.0000	(2.064)	0	0	0
02/06/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,265.0000	2,220.0000	(1.987)	0	0	0
02/06/2009	\$ / R 2010/06/14	7.70	Put	Currency Future	369.0000	348.0000	(5.691)	0	0	0
02/06/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	385.0000	389.0000	1.039	0	0	0
02/06/2009	\$ / R 2010/06/14	9.00	Call	Currency Future	644.0000	656.0000	1.863	0	0	0
02/06/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	457.0000	463.0000	1.313	0	0	0
02/06/2009	\$ / R 2010/06/14	10.10	Put	Currency Future	2,011.0000	1,967.0000	(2.188)	0	0	0
02/06/2009	\$ / R 2010/06/14	9.65	Put	Currency Future	1,638.0000	1,597.0000	(2.503)	0	0	0
02/06/2009	\$ / R 2010/06/14	12.55	Call	Currency Future	176.0000	174.0000	(1.136)	0	0	0
02/06/2009	\$ / R 2010/06/14	10.10	Call	Currency Future	416.0000	421.0000	1.202	0	0	0
02/06/2009	\$ / R 2010/06/14	9.65	Call	Currency Future	493.0000	500.0000	1.420	0	0	0
02/06/2009	\$ / R 2010/06/14	8.15	Put	Currency Future	592.0000	565.0000	(4.561)	0	0	0
02/06/2009	\$ / R 2010/06/14	12.40	Call	Currency Future	184.0000	183.0000	(0.543)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	\$ / R 2010/06/14	9.05	Put	Currency Future	1,175.0000	1,139.0000	(3.064)	0	0	0
02/06/2009	\$ / R 2010/06/14	12.55	Put	Currency Future	4,221.0000	4,171.0000	(1.185)	0	0	0
02/06/2009	\$ / R 2010/06/14	8.95	Put	Currency Future	1,103.0000	1,068.0000	(3.173)	0	0	0
02/06/2009	\$ / R 2010/06/14	12.40	Put	Currency Future	4,079.0000	4,030.0000	(1.201)	0	0	0
02/06/2009	\$ / R 2010/06/14	7.60	Put	Currency Future	327.0000	307.0000	(6.116)	0	0	0
02/06/2009	\$ / R 2010/06/14	8.05	Call	Currency Future	993.0000	1,016.0000	2.316	0	0	0
02/06/2009	\$ / R 2010/06/14	9.50	Call	Currency Future	523.0000	531.0000	1.530	0	0	0
02/06/2009	\$ / R 2010/06/14	10.15	Put	Currency Future	2,053.0000	2,009.0000	(2.143)	0	0	0
02/06/2009	\$ / R 2010/06/14	12.25	Put	Currency Future	3,939.0000	3,889.0000	(1.269)	0	0	0
02/06/2009	\$ / R 2010/06/14	5.25	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
02/06/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	534.0000	542.0000	1.498	0	0	0
02/06/2009	\$ / R 2010/06/14	8.05	Put	Currency Future	538.0000	512.0000	(4.833)	0	0	0
02/06/2009	\$ / R 2010/06/14	5.25	Call	Currency Future	3,272.0000	3,320.0000	1.467	0	0	0
02/06/2009	\$ / R 2010/06/14	8.15	Call	Currency Future	947.0000	969.0000	2.323	0	0	0
02/06/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,479.0000	1,439.0000	(2.705)	0	0	0
02/06/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	1,844.0000	1,801.0000	(2.332)	0	0	0
02/06/2009	\$ / R 2010/06/14	8.95	Call	Currency Future	658.0000	671.0000	1.976	0	0	0
02/06/2009	\$ / R 2010/06/14	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
02/06/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	424.0000	429.0000	1.179	0	0	0
02/06/2009	\$ / R 2010/06/14	12.25	Call	Currency Future	193.0000	193.0000	-	0	0	0
02/06/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,761.0000	1,718.0000	(2.442)	0	0	0
02/06/2009	\$ / R 2010/06/14	3.75	Call	Currency Future	4,756.0000	4,805.0000	1.030	0	0	0
02/06/2009	\$ / R 2010/06/14	9.50	Put	Currency Future	1,518.0000	1,478.0000	(2.635)	0	0	0
02/06/2009	\$ / R 2010/06/14	9.70	Put	Currency Future	1,679.0000	1,637.0000	(2.501)	0	0	0
02/06/2009	\$ / R 2010/06/14	9.35	Put	Currency Future	1,401.0000	1,362.0000	(2.784)	0	0	0
02/06/2009	\$ / R 2010/06/14	6.75	Put	Currency Future	120.0000	111.0000	(7.500)	0	0	0
02/06/2009	\$ / R 2010/06/14	8.65	Put	Currency Future	897.0000	864.0000	(3.679)	0	0	0
02/06/2009	\$ / R 2010/06/14	8.25	Call	Currency Future	904.0000	924.0000	2.212	0	0	0
02/06/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	449.0000	454.0000	1.114	0	0	0
02/06/2009	\$ / R 2010/06/14	8.25	Put	Currency Future	649.0000	621.0000	(4.314)	0	0	0
02/06/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	1,969.0000	1,926.0000	(2.184)	0	0	0
02/06/2009	\$ / R 2010/06/14	8.65	Call	Currency Future	752.0000	768.0000	2.128	0	0	0
02/06/2009	\$ / R 2010/06/14	11.25	Call	Currency Future	272.0000	273.0000	0.368	0	0	0
02/06/2009	\$ / R 2010/06/14	9.30	Put	Currency Future	1,362.0000	1,324.0000	(2.790)	0	0	0
02/06/2009	\$ / R 2010/06/14	8.00	Call	Currency Future	1,017.0000	1,040.0000	2.262	0	0	0
02/06/2009	\$ / R 2010/06/14	9.70	Call	Currency Future	484.0000	491.0000	1.446	0	0	0

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02/06/2009	\$ / R 2010/06/14	9.30	Call	Currency Future	567.0000	577.0000	1.764	0	0	0
02/06/2009	\$ / R 2010/06/14	11.20	Put	Currency Future	2,972.0000	2,925.0000	(1.581)	0	0	0
02/06/2009	\$ / R 2010/06/14	15.75	Put	Currency Future	7,287.0000	7,238.0000	(0.672)	0	0	0
02/06/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	466.0000	472.0000	1.288	0	0	0
02/06/2009	\$ / R 2010/06/14	13.20	Call	Currency Future	139.0000	139.0000	-	0	0	0
02/06/2009	\$ / R 2010/06/14	11.90	Put	Currency Future	3,612.0000	3,563.0000	(1.357)	0	0	0
02/06/2009	\$ / R 2010/06/14	13.20	Put	Currency Future	4,834.0000	4,785.0000	(1.014)	0	0	0
02/06/2009	\$ / R 2010/06/14	15.75	Call	Currency Future	42.0000	41.0000	(2.381)	0	0	0
02/06/2009	\$ / R 2010/06/14	14.25	Call	Currency Future	85.0000	84.0000	(1.176)	0	0	0
02/06/2009	\$ / R 2010/06/14	11.90	Call	Currency Future	217.0000	217.0000	-	0	0	21,978
02/06/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	440.0000	446.0000	1.364	0	0	0
02/06/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	457.0000	463.0000	1.313	0	0	0
02/06/2009	\$ / R 2010/06/14	11.20	Call	Currency Future	277.0000	279.0000	0.722	0	0	0
02/06/2009	\$ / R 2010/06/14	11.25	Put	Currency Future	3,017.0000	2,970.0000	(1.558)	0	0	0
02/06/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	1,886.0000	1,842.0000	(2.333)	0	0	0
02/06/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	440.0000	446.0000	1.364	0	0	0
02/06/2009	\$ / R 2010/06/14	6.20	Put	Currency Future	57.0000	53.0000	(7.018)	0	0	0
02/06/2009	\$ / R 2010/06/14	14.25	Put	Currency Future	5,830.0000	5,781.0000	(0.840)	0	0	0
02/06/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,479.0000	1,439.0000	(2.705)	0	0	0
02/06/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	2,180.0000	2,135.0000	(2.064)	0	0	0
02/06/2009	\$ / R 2010/06/14	7.20	Call	Currency Future	1,513.0000	1,549.0000	2.379	0	0	0
02/06/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	385.0000	389.0000	1.039	0	0	0
02/06/2009	\$ / R 2010/06/14	5.20	Put	Currency Future	16.0000	16.0000	-	0	0	0
02/06/2009	\$ / R 2010/06/14	6.75	Call	Currency Future	1,875.0000	1,914.0000	2.080	0	0	0
02/06/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	1,844.0000	1,801.0000	(2.332)	0	0	0
02/06/2009	\$ / R 2010/06/14	6.20	Call	Currency Future	2,362.0000	2,407.0000	1.905	0	0	0
02/06/2009	\$ / R 2010/06/14	11.65	Put	Currency Future	3,382.0000	3,333.0000	(1.449)	0	0	0
02/06/2009	\$ / R 2010/06/14	9.35	Call	Currency Future	556.0000	565.0000	1.619	0	0	0
02/06/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	449.0000	454.0000	1.114	0	0	0
02/06/2009	\$ / R 2010/06/14	5.20	Call	Currency Future	3,321.0000	3,369.0000	1.445	0	0	0
02/06/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,440.0000	1,400.0000	(2.778)	0	0	0
02/06/2009	\$ / R 2010/06/14	12.65	Call	Currency Future	170.0000	169.0000	(0.588)	0	0	0
02/06/2009	\$ / R 2010/06/14	10.50	Call	Currency Future	357.0000	360.0000	0.840	0	0	0
02/06/2009	\$ / R 2010/06/14	4.85	Put	Currency Future	12.0000	12.0000	-	0	0	0
02/06/2009	\$ / R 2010/06/14	12.65	Put	Currency Future	4,315.0000	4,265.0000	(1.159)	0	0	0
02/06/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	534.0000	542.0000	1.498	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	\$ / R 2010/06/14	7.65	Call	Currency Future	1,203.0000	1,231.0000	2.328	0	0	0
02/06/2009	\$ / R 2010/06/14	12.60	Call	Currency Future	173.0000	171.0000	(1.156)	0	0	0
02/06/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	545.0000	554.0000	1.651	0	0	26,596
02/06/2009	\$ / R 2010/06/14	13.65	Call	Currency Future	113.0000	112.0000	(0.885)	0	0	0
02/06/2009	\$ / R 2010/06/14	7.75	Put	Currency Future	391.0000	369.0000	(5.627)	0	0	0
02/06/2009	\$ / R 2010/06/14	10.50	Put	Currency Future	2,352.0000	2,306.0000	(1.956)	0	0	0
02/06/2009	\$ / R 2010/06/14	11.65	Call	Currency Future	236.0000	237.0000	0.424	0	0	0
02/06/2009	\$ / R 2010/06/14	7.75	Call	Currency Future	1,146.0000	1,173.0000	2.356	0	0	0
02/06/2009	\$ / R 2010/06/14	7.65	Put	Currency Future	348.0000	327.0000	(6.034)	0	0	0
02/06/2009	\$ / R 2010/06/14	5.10	Call	Currency Future	3,420.0000	3,468.0000	1.404	0	0	0
02/06/2009	\$ / R 2010/06/14	7.55	Call	Currency Future	1,262.0000	1,291.0000	2.298	0	0	0
02/06/2009	\$ / R 2010/06/14	7.15	Call	Currency Future	1,551.0000	1,588.0000	2.386	0	0	0
02/06/2009	\$ / R 2010/06/14	12.60	Put	Currency Future	4,268.0000	4,218.0000	(1.172)	0	0	0
02/06/2009	\$ / R 2010/06/14	6.55	Put	Currency Future	91.0000	84.0000	(7.692)	0	0	0
02/06/2009	\$ / R 2010/06/14	7.15	Put	Currency Future	197.0000	184.0000	(6.599)	0	0	0
02/06/2009	\$ / R 2010/06/14	14.00	Call	Currency Future	96.0000	95.0000	(1.042)	0	0	0
02/06/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	1,802.0000	1,759.0000	(2.386)	0	0	0
02/06/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,558.0000	1,517.0000	(2.632)	0	0	0
02/06/2009	\$ / R 2010/06/14	5.10	Put	Currency Future	15.0000	15.0000	-	0	0	0
02/06/2009	\$ / R 2010/06/14	13.10	Put	Currency Future	4,741.0000	4,692.0000	(1.034)	0	0	0
02/06/2009	\$ / R 2010/06/14	6.15	Call	Currency Future	2,408.0000	2,453.0000	1.869	0	0	0
02/06/2009	\$ / R 2010/06/14	14.00	Put	Currency Future	5,591.0000	5,541.0000	(0.894)	0	0	0
02/06/2009	\$ / R 2010/06/14	8.20	Put	Currency Future	620.0000	593.0000	(4.355)	0	0	0
02/06/2009	\$ / R 2010/06/14	11.85	Call	Currency Future	221.0000	221.0000	-	0	0	0
02/06/2009	\$ / R 2010/06/14	6.55	Call	Currency Future	2,046.0000	2,087.0000	2.004	0	0	0
02/06/2009	\$ / R 2010/06/14	6.15	Put	Currency Future	53.0000	50.0000	(5.660)	0	0	0
02/06/2009	\$ / R 2010/06/14	15.50	Call	Currency Future	47.0000	46.0000	(2.128)	0	0	0
02/06/2009	\$ / R 2010/06/14	11.85	Put	Currency Future	3,566.0000	3,517.0000	(1.374)	0	0	0
02/06/2009	\$ / R 2010/06/14	5.55	Call	Currency Future	2,976.0000	3,024.0000	1.613	0	0	0
02/06/2009	\$ / R 2010/06/14	5.15	Put	Currency Future	15.0000	15.0000	-	0	0	0
02/06/2009	\$ / R 2010/06/14	15.50	Put	Currency Future	7,042.0000	6,993.0000	(0.696)	0	0	0
02/06/2009	\$ / R 2010/06/14	12.20	Put	Currency Future	3,892.0000	3,842.0000	(1.285)	0	0	0
02/06/2009	\$ / R 2010/06/14	10.25	Put	Currency Future	2,137.0000	2,093.0000	(2.059)	0	0	0
02/06/2009	\$ / R 2010/06/14	4.55	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
02/06/2009	\$ / R 2010/06/14	13.65	Put	Currency Future	5,258.0000	5,209.0000	(0.932)	0	0	0
02/06/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	466.0000	472.0000	1.288	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	\$ / R 2010/06/14	10.25	Call	Currency Future	392.0000	396.0000	1.020	0	0	0
02/06/2009	\$ / R 2010/06/14	5.55	Put	Currency Future	22.0000	20.0000	(9.091)	0	0	0
02/06/2009	\$ / R 2010/06/14	11.35	Call	Currency Future	263.0000	264.0000	0.380	0	0	0
02/06/2009	\$ / R 2010/06/14	12.50	Put	Currency Future	4,173.0000	4,124.0000	(1.174)	0	0	0
02/06/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,761.0000	1,718.0000	(2.442)	0	0	0
02/06/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	1,886.0000	1,842.0000	(2.333)	0	0	0
02/06/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	513.0000	521.0000	1.559	0	0	0
02/06/2009	\$ / R 2010/06/14	4.55	Call	Currency Future	3,965.0000	4,013.0000	1.211	0	0	0
02/06/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	370.0000	374.0000	1.081	0	0	0
02/06/2009	\$ / R 2010/06/14	12.50	Call	Currency Future	178.0000	177.0000	(0.562)	0	0	0
02/06/2009	\$ / R 2010/06/14	12.20	Call	Currency Future	197.0000	196.0000	(0.508)	0	0	0
02/06/2009	\$ / R 2010/06/14	8.20	Call	Currency Future	925.0000	946.0000	2.270	0	0	0
02/06/2009	\$ / R 2010/06/14	13.10	Call	Currency Future	146.0000	145.0000	(0.685)	0	0	0
02/06/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,265.0000	2,220.0000	(1.987)	0	0	0
02/06/2009	\$ / R 2010/06/14	11.00	Put	Currency Future	2,794.0000	2,747.0000	(1.682)	0	0	0
02/06/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	377.0000	381.0000	1.061	0	0	0
02/06/2009	\$ / R 2010/06/14	7.20	Put	Currency Future	208.0000	196.0000	(5.769)	0	0	0
02/06/2009	\$ / R 2010/06/14	9.25	Put	Currency Future	1,324.0000	1,286.0000	(2.870)	0	0	0
02/06/2009	\$ / R 2010/06/14	12.10	Call	Currency Future	203.0000	203.0000	-	0	0	0
02/06/2009	\$ / R 2010/06/14	11.40	Call	Currency Future	258.0000	259.0000	0.388	0	0	0
02/06/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	1,802.0000	1,759.0000	(2.386)	0	0	0
02/06/2009	\$ / R 2010/06/14	11.00	Call	Currency Future	299.0000	300.0000	0.334	0	0	0
02/06/2009	\$ / R 2010/06/14	11.50	Call	Currency Future	249.0000	250.0000	0.402	0	0	0
02/06/2009	\$ / R 2010/06/14	12.45	Call	Currency Future	181.0000	180.0000	(0.552)	0	0	0
02/06/2009	\$ / R 2010/06/14	7.35	Put	Currency Future	246.0000	232.0000	(5.691)	0	0	0
02/06/2009	\$ / R 2010/06/14	5.60	Call	Currency Future	2,928.0000	2,976.0000	1.639	0	0	0
02/06/2009	\$ / R 2010/06/14	11.35	Put	Currency Future	3,108.0000	3,060.0000	(1.544)	0	0	0
02/06/2009	\$ / R 2010/06/14	11.40	Put	Currency Future	3,153.0000	3,105.0000	(1.522)	0	0	0
02/06/2009	\$ / R 2010/06/14	7.70	Call	Currency Future	1,174.0000	1,201.0000	2.300	0	0	0
02/06/2009	\$ / R 2010/06/14	3.50	Call	Currency Future	5,005.0000	5,054.0000	0.979	0	0	0
02/06/2009	\$ / R 2010/06/14	7.60	Call	Currency Future	1,232.0000	1,260.0000	2.273	0	0	0
02/06/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,222.0000	2,178.0000	(1.980)	0	0	0
02/06/2009	\$ / R 2010/06/14	5.60	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
02/06/2009	\$ / R 2010/06/14	12.35	Call	Currency Future	187.0000	186.0000	(0.535)	0	0	0
02/06/2009	\$ / R 2010/06/14	13.40	Call	Currency Future	127.0000	126.0000	(0.787)	0	0	0
02/06/2009	\$ / R 2010/06/14	3.50	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	\$ / R 2010/06/14	12.10	Put	Currency Future	3,798.0000	3,749.0000	(1.290)	0	0	0
02/06/2009	\$ / R 2010/06/14	12.35	Put	Currency Future	4,032.0000	3,983.0000	(1.215)	0	0	0
02/06/2009	\$ / R 2010/06/14	6.60	Call	Currency Future	2,003.0000	2,043.0000	1.997	0	0	0
02/06/2009	\$ / R 2010/06/14	5.00	Call	Currency Future	3,519.0000	3,567.0000	1.364	0	0	0
02/06/2009	\$ / R 2010/06/14	6.10	Call	Currency Future	2,455.0000	2,500.0000	1.833	0	0	0
02/06/2009	\$ / R 2010/06/14	11.10	Call	Currency Future	288.0000	289.0000	0.347	0	0	0
02/06/2009	\$ / R 2010/06/14	13.40	Put	Currency Future	5,022.0000	4,973.0000	(0.976)	0	0	0
02/06/2009	\$ / R 2010/06/14	6.50	Call	Currency Future	2,090.0000	2,132.0000	2.010	0	0	0
02/06/2009	\$ / R 2010/06/14	7.10	Call	Currency Future	1,590.0000	1,627.0000	2.327	0	0	0
02/06/2009	\$ / R 2010/06/14	11.10	Put	Currency Future	2,883.0000	2,836.0000	(1.630)	0	0	0
02/06/2009	\$ / R 2010/06/14	7.90	Put	Currency Future	462.0000	438.0000	(5.195)	0	0	0
02/06/2009	\$ / R 2010/06/14	6.50	Put	Currency Future	85.0000	78.0000	(8.235)	0	0	0
02/06/2009	\$ / R 2010/06/14	6.60	Put	Currency Future	98.0000	90.0000	(8.163)	0	0	0
02/06/2009	\$ / R 2010/06/14	13.35	Put	Currency Future	4,975.0000	4,926.0000	(0.985)	0	0	0
02/06/2009	\$ / R 2010/06/14	5.15	Call	Currency Future	3,370.0000	3,419.0000	1.454	0	0	0
02/06/2009	\$ / R 2010/06/14	5.00	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
02/06/2009	\$ / R 2010/06/14	13.35	Call	Currency Future	130.0000	129.0000	(0.769)	0	0	0
02/06/2009	\$ / R 2010/06/14	11.50	Put	Currency Future	3,244.0000	3,196.0000	(1.480)	0	0	0
02/06/2009	\$ / R 2010/06/14	8.35	Put	Currency Future	708.0000	678.0000	(4.237)	0	0	0
02/06/2009	\$ / R 2010/06/14	13.50	Call	Currency Future	121.0000	120.0000	(0.826)	0	0	0
02/06/2009	\$ / R 2010/06/14	8.35	Call	Currency Future	863.0000	882.0000	2.202	0	0	0
02/06/2009	\$ / R 2010/06/14	13.50	Put	Currency Future	5,116.0000	5,067.0000	(0.958)	0	0	0
02/06/2009	\$ / R 2010/06/14	12.00	Put	Currency Future	3,705.0000	3,656.0000	(1.323)	0	0	0
02/06/2009	\$ / R 2010/06/14	12.00	Call	Currency Future	210.0000	210.0000	-	0	0	0
02/06/2009	\$ / R 2010/06/14	11.70	Put	Currency Future	3,428.0000	3,379.0000	(1.429)	0	0	0
02/06/2009	\$ / R 2010/06/14	6.10	Put	Currency Future	50.0000	46.0000	(8.000)	0	0	0
02/06/2009	\$ / R 2010/06/14	13.00	Call	Currency Future	153.0000	151.0000	(1.307)	0	0	0
02/06/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	168.0000	166.0000	(1.190)	0	0	0
02/06/2009	\$ / R 2010/06/14	13.00	Put	Currency Future	4,648.0000	4,598.0000	(1.076)	0	0	0
02/06/2009	\$ / R 2010/06/14	11.70	Call	Currency Future	232.0000	232.0000	-	0	0	0
02/06/2009	\$ / R 2010/06/14	13.60	Call	Currency Future	116.0000	115.0000	(0.862)	0	0	0
02/06/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	2,527.0000	2,481.0000	(1.820)	0	0	0
02/06/2009	\$ / R 2010/06/14	7.10	Put	Currency Future	185.0000	174.0000	(5.946)	0	0	0
02/06/2009	\$ / R 2010/06/14	7.00	Put	Currency Future	165.0000	154.0000	(6.667)	0	0	0
02/06/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	4,363.0000	4,313.0000	(1.146)	0	0	0
02/06/2009	\$ / R 2010/06/14	8.10	Call	Currency Future	970.0000	992.0000	2.268	0	0	0

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02/06/2009	\$ / R	2010/06/14	7.00	Call	Currency Future	1,670.0000	1,707.0000	2.216	0	0	0
02/06/2009	\$ / R	2010/06/14	13.70	Put	Currency Future	5,305.0000	5,256.0000	(0.924)	0	0	0
02/06/2009	\$ / R	2010/06/14	8.10	Put	Currency Future	565.0000	539.0000	(4.602)	0	0	0
02/06/2009	\$ / R	2010/06/14	6.00	Put	Currency Future	43.0000	40.0000	(6.977)	0	0	0
02/06/2009	\$ / R	2010/06/14	13.70	Call	Currency Future	110.0000	109.0000	(0.909)	0	0	0
02/06/2009	\$ / R	2010/06/14	10.60	Call	Currency Future	344.0000	347.0000	0.872	0	0	0
02/06/2009	\$ / R	2010/06/14	10.70	Call	Currency Future	332.0000	334.0000	0.602	0	0	0
02/06/2009	\$ / R	2010/06/14	10.60	Put	Currency Future	2,439.0000	2,393.0000	(1.886)	0	0	0
02/06/2009	\$ / R	2010/06/14	13.60	Put	Currency Future	5,211.0000	5,161.0000	(0.960)	0	0	0
02/06/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	424.0000	429.0000	1.179	0	0	0
02/06/2009	\$ / R	2010/06/14	12.45	Put	Currency Future	4,126.0000	4,077.0000	(1.188)	0	0	0
02/06/2009	\$ / R	2010/06/14	11.60	Put	Currency Future	3,336.0000	3,287.0000	(1.469)	0	0	0
02/06/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	1,969.0000	1,926.0000	(2.184)	0	0	0
02/06/2009	\$ / R	2010/06/14	11.60	Call	Currency Future	241.0000	241.0000	-	0	0	0
02/06/2009	\$ / R	2010/06/14	6.00	Call	Currency Future	2,548.0000	2,594.0000	1.805	0	0	0
02/06/2009	\$ / R	2010/06/14	8.00	Put	Currency Future	512.0000	487.0000	(4.883)	0	0	0
02/06/2009	\$ / R	2010/06/14	4.60	Put	Currency Future	10.0000	10.0000	-	0	0	0
02/06/2009	\$ / R	2010/06/14	12.75	Put	Currency Future	4,410.0000	4,360.0000	(1.134)	0	0	0
02/06/2009	\$ / R	2010/06/14	7.90	Call	Currency Future	1,067.0000	1,091.0000	2.249	0	0	0
02/06/2009	\$ / R	2010/06/14	10.45	Call	Currency Future	363.0000	367.0000	1.102	0	0	0
02/06/2009	\$ / R	2010/06/14	5.95	Put	Currency Future	40.0000	37.0000	(7.500)	0	0	0
02/06/2009	\$ / R	2010/06/14	4.85	Call	Currency Future	3,667.0000	3,715.0000	1.309	0	0	0
02/06/2009	\$ / R	2010/06/14	12.75	Call	Currency Future	165.0000	163.0000	(1.212)	0	0	0
02/06/2009	\$ / R	2010/06/14	13.45	Call	Currency Future	124.0000	123.0000	(0.806)	0	0	0
02/06/2009	\$ / R	2010/06/14	4.60	Call	Currency Future	3,915.0000	3,963.0000	1.226	0	0	0
02/06/2009	\$ / R	2010/06/14	6.90	Call	Currency Future	1,750.0000	1,789.0000	2.229	0	0	0
02/06/2009	\$ / R	2010/06/14	10.65	Put	Currency Future	2,483.0000	2,437.0000	(1.853)	0	0	0
02/06/2009	\$ / R	2010/06/14	11.45	Put	Currency Future	3,199.0000	3,151.0000	(1.500)	0	0	0
02/06/2009	\$ / R	2010/06/14	7.55	Put	Currency Future	307.0000	288.0000	(6.189)	0	0	0
02/06/2009	\$ / R	2010/06/14	10.45	Put	Currency Future	2,309.0000	2,263.0000	(1.992)	0	0	0
02/06/2009	\$ / R	2010/06/14	11.45	Call	Currency Future	253.0000	254.0000	0.395	0	0	0
02/06/2009	\$ / R	2010/06/14	11.05	Call	Currency Future	293.0000	295.0000	0.683	0	0	0
02/06/2009	\$ / R	2010/06/14	10.55	Call	Currency Future	350.0000	353.0000	0.857	0	0	0
02/06/2009	\$ / R	2010/06/14	7.95	Put	Currency Future	487.0000	462.0000	(5.133)	0	0	0
02/06/2009	\$ / R	2010/06/14	6.90	Put	Currency Future	146.0000	135.0000	(7.534)	0	0	0
02/06/2009	\$ / R	2010/06/14	10.65	Call	Currency Future	338.0000	340.0000	0.592	0	0	0

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02/06/2009	\$ / R 2010/06/14	7.95	Call	Currency Future	1,042.0000	1,066.0000	2.303	0	0	0
02/06/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,222.0000	2,178.0000	(1.980)	0	0	0
02/06/2009	\$ / R 2010/06/14	13.45	Put	Currency Future	5,069.0000	5,020.0000	(0.967)	0	0	0
02/06/2009	\$ / R 2010/06/14	10.55	Put	Currency Future	2,395.0000	2,350.0000	(1.879)	0	0	0
02/06/2009	\$ / R 2010/06/14	6.95	Put	Currency Future	155.0000	144.0000	(7.097)	0	0	0
02/06/2009	\$ / R 2010/06/14	4.95	Put	Currency Future	13.0000	13.0000	-	0	0	0
02/06/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	377.0000	381.0000	1.061	0	0	0
02/06/2009	\$ / R 2010/06/14	5.95	Call	Currency Future	2,595.0000	2,641.0000	1.773	0	0	0
02/06/2009	\$ / R 2010/06/14	6.95	Call	Currency Future	1,710.0000	1,748.0000	2.222	0	0	0
02/06/2009	\$ / R 2010/06/14	4.95	Call	Currency Future	3,568.0000	3,616.0000	1.345	0	0	0
02/06/2009	\$ / R 2010/06/14	13.05	Put	Currency Future	4,695.0000	4,645.0000	(1.065)	0	0	0
02/06/2009	\$ / R 2010/06/14	13.05	Call	Currency Future	149.0000	149.0000	-	0	0	0
02/06/2009	\$ / R 2010/06/14	12.05	Put	Currency Future	3,752.0000	3,703.0000	(1.306)	0	0	0
02/06/2009	\$ / R 2010/06/14	11.05	Put	Currency Future	2,838.0000	2,791.0000	(1.656)	0	0	0
02/06/2009	\$ / R 2010/06/14	4.90	Call	Currency Future	3,618.0000	3,666.0000	1.327	0	0	0
02/06/2009	\$ / R 2010/06/14	12.05	Call	Currency Future	207.0000	206.0000	(0.483)	0	0	0
02/06/2009	\$ / R 2010/06/14	7.35	Call	Currency Future	1,401.0000	1,435.0000	2.427	0	0	0
02/06/2009	\$ / R 2010/06/14	9.25	Call	Currency Future	579.0000	589.0000	1.727	0	0	0
02/06/2009	\$ / R 2010/06/14	4.90	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
02/06/2009	\$ / R 2010/06/14	5.90	Put	Currency Future	37.0000	35.0000	(5.405)	0	0	0
02/06/2009	\$ / R 2010/06/14	5.90	Call	Currency Future	2,642.0000	2,688.0000	1.741	0	0	0
02/06/2009	\$ / R 2010/06/14	5.65	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
02/06/2009	\$ / R 2010/06/14	6.65	Call	Currency Future	1,960.0000	2,000.0000	2.041	0	0	0
02/06/2009	\$ / R 2010/06/14	6.65	Put	Currency Future	105.0000	96.0000	(8.571)	0	0	0
02/06/2009	\$ / R 2010/06/14	11.15	Call	Currency Future	282.0000	284.0000	0.709	0	0	0
02/06/2009	\$ / R 2010/06/14	11.15	Put	Currency Future	2,927.0000	2,880.0000	(1.606)	0	0	0
02/06/2009	\$ / R 2010/06/14	5.65	Call	Currency Future	2,880.0000	2,927.0000	1.632	0	0	0
02/06/2009	\$ / R 2010/06/14	13.15	Put	Currency Future	4,788.0000	4,739.0000	(1.023)	0	0	0
02/06/2009	\$ / R 2010/06/14	13.15	Call	Currency Future	143.0000	142.0000	(0.699)	0	0	0
02/06/2009	\$ / R 2010/06/14	4.65	Put	Currency Future	10.0000	10.0000	-	0	0	0
02/06/2009	\$ / R 2010/06/14	4.65	Call	Currency Future	3,865.0000	3,914.0000	1.268	0	0	0
02/06/2009	\$ / R 2010/06/14	4.80	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
02/06/2009	\$ / R 2010/06/14	5.80	Call	Currency Future	2,737.0000	2,783.0000	1.681	0	0	0
02/06/2009	\$ / R 2010/06/14	5.80	Put	Currency Future	32.0000	30.0000	(6.250)	0	0	0
02/06/2009	\$ / R 2010/06/14	4.80	Call	Currency Future	3,717.0000	3,765.0000	1.291	0	0	0
02/06/2009	\$ / R 2010/06/14	6.80	Call	Currency Future	1,833.0000	1,872.0000	2.128	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	\$ / R	2010/06/14	7.80	Call	Currency Future	1,119.0000	1,145.0000	2.324	0	0	0
02/06/2009	\$ / R	2010/06/14	7.80	Put	Currency Future	414.0000	391.0000	(5.556)	0	0	0
02/06/2009	\$ / R	2010/06/14	6.80	Put	Currency Future	128.0000	118.0000	(7.813)	0	0	0
02/06/2009	\$ / R	2010/06/14	7.85	Call	Currency Future	1,093.0000	1,118.0000	2.287	0	0	0
02/06/2009	\$ / R	2010/06/14	6.85	Put	Currency Future	137.0000	127.0000	(7.299)	0	0	0
02/06/2009	\$ / R	2010/06/14	11.30	Call	Currency Future	267.0000	268.0000	0.375	0	0	0
02/06/2009	\$ / R	2010/06/14	13.30	Put	Currency Future	4,928.0000	4,879.0000	(0.994)	0	0	0
02/06/2009	\$ / R	2010/06/14	11.30	Put	Currency Future	3,062.0000	3,015.0000	(1.535)	0	0	0
02/06/2009	\$ / R	2010/06/14	12.30	Put	Currency Future	3,985.0000	3,936.0000	(1.230)	0	0	0
02/06/2009	\$ / R	2010/06/14	12.30	Call	Currency Future	190.0000	189.0000	(0.526)	0	0	0
02/06/2009	\$ / R	2010/06/14	5.85	Call	Currency Future	2,689.0000	2,736.0000	1.748	0	0	0
02/06/2009	\$ / R	2010/06/14	7.85	Put	Currency Future	438.0000	414.0000	(5.479)	0	0	0
02/06/2009	\$ / R	2010/06/14	13.30	Call	Currency Future	133.0000	132.0000	(0.752)	0	0	0
02/06/2009	\$ / R	2010/06/14	6.85	Call	Currency Future	1,792.0000	1,830.0000	2.121	0	0	0
02/06/2009	\$ / R	2010/06/14	5.85	Put	Currency Future	35.0000	32.0000	(8.571)	0	0	0
02/06/2009	\$ / R	2010/06/14	4.50	Call	Currency Future	0.0000	4,062.0000	100.000	0	0	0
02/06/2009	\$ / R	2010/06/14	7.50	Call	Currency Future	0.0000	1,326.0000	100.000	0	0	0
02/06/2009	\$ / R	2010/06/14	5.50	Put	Currency Future	0.0000	20.0000	100.000	0	0	0
02/06/2009	\$ / R	2010/06/14	4.50	Put	Currency Future	0.0000	8.0000	100.000	0	0	0
02/06/2009	\$ / R	2010/06/14	5.50	Call	Currency Future	0.0000	3,073.0000	100.000	0	0	0
02/06/2009	\$ / R	2010/06/14	7.50	Put	Currency Future	0.0000	273.0000	100.000	0	0	0
02/06/2009	£ / R	2009/06/12			Currency Future	13.1420	13.3069	1.255	13.2900	13.2400	36,336
02/06/2009	£ / R	2009/06/12	19.00	Put	Currency Future	5,858.0000	5,693.0000	(2.817)	0	0	0
02/06/2009	£ / R	2009/06/12	17.20	Put	Currency Future	4,058.0000	3,893.0000	(4.066)	0	0	0
02/06/2009	£ / R	2009/06/12	13.05	Call	Currency Future	243.0000	345.0000	41.975	0	0	0
02/06/2009	£ / R	2009/06/12	18.40	Put	Currency Future	5,258.0000	5,093.0000	(3.138)	0	0	0
02/06/2009	£ / R	2009/06/12	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	17.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	17.25	Put	Currency Future	4,108.0000	3,943.0000	(4.017)	0	0	0
02/06/2009	£ / R	2009/06/12	17.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	14.90	Put	Currency Future	1,760.0000	1,595.0000	(9.375)	0	0	0
02/06/2009	£ / R	2009/06/12	15.35	Put	Currency Future	2,208.0000	2,043.0000	(7.473)	0	0	0
02/06/2009	£ / R	2009/06/12	13.05	Put	Currency Future	151.0000	88.0000	(41.722)	0	0	0
02/06/2009	£ / R	2009/06/12	13.60	Call	Currency Future	80.0000	97.0000	21.250	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	£ / R	2009/06/12	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	16.70	Put	Currency Future	3,558.0000	3,393.0000	(4.637)	0	0	0
02/06/2009	£ / R	2009/06/12	17.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	17.10	Put	Currency Future	3,958.0000	3,793.0000	(4.169)	0	0	0
02/06/2009	£ / R	2009/06/12	15.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	11.95	Call	Currency Future	1,194.0000	1,358.0000	13.735	0	0	0
02/06/2009	£ / R	2009/06/12	15.60	Put	Currency Future	2,458.0000	2,293.0000	(6.713)	0	0	0
02/06/2009	£ / R	2009/06/12	16.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	18.25	Put	Currency Future	5,108.0000	4,943.0000	(3.230)	0	0	0
02/06/2009	£ / R	2009/06/12	17.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	13.10	Put	Currency Future	176.0000	94.0000	(46.591)	0	0	0
02/06/2009	£ / R	2009/06/12	12.80	Call	Currency Future	414.0000	560.0000	35.266	0	0	0
02/06/2009	£ / R	2009/06/12	12.40	Call	Currency Future	759.0000	918.0000	20.949	0	0	0
02/06/2009	£ / R	2009/06/12	15.90	Put	Currency Future	2,758.0000	2,593.0000	(5.983)	0	0	0
02/06/2009	£ / R	2009/06/12	10.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	15.55	Put	Currency Future	2,408.0000	2,243.0000	(6.852)	0	0	0
02/06/2009	£ / R	2009/06/12	17.95	Put	Currency Future	4,808.0000	4,643.0000	(3.432)	0	0	0
02/06/2009	£ / R	2009/06/12	18.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	17.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	14.10	Put	Currency Future	987.0000	831.0000	(15.805)	0	0	0
02/06/2009	£ / R	2009/06/12	12.45	Put	Currency Future	21.0000	13.0000	(38.095)	0	0	0
02/06/2009	£ / R	2009/06/12	12.80	Put	Currency Future	72.0000	53.0000	(26.389)	0	0	0
02/06/2009	£ / R	2009/06/12	7.90	Call	Currency Future	5,242.0000	5,407.0000	3.148	0	0	0
02/06/2009	£ / R	2009/06/12	16.05	Put	Currency Future	2,908.0000	2,743.0000	(5.674)	0	0	0
02/06/2009	£ / R	2009/06/12	10.45	Call	Currency Future	2,692.0000	2,857.0000	6.129	0	0	0
02/06/2009	£ / R	2009/06/12	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	16.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	18.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	17.30	Put	Currency Future	4,158.0000	3,993.0000	(3.968)	0	0	0
02/06/2009	£ / R	2009/06/12	14.10	Call	Currency Future	29.0000	38.0000	31.034	0	0	0
02/06/2009	£ / R	2009/06/12	13.10	Call	Currency Future	218.0000	301.0000	38.073	0	0	0
02/06/2009	£ / R	2009/06/12	13.60	Put	Currency Future	538.0000	390.0000	(27.509)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	£ / R	2009/06/12	13.15	Call	Currency Future	196.0000	271.0000	38.265	0	0	0
02/06/2009	£ / R	2009/06/12	9.40	Call	Currency Future	3,742.0000	3,907.0000	4.409	0	0	0
02/06/2009	£ / R	2009/06/12	15.65	Put	Currency Future	2,508.0000	2,343.0000	(6.579)	0	0	0
02/06/2009	£ / R	2009/06/12	11.95	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
02/06/2009	£ / R	2009/06/12	16.35	Put	Currency Future	3,208.0000	3,043.0000	(5.143)	0	0	0
02/06/2009	£ / R	2009/06/12	16.90	Put	Currency Future	3,758.0000	3,593.0000	(4.391)	0	0	0
02/06/2009	£ / R	2009/06/12	18.35	Put	Currency Future	5,208.0000	5,043.0000	(3.168)	0	0	0
02/06/2009	£ / R	2009/06/12	17.40	Put	Currency Future	4,258.0000	4,093.0000	(3.875)	0	0	0
02/06/2009	£ / R	2009/06/12	12.55	Put	Currency Future	32.0000	21.0000	(34.375)	0	0	0
02/06/2009	£ / R	2009/06/12	9.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	16.10	Put	Currency Future	2,958.0000	2,793.0000	(5.578)	0	0	0
02/06/2009	£ / R	2009/06/12	15.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	17.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	18.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	16.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	14.30	Put	Currency Future	1,174.0000	1,014.0000	(13.629)	0	0	0
02/06/2009	£ / R	2009/06/12	12.45	Call	Currency Future	713.0000	870.0000	22.020	0	0	0
02/06/2009	£ / R	2009/06/12	14.40	Call	Currency Future	11.0000	15.0000	36.364	0	0	0
02/06/2009	£ / R	2009/06/12	10.90	Call	Currency Future	2,242.0000	2,407.0000	7.360	0	0	0
02/06/2009	£ / R	2009/06/12	16.20	Put	Currency Future	3,058.0000	2,893.0000	(5.396)	0	0	0
02/06/2009	£ / R	2009/06/12	15.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	17.00	Put	Currency Future	3,858.0000	3,693.0000	(4.277)	0	0	0
02/06/2009	£ / R	2009/06/12	18.80	Put	Currency Future	5,658.0000	5,493.0000	(2.916)	0	0	0
02/06/2009	£ / R	2009/06/12	17.90	Put	Currency Future	4,758.0000	4,593.0000	(3.468)	0	0	0
02/06/2009	£ / R	2009/06/12	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	14.40	Put	Currency Future	1,269.0000	1,108.0000	(12.687)	0	0	0
02/06/2009	£ / R	2009/06/12	13.65	Put	Currency Future	582.0000	432.0000	(25.773)	0	0	0
02/06/2009	£ / R	2009/06/12	10.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	15.65	Put	Currency Future	2,508.0000	2,343.0000	(6.579)	0	0	0
02/06/2009	£ / R	2009/06/12	17.10	Put	Currency Future	3,958.0000	3,793.0000	(4.169)	0	0	0
02/06/2009	£ / R	2009/06/12	18.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	17.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	14.30	Call	Currency Future	16.0000	21.0000	31.250	0	0	0
02/06/2009	£ / R	2009/06/12	12.40	Put	Currency Future	17.0000	11.0000	(35.294)	0	0	0
02/06/2009	£ / R	2009/06/12	15.65	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	£ / R	2009/06/12	15.85	Put	Currency Future	2,708.0000	2,543.0000	(6.093)	0	0	0
02/06/2009	£ / R	2009/06/12	17.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	18.75	Put	Currency Future	5,608.0000	5,443.0000	(2.942)	0	0	0
02/06/2009	£ / R	2009/06/12	17.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	13.40	Put	Currency Future	371.0000	248.0000	(33.154)	0	0	0
02/06/2009	£ / R	2009/06/12	19.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	15.70	Put	Currency Future	2,558.0000	2,393.0000	(6.450)	0	0	0
02/06/2009	£ / R	2009/06/12	17.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	19.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	18.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	13.40	Call	Currency Future	113.0000	155.0000	37.168	0	0	0
02/06/2009	£ / R	2009/06/12	15.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	13.15	Put	Currency Future	204.0000	114.0000	(44.118)	0	0	0
02/06/2009	£ / R	2009/06/12	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	15.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	16.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	19.15	Put	Currency Future	6,008.0000	5,843.0000	(2.746)	0	0	0
02/06/2009	£ / R	2009/06/12	18.20	Put	Currency Future	5,058.0000	4,893.0000	(3.262)	0	0	0
02/06/2009	£ / R	2009/06/12	12.55	Call	Currency Future	624.0000	777.0000	24.519	0	0	0
02/06/2009	£ / R	2009/06/12	15.35	Put	Currency Future	2,208.0000	2,043.0000	(7.473)	0	0	0
02/06/2009	£ / R	2009/06/12	13.30	Put	Currency Future	300.0000	188.0000	(37.333)	0	0	0
02/06/2009	£ / R	2009/06/12	13.65	Call	Currency Future	74.0000	89.0000	20.270	0	0	0
02/06/2009	£ / R	2009/06/12	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	16.90	Put	Currency Future	3,758.0000	3,593.0000	(4.391)	0	0	0
02/06/2009	£ / R	2009/06/12	19.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	18.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	14.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	13.30	Call	Currency Future	142.0000	195.0000	37.324	0	0	0
02/06/2009	£ / R	2009/06/12	12.75	Put	Currency Future	68.0000	45.0000	(33.824)	0	0	0
02/06/2009	£ / R	2009/06/12	16.00	Put	Currency Future	2,858.0000	2,693.0000	(5.773)	0	0	0
02/06/2009	£ / R	2009/06/12	8.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	15.75	Put	Currency Future	2,608.0000	2,443.0000	(6.327)	0	0	0
02/06/2009	£ / R	2009/06/12	19.05	Put	Currency Future	5,908.0000	5,743.0000	(2.793)	0	0	0
02/06/2009	£ / R	2009/06/12	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	£ / R	2009/06/12	17.90	Put	Currency Future	4,758.0000	4,593.0000	(3.468)	0	0	0
02/06/2009	£ / R	2009/06/12	15.40	Put	Currency Future	2,258.0000	2,093.0000	(7.307)	0	0	0
02/06/2009	£ / R	2009/06/12	16.40	Put	Currency Future	3,258.0000	3,093.0000	(5.064)	0	0	0
02/06/2009	£ / R	2009/06/12	16.15	Put	Currency Future	3,008.0000	2,843.0000	(5.485)	0	0	0
02/06/2009	£ / R	2009/06/12	16.85	Put	Currency Future	3,708.0000	3,543.0000	(4.450)	0	0	0
02/06/2009	£ / R	2009/06/12	16.00	Put	Currency Future	2,858.0000	2,693.0000	(5.773)	0	0	0
02/06/2009	£ / R	2009/06/12	18.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	15.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	13.10	Put	Currency Future	176.0000	94.0000	(46.591)	0	0	0
02/06/2009	£ / R	2009/06/12	15.90	Put	Currency Future	2,758.0000	2,593.0000	(5.983)	0	0	0
02/06/2009	£ / R	2009/06/12	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	10.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	17.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	16.60	Put	Currency Future	3,458.0000	3,293.0000	(4.772)	0	0	0
02/06/2009	£ / R	2009/06/12	18.00	Put	Currency Future	4,858.0000	4,693.0000	(3.396)	0	0	0
02/06/2009	£ / R	2009/06/12	15.10	Put	Currency Future	1,959.0000	1,794.0000	(8.423)	0	0	0
02/06/2009	£ / R	2009/06/12	15.15	Put	Currency Future	2,009.0000	1,844.0000	(8.213)	0	0	0
02/06/2009	£ / R	2009/06/12	13.10	Call	Currency Future	218.0000	301.0000	38.073	0	0	0
02/06/2009	£ / R	2009/06/12	12.75	Call	Currency Future	460.0000	602.0000	30.870	0	0	0
02/06/2009	£ / R	2009/06/12	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	8.95	Call	Currency Future	4,192.0000	4,357.0000	3.936	0	0	0
02/06/2009	£ / R	2009/06/12	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	10.20	Call	Currency Future	2,942.0000	3,107.0000	5.608	0	0	0
02/06/2009	£ / R	2009/06/12	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	17.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	12.85	Call	Currency Future	368.0000	520.0000	41.304	0	0	0
02/06/2009	£ / R	2009/06/12	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	7.45	Call	Currency Future	5,692.0000	5,857.0000	2.899	0	0	0
02/06/2009	£ / R	2009/06/12	15.90	Put	Currency Future	2,758.0000	2,593.0000	(5.983)	0	0	0
02/06/2009	£ / R	2009/06/12	11.70	Call	Currency Future	1,442.0000	1,607.0000	11.442	0	0	0
02/06/2009	£ / R	2009/06/12	16.15	Put	Currency Future	3,008.0000	2,843.0000	(5.485)	0	0	0
02/06/2009	£ / R	2009/06/12	16.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	18.10	Put	Currency Future	4,958.0000	4,793.0000	(3.328)	0	0	0
02/06/2009	£ / R	2009/06/12	13.35	Put	Currency Future	335.0000	217.0000	(35.224)	0	0	0
02/06/2009	£ / R	2009/06/12	12.70	Call	Currency Future	499.0000	644.0000	29.058	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	£ / R 2009/06/12	19.90	Put	Currency Future	6,758.0000	6,593.0000	(2.442)	0	0	0
02/06/2009	£ / R 2009/06/12	16.30	Put	Currency Future	3,158.0000	2,993.0000	(5.225)	0	0	0
02/06/2009	£ / R 2009/06/12	15.60	Put	Currency Future	2,458.0000	2,293.0000	(6.713)	0	0	0
02/06/2009	£ / R 2009/06/12	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R 2009/06/12	16.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R 2009/06/12	17.70	Put	Currency Future	4,558.0000	4,393.0000	(3.620)	0	0	0
02/06/2009	£ / R 2009/06/12	15.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/06/2009	£ / R 2009/06/12	13.35	Call	Currency Future	127.0000	174.0000	37.008	0	0	0
02/06/2009	£ / R 2009/06/12	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R 2009/06/12	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R 2009/06/12	7.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R 2009/06/12	16.35	Put	Currency Future	3,208.0000	3,043.0000	(5.143)	0	0	0
02/06/2009	£ / R 2009/06/12	16.70	Put	Currency Future	3,558.0000	3,393.0000	(4.637)	0	0	0
02/06/2009	£ / R 2009/06/12	17.60	Put	Currency Future	4,458.0000	4,293.0000	(3.701)	0	0	0
02/06/2009	£ / R 2009/06/12	16.80	Put	Currency Future	3,658.0000	3,493.0000	(4.511)	0	0	0
02/06/2009	£ / R 2009/06/12	7.20	Call	Currency Future	5,942.0000	6,107.0000	2.777	0	0	0
02/06/2009	£ / R 2009/06/12	18.15	Put	Currency Future	5,008.0000	4,843.0000	(3.295)	0	0	0
02/06/2009	£ / R 2009/06/12	16.40	Put	Currency Future	3,258.0000	3,093.0000	(5.064)	0	0	0
02/06/2009	£ / R 2009/06/12	17.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R 2009/06/12	14.65	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
02/06/2009	£ / R 2009/06/12	13.45	Call	Currency Future	101.0000	138.0000	36.634	0	0	0
02/06/2009	£ / R 2009/06/12	16.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R 2009/06/12	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R 2009/06/12	8.70	Call	Currency Future	4,442.0000	4,607.0000	3.715	0	0	0
02/06/2009	£ / R 2009/06/12	18.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R 2009/06/12	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R 2009/06/12	17.40	Put	Currency Future	4,258.0000	4,093.0000	(3.875)	0	0	0
02/06/2009	£ / R 2009/06/12	14.65	Put	Currency Future	1,513.0000	1,349.0000	(10.839)	0	0	0
02/06/2009	£ / R 2009/06/12	16.60	Put	Currency Future	3,458.0000	3,293.0000	(4.772)	0	0	0
02/06/2009	£ / R 2009/06/12	11.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R 2009/06/12	18.05	Put	Currency Future	4,908.0000	4,743.0000	(3.362)	0	0	0
02/06/2009	£ / R 2009/06/12	16.20	Put	Currency Future	3,058.0000	2,893.0000	(5.396)	0	0	0
02/06/2009	£ / R 2009/06/12	17.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R 2009/06/12	14.50	Put	Currency Future	1,366.0000	1,204.0000	(11.859)	0	0	0
02/06/2009	£ / R 2009/06/12	15.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R 2009/06/12	8.70	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	£ / R	2009/06/12	17.85	Put	Currency Future	4,708.0000	4,543.0000	(3.505)	0	0	0
02/06/2009	£ / R	2009/06/12	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	17.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	15.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	14.45	Put	Currency Future	1,318.0000	1,156.0000	(12.291)	0	0	0
02/06/2009	£ / R	2009/06/12	13.45	Put	Currency Future	409.0000	281.0000	(31.296)	0	0	0
02/06/2009	£ / R	2009/06/12	15.80	Put	Currency Future	2,658.0000	2,493.0000	(6.208)	0	0	0
02/06/2009	£ / R	2009/06/12	14.15	Call	Currency Future	25.0000	33.0000	32.000	0	0	0
02/06/2009	£ / R	2009/06/12	16.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	16.10	Put	Currency Future	2,958.0000	2,793.0000	(5.578)	0	0	0
02/06/2009	£ / R	2009/06/12	17.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	14.35	Put	Currency Future	1,221.0000	1,061.0000	(13.104)	0	0	0
02/06/2009	£ / R	2009/06/12	13.90	Call	Currency Future	50.0000	59.0000	18.000	0	0	0
02/06/2009	£ / R	2009/06/12	15.10	Put	Currency Future	1,959.0000	1,794.0000	(8.423)	0	0	0
02/06/2009	£ / R	2009/06/12	17.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	19.30	Put	Currency Future	6,158.0000	5,993.0000	(2.679)	0	0	0
02/06/2009	£ / R	2009/06/12	15.05	Put	Currency Future	1,909.0000	1,744.0000	(8.643)	0	0	0
02/06/2009	£ / R	2009/06/12	12.85	Put	Currency Future	76.0000	63.0000	(17.105)	0	0	0
02/06/2009	£ / R	2009/06/12	14.35	Call	Currency Future	13.0000	18.0000	38.462	0	0	0
02/06/2009	£ / R	2009/06/12	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	18.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	16.50	Put	Currency Future	3,358.0000	3,193.0000	(4.914)	0	0	0
02/06/2009	£ / R	2009/06/12	19.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	14.55	Put	Currency Future	1,415.0000	1,252.0000	(11.519)	0	0	0
02/06/2009	£ / R	2009/06/12	14.50	Call	Currency Future	8.0000	11.0000	37.500	0	0	0
02/06/2009	£ / R	2009/06/12	13.25	Call	Currency Future	158.0000	218.0000	37.975	0	0	0
02/06/2009	£ / R	2009/06/12	15.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	15.25	Put	Currency Future	2,108.0000	1,944.0000	(7.780)	0	0	0
02/06/2009	£ / R	2009/06/12	17.95	Put	Currency Future	4,808.0000	4,643.0000	(3.432)	0	0	0
02/06/2009	£ / R	2009/06/12	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	18.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	14.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	12.65	Put	Currency Future	48.0000	31.0000	(35.417)	0	0	0
02/06/2009	£ / R	2009/06/12	13.25	Put	Currency Future	266.0000	161.0000	(39.474)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	£ / R	2009/06/12	13.15	Put	Currency Future	204.0000	114.0000	(44.118)	0	0	0
02/06/2009	£ / R	2009/06/12	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	16.75	Put	Currency Future	3,608.0000	3,443.0000	(4.573)	0	0	0
02/06/2009	£ / R	2009/06/12	19.40	Put	Currency Future	6,258.0000	6,093.0000	(2.637)	0	0	0
02/06/2009	£ / R	2009/06/12	14.95	Put	Currency Future	1,810.0000	1,645.0000	(9.116)	0	0	0
02/06/2009	£ / R	2009/06/12	14.60	Put	Currency Future	1,464.0000	1,300.0000	(11.202)	0	0	0
02/06/2009	£ / R	2009/06/12	12.70	Put	Currency Future	57.0000	37.0000	(35.088)	0	0	0
02/06/2009	£ / R	2009/06/12	15.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	15.25	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
02/06/2009	£ / R	2009/06/12	18.95	Put	Currency Future	5,808.0000	5,643.0000	(2.841)	0	0	0
02/06/2009	£ / R	2009/06/12	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	18.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	14.60	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
02/06/2009	£ / R	2009/06/12	15.15	Put	Currency Future	2,009.0000	1,844.0000	(8.213)	0	0	0
02/06/2009	£ / R	2009/06/12	14.15	Put	Currency Future	1,033.0000	876.0000	(15.198)	0	0	0
02/06/2009	£ / R	2009/06/12	18.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	16.45	Put	Currency Future	3,308.0000	3,143.0000	(4.988)	0	0	0
02/06/2009	£ / R	2009/06/12	18.85	Put	Currency Future	5,708.0000	5,543.0000	(2.891)	0	0	0
02/06/2009	£ / R	2009/06/12	14.55	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
02/06/2009	£ / R	2009/06/12	14.45	Call	Currency Future	10.0000	13.0000	30.000	0	0	0
02/06/2009	£ / R	2009/06/12	15.30	Put	Currency Future	2,158.0000	1,994.0000	(7.600)	0	0	0
02/06/2009	£ / R	2009/06/12	15.45	Put	Currency Future	2,308.0000	2,143.0000	(7.149)	0	0	0
02/06/2009	£ / R	2009/06/12	16.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	18.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	14.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	12.65	Call	Currency Future	540.0000	688.0000	27.407	0	0	0
02/06/2009	£ / R	2009/06/12	13.00	Put	Currency Future	127.0000	83.0000	(34.646)	0	0	0
02/06/2009	£ / R	2009/06/12	13.20	Call	Currency Future	176.0000	243.0000	38.068	0	0	0
02/06/2009	£ / R	2009/06/12	13.15	Call	Currency Future	196.0000	271.0000	38.265	0	0	0
02/06/2009	£ / R	2009/06/12	15.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	16.55	Put	Currency Future	3,408.0000	3,243.0000	(4.842)	0	0	0
02/06/2009	£ / R	2009/06/12	16.30	Put	Currency Future	3,158.0000	2,993.0000	(5.225)	0	0	0
02/06/2009	£ / R	2009/06/12	19.20	Put	Currency Future	6,058.0000	5,893.0000	(2.724)	0	0	0
02/06/2009	£ / R	2009/06/12	14.90	Put	Currency Future	1,760.0000	1,595.0000	(9.375)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	£ / R 2009/06/12	13.90	Call	Currency Future	50.0000	59.0000	18.000	0	0	0
02/06/2009	£ / R 2009/06/12	13.20	Put	Currency Future	234.0000	136.0000	(41.880)	0	0	0
02/06/2009	£ / R 2009/06/12	13.90	Put	Currency Future	808.0000	652.0000	(19.307)	0	0	0
02/06/2009	£ / R 2009/06/12	15.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R 2009/06/12	15.05	Put	Currency Future	1,909.0000	1,744.0000	(8.643)	0	0	0
02/06/2009	£ / R 2009/06/12	16.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R 2009/06/12	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R 2009/06/12	19.05	Put	Currency Future	5,908.0000	5,743.0000	(2.793)	0	0	0
02/06/2009	£ / R 2009/06/12	13.80	Call	Currency Future	61.0000	69.0000	13.115	0	0	0
02/06/2009	£ / R 2009/06/12	12.90	Put	Currency Future	90.0000	74.0000	(17.778)	0	0	0
02/06/2009	£ / R 2009/06/12	15.80	Put	Currency Future	2,658.0000	2,493.0000	(6.208)	0	0	0
02/06/2009	£ / R 2009/06/12	15.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R 2009/06/12	12.90	Put	Currency Future	90.0000	74.0000	(17.778)	0	0	0
02/06/2009	£ / R 2009/06/12	16.65	Put	Currency Future	3,508.0000	3,343.0000	(4.704)	0	0	0
02/06/2009	£ / R 2009/06/12	17.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R 2009/06/12	19.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R 2009/06/12	14.65	Put	Currency Future	1,513.0000	1,349.0000	(10.839)	0	0	0
02/06/2009	£ / R 2009/06/12	13.80	Put	Currency Future	719.0000	562.0000	(21.836)	0	0	0
02/06/2009	£ / R 2009/06/12	13.00	Call	Currency Future	269.0000	390.0000	44.981	0	0	0
02/06/2009	£ / R 2009/06/12	15.55	Put	Currency Future	2,408.0000	2,243.0000	(6.852)	0	0	0
02/06/2009	£ / R 2009/06/12	15.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/06/2009	£ / R 2009/06/12	16.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R 2009/06/12	17.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R 2009/06/12	19.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R 2009/06/12	12.90	Call	Currency Future	332.0000	481.0000	44.880	0	0	0
02/06/2009	£ / R 2009/06/12	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R 2009/06/12	12.90	Call	Currency Future	332.0000	481.0000	44.880	0	0	0
02/06/2009	£ / R 2009/06/12	16.85	Put	Currency Future	3,708.0000	3,543.0000	(4.450)	0	0	0
02/06/2009	£ / R 2009/06/12	17.50	Put	Currency Future	4,358.0000	4,193.0000	(3.786)	0	0	0
02/06/2009	£ / R 2009/06/12	18.60	Put	Currency Future	5,458.0000	5,293.0000	(3.023)	0	0	0
02/06/2009	£ / R 2009/06/12	13.90	Put	Currency Future	808.0000	652.0000	(19.307)	0	0	0
02/06/2009	£ / R 2009/06/12	17.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R 2009/06/12	14.80	Put	Currency Future	1,661.0000	1,497.0000	(9.874)	0	0	0
02/06/2009	£ / R 2009/06/12	15.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/06/2009	£ / R 2009/06/12	16.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R 2009/06/12	17.05	Put	Currency Future	3,908.0000	3,743.0000	(4.222)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	£ / R	2009/06/12	18.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	17.55	Put	Currency Future	4,408.0000	4,243.0000	(3.743)	0	0	0
02/06/2009	£ / R	2009/06/12	14.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	14.85	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
02/06/2009	£ / R	2009/06/12	17.55	Put	Currency Future	4,408.0000	4,243.0000	(3.743)	0	0	0
02/06/2009	£ / R	2009/06/12	17.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	18.70	Put	Currency Future	5,558.0000	5,393.0000	(2.969)	0	0	0
02/06/2009	£ / R	2009/06/12	14.60	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
02/06/2009	£ / R	2009/06/12	14.25	Put	Currency Future	1,126.0000	967.0000	(14.121)	0	0	0
02/06/2009	£ / R	2009/06/12	17.35	Put	Currency Future	4,208.0000	4,043.0000	(3.921)	0	0	0
02/06/2009	£ / R	2009/06/12	15.40	Put	Currency Future	2,258.0000	2,093.0000	(7.307)	0	0	0
02/06/2009	£ / R	2009/06/12	14.85	Put	Currency Future	1,710.0000	1,546.0000	(9.591)	0	0	0
02/06/2009	£ / R	2009/06/12	17.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	17.15	Put	Currency Future	4,008.0000	3,843.0000	(4.117)	0	0	0
02/06/2009	£ / R	2009/06/12	18.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	14.05	Put	Currency Future	941.0000	787.0000	(16.366)	0	0	0
02/06/2009	£ / R	2009/06/12	17.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	15.30	Put	Currency Future	2,158.0000	1,994.0000	(7.600)	0	0	0
02/06/2009	£ / R	2009/06/12	15.20	Put	Currency Future	2,059.0000	1,894.0000	(8.014)	0	0	0
02/06/2009	£ / R	2009/06/12	17.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	16.25	Put	Currency Future	3,108.0000	2,943.0000	(5.309)	0	0	0
02/06/2009	£ / R	2009/06/12	18.90	Put	Currency Future	5,758.0000	5,593.0000	(2.866)	0	0	0
02/06/2009	£ / R	2009/06/12	14.25	Call	Currency Future	18.0000	24.0000	33.333	0	0	0
02/06/2009	£ / R	2009/06/12	17.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	13.55	Put	Currency Future	494.0000	352.0000	(28.745)	0	0	0
02/06/2009	£ / R	2009/06/12	15.95	Put	Currency Future	2,808.0000	2,643.0000	(5.876)	0	0	0
02/06/2009	£ / R	2009/06/12	16.95	Put	Currency Future	3,808.0000	3,643.0000	(4.333)	0	0	0
02/06/2009	£ / R	2009/06/12	16.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	19.10	Put	Currency Future	5,958.0000	5,793.0000	(2.769)	0	0	0
02/06/2009	£ / R	2009/06/12	14.75	Put	Currency Future	1,611.0000	1,447.0000	(10.180)	0	0	0
02/06/2009	£ / R	2009/06/12	14.05	Put	Currency Future	941.0000	787.0000	(16.366)	0	0	0
02/06/2009	£ / R	2009/06/12	17.05	Put	Currency Future	3,908.0000	3,743.0000	(4.222)	0	0	0
02/06/2009	£ / R	2009/06/12	13.40	Call	Currency Future	113.0000	155.0000	37.168	0	0	0
02/06/2009	£ / R	2009/06/12	15.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	17.65	Put	Currency Future	4,508.0000	4,343.0000	(3.660)	0	0	0
02/06/2009	£ / R	2009/06/12	16.80	Put	Currency Future	3,658.0000	3,493.0000	(4.511)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	£ / R 2009/06/12	19.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R 2009/06/12	15.00	Put	Currency Future	1,859.0000	1,695.0000	(8.822)	0	0	0
02/06/2009	£ / R 2009/06/12	13.70	Call	Currency Future	69.0000	81.0000	17.391	0	0	0
02/06/2009	£ / R 2009/06/12	17.15	Put	Currency Future	4,008.0000	3,843.0000	(4.117)	0	0	0
02/06/2009	£ / R 2009/06/12	13.40	Put	Currency Future	371.0000	248.0000	(33.154)	0	0	0
02/06/2009	£ / R 2009/06/12	15.50	Put	Currency Future	2,358.0000	2,193.0000	(6.997)	0	0	0
02/06/2009	£ / R 2009/06/12	12.60	Put	Currency Future	39.0000	25.0000	(35.897)	0	0	0
02/06/2009	£ / R 2009/06/12	18.65	Put	Currency Future	5,508.0000	5,343.0000	(2.996)	0	0	0
02/06/2009	£ / R 2009/06/12	18.40	Put	Currency Future	5,258.0000	5,093.0000	(3.138)	0	0	0
02/06/2009	£ / R 2009/06/12	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R 2009/06/12	15.00	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
02/06/2009	£ / R 2009/06/12	14.00	Call	Currency Future	38.0000	51.0000	34.211	0	0	0
02/06/2009	£ / R 2009/06/12	13.75	Call	Currency Future	65.0000	75.0000	15.385	0	0	0
02/06/2009	£ / R 2009/06/12	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R 2009/06/12	13.55	Call	Currency Future	86.0000	109.0000	26.744	0	0	0
02/06/2009	£ / R 2009/06/12	12.60	Put	Currency Future	39.0000	25.0000	(35.897)	0	0	0
02/06/2009	£ / R 2009/06/12	12.40	Put	Currency Future	17.0000	11.0000	(35.294)	0	0	0
02/06/2009	£ / R 2009/06/12	18.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R 2009/06/12	17.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R 2009/06/12	18.50	Put	Currency Future	5,358.0000	5,193.0000	(3.080)	0	0	0
02/06/2009	£ / R 2009/06/12	14.75	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
02/06/2009	£ / R 2009/06/12	14.15	Put	Currency Future	1,033.0000	876.0000	(15.198)	0	0	0
02/06/2009	£ / R 2009/06/12	13.75	Put	Currency Future	673.0000	518.0000	(23.031)	0	0	0
02/06/2009	£ / R 2009/06/12	15.85	Put	Currency Future	2,708.0000	2,543.0000	(6.093)	0	0	0
02/06/2009	£ / R 2009/06/12	12.50	Put	Currency Future	26.0000	17.0000	(34.615)	0	0	0
02/06/2009	£ / R 2009/06/12	18.45	Put	Currency Future	5,308.0000	5,143.0000	(3.109)	0	0	0
02/06/2009	£ / R 2009/06/12	17.80	Put	Currency Future	4,658.0000	4,493.0000	(3.542)	0	0	0
02/06/2009	£ / R 2009/06/12	19.45	Put	Currency Future	6,308.0000	6,143.0000	(2.616)	0	0	0
02/06/2009	£ / R 2009/06/12	14.65	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
02/06/2009	£ / R 2009/06/12	14.05	Call	Currency Future	33.0000	44.0000	33.333	0	0	0
02/06/2009	£ / R 2009/06/12	16.45	Put	Currency Future	3,308.0000	3,143.0000	(4.988)	0	0	0
02/06/2009	£ / R 2009/06/12	19.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R 2009/06/12	14.20	Call	Currency Future	21.0000	28.0000	33.333	0	0	0
02/06/2009	£ / R 2009/06/12	14.55	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
02/06/2009	£ / R 2009/06/12	14.05	Call	Currency Future	33.0000	44.0000	33.333	0	0	0
02/06/2009	£ / R 2009/06/12	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	£ / R	2009/06/12	19.35	Put	Currency Future	6,208.0000	6,043.0000	(2.658)	0	0	0
02/06/2009	£ / R	2009/06/12	14.15	Call	Currency Future	25.0000	33.0000	32.000	0	0	0
02/06/2009	£ / R	2009/06/12	14.55	Put	Currency Future	1,415.0000	1,252.0000	(11.519)	0	0	0
02/06/2009	£ / R	2009/06/12	12.95	Call	Currency Future	298.0000	435.0000	45.973	0	0	0
02/06/2009	£ / R	2009/06/12	19.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	13.70	Put	Currency Future	627.0000	474.0000	(24.402)	0	0	0
02/06/2009	£ / R	2009/06/12	12.95	Put	Currency Future	106.0000	78.0000	(26.415)	0	0	0
02/06/2009	£ / R	2009/06/12	19.55	Put	Currency Future	6,408.0000	6,243.0000	(2.575)	0	0	0
02/06/2009	£ / R	2009/06/12	14.40	Call	Currency Future	11.0000	15.0000	36.364	0	0	0
02/06/2009	£ / R	2009/06/12	18.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	16.65	Put	Currency Future	3,508.0000	3,343.0000	(4.704)	0	0	0
02/06/2009	£ / R	2009/06/12	14.20	Put	Currency Future	1,079.0000	921.0000	(14.643)	0	0	0
02/06/2009	£ / R	2009/06/12	13.85	Call	Currency Future	57.0000	63.0000	10.526	0	0	0
02/06/2009	£ / R	2009/06/12	19.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	14.40	Put	Currency Future	1,269.0000	1,108.0000	(12.687)	0	0	0
02/06/2009	£ / R	2009/06/12	18.90	Put	Currency Future	5,758.0000	5,593.0000	(2.866)	0	0	0
02/06/2009	£ / R	2009/06/12	14.00	Put	Currency Future	896.0000	744.0000	(16.964)	0	0	0
02/06/2009	£ / R	2009/06/12	19.25	Put	Currency Future	6,108.0000	5,943.0000	(2.701)	0	0	0
02/06/2009	£ / R	2009/06/12	14.70	Put	Currency Future	1,562.0000	1,398.0000	(10.499)	0	0	0
02/06/2009	£ / R	2009/06/12	13.55	Put	Currency Future	494.0000	352.0000	(28.745)	0	0	0
02/06/2009	£ / R	2009/06/12	19.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	13.55	Call	Currency Future	86.0000	109.0000	26.744	0	0	0
02/06/2009	£ / R	2009/06/12	13.85	Put	Currency Future	765.0000	607.0000	(20.654)	0	0	0
02/06/2009	£ / R	2009/06/12	14.60	Put	Currency Future	1,464.0000	1,300.0000	(11.202)	0	0	0
02/06/2009	£ / R	2009/06/12	13.65	Put	Currency Future	582.0000	432.0000	(25.773)	0	0	0
02/06/2009	£ / R	2009/06/12	13.80	Call	Currency Future	61.0000	69.0000	13.115	0	0	0
02/06/2009	£ / R	2009/06/12	14.70	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
02/06/2009	£ / R	2009/06/12	13.95	Call	Currency Future	44.0000	55.0000	25.000	0	0	0
02/06/2009	£ / R	2009/06/12	13.50	Put	Currency Future	451.0000	316.0000	(29.933)	0	0	0
02/06/2009	£ / R	2009/06/12	14.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	13.95	Put	Currency Future	852.0000	698.0000	(18.075)	0	0	0
02/06/2009	£ / R	2009/06/12	13.50	Call	Currency Future	93.0000	123.0000	32.258	0	0	0
02/06/2009	£ / R	2009/06/12	13.80	Put	Currency Future	719.0000	562.0000	(21.836)	0	0	0
02/06/2009	£ / R	2009/06/12	12.60	Call	Currency Future	581.0000	732.0000	25.990	0	0	0
02/06/2009	£ / R	2009/06/12	14.80	Put	Currency Future	1,661.0000	1,497.0000	(9.874)	0	0	0
02/06/2009	£ / R	2009/06/12	17.35	Call	Currency Future	0.0000	0.0000	-	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	£ / R	2009/06/12	18.55	Put	Currency Future	5,408.0000	5,243.0000	(3.051)	0	0	0
02/06/2009	£ / R	2009/06/12	14.85	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
02/06/2009	£ / R	2009/06/12	18.65	Put	Currency Future	5,508.0000	5,343.0000	(2.996)	0	0	0
02/06/2009	£ / R	2009/06/12	18.85	Put	Currency Future	5,708.0000	5,543.0000	(2.891)	0	0	0
02/06/2009	£ / R	2009/06/12	13.60	Call	Currency Future	80.0000	97.0000	21.250	0	0	0
02/06/2009	£ / R	2009/06/12	18.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	12.35	Call	Currency Future	806.0000	965.0000	19.727	0	0	0
02/06/2009	£ / R	2009/06/12	17.45	Put	Currency Future	4,308.0000	4,143.0000	(3.830)	0	0	0
02/06/2009	£ / R	2009/06/12	12.25	Call	Currency Future	900.0000	1,062.0000	18.000	0	0	0
02/06/2009	£ / R	2009/06/12	18.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	13.60	Put	Currency Future	538.0000	390.0000	(27.509)	0	0	0
02/06/2009	£ / R	2009/06/12	18.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	18.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	12.60	Call	Currency Future	581.0000	732.0000	25.990	0	0	0
02/06/2009	£ / R	2009/06/12	18.45	Put	Currency Future	5,308.0000	5,143.0000	(3.109)	0	0	0
02/06/2009	£ / R	2009/06/12	18.15	Put	Currency Future	5,008.0000	4,843.0000	(3.295)	0	0	0
02/06/2009	£ / R	2009/06/12	17.35	Put	Currency Future	4,208.0000	4,043.0000	(3.921)	0	0	0
02/06/2009	£ / R	2009/06/12	18.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	12.40	Call	Currency Future	759.0000	918.0000	20.949	0	0	0
02/06/2009	£ / R	2009/06/12	18.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/06/12	12.50	Call	Currency Future	668.0000	824.0000	23.353	0	0	0
02/06/2009	£ / R	2009/06/12	13.65	Call	Currency Future	74.0000	89.0000	20.270	0	0	0
02/06/2009	£ / R	2009/06/12	12.35	Put	Currency Future	14.0000	8.0000	(42.857)	0	0	0
02/06/2009	£ / R	2009/06/12	12.30	Put	Currency Future	11.0000	7.0000	(36.364)	0	0	0
02/06/2009	£ / R	2009/06/12	12.30	Call	Currency Future	853.0000	1,013.0000	18.757	0	0	0
02/06/2009	£ / R	2009/06/12	14.30	Call	Currency Future	16.0000	21.0000	31.250	0	0	0
02/06/2009	£ / R	2009/06/12	12.25	Put	Currency Future	8.0000	5.0000	(37.500)	0	0	0
02/06/2009	£ / R	2009/06/12	14.30	Put	Currency Future	1,174.0000	1,014.0000	(13.629)	0	0	0
02/06/2009	£ / R	2009/06/12	13.85	Put	Currency Future	765.0000	607.0000	(20.654)	0	0	0
02/06/2009	£ / R	2009/06/12	14.35	Call	Currency Future	13.0000	18.0000	38.462	0	0	0
02/06/2009	£ / R	2009/06/12	13.85	Call	Currency Future	57.0000	63.0000	10.526	0	0	0
02/06/2009	£ / R	2009/06/12	12.65	Call	Currency Future	540.0000	688.0000	27.407	0	0	0
02/06/2009	£ / R	2009/06/12	14.35	Put	Currency Future	1,221.0000	1,061.0000	(13.104)	0	0	0
02/06/2009	£ / R	2009/06/12	12.65	Put	Currency Future	48.0000	31.0000	(35.417)	0	0	0
02/06/2009	£ / R	2009/06/12	14.85	Put	Currency Future	1,710.0000	1,546.0000	(9.591)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	£ / R	2009/09/14			Currency Future	13.3632	13.5347	1.283	13.5500	13.4500	4,227
02/06/2009	£ / R	2009/09/14	9.15	Call	Currency Future	4,213.0000	4,385.0000	4.083	0	0	0
02/06/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,331.0000	2,178.0000	(6.564)	0	0	0
02/06/2009	£ / R	2009/09/14	13.40	Call	Currency Future	598.0000	668.0000	11.706	0	0	0
02/06/2009	£ / R	2009/09/14	14.70	Call	Currency Future	226.0000	265.0000	17.257	0	0	0
02/06/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,606.0000	2,448.0000	(6.063)	0	0	0
02/06/2009	£ / R	2009/09/14	13.90	Put	Currency Future	971.0000	848.0000	(12.667)	0	0	0
02/06/2009	£ / R	2009/09/14	19.40	Put	Currency Future	6,038.0000	5,866.0000	(2.849)	0	0	0
02/06/2009	£ / R	2009/09/14	7.65	Call	Currency Future	5,713.0000	5,885.0000	3.011	0	0	0
02/06/2009	£ / R	2009/09/14	15.90	Call	Currency Future	69.0000	83.0000	20.290	0	0	0
02/06/2009	£ / R	2009/09/14	13.00	Call	Currency Future	776.0000	878.0000	13.144	0	0	0
02/06/2009	£ / R	2009/09/14	19.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/06/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,892.0000	1,749.0000	(7.558)	0	0	0
02/06/2009	£ / R	2009/09/14	12.75	Put	Currency Future	312.0000	258.0000	(17.308)	0	0	0
02/06/2009	£ / R	2009/09/14	12.65	Call	Currency Future	992.0000	1,113.0000	12.198	0	0	0
02/06/2009	£ / R	2009/09/14	15.90	Call	Currency Future	69.0000	83.0000	20.290	0	0	0
02/06/2009	£ / R	2009/09/14	17.90	Put	Currency Future	4,543.0000	4,373.0000	(3.742)	0	0	0
02/06/2009	£ / R	2009/09/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/09/14	15.10	Call	Currency Future	155.0000	184.0000	18.710	0	0	0
02/06/2009	£ / R	2009/09/14	15.30	Call	Currency Future	128.0000	152.0000	18.750	0	0	0
02/06/2009	£ / R	2009/09/14	13.25	Put	Currency Future	547.0000	452.0000	(17.367)	0	0	0
02/06/2009	£ / R	2009/09/14	16.00	Call	Currency Future	62.0000	75.0000	20.968	0	0	0
02/06/2009	£ / R	2009/09/14	12.75	Call	Currency Future	926.0000	1,043.0000	12.635	0	0	0
02/06/2009	£ / R	2009/09/14	15.30	Put	Currency Future	2,065.0000	1,917.0000	(7.167)	0	0	0
02/06/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,513.0000	2,357.0000	(6.208)	0	0	0
02/06/2009	£ / R	2009/09/14	13.40	Put	Currency Future	634.0000	533.0000	(15.931)	0	0	0
02/06/2009	£ / R	2009/09/14	15.35	Put	Currency Future	2,108.0000	1,960.0000	(7.021)	0	0	0
02/06/2009	£ / R	2009/09/14	12.65	Put	Currency Future	278.0000	228.0000	(17.986)	0	0	0
02/06/2009	£ / R	2009/09/14	15.40	Call	Currency Future	116.0000	138.0000	18.966	0	0	0
02/06/2009	£ / R	2009/09/14	15.60	Call	Currency Future	94.0000	113.0000	20.213	0	0	0
02/06/2009	£ / R	2009/09/14	15.35	Call	Currency Future	122.0000	145.0000	18.852	0	0	0
02/06/2009	£ / R	2009/09/14	13.25	Call	Currency Future	660.0000	737.0000	11.667	0	0	0
02/06/2009	£ / R	2009/09/14	15.40	Put	Currency Future	2,153.0000	2,003.0000	(6.967)	0	0	0
02/06/2009	£ / R	2009/09/14	13.00	Put	Currency Future	412.0000	343.0000	(16.748)	0	0	0
02/06/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,725.0000	1,586.0000	(8.058)	0	0	0
02/06/2009	£ / R	2009/09/14	13.55	Put	Currency Future	729.0000	621.0000	(14.815)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	£ / R	2009/09/14	13.90	Call	Currency Future	434.0000	483.0000	11.290	0	0	0
02/06/2009	£ / R	2009/09/14	14.90	Call	Currency Future	188.0000	221.0000	17.553	0	0	0
02/06/2009	£ / R	2009/09/14	12.95	Call	Currency Future	802.0000	910.0000	13.466	0	0	0
02/06/2009	£ / R	2009/09/14	15.60	Call	Currency Future	94.0000	113.0000	20.213	0	0	0
02/06/2009	£ / R	2009/09/14	16.10	Call	Currency Future	56.0000	67.0000	19.643	0	0	0
02/06/2009	£ / R	2009/09/14	13.80	Put	Currency Future	899.0000	780.0000	(13.237)	0	0	0
02/06/2009	£ / R	2009/09/14	12.95	Put	Currency Future	388.0000	325.0000	(16.237)	0	0	0
02/06/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,331.0000	2,178.0000	(6.564)	0	0	0
02/06/2009	£ / R	2009/09/14	15.80	Call	Currency Future	77.0000	92.0000	19.481	0	0	0
02/06/2009	£ / R	2009/09/14	16.10	Put	Currency Future	2,792.0000	2,633.0000	(5.695)	0	0	0
02/06/2009	£ / R	2009/09/14	20.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/09/14	14.30	Call	Currency Future	321.0000	372.0000	15.888	0	0	0
02/06/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,606.0000	2,448.0000	(6.063)	0	0	0
02/06/2009	£ / R	2009/09/14	20.10	Put	Currency Future	6,737.0000	6,566.0000	(2.538)	0	0	0
02/06/2009	£ / R	2009/09/14	17.90	Call	Currency Future	6.0000	8.0000	33.333	0	0	0
02/06/2009	£ / R	2009/09/14	15.65	Call	Currency Future	90.0000	107.0000	18.889	0	0	0
02/06/2009	£ / R	2009/09/14	14.65	Call	Currency Future	237.0000	276.0000	16.456	0	0	0
02/06/2009	£ / R	2009/09/14	16.05	Put	Currency Future	2,745.0000	2,586.0000	(5.792)	0	0	0
02/06/2009	£ / R	2009/09/14	13.80	Call	Currency Future	462.0000	515.0000	11.472	0	0	0
02/06/2009	£ / R	2009/09/14	9.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/09/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/09/14	15.45	Put	Currency Future	2,197.0000	2,047.0000	(6.827)	0	0	0
02/06/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,484.0000	1,354.0000	(8.760)	0	0	0
02/06/2009	£ / R	2009/09/14	15.05	Call	Currency Future	163.0000	193.0000	18.405	0	0	0
02/06/2009	£ / R	2009/09/14	13.60	Put	Currency Future	761.0000	652.0000	(14.323)	0	0	0
02/06/2009	£ / R	2009/09/14	11.10	Call	Currency Future	2,287.0000	2,452.0000	7.215	0	0	0
02/06/2009	£ / R	2009/09/14	16.40	Call	Currency Future	40.0000	48.0000	20.000	0	0	0
02/06/2009	£ / R	2009/09/14	15.45	Call	Currency Future	110.0000	131.0000	19.091	0	0	0
02/06/2009	£ / R	2009/09/14	15.30	Put	Currency Future	2,065.0000	1,917.0000	(7.167)	0	0	0
02/06/2009	£ / R	2009/09/14	9.60	Call	Currency Future	3,764.0000	3,935.0000	4.543	0	0	0
02/06/2009	£ / R	2009/09/14	15.55	Call	Currency Future	99.0000	119.0000	20.202	0	0	0
02/06/2009	£ / R	2009/09/14	8.10	Call	Currency Future	5,263.0000	5,435.0000	3.268	0	0	0
02/06/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,258.0000	1,137.0000	(9.618)	0	0	0
02/06/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,643.0000	1,507.0000	(8.278)	0	0	0
02/06/2009	£ / R	2009/09/14	13.55	Call	Currency Future	542.0000	606.0000	11.808	0	0	0
02/06/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,286.0000	2,134.0000	(6.649)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	£ / R	2009/09/14	13.40	Call	Currency Future	598.0000	668.0000	11.706	0	0	0
02/06/2009	£ / R	2009/09/14	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/09/14	13.60	Call	Currency Future	525.0000	586.0000	11.619	0	0	0
02/06/2009	£ / R	2009/09/14	14.80	Call	Currency Future	206.0000	242.0000	17.476	0	0	0
02/06/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,850.0000	1,708.0000	(7.676)	0	0	0
02/06/2009	£ / R	2009/09/14	16.40	Put	Currency Future	3,077.0000	2,914.0000	(5.297)	0	0	0
02/06/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,684.0000	1,547.0000	(8.135)	0	0	0
02/06/2009	£ / R	2009/09/14	12.85	Put	Currency Future	349.0000	290.0000	(16.905)	0	0	0
02/06/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,286.0000	2,134.0000	(6.649)	0	0	0
02/06/2009	£ / R	2009/09/14	13.15	Put	Currency Future	490.0000	402.0000	(17.959)	0	0	0
02/06/2009	£ / R	2009/09/14	11.10	Put	Currency Future	24.0000	17.0000	(29.167)	0	0	0
02/06/2009	£ / R	2009/09/14	14.70	Put	Currency Future	1,563.0000	1,430.0000	(8.509)	0	0	0
02/06/2009	£ / R	2009/09/14	15.55	Call	Currency Future	99.0000	119.0000	20.202	0	0	0
02/06/2009	£ / R	2009/09/14	13.65	Put	Currency Future	795.0000	683.0000	(14.088)	0	0	0
02/06/2009	£ / R	2009/09/14	12.60	Put	Currency Future	262.0000	214.0000	(18.321)	0	0	0
02/06/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,513.0000	2,357.0000	(6.208)	0	0	0
02/06/2009	£ / R	2009/09/14	15.20	Put	Currency Future	1,978.0000	1,833.0000	(7.331)	0	0	0
02/06/2009	£ / R	2009/09/14	13.45	Put	Currency Future	665.0000	562.0000	(15.489)	0	0	0
02/06/2009	£ / R	2009/09/14	15.75	Put	Currency Future	2,468.0000	2,312.0000	(6.321)	0	0	0
02/06/2009	£ / R	2009/09/14	12.90	Call	Currency Future	832.0000	942.0000	13.221	0	0	0
02/06/2009	£ / R	2009/09/14	18.60	Put	Currency Future	5,239.0000	5,069.0000	(3.245)	0	0	0
02/06/2009	£ / R	2009/09/14	15.20	Call	Currency Future	141.0000	167.0000	18.440	0	0	0
02/06/2009	£ / R	2009/09/14	14.60	Call	Currency Future	247.0000	289.0000	17.004	0	0	0
02/06/2009	£ / R	2009/09/14	15.75	Call	Currency Future	81.0000	97.0000	19.753	0	0	0
02/06/2009	£ / R	2009/09/14	12.90	Put	Currency Future	368.0000	307.0000	(16.576)	0	0	0
02/06/2009	£ / R	2009/09/14	12.60	Call	Currency Future	1,026.0000	1,149.0000	11.988	0	0	0
02/06/2009	£ / R	2009/09/14	15.50	Put	Currency Future	2,241.0000	2,090.0000	(6.738)	0	0	0
02/06/2009	£ / R	2009/09/14	14.85	Call	Currency Future	197.0000	231.0000	17.259	0	0	0
02/06/2009	£ / R	2009/09/14	14.15	Call	Currency Future	364.0000	412.0000	13.187	0	0	0
02/06/2009	£ / R	2009/09/14	15.30	Call	Currency Future	128.0000	152.0000	18.750	0	0	0
02/06/2009	£ / R	2009/09/14	18.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
02/06/2009	£ / R	2009/09/14	15.70	Put	Currency Future	2,422.0000	2,267.0000	(6.400)	0	0	0
02/06/2009	£ / R	2009/09/14	13.05	Put	Currency Future	437.0000	362.0000	(17.162)	0	0	0
02/06/2009	£ / R	2009/09/14	15.85	Call	Currency Future	73.0000	87.0000	19.178	0	0	0
02/06/2009	£ / R	2009/09/14	17.10	Call	Currency Future	18.0000	22.0000	22.222	0	0	0
02/06/2009	£ / R	2009/09/14	15.25	Put	Currency Future	2,021.0000	1,875.0000	(7.224)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	£ / R 2009/09/14	15.95	Call	Currency Future	65.0000	79.0000	21.538	0	0	0
02/06/2009	£ / R 2009/09/14	17.10	Put	Currency Future	3,754.0000	3,587.0000	(4.449)	0	0	0
02/06/2009	£ / R 2009/09/14	15.70	Call	Currency Future	85.0000	102.0000	20.000	0	0	0
02/06/2009	£ / R 2009/09/14	10.40	Call	Currency Future	2,968.0000	3,138.0000	5.728	0	0	0
02/06/2009	£ / R 2009/09/14	15.15	Call	Currency Future	148.0000	175.0000	18.243	0	0	0
02/06/2009	£ / R 2009/09/14	16.05	Call	Currency Future	59.0000	71.0000	20.339	0	0	0
02/06/2009	£ / R 2009/09/14	15.50	Call	Currency Future	105.0000	125.0000	19.048	0	0	0
02/06/2009	£ / R 2009/09/14	8.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R 2009/09/14	13.05	Call	Currency Future	750.0000	847.0000	12.933	0	0	0
02/06/2009	£ / R 2009/09/14	15.15	Put	Currency Future	1,935.0000	1,791.0000	(7.442)	0	0	0
02/06/2009	£ / R 2009/09/14	15.95	Put	Currency Future	2,652.0000	2,494.0000	(5.958)	0	0	0
02/06/2009	£ / R 2009/09/14	13.65	Call	Currency Future	508.0000	567.0000	11.614	0	0	0
02/06/2009	£ / R 2009/09/14	8.90	Call	Currency Future	4,463.0000	4,635.0000	3.854	0	0	0
02/06/2009	£ / R 2009/09/14	15.65	Put	Currency Future	2,376.0000	2,223.0000	(6.439)	0	0	0
02/06/2009	£ / R 2009/09/14	13.10	Call	Currency Future	726.0000	817.0000	12.534	0	0	0
02/06/2009	£ / R 2009/09/14	15.85	Put	Currency Future	2,560.0000	2,403.0000	(6.133)	0	0	0
02/06/2009	£ / R 2009/09/14	14.40	Call	Currency Future	295.0000	342.0000	15.932	0	0	0
02/06/2009	£ / R 2009/09/14	10.40	Put	Currency Future	5.0000	3.0000	(40.000)	0	0	0
02/06/2009	£ / R 2009/09/14	16.65	Call	Currency Future	30.0000	37.0000	23.333	0	0	0
02/06/2009	£ / R 2009/09/14	12.85	Call	Currency Future	862.0000	975.0000	13.109	0	0	0
02/06/2009	£ / R 2009/09/14	13.10	Put	Currency Future	463.0000	382.0000	(17.495)	0	0	0
02/06/2009	£ / R 2009/09/14	16.00	Put	Currency Future	2,699.0000	2,540.0000	(5.891)	0	0	0
02/06/2009	£ / R 2009/09/14	14.10	Put	Currency Future	1,117.0000	991.0000	(11.280)	0	0	0
02/06/2009	£ / R 2009/09/14	11.90	Call	Currency Future	1,564.0000	1,713.0000	9.527	0	0	0
02/06/2009	£ / R 2009/09/14	12.15	Put	Currency Future	146.0000	115.0000	(21.233)	0	0	0
02/06/2009	£ / R 2009/09/14	15.15	Put	Currency Future	1,935.0000	1,791.0000	(7.442)	0	0	0
02/06/2009	£ / R 2009/09/14	13.45	Call	Currency Future	578.0000	647.0000	11.938	0	0	0
02/06/2009	£ / R 2009/09/14	16.30	Call	Currency Future	45.0000	54.0000	20.000	0	0	0
02/06/2009	£ / R 2009/09/14	11.90	Put	Currency Future	101.0000	78.0000	(22.772)	0	0	0
02/06/2009	£ / R 2009/09/14	12.15	Call	Currency Future	1,359.0000	1,500.0000	10.375	0	0	0
02/06/2009	£ / R 2009/09/14	16.30	Put	Currency Future	2,981.0000	2,819.0000	(5.434)	0	0	0
02/06/2009	£ / R 2009/09/14	13.20	Call	Currency Future	681.0000	761.0000	11.747	0	0	0
02/06/2009	£ / R 2009/09/14	10.65	Put	Currency Future	9.0000	6.0000	(33.333)	0	0	0
02/06/2009	£ / R 2009/09/14	14.15	Put	Currency Future	1,151.0000	1,028.0000	(10.686)	0	0	0
02/06/2009	£ / R 2009/09/14	14.10	Call	Currency Future	380.0000	426.0000	12.105	0	0	0
02/06/2009	£ / R 2009/09/14	14.40	Put	Currency Future	1,332.0000	1,208.0000	(9.309)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	£ / R 2009/09/14	7.40	Call	Currency Future	5,963.0000	6,135.0000	2.884	0	0	0
02/06/2009	£ / R 2009/09/14	10.65	Call	Currency Future	2,722.0000	2,891.0000	6.209	0	0	0
02/06/2009	£ / R 2009/09/14	14.65	Call	Currency Future	237.0000	276.0000	16.456	0	0	0
02/06/2009	£ / R 2009/09/14	14.40	Put	Currency Future	1,332.0000	1,208.0000	(9.309)	0	0	0
02/06/2009	£ / R 2009/09/14	13.10	Call	Currency Future	726.0000	817.0000	12.534	0	0	0
02/06/2009	£ / R 2009/09/14	16.65	Put	Currency Future	3,317.0000	3,152.0000	(4.974)	0	0	0
02/06/2009	£ / R 2009/09/14	15.25	Call	Currency Future	134.0000	159.0000	18.657	0	0	0
02/06/2009	£ / R 2009/09/14	14.15	Put	Currency Future	1,151.0000	1,028.0000	(10.686)	0	0	0
02/06/2009	£ / R 2009/09/14	13.30	Call	Currency Future	638.0000	713.0000	11.755	0	0	0
02/06/2009	£ / R 2009/09/14	13.15	Call	Currency Future	703.0000	787.0000	11.949	0	0	0
02/06/2009	£ / R 2009/09/14	14.50	Put	Currency Future	1,407.0000	1,280.0000	(9.026)	0	0	0
02/06/2009	£ / R 2009/09/14	13.30	Put	Currency Future	575.0000	478.0000	(16.870)	0	0	0
02/06/2009	£ / R 2009/09/14	13.10	Put	Currency Future	463.0000	382.0000	(17.495)	0	0	0
02/06/2009	£ / R 2009/09/14	9.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R 2009/09/14	15.05	Put	Currency Future	1,850.0000	1,708.0000	(7.676)	0	0	0
02/06/2009	£ / R 2009/09/14	14.10	Call	Currency Future	380.0000	426.0000	12.105	0	0	0
02/06/2009	£ / R 2009/09/14	14.15	Call	Currency Future	364.0000	412.0000	13.187	0	0	0
02/06/2009	£ / R 2009/09/14	14.65	Put	Currency Future	1,523.0000	1,392.0000	(8.601)	0	0	0
02/06/2009	£ / R 2009/09/14	14.40	Call	Currency Future	295.0000	342.0000	15.932	0	0	0
02/06/2009	£ / R 2009/09/14	13.40	Put	Currency Future	634.0000	533.0000	(15.931)	0	0	0
02/06/2009	£ / R 2009/09/14	15.80	Call	Currency Future	77.0000	92.0000	19.481	0	0	0
02/06/2009	£ / R 2009/09/14	18.15	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
02/06/2009	£ / R 2009/09/14	15.35	Put	Currency Future	2,108.0000	1,960.0000	(7.021)	0	0	0
02/06/2009	£ / R 2009/09/14	14.65	Put	Currency Future	1,523.0000	1,392.0000	(8.601)	0	0	0
02/06/2009	£ / R 2009/09/14	13.90	Put	Currency Future	971.0000	848.0000	(12.667)	0	0	0
02/06/2009	£ / R 2009/09/14	12.70	Put	Currency Future	295.0000	243.0000	(17.627)	0	0	0
02/06/2009	£ / R 2009/09/14	18.15	Put	Currency Future	4,791.0000	4,621.0000	(3.548)	0	0	0
02/06/2009	£ / R 2009/09/14	15.35	Call	Currency Future	122.0000	145.0000	18.852	0	0	0
02/06/2009	£ / R 2009/09/14	14.10	Put	Currency Future	1,117.0000	991.0000	(11.280)	0	0	0
02/06/2009	£ / R 2009/09/14	13.95	Call	Currency Future	421.0000	468.0000	11.164	0	0	0
02/06/2009	£ / R 2009/09/14	13.90	Call	Currency Future	434.0000	483.0000	11.290	0	0	0
02/06/2009	£ / R 2009/09/14	13.20	Put	Currency Future	518.0000	427.0000	(17.568)	0	0	0
02/06/2009	£ / R 2009/09/14	12.80	Call	Currency Future	894.0000	1,008.0000	12.752	0	0	0
02/06/2009	£ / R 2009/09/14	14.55	Call	Currency Future	259.0000	302.0000	16.602	0	0	0
02/06/2009	£ / R 2009/09/14	12.50	Call	Currency Future	1,096.0000	1,223.0000	11.588	0	0	0
02/06/2009	£ / R 2009/09/14	14.95	Put	Currency Future	1,766.0000	1,627.0000	(7.871)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	£ / R	2009/09/14	14.50	Call	Currency Future	270.0000	315.0000	16.667	0	0	0
02/06/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,445.0000	1,317.0000	(8.858)	0	0	0
02/06/2009	£ / R	2009/09/14	13.35	Call	Currency Future	618.0000	690.0000	11.650	0	0	0
02/06/2009	£ / R	2009/09/14	12.50	Put	Currency Future	232.0000	188.0000	(18.966)	0	0	0
02/06/2009	£ / R	2009/09/14	14.95	Call	Currency Future	179.0000	211.0000	17.877	0	0	0
02/06/2009	£ / R	2009/09/14	13.95	Put	Currency Future	1,008.0000	883.0000	(12.401)	0	0	0
02/06/2009	£ / R	2009/09/14	12.70	Call	Currency Future	958.0000	1,077.0000	12.422	0	0	0
02/06/2009	£ / R	2009/09/14	14.45	Put	Currency Future	1,369.0000	1,244.0000	(9.131)	0	0	0
02/06/2009	£ / R	2009/09/14	12.80	Put	Currency Future	330.0000	274.0000	(16.970)	0	0	0
02/06/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,295.0000	1,172.0000	(9.498)	0	0	0
02/06/2009	£ / R	2009/09/14	14.00	Call	Currency Future	408.0000	453.0000	11.029	0	0	0
02/06/2009	£ / R	2009/09/14	19.65	Put	Currency Future	6,287.0000	6,116.0000	(2.720)	0	0	0
02/06/2009	£ / R	2009/09/14	14.25	Put	Currency Future	1,222.0000	1,103.0000	(9.738)	0	0	0
02/06/2009	£ / R	2009/09/14	13.35	Put	Currency Future	604.0000	505.0000	(16.391)	0	0	0
02/06/2009	£ / R	2009/09/14	19.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/06/2009	£ / R	2009/09/14	14.25	Call	Currency Future	335.0000	388.0000	15.821	0	0	0
02/06/2009	£ / R	2009/09/14	15.05	Call	Currency Future	163.0000	193.0000	18.405	0	0	0
02/06/2009	£ / R	2009/09/14	15.15	Call	Currency Future	148.0000	175.0000	18.243	0	0	0
02/06/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,684.0000	1,547.0000	(8.135)	0	0	0
02/06/2009	£ / R	2009/09/14	14.35	Call	Currency Future	308.0000	357.0000	15.909	0	0	0
02/06/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,258.0000	1,137.0000	(9.618)	0	0	0
02/06/2009	£ / R	2009/09/14	15.40	Call	Currency Future	116.0000	138.0000	18.966	0	0	0
02/06/2009	£ / R	2009/09/14	13.15	Put	Currency Future	490.0000	402.0000	(17.959)	0	0	0
02/06/2009	£ / R	2009/09/14	15.10	Call	Currency Future	155.0000	184.0000	18.710	0	0	0
02/06/2009	£ / R	2009/09/14	15.40	Put	Currency Future	2,153.0000	2,003.0000	(6.967)	0	0	0
02/06/2009	£ / R	2009/09/14	14.85	Call	Currency Future	197.0000	231.0000	17.259	0	0	0
02/06/2009	£ / R	2009/09/14	14.30	Call	Currency Future	321.0000	372.0000	15.888	0	0	0
02/06/2009	£ / R	2009/09/14	13.15	Call	Currency Future	703.0000	787.0000	11.949	0	0	0
02/06/2009	£ / R	2009/09/14	14.45	Call	Currency Future	282.0000	328.0000	16.312	0	0	0
02/06/2009	£ / R	2009/09/14	14.80	Call	Currency Future	206.0000	242.0000	17.476	0	0	0
02/06/2009	£ / R	2009/09/14	13.85	Put	Currency Future	935.0000	814.0000	(12.941)	0	0	0
02/06/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,892.0000	1,749.0000	(7.558)	0	0	0
02/06/2009	£ / R	2009/09/14	14.00	Put	Currency Future	1,045.0000	918.0000	(12.153)	0	0	0
02/06/2009	£ / R	2009/09/14	14.20	Put	Currency Future	1,186.0000	1,065.0000	(10.202)	0	0	0
02/06/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,643.0000	1,507.0000	(8.278)	0	0	0
02/06/2009	£ / R	2009/09/14	14.20	Call	Currency Future	350.0000	400.0000	14.286	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
02/06/2009	£ / R	2009/09/14	14.60	Call	Currency Future	247.0000	289.0000	17.004	0	0	0
02/06/2009	£ / R	2009/09/14	14.75	Call	Currency Future	216.0000	253.0000	17.130	0	0	0
02/06/2009	£ / R	2009/09/14	14.05	Call	Currency Future	396.0000	439.0000	10.859	0	0	0
02/06/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,445.0000	1,317.0000	(8.858)	0	0	0
02/06/2009	£ / R	2009/09/14	14.35	Call	Currency Future	308.0000	357.0000	15.909	0	0	0
02/06/2009	£ / R	2009/09/14	14.05	Put	Currency Future	1,082.0000	954.0000	(11.830)	0	0	0
02/06/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,484.0000	1,354.0000	(8.760)	0	0	0
02/06/2009	£ / R	2009/09/14	13.60	Put	Currency Future	761.0000	652.0000	(14.323)	0	0	0
02/06/2009	£ / R	2009/09/14	14.75	Put	Currency Future	1,603.0000	1,468.0000	(8.422)	0	0	0
02/06/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,295.0000	1,172.0000	(9.498)	0	0	0
02/06/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,725.0000	1,586.0000	(8.058)	0	0	0
02/06/2009	£ / R	2009/09/14	13.85	Call	Currency Future	448.0000	498.0000	11.161	0	0	0
02/06/2009	£ / R	2009/09/14	14.90	Call	Currency Future	188.0000	221.0000	17.553	0	0	0
02/06/2009	£ / R	2009/09/14	13.50	Put	Currency Future	697.0000	591.0000	(15.208)	0	0	0
02/06/2009	£ / R	2009/09/14	13.60	Call	Currency Future	525.0000	586.0000	11.619	0	0	0
02/06/2009	£ / R	2009/09/14	15.00	Call	Currency Future	171.0000	202.0000	18.129	0	0	0
02/06/2009	£ / R	2009/09/14	13.50	Call	Currency Future	560.0000	626.0000	11.786	0	0	0
02/06/2009	£ / R	2009/09/14	15.00	Put	Currency Future	1,808.0000	1,667.0000	(7.799)	0	0	0
02/06/2009	£ / R	2009/09/14	13.75	Put	Currency Future	864.0000	747.0000	(13.542)	0	0	0
02/06/2009	£ / R	2009/09/14	12.45	Call	Currency Future	1,131.0000	1,261.0000	11.494	0	0	0
02/06/2009	£ / R	2009/09/14	14.55	Call	Currency Future	259.0000	302.0000	16.602	0	0	0
02/06/2009	£ / R	2009/09/14	12.55	Call	Currency Future	1,060.0000	1,186.0000	11.887	0	0	0
02/06/2009	£ / R	2009/09/14	13.65	Put	Currency Future	795.0000	683.0000	(14.088)	0	0	0
02/06/2009	£ / R	2009/09/14	12.45	Put	Currency Future	218.0000	176.0000	(19.266)	0	0	0
02/06/2009	£ / R	2009/09/14	13.80	Call	Currency Future	462.0000	515.0000	11.472	0	0	0
02/06/2009	£ / R	2009/09/14	14.05	Put	Currency Future	1,082.0000	954.0000	(11.830)	0	0	0
02/06/2009	£ / R	2009/09/14	12.85	Call	Currency Future	862.0000	975.0000	13.109	0	0	0
02/06/2009	£ / R	2009/09/14	12.55	Put	Currency Future	247.0000	201.0000	(18.623)	0	0	0
02/06/2009	£ / R	2009/09/14	13.70	Put	Currency Future	829.0000	714.0000	(13.872)	0	0	0
02/06/2009	£ / R	2009/09/14	12.85	Put	Currency Future	349.0000	290.0000	(16.905)	0	0	0
02/06/2009	£ / R	2009/09/14	13.80	Put	Currency Future	899.0000	780.0000	(13.237)	0	0	0
02/06/2009	£ / R	2009/09/14	13.70	Call	Currency Future	492.0000	549.0000	11.585	0	0	0
02/06/2009	£ / R	2009/09/14	13.85	Call	Currency Future	448.0000	498.0000	11.161	0	0	0
02/06/2009	£ / R	2009/09/14	13.85	Put	Currency Future	935.0000	814.0000	(12.941)	0	0	0
02/06/2009	£ / R	2009/09/14	14.05	Call	Currency Future	396.0000	439.0000	10.859	0	0	0
02/06/2009	£ / R	2009/09/14	13.75	Call	Currency Future	477.0000	531.0000	11.321	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	£ / R	2009/09/14	12.90	Call	Currency Future	832.0000	942.0000	13.221	0	0	0
02/06/2009	£ / R	2009/09/14	12.90	Put	Currency Future	368.0000	307.0000	(16.576)	0	0	0
02/06/2009	£ / R	2009/09/14	13.35	Put	Currency Future	604.0000	505.0000	(16.391)	0	0	0
02/06/2009	£ / R	2009/09/14	13.65	Call	Currency Future	508.0000	567.0000	11.614	0	0	0
02/06/2009	£ / R	2009/09/14	13.35	Call	Currency Future	618.0000	690.0000	11.650	0	0	0
02/06/2009	£ / R	2009/12/14			Currency Future	13.5648	13.7407	1.297	13.7600	13.7600	1,426
02/06/2009	£ / R	2009/12/14	15.15	Put	Currency Future	1,931.0000	1,798.0000	(6.888)	0	0	0
02/06/2009	£ / R	2009/12/14	17.30	Call	Currency Future	74.0000	86.0000	16.216	0	0	0
02/06/2009	£ / R	2009/12/14	14.55	Call	Currency Future	503.0000	561.0000	11.531	0	0	0
02/06/2009	£ / R	2009/12/14	15.80	Put	Currency Future	2,459.0000	2,313.0000	(5.937)	0	0	0
02/06/2009	£ / R	2009/12/14	15.15	Call	Currency Future	346.0000	389.0000	12.428	0	0	0
02/06/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,130.0000	1,015.0000	(10.177)	0	0	0
02/06/2009	£ / R	2009/12/14	14.75	Put	Currency Future	1,631.0000	1,507.0000	(7.603)	0	0	0
02/06/2009	£ / R	2009/12/14	14.00	Call	Currency Future	694.0000	756.0000	8.934	0	0	0
02/06/2009	£ / R	2009/12/14	10.60	Call	Currency Future	3,002.0000	3,170.0000	5.596	0	0	0
02/06/2009	£ / R	2009/12/14	19.85	Put	Currency Future	6,294.0000	6,120.0000	(2.765)	0	0	0
02/06/2009	£ / R	2009/12/14	14.15	Call	Currency Future	638.0000	707.0000	10.815	0	0	0
02/06/2009	£ / R	2009/12/14	14.05	Call	Currency Future	675.0000	739.0000	9.481	0	0	0
02/06/2009	£ / R	2009/12/14	12.10	Put	Currency Future	247.0000	208.0000	(15.789)	0	0	0
02/06/2009	£ / R	2009/12/14	19.85	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
02/06/2009	£ / R	2009/12/14	14.75	Call	Currency Future	445.0000	498.0000	11.910	0	0	0
02/06/2009	£ / R	2009/12/14	7.60	Call	Currency Future	5,965.0000	6,141.0000	2.951	0	0	0
02/06/2009	£ / R	2009/12/14	18.35	Call	Currency Future	32.0000	37.0000	15.625	0	0	0
02/06/2009	£ / R	2009/12/14	14.65	Call	Currency Future	474.0000	529.0000	11.603	0	0	0
02/06/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,160.0000	1,048.0000	(9.655)	0	0	0
02/06/2009	£ / R	2009/12/14	15.80	Call	Currency Future	224.0000	254.0000	13.393	0	0	0
02/06/2009	£ / R	2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R	2009/12/14	15.35	Put	Currency Future	2,089.0000	1,951.0000	(6.606)	0	0	0
02/06/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,489.0000	1,371.0000	(7.925)	0	0	0
02/06/2009	£ / R	2009/12/14	12.80	Call	Currency Future	1,229.0000	1,344.0000	9.357	0	0	0
02/06/2009	£ / R	2009/12/14	16.60	Call	Currency Future	126.0000	145.0000	15.079	0	0	0
02/06/2009	£ / R	2009/12/14	16.85	Call	Currency Future	105.0000	120.0000	14.286	0	0	0
02/06/2009	£ / R	2009/12/14	13.40	Put	Currency Future	751.0000	649.0000	(13.582)	0	0	0
02/06/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,559.0000	1,438.0000	(7.761)	0	0	0
02/06/2009	£ / R	2009/12/14	11.30	Put	Currency Future	100.0000	81.0000	(19.000)	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
02/06/2009	£ / R 2009/12/14	9.10	Call	Currency Future	4,467.0000	4,642.0000	3.918	0	0	0
02/06/2009	£ / R 2009/12/14	16.85	Put	Currency Future	3,390.0000	3,230.0000	(4.720)	0	0	0
02/06/2009	£ / R 2009/12/14	18.10	Put	Currency Future	4,574.0000	4,405.0000	(3.695)	0	0	0
02/06/2009	£ / R 2009/12/14	14.15	Put	Currency Future	1,223.0000	1,116.0000	(8.749)	0	0	0
02/06/2009	£ / R 2009/12/14	13.75	Call	Currency Future	781.0000	846.0000	8.323	0	0	0
02/06/2009	£ / R 2009/12/14	8.30	Call	Currency Future	5,265.0000	5,441.0000	3.343	0	0	0
02/06/2009	£ / R 2009/12/14	10.60	Put	Currency Future	38.0000	29.0000	(23.684)	0	0	0
02/06/2009	£ / R 2009/12/14	14.85	Call	Currency Future	419.0000	469.0000	11.933	0	0	0
02/06/2009	£ / R 2009/12/14	14.70	Put	Currency Future	1,595.0000	1,473.0000	(7.649)	0	0	0
02/06/2009	£ / R 2009/12/14	13.15	Call	Currency Future	1,023.0000	1,126.0000	10.068	0	0	0
02/06/2009	£ / R 2009/12/14	8.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R 2009/12/14	12.10	Call	Currency Future	1,712.0000	1,849.0000	8.002	0	0	0
02/06/2009	£ / R 2009/12/14	14.85	Put	Currency Future	1,704.0000	1,578.0000	(7.394)	0	0	0
02/06/2009	£ / R 2009/12/14	15.20	Call	Currency Future	335.0000	377.0000	12.537	0	0	0
02/06/2009	£ / R 2009/12/14	9.80	Call	Currency Future	3,774.0000	3,947.0000	4.584	0	0	0
02/06/2009	£ / R 2009/12/14	9.10	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
02/06/2009	£ / R 2009/12/14	15.20	Put	Currency Future	1,970.0000	1,836.0000	(6.802)	0	0	0
02/06/2009	£ / R 2009/12/14	9.80	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
02/06/2009	£ / R 2009/12/14	13.60	Call	Currency Future	836.0000	906.0000	8.373	0	0	0
02/06/2009	£ / R 2009/12/14	13.75	Put	Currency Future	966.0000	856.0000	(11.387)	0	0	0
02/06/2009	£ / R 2009/12/14	13.20	Call	Currency Future	1,001.0000	1,097.0000	9.590	0	0	0
02/06/2009	£ / R 2009/12/14	12.80	Put	Currency Future	464.0000	403.0000	(13.147)	0	0	0
02/06/2009	£ / R 2009/12/14	13.60	Put	Currency Future	871.0000	766.0000	(12.055)	0	0	0
02/06/2009	£ / R 2009/12/14	15.60	Call	Currency Future	257.0000	290.0000	12.840	0	0	0
02/06/2009	£ / R 2009/12/14	14.30	Call	Currency Future	584.0000	649.0000	11.130	0	0	0
02/06/2009	£ / R 2009/12/14	13.20	Put	Currency Future	636.0000	556.0000	(12.579)	0	0	0
02/06/2009	£ / R 2009/12/14	11.30	Call	Currency Future	2,365.0000	2,522.0000	6.638	0	0	0
02/06/2009	£ / R 2009/12/14	12.95	Call	Currency Future	1,138.0000	1,247.0000	9.578	0	0	0
02/06/2009	£ / R 2009/12/14	15.10	Put	Currency Future	1,892.0000	1,761.0000	(6.924)	0	0	0
02/06/2009	£ / R 2009/12/14	13.85	Call	Currency Future	747.0000	809.0000	8.300	0	0	0
02/06/2009	£ / R 2009/12/14	15.60	Put	Currency Future	2,292.0000	2,150.0000	(6.195)	0	0	0
02/06/2009	£ / R 2009/12/14	13.70	Call	Currency Future	799.0000	866.0000	8.385	0	0	0
02/06/2009	£ / R 2009/12/14	14.90	Call	Currency Future	406.0000	454.0000	11.823	0	0	0
02/06/2009	£ / R 2009/12/14	14.20	Put	Currency Future	1,255.0000	1,146.0000	(8.685)	0	0	0
02/06/2009	£ / R 2009/12/14	19.60	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
02/06/2009	£ / R 2009/12/14	14.10	Call	Currency Future	656.0000	723.0000	10.213	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	£ / R	2009/12/14	14.90	Put	Currency Future	1,741.0000	1,614.0000	(7.295)	0	0	0
02/06/2009	£ / R	2009/12/14	12.95	Put	Currency Future	523.0000	457.0000	(12.620)	0	0	0
02/06/2009	£ / R	2009/12/14	19.60	Put	Currency Future	6,046.0000	5,872.0000	(2.878)	0	0	0
02/06/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,191.0000	1,082.0000	(9.152)	0	0	0
02/06/2009	£ / R	2009/12/14	13.15	Put	Currency Future	609.0000	535.0000	(12.151)	0	0	0
02/06/2009	£ / R	2009/12/14	14.20	Call	Currency Future	619.0000	687.0000	10.985	0	0	0
02/06/2009	£ / R	2009/12/14	15.35	Call	Currency Future	303.0000	342.0000	12.871	0	0	0
02/06/2009	£ / R	2009/12/14	13.50	Call	Currency Future	875.0000	947.0000	8.229	0	0	0
02/06/2009	£ / R	2009/12/14	13.70	Put	Currency Future	934.0000	826.0000	(11.563)	0	0	0
02/06/2009	£ / R	2009/12/14	13.00	Call	Currency Future	1,109.0000	1,216.0000	9.648	0	0	0
02/06/2009	£ / R	2009/12/14	13.65	Call	Currency Future	817.0000	887.0000	8.568	0	0	0
02/06/2009	£ / R	2009/12/14	14.30	Put	Currency Future	1,320.0000	1,209.0000	(8.409)	0	0	0
02/06/2009	£ / R	2009/12/14	15.10	Call	Currency Future	357.0000	401.0000	12.325	0	0	0
02/06/2009	£ / R	2009/12/14	13.50	Put	Currency Future	810.0000	706.0000	(12.840)	0	0	0
02/06/2009	£ / R	2009/12/14	18.10	Call	Currency Future	39.0000	46.0000	17.949	0	0	0
02/06/2009	£ / R	2009/12/14	13.00	Put	Currency Future	544.0000	476.0000	(12.500)	0	0	0
02/06/2009	£ / R	2009/12/14	15.00	Call	Currency Future	381.0000	427.0000	12.073	0	0	0
02/06/2009	£ / R	2009/12/14	12.35	Put	Currency Future	314.0000	268.0000	(14.650)	0	0	0
02/06/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,032.0000	918.0000	(11.047)	0	0	0
02/06/2009	£ / R	2009/12/14	13.60	Put	Currency Future	871.0000	766.0000	(12.055)	0	0	0
02/06/2009	£ / R	2009/12/14	18.35	Put	Currency Future	4,817.0000	4,646.0000	(3.550)	0	0	0
02/06/2009	£ / R	2009/12/14	13.10	Put	Currency Future	586.0000	515.0000	(12.116)	0	0	0
02/06/2009	£ / R	2009/12/14	10.85	Put	Currency Future	55.0000	43.0000	(21.818)	0	0	0
02/06/2009	£ / R	2009/12/14	14.80	Call	Currency Future	432.0000	483.0000	11.806	0	0	0
02/06/2009	£ / R	2009/12/14	13.80	Put	Currency Future	999.0000	887.0000	(11.211)	0	0	0
02/06/2009	£ / R	2009/12/14	13.10	Call	Currency Future	1,051.0000	1,156.0000	9.990	0	0	0
02/06/2009	£ / R	2009/12/14	15.00	Put	Currency Future	1,816.0000	1,686.0000	(7.159)	0	0	0
02/06/2009	£ / R	2009/12/14	13.65	Put	Currency Future	902.0000	796.0000	(11.752)	0	0	0
02/06/2009	£ / R	2009/12/14	13.40	Call	Currency Future	916.0000	990.0000	8.079	0	0	0
02/06/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,524.0000	1,404.0000	(7.874)	0	0	0
02/06/2009	£ / R	2009/12/14	13.80	Call	Currency Future	763.0000	827.0000	8.388	0	0	0
02/06/2009	£ / R	2009/12/14	13.60	Call	Currency Future	836.0000	906.0000	8.373	0	0	0
02/06/2009	£ / R	2009/12/14	18.80	Put	Currency Future	5,257.0000	5,085.0000	(3.272)	0	0	0
02/06/2009	£ / R	2009/12/14	13.30	Put	Currency Future	693.0000	599.0000	(13.564)	0	0	0
02/06/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,065.0000	950.0000	(10.798)	0	0	0
02/06/2009	£ / R	2009/12/14	18.80	Call	Currency Future	22.0000	26.0000	18.182	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	£ / R 2009/12/14	16.60	Put	Currency Future	3,162.0000	3,004.0000	(4.997)	0	0	0
02/06/2009	£ / R 2009/12/14	14.80	Put	Currency Future	1,667.0000	1,542.0000	(7.499)	0	0	0
02/06/2009	£ / R 2009/12/14	14.70	Call	Currency Future	459.0000	513.0000	11.765	0	0	0
02/06/2009	£ / R 2009/12/14	17.30	Put	Currency Future	3,810.0000	3,645.0000	(4.331)	0	0	0
02/06/2009	£ / R 2009/12/14	13.30	Call	Currency Future	958.0000	1,040.0000	8.559	0	0	0
02/06/2009	£ / R 2009/12/14	14.60	Call	Currency Future	488.0000	545.0000	11.680	0	0	0
02/06/2009	£ / R 2009/12/14	14.50	Call	Currency Future	519.0000	578.0000	11.368	0	0	0
02/06/2009	£ / R 2009/12/14	14.60	Call	Currency Future	488.0000	545.0000	11.680	0	0	0
02/06/2009	£ / R 2009/12/14	20.30	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
02/06/2009	£ / R 2009/12/14	12.35	Call	Currency Future	1,529.0000	1,658.0000	8.437	0	0	0
02/06/2009	£ / R 2009/12/14	13.90	Call	Currency Future	730.0000	790.0000	8.219	0	0	0
02/06/2009	£ / R 2009/12/14	14.60	Put	Currency Future	1,524.0000	1,404.0000	(7.874)	0	0	0
02/06/2009	£ / R 2009/12/14	14.05	Call	Currency Future	675.0000	739.0000	9.481	0	0	0
02/06/2009	£ / R 2009/12/14	20.30	Put	Currency Future	6,741.0000	6,566.0000	(2.596)	0	0	0
02/06/2009	£ / R 2009/12/14	13.40	Put	Currency Future	751.0000	649.0000	(13.582)	0	0	0
02/06/2009	£ / R 2009/12/14	13.55	Call	Currency Future	855.0000	927.0000	8.421	0	0	0
02/06/2009	£ / R 2009/12/14	7.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	£ / R 2009/12/14	14.35	Call	Currency Future	567.0000	631.0000	11.287	0	0	0
02/06/2009	£ / R 2009/12/14	13.55	Put	Currency Future	840.0000	736.0000	(12.381)	0	0	0
02/06/2009	£ / R 2009/12/14	13.40	Call	Currency Future	916.0000	990.0000	8.079	0	0	0
02/06/2009	£ / R 2009/12/14	7.85	Call	Currency Future	5,715.0000	5,891.0000	3.080	0	0	0
02/06/2009	£ / R 2009/12/14	13.90	Call	Currency Future	730.0000	790.0000	8.219	0	0	0
02/06/2009	£ / R 2009/12/14	9.35	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
02/06/2009	£ / R 2009/12/14	14.25	Put	Currency Future	1,287.0000	1,177.0000	(8.547)	0	0	0
02/06/2009	£ / R 2009/12/14	14.35	Call	Currency Future	567.0000	631.0000	11.287	0	0	0
02/06/2009	£ / R 2009/12/14	12.85	Call	Currency Future	1,198.0000	1,311.0000	9.432	0	0	0
02/06/2009	£ / R 2009/12/14	9.35	Call	Currency Future	4,218.0000	4,393.0000	4.149	0	0	0
02/06/2009	£ / R 2009/12/14	14.45	Call	Currency Future	535.0000	595.0000	11.215	0	0	0
02/06/2009	£ / R 2009/12/14	14.95	Call	Currency Future	393.0000	441.0000	12.214	0	0	0
02/06/2009	£ / R 2009/12/14	10.85	Call	Currency Future	2,770.0000	2,934.0000	5.921	0	0	0
02/06/2009	£ / R 2009/12/14	14.15	Put	Currency Future	1,223.0000	1,116.0000	(8.749)	0	0	0
02/06/2009	£ / R 2009/12/14	13.90	Put	Currency Future	1,065.0000	950.0000	(10.798)	0	0	0
02/06/2009	£ / R 2009/12/14	12.85	Put	Currency Future	483.0000	420.0000	(13.043)	0	0	0
02/06/2009	£ / R 2009/12/14	13.75	Call	Currency Future	781.0000	846.0000	8.323	0	0	0
02/06/2009	£ / R 2009/12/14	14.35	Put	Currency Future	1,353.0000	1,240.0000	(8.352)	0	0	0
02/06/2009	£ / R 2009/12/14	14.95	Put	Currency Future	1,778.0000	1,650.0000	(7.199)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	£ / R 2009/12/14	13.05	Put	Currency Future	565.0000	495.0000	(12.389)	0	0	0
02/06/2009	£ / R 2009/12/14	14.40	Call	Currency Future	551.0000	613.0000	11.252	0	0	0
02/06/2009	£ / R 2009/12/14	14.45	Put	Currency Future	1,420.0000	1,305.0000	(8.099)	0	0	0
02/06/2009	£ / R 2009/12/14	14.00	Call	Currency Future	694.0000	756.0000	8.934	0	0	0
02/06/2009	£ / R 2009/12/14	14.35	Put	Currency Future	1,353.0000	1,240.0000	(8.352)	0	0	0
02/06/2009	£ / R 2009/12/14	14.00	Put	Currency Future	1,130.0000	1,015.0000	(10.177)	0	0	0
02/06/2009	£ / R 2009/12/14	14.40	Put	Currency Future	1,386.0000	1,272.0000	(8.225)	0	0	0
02/06/2009	£ / R 2009/12/14	14.25	Call	Currency Future	602.0000	668.0000	10.963	0	0	0
02/06/2009	£ / R 2009/12/14	14.50	Put	Currency Future	1,454.0000	1,337.0000	(8.047)	0	0	0
02/06/2009	£ / R 2009/12/14	14.05	Put	Currency Future	1,160.0000	1,048.0000	(9.655)	0	0	0
02/06/2009	£ / R 2009/12/14	13.35	Call	Currency Future	937.0000	1,012.0000	8.004	0	0	0
02/06/2009	£ / R 2009/12/14	13.35	Put	Currency Future	723.0000	622.0000	(13.970)	0	0	0
02/06/2009	£ / R 2009/12/14	14.55	Call	Currency Future	503.0000	561.0000	11.531	0	0	0
02/06/2009	£ / R 2009/12/14	14.55	Put	Currency Future	1,489.0000	1,371.0000	(7.925)	0	0	0
02/06/2009	£ / R 2009/12/14	13.25	Call	Currency Future	979.0000	1,068.0000	9.091	0	0	0
02/06/2009	£ / R 2009/12/14	14.40	Call	Currency Future	551.0000	613.0000	11.252	0	0	0
02/06/2009	£ / R 2009/12/14	13.05	Call	Currency Future	1,080.0000	1,186.0000	9.815	0	0	0
02/06/2009	£ / R 2009/12/14	14.90	Call	Currency Future	406.0000	454.0000	11.823	0	0	0
02/06/2009	£ / R 2009/12/14	14.10	Call	Currency Future	656.0000	723.0000	10.213	0	0	0
02/06/2009	£ / R 2009/12/14	12.75	Put	Currency Future	446.0000	386.0000	(13.453)	0	0	0
02/06/2009	£ / R 2009/12/14	14.90	Put	Currency Future	1,741.0000	1,614.0000	(7.295)	0	0	0
02/06/2009	£ / R 2009/12/14	14.10	Put	Currency Future	1,191.0000	1,082.0000	(9.152)	0	0	0
02/06/2009	£ / R 2009/12/14	14.40	Put	Currency Future	1,386.0000	1,272.0000	(8.225)	0	0	0
02/06/2009	£ / R 2009/12/14	15.05	Put	Currency Future	1,854.0000	1,723.0000	(7.066)	0	0	0
02/06/2009	£ / R 2009/12/14	15.05	Call	Currency Future	369.0000	414.0000	12.195	0	0	0
02/06/2009	£ / R 2009/12/14	14.15	Call	Currency Future	638.0000	707.0000	10.815	0	0	0
02/06/2009	£ / R 2009/12/14	14.65	Call	Currency Future	474.0000	529.0000	11.603	0	0	0
02/06/2009	£ / R 2009/12/14	14.65	Put	Currency Future	1,559.0000	1,438.0000	(7.761)	0	0	0
02/06/2009	£ / R 2009/12/14	12.75	Call	Currency Future	1,260.0000	1,377.0000	9.286	0	0	0
02/06/2009	£ / R 2009/12/14	13.75	Put	Currency Future	966.0000	856.0000	(11.387)	0	0	0
02/06/2009	£ / R 2009/12/14	12.90	Call	Currency Future	1,168.0000	1,279.0000	9.503	0	0	0
02/06/2009	£ / R 2009/12/14	12.90	Put	Currency Future	503.0000	438.0000	(12.922)	0	0	0
02/06/2009	£ / R 2009/12/14	12.70	Call	Currency Future	1,292.0000	1,410.0000	9.133	0	0	0
02/06/2009	£ / R 2009/12/14	12.70	Put	Currency Future	427.0000	370.0000	(13.349)	0	0	0
02/06/2009	£ / R 2009/12/14	12.90	Call	Currency Future	1,168.0000	1,279.0000	9.503	0	0	0
02/06/2009	£ / R 2009/12/14	12.90	Put	Currency Future	503.0000	438.0000	(12.922)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	£ / R	2009/12/14	13.95	Put	Currency Future	1,099.0000	982.0000	(10.646)	0	0	0
02/06/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,032.0000	918.0000	(11.047)	0	0	0
02/06/2009	£ / R	2009/12/14	12.60	Call	Currency Future	1,357.0000	1,479.0000	8.990	0	0	0
02/06/2009	£ / R	2009/12/14	13.95	Call	Currency Future	714.0000	773.0000	8.263	0	0	0
02/06/2009	£ / R	2009/12/14	12.60	Put	Currency Future	393.0000	338.0000	(13.995)	0	0	0
02/06/2009	£ / R	2009/12/14	13.85	Call	Currency Future	747.0000	809.0000	8.300	0	0	0
02/06/2009	£ / R	2009/12/14	13.45	Put	Currency Future	781.0000	677.0000	(13.316)	0	0	0
02/06/2009	£ / R	2009/12/14	13.45	Call	Currency Future	896.0000	968.0000	8.036	0	0	0
02/06/2009	£ / R	2009/12/14	13.25	Put	Currency Future	664.0000	577.0000	(13.102)	0	0	0
02/06/2009	£ / R	2009/12/14	13.35	Call	Currency Future	937.0000	1,012.0000	8.004	0	0	0
02/06/2009	£ / R	2009/12/14	13.35	Put	Currency Future	723.0000	622.0000	(13.970)	0	0	0
02/06/2009	£ / R	2010/03/15			Currency Future	13.7697	13.9468	1.286	0.0000	0.0000	0
02/06/2009	£ / R	2010/03/15	13.70	Put	Currency Future	1,005.0000	904.0000	(10.050)	0	0	0
02/06/2009	£ / R	2010/03/15	13.70	Call	Currency Future	1,075.0000	1,151.0000	7.070	0	0	0
02/06/2009	£ / R	2010/03/15	13.95	Call	Currency Future	982.0000	1,052.0000	7.128	0	0	0
02/06/2009	£ / R	2010/03/15	13.95	Put	Currency Future	1,162.0000	1,055.0000	(9.208)	0	0	0
02/06/2009	£ / R	2010/03/15	13.85	Put	Currency Future	1,098.0000	993.0000	(9.563)	0	0	0
02/06/2009	£ / R	2010/03/15	13.80	Call	Currency Future	1,037.0000	1,110.0000	7.040	0	0	0
02/06/2009	£ / R	2010/03/15	13.60	Call	Currency Future	1,114.0000	1,193.0000	7.092	0	0	0
02/06/2009	£ / R	2010/03/15	13.60	Put	Currency Future	944.0000	846.0000	(10.381)	0	0	0
02/06/2009	£ / R	2010/03/15	9.55	Call	Currency Future	4,258.0000	4,429.0000	4.016	0	0	0
02/06/2009	£ / R	2010/03/15	10.55	Call	Currency Future	3,286.0000	3,463.0000	5.386	0	0	0
02/06/2009	£ / R	2010/03/15	13.85	Call	Currency Future	1,018.0000	1,090.0000	7.073	0	0	0
02/06/2009	£ / R	2010/03/15	13.80	Put	Currency Future	1,067.0000	963.0000	(9.747)	0	0	0
02/06/2009	£ / R	2010/03/15	13.75	Call	Currency Future	0.0000	1,130.0000	100.000	0	0	0
02/06/2009	£ / R	2010/03/15	13.75	Put	Currency Future	0.0000	933.0000	100.000	0	0	0
02/06/2009	£ / R	2010/03/15	12.85	Call	Currency Future	1,465.0000	1,575.0000	7.509	0	0	0
02/06/2009	£ / R	2010/03/15	10.55	Put	Currency Future	66.0000	66.0000	-	0	0	0
02/06/2009	£ / R	2010/03/15	13.50	Put	Currency Future	885.0000	790.0000	(10.734)	0	0	0
02/06/2009	£ / R	2010/03/15	11.85	Call	Currency Future	2,146.0000	2,293.0000	6.850	0	0	0
02/06/2009	£ / R	2010/03/15	11.75	Put	Currency Future	0.0000	178.0000	100.000	0	0	0
02/06/2009	£ / R	2010/03/15	14.85	Call	Currency Future	719.0000	767.0000	6.676	0	0	0
02/06/2009	£ / R	2010/03/15	16.75	Put	Currency Future	0.0000	3,227.0000	100.000	0	0	0
02/06/2009	£ / R	2010/03/15	14.85	Put	Currency Future	1,800.0000	1,671.0000	(7.167)	0	0	0
02/06/2009	£ / R	2010/03/15	17.75	Call	Currency Future	0.0000	315.0000	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	£ / R	2010/03/15	11.85	Put	Currency Future	226.0000	196.0000	(13.274)	0	0	0
02/06/2009	£ / R	2010/03/15	17.75	Put	Currency Future	0.0000	4,118.0000	100.000	0	0	0
02/06/2009	£ / R	2010/03/15	14.95	Put	Currency Future	1,876.0000	1,745.0000	(6.983)	0	0	0
02/06/2009	£ / R	2010/03/15	12.85	Put	Currency Future	545.0000	478.0000	(12.294)	0	0	0
02/06/2009	£ / R	2010/03/15	16.75	Call	Currency Future	0.0000	423.0000	100.000	0	0	0
02/06/2009	£ / R	2010/03/15	13.50	Call	Currency Future	1,155.0000	1,237.0000	7.100	0	0	0
02/06/2009	£ / R	2010/03/15	14.95	Call	Currency Future	696.0000	742.0000	6.609	0	0	0
02/06/2009	£ / R	2010/03/15	15.85	Call	Currency Future	525.0000	558.0000	6.286	0	0	0
02/06/2009	£ / R	2010/03/15	11.75	Call	Currency Future	0.0000	2,375.0000	100.000	0	0	0
02/06/2009	£ / R	2010/03/15	12.95	Put	Currency Future	592.0000	516.0000	(12.838)	0	0	0
02/06/2009	£ / R	2010/03/15	16.85	Put	Currency Future	3,467.0000	3,314.0000	(4.413)	0	0	0
02/06/2009	£ / R	2010/03/15	15.75	Put	Currency Future	0.0000	2,378.0000	100.000	0	0	0
02/06/2009	£ / R	2010/03/15	15.95	Call	Currency Future	508.0000	541.0000	6.496	0	0	0
02/06/2009	£ / R	2010/03/15	9.85	Put	Currency Future	52.0000	47.0000	(9.615)	0	0	0
02/06/2009	£ / R	2010/03/15	14.75	Put	Currency Future	0.0000	1,597.0000	100.000	0	0	0
02/06/2009	£ / R	2010/03/15	13.55	Call	Currency Future	1,134.0000	1,215.0000	7.143	0	0	0
02/06/2009	£ / R	2010/03/15	16.95	Put	Currency Future	3,555.0000	3,403.0000	(4.276)	0	0	0
02/06/2009	£ / R	2010/03/15	9.55	Put	Currency Future	39.0000	32.0000	(17.949)	0	0	0
02/06/2009	£ / R	2010/03/15	15.85	Put	Currency Future	2,605.0000	2,461.0000	(5.528)	0	0	0
02/06/2009	£ / R	2010/03/15	12.75	Call	Currency Future	0.0000	1,639.0000	100.000	0	0	0
02/06/2009	£ / R	2010/03/15	17.85	Put	Currency Future	4,364.0000	4,209.0000	(3.552)	0	0	0
02/06/2009	£ / R	2010/03/15	12.75	Put	Currency Future	0.0000	442.0000	100.000	0	0	0
02/06/2009	£ / R	2010/03/15	17.85	Call	Currency Future	284.0000	306.0000	7.746	0	0	0
02/06/2009	£ / R	2010/03/15	14.75	Call	Currency Future	0.0000	794.0000	100.000	0	0	0
02/06/2009	£ / R	2010/03/15	9.85	Call	Currency Future	3,971.0000	4,144.0000	4.357	0	0	0
02/06/2009	£ / R	2010/03/15	15.75	Call	Currency Future	0.0000	575.0000	100.000	0	0	0
02/06/2009	£ / R	2010/03/15	16.85	Call	Currency Future	386.0000	411.0000	6.477	0	0	0
02/06/2009	£ / R	2010/03/15	10.75	Put	Currency Future	0.0000	71.0000	100.000	0	0	0
02/06/2009	£ / R	2010/03/15	11.60	Put	Currency Future	177.0000	154.0000	(12.994)	0	0	0
02/06/2009	£ / R	2010/03/15	10.85	Call	Currency Future	3,000.0000	3,171.0000	5.700	0	0	0
02/06/2009	£ / R	2010/03/15	10.75	Call	Currency Future	0.0000	3,268.0000	100.000	0	0	0
02/06/2009	£ / R	2010/03/15	12.60	Put	Currency Future	445.0000	391.0000	(12.135)	0	0	0
02/06/2009	£ / R	2010/03/15	12.55	Put	Currency Future	427.0000	375.0000	(12.178)	0	0	0
02/06/2009	£ / R	2010/03/15	10.85	Put	Currency Future	80.0000	74.0000	(7.500)	0	0	0
02/06/2009	£ / R	2010/03/15	14.55	Call	Currency Future	796.0000	851.0000	6.910	0	0	0
02/06/2009	£ / R	2010/03/15	13.55	Put	Currency Future	914.0000	818.0000	(10.503)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	£ / R	2010/03/15	14.60	Put	Currency Future	1,613.0000	1,489.0000	(7.688)	0	0	0
02/06/2009	£ / R	2010/03/15	14.55	Put	Currency Future	1,576.0000	1,454.0000	(7.741)	0	0	0
02/06/2009	£ / R	2010/03/15	14.60	Call	Currency Future	782.0000	836.0000	6.905	0	0	0
02/06/2009	£ / R	2010/03/15	12.55	Call	Currency Future	1,647.0000	1,772.0000	7.590	0	0	0
02/06/2009	£ / R	2010/03/15	12.60	Call	Currency Future	1,615.0000	1,738.0000	7.616	0	0	0
02/06/2009	£ / R	2010/03/15	11.55	Call	Currency Future	2,388.0000	2,543.0000	6.491	0	0	0
02/06/2009	£ / R	2010/03/15	11.55	Put	Currency Future	169.0000	146.0000	(13.609)	0	0	0
02/06/2009	£ / R	2010/03/15	9.75	Put	Currency Future	0.0000	42.0000	100.000	0	0	0
02/06/2009	£ / R	2010/03/15	16.95	Call	Currency Future	375.0000	399.0000	6.400	0	0	0
02/06/2009	£ / R	2010/03/15	15.55	Call	Currency Future	575.0000	611.0000	6.261	0	0	0
02/06/2009	£ / R	2010/03/15	9.60	Call	Currency Future	4,211.0000	4,381.0000	4.037	0	0	0
02/06/2009	£ / R	2010/03/15	15.95	Put	Currency Future	2,688.0000	2,544.0000	(5.357)	0	0	0
02/06/2009	£ / R	2010/03/15	16.55	Call	Currency Future	423.0000	449.0000	6.147	0	0	0
02/06/2009	£ / R	2010/03/15	17.95	Put	Currency Future	4,453.0000	4,300.0000	(3.436)	0	0	0
02/06/2009	£ / R	2010/03/15	9.75	Call	Currency Future	0.0000	4,239.0000	100.000	0	0	0
02/06/2009	£ / R	2010/03/15	9.60	Put	Currency Future	41.0000	34.0000	(17.073)	0	0	0
02/06/2009	£ / R	2010/03/15	17.95	Call	Currency Future	272.0000	297.0000	9.191	0	0	0
02/06/2009	£ / R	2010/03/15	17.55	Put	Currency Future	4,094.0000	3,937.0000	(3.835)	0	0	0
02/06/2009	£ / R	2010/03/15	10.60	Put	Currency Future	68.0000	68.0000	-	0	0	0
02/06/2009	£ / R	2010/03/15	11.95	Put	Currency Future	250.0000	215.0000	(14.000)	0	0	0
02/06/2009	£ / R	2010/03/15	17.55	Call	Currency Future	313.0000	333.0000	6.390	0	0	0
02/06/2009	£ / R	2010/03/15	10.60	Call	Currency Future	3,237.0000	3,414.0000	5.468	0	0	0
02/06/2009	£ / R	2010/03/15	12.95	Call	Currency Future	1,412.0000	1,513.0000	7.153	0	0	0
02/06/2009	£ / R	2010/03/15	16.55	Put	Currency Future	3,203.0000	3,052.0000	(4.714)	0	0	0
02/06/2009	£ / R	2010/03/15	10.95	Put	Currency Future	90.0000	77.0000	(14.444)	0	0	0
02/06/2009	£ / R	2010/03/15	15.55	Put	Currency Future	2,356.0000	2,214.0000	(6.027)	0	0	0
02/06/2009	£ / R	2010/03/15	11.95	Call	Currency Future	2,070.0000	2,212.0000	6.860	0	0	0
02/06/2009	£ / R	2010/03/15	9.95	Call	Currency Future	3,873.0000	4,050.0000	4.570	0	0	0
02/06/2009	£ / R	2010/03/15	9.95	Put	Currency Future	53.0000	53.0000	-	0	0	0
02/06/2009	£ / R	2010/03/15	10.95	Call	Currency Future	2,910.0000	3,073.0000	5.601	0	0	0
02/06/2009	£ / R	2010/03/15	15.60	Call	Currency Future	567.0000	602.0000	6.173	0	0	0
02/06/2009	£ / R	2010/03/15	15.60	Put	Currency Future	2,397.0000	2,255.0000	(5.924)	0	0	0
02/06/2009	£ / R	2010/03/15	16.60	Put	Currency Future	3,247.0000	3,096.0000	(4.650)	0	0	0
02/06/2009	£ / R	2010/03/15	10.50	Call	Currency Future	3,335.0000	3,512.0000	5.307	0	0	0
02/06/2009	£ / R	2010/03/15	9.50	Put	Currency Future	36.0000	30.0000	(16.667)	0	0	0
02/06/2009	£ / R	2010/03/15	10.50	Put	Currency Future	65.0000	65.0000	-	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
02/06/2009	£ / R	2010/03/15	11.50	Put	Currency Future	161.0000	139.0000	(13.665)	0	0	0
02/06/2009	£ / R	2010/03/15	11.50	Call	Currency Future	2,430.0000	2,586.0000	6.420	0	0	0
02/06/2009	£ / R	2010/03/15	12.50	Call	Currency Future	1,680.0000	1,806.0000	7.500	0	0	0
02/06/2009	£ / R	2010/03/15	9.50	Call	Currency Future	4,306.0000	4,477.0000	3.971	0	0	0
02/06/2009	£ / R	2010/03/15	16.60	Call	Currency Future	416.0000	443.0000	6.490	0	0	0
02/06/2009	£ / R	2010/03/15	12.50	Put	Currency Future	410.0000	359.0000	(12.439)	0	0	0
02/06/2009	£ / R	2010/03/15	14.50	Put	Currency Future	1,540.0000	1,419.0000	(7.857)	0	0	0
02/06/2009	£ / R	2010/03/15	17.60	Call	Currency Future	309.0000	329.0000	6.472	0	0	0
02/06/2009	£ / R	2010/03/15	17.60	Put	Currency Future	4,139.0000	3,982.0000	(3.793)	0	0	0
02/06/2009	£ / R	2010/03/15	14.50	Call	Currency Future	810.0000	865.0000	6.790	0	0	0
02/06/2009	£ / R	2010/03/15	11.60	Call	Currency Future	2,347.0000	2,501.0000	6.562	0	0	0
02/06/2009	£ / R	2010/03/15	17.50	Call	Currency Future	318.0000	338.0000	6.289	0	0	0
02/06/2009	£ / R	2010/03/15	15.50	Call	Currency Future	584.0000	621.0000	6.336	0	0	0
02/06/2009	£ / R	2010/03/15	17.50	Put	Currency Future	4,048.0000	3,892.0000	(3.854)	0	0	0
02/06/2009	£ / R	2010/03/15	15.50	Put	Currency Future	2,315.0000	2,174.0000	(6.091)	0	0	0
02/06/2009	£ / R	2010/03/15	16.50	Put	Currency Future	3,159.0000	3,009.0000	(4.748)	0	0	0
02/06/2009	£ / R	2010/03/15	16.50	Call	Currency Future	429.0000	456.0000	6.294	0	0	0
02/06/2009	£ / R	2010/03/15	9.80	Call	Currency Future	4,020.0000	4,191.0000	4.254	0	0	0
02/06/2009	£ / R	2010/03/15	9.80	Put	Currency Future	51.0000	44.0000	(13.725)	0	0	0
02/06/2009	£ / R	2010/03/15	15.80	Put	Currency Future	2,563.0000	2,419.0000	(5.618)	0	0	0
02/06/2009	£ / R	2010/03/15	16.80	Call	Currency Future	392.0000	417.0000	6.378	0	0	0
02/06/2009	£ / R	2010/03/15	16.80	Put	Currency Future	3,423.0000	3,270.0000	(4.470)	0	0	0
02/06/2009	£ / R	2010/03/15	17.80	Call	Currency Future	290.0000	310.0000	6.897	0	0	0
02/06/2009	£ / R	2010/03/15	17.80	Put	Currency Future	4,320.0000	4,163.0000	(3.634)	0	0	0
02/06/2009	£ / R	2010/03/15	15.80	Call	Currency Future	533.0000	566.0000	6.191	0	0	0
02/06/2009	£ / R	2010/03/15	14.80	Put	Currency Future	1,762.0000	1,634.0000	(7.264)	0	0	0
02/06/2009	£ / R	2010/03/15	12.80	Put	Currency Future	523.0000	460.0000	(12.046)	0	0	0
02/06/2009	£ / R	2010/03/15	10.80	Call	Currency Future	3,045.0000	3,219.0000	5.714	0	0	0
02/06/2009	£ / R	2010/03/15	10.80	Put	Currency Future	76.0000	73.0000	(3.947)	0	0	0
02/06/2009	£ / R	2010/03/15	11.80	Call	Currency Future	2,185.0000	2,334.0000	6.819	0	0	0
02/06/2009	£ / R	2010/03/15	11.80	Put	Currency Future	215.0000	187.0000	(13.023)	0	0	0
02/06/2009	£ / R	2010/03/15	12.80	Call	Currency Future	1,492.0000	1,607.0000	7.708	0	0	0
02/06/2009	£ / R	2010/03/15	14.80	Call	Currency Future	731.0000	781.0000	6.840	0	0	0
02/06/2009	£ / R	2010/03/15	10.70	Call	Currency Future	3,140.0000	3,317.0000	5.637	0	0	0
02/06/2009	£ / R	2010/03/15	12.70	Put	Currency Future	482.0000	425.0000	(11.826)	0	0	0
02/06/2009	£ / R	2010/03/15	14.70	Call	Currency Future	756.0000	808.0000	6.878	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	£ / R	2010/03/15	17.70	Put	Currency Future	4,230.0000	4,072.0000	(3.735)	0	0	0
02/06/2009	£ / R	2010/03/15	17.70	Call	Currency Future	300.0000	319.0000	6.333	0	0	0
02/06/2009	£ / R	2010/03/15	16.70	Put	Currency Future	3,335.0000	3,183.0000	(4.558)	0	0	0
02/06/2009	£ / R	2010/03/15	12.70	Call	Currency Future	1,551.0000	1,672.0000	7.801	0	0	0
02/06/2009	£ / R	2010/03/15	14.70	Put	Currency Future	1,686.0000	1,561.0000	(7.414)	0	0	0
02/06/2009	£ / R	2010/03/15	16.70	Call	Currency Future	404.0000	430.0000	6.436	0	0	0
02/06/2009	£ / R	2010/03/15	11.70	Put	Currency Future	195.0000	170.0000	(12.821)	0	0	0
02/06/2009	£ / R	2010/03/15	11.70	Call	Currency Future	2,265.0000	2,417.0000	6.711	0	0	0
02/06/2009	£ / R	2010/03/15	10.70	Put	Currency Future	70.0000	70.0000	-	0	0	0
02/06/2009	£ / R	2010/03/15	15.70	Call	Currency Future	550.0000	584.0000	6.182	0	0	0
02/06/2009	£ / R	2010/03/15	9.70	Call	Currency Future	4,116.0000	4,286.0000	4.130	0	0	0
02/06/2009	£ / R	2010/03/15	9.70	Put	Currency Future	47.0000	39.0000	(17.021)	0	0	0
02/06/2009	£ / R	2010/03/15	15.70	Put	Currency Future	2,480.0000	2,337.0000	(5.766)	0	0	0
02/06/2009	£ / R	2010/06/14			Currency Future	13.9660	14.1541	1.347	0.0000	0.0000	0
02/06/2009	£ / R	2010/06/14	12.30	Call	Currency Future	2,072.0000	2,208.0000	6.564	0	0	0
02/06/2009	£ / R	2010/06/14	13.50	Call	Currency Future	1,399.0000	1,484.0000	6.076	0	0	0
02/06/2009	£ / R	2010/06/14	12.30	Put	Currency Future	406.0000	353.0000	(13.054)	0	0	0
02/06/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,173.0000	1,058.0000	(9.804)	0	0	0
02/06/2009	£ / R	2010/06/14	13.30	Put	Currency Future	822.0000	725.0000	(11.800)	0	0	0
02/06/2009	£ / R	2010/06/14	8.15	Call	Currency Future	5,821.0000	6,008.0000	3.213	0	0	0
02/06/2009	£ / R	2010/06/14	13.90	Call	Currency Future	1,239.0000	1,312.0000	5.892	0	0	0
02/06/2009	£ / R	2010/06/14	13.50	Put	Currency Future	933.0000	830.0000	(11.040)	0	0	0
02/06/2009	£ / R	2010/06/14	12.80	Put	Currency Future	584.0000	515.0000	(11.815)	0	0	0
02/06/2009	£ / R	2010/06/14	13.90	Call	Currency Future	1,239.0000	1,312.0000	5.892	0	0	0
02/06/2009	£ / R	2010/06/14	17.30	Put	Currency Future	3,827.0000	3,664.0000	(4.259)	0	0	0
02/06/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,173.0000	1,058.0000	(9.804)	0	0	0
02/06/2009	£ / R	2010/06/14	18.30	Call	Currency Future	385.0000	404.0000	4.935	0	0	0
02/06/2009	£ / R	2010/06/14	18.30	Put	Currency Future	4,719.0000	4,550.0000	(3.581)	0	0	0
02/06/2009	£ / R	2010/06/14	16.30	Put	Currency Future	2,970.0000	2,813.0000	(5.286)	0	0	0
02/06/2009	£ / R	2010/06/14	13.25	Call	Currency Future	1,511.0000	1,604.0000	6.155	0	0	0
02/06/2009	£ / R	2010/06/14	14.00	Put	Currency Future	1,236.0000	1,119.0000	(9.466)	0	0	0
02/06/2009	£ / R	2010/06/14	12.80	Call	Currency Future	1,750.0000	1,869.0000	6.800	0	0	0
02/06/2009	£ / R	2010/06/14	14.10	Put	Currency Future	1,300.0000	1,182.0000	(9.077)	0	0	0
02/06/2009	£ / R	2010/06/14	16.30	Call	Currency Future	636.0000	667.0000	4.874	0	0	0
02/06/2009	£ / R	2010/06/14	14.10	Call	Currency Future	1,166.0000	1,236.0000	6.003	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	£ / R 2010/06/14	15.30	Call	Currency Future	824.0000	869.0000	5.461	0	0	0
02/06/2009	£ / R 2010/06/14	8.15	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
02/06/2009	£ / R 2010/06/14	15.40	Call	Currency Future	802.0000	845.0000	5.362	0	0	0
02/06/2009	£ / R 2010/06/14	14.15	Put	Currency Future	1,333.0000	1,213.0000	(9.002)	0	0	0
02/06/2009	£ / R 2010/06/14	14.35	Put	Currency Future	1,466.0000	1,341.0000	(8.527)	0	0	0
02/06/2009	£ / R 2010/06/14	13.30	Call	Currency Future	1,488.0000	1,579.0000	6.116	0	0	0
02/06/2009	£ / R 2010/06/14	9.65	Call	Currency Future	4,362.0000	4,543.0000	4.149	0	0	0
02/06/2009	£ / R 2010/06/14	15.40	Put	Currency Future	2,236.0000	2,091.0000	(6.485)	0	0	0
02/06/2009	£ / R 2010/06/14	14.15	Call	Currency Future	1,149.0000	1,217.0000	5.918	0	0	0
02/06/2009	£ / R 2010/06/14	14.35	Call	Currency Future	1,082.0000	1,146.0000	5.915	0	0	0
02/06/2009	£ / R 2010/06/14	14.30	Call	Currency Future	1,098.0000	1,163.0000	5.920	0	0	0
02/06/2009	£ / R 2010/06/14	9.65	Put	Currency Future	46.0000	39.0000	(15.217)	0	0	0
02/06/2009	£ / R 2010/06/14	16.90	Call	Currency Future	546.0000	573.0000	4.945	0	0	0
02/06/2009	£ / R 2010/06/14	14.00	Call	Currency Future	1,202.0000	1,273.0000	5.907	0	0	0
02/06/2009	£ / R 2010/06/14	14.30	Put	Currency Future	1,432.0000	1,309.0000	(8.589)	0	0	0
02/06/2009	£ / R 2010/06/14	11.15	Call	Currency Future	2,976.0000	3,143.0000	5.612	0	0	0
02/06/2009	£ / R 2010/06/14	13.25	Put	Currency Future	795.0000	700.0000	(11.950)	0	0	0
02/06/2009	£ / R 2010/06/14	16.90	Put	Currency Future	3,480.0000	3,319.0000	(4.626)	0	0	0
02/06/2009	£ / R 2010/06/14	15.30	Put	Currency Future	2,158.0000	2,015.0000	(6.627)	0	0	0
02/06/2009	£ / R 2010/06/14	18.65	Put	Currency Future	5,030.0000	4,867.0000	(3.241)	0	0	0
02/06/2009	£ / R 2010/06/14	18.40	Call	Currency Future	375.0000	394.0000	5.067	0	0	0
02/06/2009	£ / R 2010/06/14	17.30	Call	Currency Future	493.0000	518.0000	5.071	0	0	0
02/06/2009	£ / R 2010/06/14	20.15	Call	Currency Future	205.0000	220.0000	7.317	0	0	0
02/06/2009	£ / R 2010/06/14	12.40	Put	Currency Future	439.0000	383.0000	(12.756)	0	0	0
02/06/2009	£ / R 2010/06/14	17.35	Put	Currency Future	3,871.0000	3,708.0000	(4.211)	0	0	0
02/06/2009	£ / R 2010/06/14	20.15	Put	Currency Future	6,389.0000	6,216.0000	(2.708)	0	0	0
02/06/2009	£ / R 2010/06/14	12.40	Call	Currency Future	2,005.0000	2,137.0000	6.584	0	0	0
02/06/2009	£ / R 2010/06/14	15.35	Call	Currency Future	813.0000	857.0000	5.412	0	0	0
02/06/2009	£ / R 2010/06/14	18.65	Call	Currency Future	346.0000	371.0000	7.225	0	0	0
02/06/2009	£ / R 2010/06/14	10.90	Put	Currency Future	129.0000	117.0000	(9.302)	0	0	0
02/06/2009	£ / R 2010/06/14	16.35	Put	Currency Future	3,013.0000	2,854.0000	(5.277)	0	0	0
02/06/2009	£ / R 2010/06/14	17.15	Put	Currency Future	3,696.0000	3,534.0000	(4.383)	0	0	0
02/06/2009	£ / R 2010/06/14	10.90	Call	Currency Future	3,195.0000	3,371.0000	5.509	0	0	0
02/06/2009	£ / R 2010/06/14	13.85	Call	Currency Future	1,258.0000	1,333.0000	5.962	0	0	0
02/06/2009	£ / R 2010/06/14	16.10	Put	Currency Future	2,803.0000	2,647.0000	(5.565)	0	0	0
02/06/2009	£ / R 2010/06/14	16.35	Call	Currency Future	629.0000	658.0000	4.610	0	0	0

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02/06/2009	£ / R	2010/06/14	17.15	Call	Currency Future	512.0000	538.0000	5.078	0	0	0
02/06/2009	£ / R	2010/06/14	13.85	Put	Currency Future	1,142.0000	1,028.0000	(9.982)	0	0	0
02/06/2009	£ / R	2010/06/14	16.10	Call	Currency Future	669.0000	701.0000	4.783	0	0	0
02/06/2009	£ / R	2010/06/14	15.35	Put	Currency Future	2,197.0000	2,052.0000	(6.600)	0	0	0
02/06/2009	£ / R	2010/06/14	15.65	Put	Currency Future	2,434.0000	2,285.0000	(6.122)	0	0	0
02/06/2009	£ / R	2010/06/14	13.10	Put	Currency Future	718.0000	631.0000	(12.117)	0	0	0
02/06/2009	£ / R	2010/06/14	12.85	Put	Currency Future	603.0000	533.0000	(11.609)	0	0	0
02/06/2009	£ / R	2010/06/14	11.15	Put	Currency Future	160.0000	139.0000	(13.125)	0	0	0
02/06/2009	£ / R	2010/06/14	13.35	Put	Currency Future	849.0000	751.0000	(11.543)	0	0	0
02/06/2009	£ / R	2010/06/14	18.40	Put	Currency Future	4,809.0000	4,640.0000	(3.514)	0	0	0
02/06/2009	£ / R	2010/06/14	13.10	Call	Currency Future	1,584.0000	1,685.0000	6.376	0	0	0
02/06/2009	£ / R	2010/06/14	12.85	Call	Currency Future	1,719.0000	1,837.0000	6.864	0	0	0
02/06/2009	£ / R	2010/06/14	13.35	Call	Currency Future	1,465.0000	1,555.0000	6.143	0	0	0
02/06/2009	£ / R	2010/06/14	7.90	Call	Currency Future	6,069.0000	6,257.0000	3.098	0	0	0
02/06/2009	£ / R	2010/06/14	17.60	Call	Currency Future	458.0000	481.0000	5.022	0	0	0
02/06/2009	£ / R	2010/06/14	17.35	Call	Currency Future	487.0000	512.0000	5.133	0	0	0
02/06/2009	£ / R	2010/06/14	12.65	Call	Currency Future	1,842.0000	1,967.0000	6.786	0	0	0
02/06/2009	£ / R	2010/06/14	9.40	Call	Currency Future	4,600.0000	4,782.0000	3.957	0	0	0
02/06/2009	£ / R	2010/06/14	19.10	Call	Currency Future	296.0000	318.0000	7.432	0	0	0
02/06/2009	£ / R	2010/06/14	12.35	Put	Currency Future	422.0000	368.0000	(12.796)	0	0	0
02/06/2009	£ / R	2010/06/14	15.65	Call	Currency Future	750.0000	789.0000	5.200	0	0	0
02/06/2009	£ / R	2010/06/14	9.40	Put	Currency Future	34.0000	28.0000	(17.647)	0	0	0
02/06/2009	£ / R	2010/06/14	17.60	Put	Currency Future	4,092.0000	3,927.0000	(4.032)	0	0	0
02/06/2009	£ / R	2010/06/14	12.35	Call	Currency Future	2,038.0000	2,172.0000	6.575	0	0	0
02/06/2009	£ / R	2010/06/14	12.65	Put	Currency Future	526.0000	463.0000	(11.977)	0	0	0
02/06/2009	£ / R	2010/06/14	7.90	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
02/06/2009	£ / R	2010/06/14	14.05	Call	Currency Future	1,184.0000	1,254.0000	5.912	0	0	0
02/06/2009	£ / R	2010/06/14	20.60	Call	Currency Future	174.0000	187.0000	7.471	0	0	0
02/06/2009	£ / R	2010/06/14	18.35	Put	Currency Future	4,764.0000	4,595.0000	(3.547)	0	0	0
02/06/2009	£ / R	2010/06/14	19.90	Put	Currency Future	6,158.0000	5,986.0000	(2.793)	0	0	0
02/06/2009	£ / R	2010/06/14	14.05	Put	Currency Future	1,268.0000	1,150.0000	(9.306)	0	0	0
02/06/2009	£ / R	2010/06/14	19.10	Put	Currency Future	5,430.0000	5,264.0000	(3.057)	0	0	0
02/06/2009	£ / R	2010/06/14	18.35	Call	Currency Future	380.0000	399.0000	5.000	0	0	0
02/06/2009	£ / R	2010/06/14	19.90	Call	Currency Future	224.0000	240.0000	7.143	0	0	0
02/06/2009	£ / R	2010/06/14	11.60	Put	Currency Future	233.0000	204.0000	(12.446)	0	0	0
02/06/2009	£ / R	2010/06/14	10.10	Put	Currency Future	73.0000	66.0000	(9.589)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	£ / R	2010/06/14	15.20	Put	Currency Future	2,081.0000	1,939.0000	(6.824)	0	0	0
02/06/2009	£ / R	2010/06/14	13.80	Call	Currency Future	1,277.0000	1,353.0000	5.951	0	0	0
02/06/2009	£ / R	2010/06/14	13.40	Put	Currency Future	877.0000	777.0000	(11.403)	0	0	0
02/06/2009	£ / R	2010/06/14	16.20	Put	Currency Future	2,886.0000	2,730.0000	(5.405)	0	0	0
02/06/2009	£ / R	2010/06/14	13.80	Put	Currency Future	1,111.0000	999.0000	(10.081)	0	0	0
02/06/2009	£ / R	2010/06/14	14.60	Put	Currency Future	1,639.0000	1,509.0000	(7.932)	0	0	0
02/06/2009	£ / R	2010/06/14	13.40	Call	Currency Future	1,443.0000	1,531.0000	6.098	1,443	1,443	12,035
02/06/2009	£ / R	2010/06/14	12.70	Put	Currency Future	545.0000	480.0000	(11.927)	0	0	0
02/06/2009	£ / R	2010/06/14	13.45	Put	Currency Future	905.0000	803.0000	(11.271)	0	0	0
02/06/2009	£ / R	2010/06/14	12.70	Call	Currency Future	1,811.0000	1,934.0000	6.792	0	0	0
02/06/2009	£ / R	2010/06/14	13.45	Call	Currency Future	1,421.0000	1,507.0000	6.052	0	0	0
02/06/2009	£ / R	2010/06/14	17.50	Call	Currency Future	469.0000	493.0000	5.117	469	469	12,035
02/06/2009	£ / R	2010/06/14	11.60	Call	Currency Future	2,599.0000	2,758.0000	6.118	0	0	0
02/06/2009	£ / R	2010/06/14	11.70	Put	Currency Future	252.0000	221.0000	(12.302)	0	0	0
02/06/2009	£ / R	2010/06/14	14.60	Call	Currency Future	1,005.0000	1,063.0000	5.771	0	0	0
02/06/2009	£ / R	2010/06/14	17.50	Put	Currency Future	4,003.0000	3,839.0000	(4.097)	0	0	0
02/06/2009	£ / R	2010/06/14	11.70	Call	Currency Future	2,518.0000	2,675.0000	6.235	0	0	0
02/06/2009	£ / R	2010/06/14	13.75	Put	Currency Future	1,080.0000	970.0000	(10.185)	0	0	0
02/06/2009	£ / R	2010/06/14	8.60	Call	Currency Future	5,377.0000	5,563.0000	3.459	0	0	0
02/06/2009	£ / R	2010/06/14	18.20	Put	Currency Future	4,628.0000	4,460.0000	(3.630)	0	0	0
02/06/2009	£ / R	2010/06/14	13.70	Put	Currency Future	1,050.0000	941.0000	(10.381)	0	0	0
02/06/2009	£ / R	2010/06/14	17.20	Put	Currency Future	3,740.0000	3,577.0000	(4.358)	0	0	0
02/06/2009	£ / R	2010/06/14	10.10	Call	Currency Future	3,939.0000	4,120.0000	4.595	0	0	0
02/06/2009	£ / R	2010/06/14	18.20	Call	Currency Future	394.0000	414.0000	5.076	0	0	0
02/06/2009	£ / R	2010/06/14	8.60	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
02/06/2009	£ / R	2010/06/14	15.20	Call	Currency Future	847.0000	893.0000	5.431	0	0	0
02/06/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,205.0000	1,089.0000	(9.627)	0	0	0
02/06/2009	£ / R	2010/06/14	20.60	Put	Currency Future	6,808.0000	6,633.0000	(2.571)	0	0	0
02/06/2009	£ / R	2010/06/14	17.20	Call	Currency Future	506.0000	531.0000	4.941	0	0	0
02/06/2009	£ / R	2010/06/14	13.95	Call	Currency Future	1,221.0000	1,293.0000	5.897	0	0	0
02/06/2009	£ / R	2010/06/14	17.00	Call	Currency Future	532.0000	559.0000	5.075	0	0	0
02/06/2009	£ / R	2010/06/14	10.70	Put	Currency Future	113.0000	102.0000	(9.735)	0	0	0
02/06/2009	£ / R	2010/06/14	13.70	Call	Currency Future	1,316.0000	1,395.0000	6.003	0	0	0
02/06/2009	£ / R	2010/06/14	10.70	Call	Currency Future	3,379.0000	3,556.0000	5.238	0	0	0
02/06/2009	£ / R	2010/06/14	10.75	Put	Currency Future	117.0000	106.0000	(9.402)	0	0	0
02/06/2009	£ / R	2010/06/14	9.70	Put	Currency Future	49.0000	41.0000	(16.327)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	£ / R	2010/06/14	13.75	Call	Currency Future	1,296.0000	1,374.0000	6.019	0	0	0
02/06/2009	£ / R	2010/06/14	10.75	Call	Currency Future	3,333.0000	3,510.0000	5.311	0	0	0
02/06/2009	£ / R	2010/06/14	16.20	Call	Currency Future	652.0000	684.0000	4.908	0	0	0
02/06/2009	£ / R	2010/06/14	14.75	Put	Currency Future	1,746.0000	1,613.0000	(7.617)	0	0	0
02/06/2009	£ / R	2010/06/14	10.95	Call	Currency Future	3,150.0000	3,325.0000	5.556	0	0	0
02/06/2009	£ / R	2010/06/14	9.95	Call	Currency Future	4,082.0000	4,260.0000	4.361	0	0	0
02/06/2009	£ / R	2010/06/14	9.95	Put	Currency Future	66.0000	55.0000	(16.667)	0	0	0
02/06/2009	£ / R	2010/06/14	9.85	Call	Currency Future	4,175.0000	4,353.0000	4.263	0	0	0
02/06/2009	£ / R	2010/06/14	10.95	Put	Currency Future	134.0000	121.0000	(9.701)	0	0	0
02/06/2009	£ / R	2010/06/14	11.85	Put	Currency Future	283.0000	249.0000	(12.014)	0	0	0
02/06/2009	£ / R	2010/06/14	11.85	Call	Currency Future	2,399.0000	2,553.0000	6.419	0	0	0
02/06/2009	£ / R	2010/06/14	17.75	Put	Currency Future	4,224.0000	4,059.0000	(3.906)	0	0	0
02/06/2009	£ / R	2010/06/14	10.85	Put	Currency Future	125.0000	113.0000	(9.600)	0	0	0
02/06/2009	£ / R	2010/06/14	11.95	Call	Currency Future	2,321.0000	2,473.0000	6.549	0	0	0
02/06/2009	£ / R	2010/06/14	17.75	Call	Currency Future	440.0000	464.0000	5.455	0	0	0
02/06/2009	£ / R	2010/06/14	9.85	Put	Currency Future	59.0000	49.0000	(16.949)	0	0	0
02/06/2009	£ / R	2010/06/14	16.45	Put	Currency Future	3,098.0000	2,938.0000	(5.165)	0	0	0
02/06/2009	£ / R	2010/06/14	14.75	Call	Currency Future	962.0000	1,017.0000	5.717	0	0	0
02/06/2009	£ / R	2010/06/14	10.85	Call	Currency Future	3,241.0000	3,418.0000	5.461	0	0	0
02/06/2009	£ / R	2010/06/14	12.95	Call	Currency Future	1,660.0000	1,775.0000	6.928	0	0	0
02/06/2009	£ / R	2010/06/14	9.75	Put	Currency Future	52.0000	44.0000	(15.385)	0	0	0
02/06/2009	£ / R	2010/06/14	16.75	Put	Currency Future	3,351.0000	3,192.0000	(4.745)	0	0	0
02/06/2009	£ / R	2010/06/14	9.75	Call	Currency Future	4,268.0000	4,448.0000	4.217	0	0	0
02/06/2009	£ / R	2010/06/14	15.75	Put	Currency Future	2,515.0000	2,364.0000	(6.004)	0	0	0
02/06/2009	£ / R	2010/06/14	18.45	Put	Currency Future	4,855.0000	4,685.0000	(3.502)	0	0	0
02/06/2009	£ / R	2010/06/14	15.75	Call	Currency Future	731.0000	768.0000	5.062	0	0	0
02/06/2009	£ / R	2010/06/14	16.25	Call	Currency Future	644.0000	675.0000	4.814	0	0	0
02/06/2009	£ / R	2010/06/14	16.75	Call	Currency Future	567.0000	596.0000	5.115	0	0	0
02/06/2009	£ / R	2010/06/14	16.25	Put	Currency Future	2,928.0000	2,771.0000	(5.362)	0	0	0
02/06/2009	£ / R	2010/06/14	15.25	Call	Currency Future	836.0000	881.0000	5.383	0	0	0
02/06/2009	£ / R	2010/06/14	9.35	Put	Currency Future	32.0000	26.0000	(18.750)	0	0	0
02/06/2009	£ / R	2010/06/14	11.50	Put	Currency Future	215.0000	188.0000	(12.558)	0	0	0
02/06/2009	£ / R	2010/06/14	18.45	Call	Currency Future	371.0000	390.0000	5.121	0	0	0
02/06/2009	£ / R	2010/06/14	12.75	Put	Currency Future	564.0000	497.0000	(11.879)	0	0	0
02/06/2009	£ / R	2010/06/14	17.55	Call	Currency Future	463.0000	487.0000	5.184	0	0	0
02/06/2009	£ / R	2010/06/14	12.50	Call	Currency Future	1,938.0000	2,068.0000	6.708	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	£ / R	2010/06/14	17.45	Put	Currency Future	3,959.0000	3,795.0000	(4.142)	0	0	0
02/06/2009	£ / R	2010/06/14	12.75	Call	Currency Future	1,780.0000	1,901.0000	6.798	0	0	0
02/06/2009	£ / R	2010/06/14	16.40	Put	Currency Future	3,055.0000	2,896.0000	(5.205)	0	0	0
02/06/2009	£ / R	2010/06/14	12.15	Call	Currency Future	2,177.0000	2,316.0000	6.385	0	0	0
02/06/2009	£ / R	2010/06/14	12.50	Put	Currency Future	472.0000	414.0000	(12.288)	0	0	0
02/06/2009	£ / R	2010/06/14	17.45	Call	Currency Future	475.0000	499.0000	5.053	0	0	0
02/06/2009	£ / R	2010/06/14	15.25	Put	Currency Future	2,120.0000	1,977.0000	(6.745)	0	0	0
02/06/2009	£ / R	2010/06/14	9.70	Call	Currency Future	4,315.0000	4,495.0000	4.171	0	0	0
02/06/2009	£ / R	2010/06/14	17.40	Call	Currency Future	481.0000	505.0000	4.990	0	0	0
02/06/2009	£ / R	2010/06/14	10.15	Put	Currency Future	76.0000	69.0000	(9.211)	0	0	0
02/06/2009	£ / R	2010/06/14	11.50	Call	Currency Future	2,681.0000	2,842.0000	6.005	0	0	0
02/06/2009	£ / R	2010/06/14	12.95	Put	Currency Future	644.0000	571.0000	(11.335)	0	0	0
02/06/2009	£ / R	2010/06/14	16.40	Call	Currency Future	621.0000	650.0000	4.670	0	0	0
02/06/2009	£ / R	2010/06/14	10.15	Call	Currency Future	3,892.0000	4,074.0000	4.676	0	0	0
02/06/2009	£ / R	2010/06/14	14.50	Call	Currency Future	1,035.0000	1,095.0000	5.797	0	0	0
02/06/2009	£ / R	2010/06/14	17.40	Put	Currency Future	3,915.0000	3,751.0000	(4.189)	0	0	0
02/06/2009	£ / R	2010/06/14	10.50	Put	Currency Future	98.0000	89.0000	(9.184)	0	0	0
02/06/2009	£ / R	2010/06/14	17.55	Put	Currency Future	4,047.0000	3,883.0000	(4.052)	0	0	0
02/06/2009	£ / R	2010/06/14	9.50	Put	Currency Future	38.0000	32.0000	(15.789)	0	0	0
02/06/2009	£ / R	2010/06/14	12.15	Put	Currency Future	361.0000	312.0000	(13.573)	0	0	0
02/06/2009	£ / R	2010/06/14	13.15	Call	Currency Future	1,559.0000	1,655.0000	6.158	0	0	0
02/06/2009	£ / R	2010/06/14	14.40	Put	Currency Future	1,500.0000	1,374.0000	(8.400)	0	0	0
02/06/2009	£ / R	2010/06/14	9.50	Call	Currency Future	4,504.0000	4,686.0000	4.041	0	0	0
02/06/2009	£ / R	2010/06/14	14.40	Call	Currency Future	1,066.0000	1,128.0000	5.816	0	0	0
02/06/2009	£ / R	2010/06/14	16.65	Call	Currency Future	582.0000	612.0000	5.155	0	0	0
02/06/2009	£ / R	2010/06/14	11.40	Put	Currency Future	198.0000	173.0000	(12.626)	0	0	0
02/06/2009	£ / R	2010/06/14	14.50	Put	Currency Future	1,569.0000	1,441.0000	(8.158)	0	0	0
02/06/2009	£ / R	2010/06/14	17.65	Put	Currency Future	4,136.0000	3,971.0000	(3.989)	0	0	0
02/06/2009	£ / R	2010/06/14	10.50	Call	Currency Future	3,564.0000	3,743.0000	5.022	0	0	0
02/06/2009	£ / R	2010/06/14	15.50	Put	Currency Future	2,315.0000	2,168.0000	(6.350)	0	0	0
02/06/2009	£ / R	2010/06/14	13.15	Put	Currency Future	743.0000	651.0000	(12.382)	0	0	0
02/06/2009	£ / R	2010/06/14	10.40	Call	Currency Future	3,657.0000	3,837.0000	4.922	0	0	0
02/06/2009	£ / R	2010/06/14	16.65	Put	Currency Future	3,266.0000	3,108.0000	(4.838)	0	0	0
02/06/2009	£ / R	2010/06/14	15.50	Call	Currency Future	781.0000	822.0000	5.250	0	0	0
02/06/2009	£ / R	2010/06/14	17.65	Call	Currency Future	452.0000	476.0000	5.310	0	0	0
02/06/2009	£ / R	2010/06/14	11.40	Call	Currency Future	2,764.0000	2,927.0000	5.897	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	£ / R	2010/06/14	15.45	Call	Currency Future	791.0000	833.0000	5.310	0	0	0
02/06/2009	£ / R	2010/06/14	10.40	Put	Currency Future	91.0000	83.0000	(8.791)	0	0	0
02/06/2009	£ / R	2010/06/14	15.45	Put	Currency Future	2,275.0000	2,129.0000	(6.418)	0	0	0
02/06/2009	£ / R	2010/06/14	16.45	Call	Currency Future	614.0000	642.0000	4.560	0	0	0
02/06/2009	£ / R	2010/06/14	16.50	Call	Currency Future	606.0000	635.0000	4.785	0	0	0
02/06/2009	£ / R	2010/06/14	16.50	Put	Currency Future	3,140.0000	2,981.0000	(5.064)	0	0	0
02/06/2009	£ / R	2010/06/14	11.95	Put	Currency Future	305.0000	269.0000	(11.803)	0	0	0
02/06/2009	£ / R	2010/06/14	17.25	Call	Currency Future	499.0000	525.0000	5.210	0	0	0
02/06/2009	£ / R	2010/06/14	10.35	Call	Currency Future	3,704.0000	3,884.0000	4.860	0	0	0
02/06/2009	£ / R	2010/06/14	17.25	Put	Currency Future	3,783.0000	3,620.0000	(4.309)	0	0	0
02/06/2009	£ / R	2010/06/14	9.35	Call	Currency Future	4,648.0000	4,830.0000	3.916	0	0	0
02/06/2009	£ / R	2010/06/14	17.00	Put	Currency Future	3,566.0000	3,405.0000	(4.515)	0	0	0
02/06/2009	£ / R	2010/06/14	10.35	Put	Currency Future	88.0000	80.0000	(9.091)	0	0	0
02/06/2009	£ / R	2010/06/14	18.25	Put	Currency Future	4,673.0000	4,505.0000	(3.595)	0	0	0
02/06/2009	£ / R	2010/06/14	11.35	Put	Currency Future	190.0000	165.0000	(13.158)	0	0	0
02/06/2009	£ / R	2010/06/14	11.35	Call	Currency Future	2,806.0000	2,969.0000	5.809	0	0	0
02/06/2009	£ / R	2010/06/14	15.00	Call	Currency Future	896.0000	946.0000	5.580	0	0	0
02/06/2009	£ / R	2010/06/14	15.00	Put	Currency Future	1,930.0000	1,792.0000	(7.150)	0	0	0
02/06/2009	£ / R	2010/06/14	16.00	Call	Currency Future	686.0000	719.0000	4.810	0	0	0
02/06/2009	£ / R	2010/06/14	16.00	Put	Currency Future	2,720.0000	2,565.0000	(5.699)	0	0	0
02/06/2009	£ / R	2010/06/14	18.00	Call	Currency Future	414.0000	435.0000	5.072	0	0	0
02/06/2009	£ / R	2010/06/14	12.90	Call	Currency Future	1,690.0000	1,806.0000	6.864	0	0	0
02/06/2009	£ / R	2010/06/14	9.90	Call	Currency Future	4,128.0000	4,306.0000	4.312	0	0	0
02/06/2009	£ / R	2010/06/14	12.90	Put	Currency Future	624.0000	552.0000	(11.538)	0	0	0
02/06/2009	£ / R	2010/06/14	9.90	Put	Currency Future	62.0000	52.0000	(16.129)	0	0	0
02/06/2009	£ / R	2010/06/14	11.90	Put	Currency Future	294.0000	259.0000	(11.905)	0	0	0
02/06/2009	£ / R	2010/06/14	11.90	Call	Currency Future	2,360.0000	2,513.0000	6.483	0	0	0
02/06/2009	£ / R	2010/06/14	18.00	Put	Currency Future	4,448.0000	4,281.0000	(3.754)	0	0	0
02/06/2009	£ / R	2010/06/14	18.25	Call	Currency Future	389.0000	409.0000	5.141	0	0	0
02/06/2009	£ / R	2010/06/14	11.75	Call	Currency Future	2,478.0000	2,634.0000	6.295	0	0	0
02/06/2009	£ / R	2010/06/14	11.75	Put	Currency Future	262.0000	230.0000	(12.214)	0	0	0
02/06/2009	£ / R	2010/06/14	12.05	Call	Currency Future	2,248.0000	2,394.0000	6.495	0	0	0
02/06/2009	£ / R	2010/06/14	10.05	Call	Currency Future	3,987.0000	4,166.0000	4.490	0	0	0
02/06/2009	£ / R	2010/06/14	11.05	Put	Currency Future	147.0000	130.0000	(11.565)	0	0	0
02/06/2009	£ / R	2010/06/14	11.05	Call	Currency Future	3,063.0000	3,234.0000	5.583	0	0	0
02/06/2009	£ / R	2010/06/14	10.05	Put	Currency Future	71.0000	62.0000	(12.676)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	£ / R	2010/06/14	15.55	Call	Currency Future	770.0000	811.0000	5.325	0	0	0
02/06/2009	£ / R	2010/06/14	12.05	Put	Currency Future	332.0000	290.0000	(12.651)	0	0	0
02/06/2009	£ / R	2010/06/14	13.05	Call	Currency Future	1,609.0000	1,715.0000	6.588	0	0	0
02/06/2009	£ / R	2010/06/14	15.55	Put	Currency Future	2,354.0000	2,207.0000	(6.245)	0	0	0
02/06/2009	£ / R	2010/06/14	16.55	Call	Currency Future	598.0000	627.0000	4.849	0	0	0
02/06/2009	£ / R	2010/06/14	16.55	Put	Currency Future	3,182.0000	3,023.0000	(4.997)	0	0	0
02/06/2009	£ / R	2010/06/14	18.55	Call	Currency Future	358.0000	380.0000	6.145	0	0	0
02/06/2009	£ / R	2010/06/14	18.55	Put	Currency Future	4,942.0000	4,776.0000	(3.359)	0	0	0
02/06/2009	£ / R	2010/06/14	13.05	Put	Currency Future	693.0000	610.0000	(11.977)	0	0	0
02/06/2009	€ / R	2009/06/12			Currency Future	11.3288	11.4856	1.384	11.5000	11.4100	37,871
02/06/2009	€ / R	2009/06/12	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R	2009/06/12	11.35	Call	Currency Future	160.0000	231.0000	44.375	0	0	0
02/06/2009	€ / R	2009/06/12	15.10	Put	Currency Future	3,771.0000	3,614.0000	(4.163)	0	0	0
02/06/2009	€ / R	2009/06/12	15.05	Put	Currency Future	3,721.0000	3,564.0000	(4.219)	0	0	0
02/06/2009	€ / R	2009/06/12	10.90	Call	Currency Future	473.0000	607.0000	28.330	0	0	0
02/06/2009	€ / R	2009/06/12	13.10	Put	Currency Future	1,771.0000	1,614.0000	(8.865)	0	0	0
02/06/2009	€ / R	2009/06/12	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R	2009/06/12	12.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R	2009/06/12	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R	2009/06/12	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R	2009/06/12	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R	2009/06/12	14.05	Put	Currency Future	2,721.0000	2,564.0000	(5.770)	0	0	0
02/06/2009	€ / R	2009/06/12	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R	2009/06/12	12.90	Put	Currency Future	1,571.0000	1,415.0000	(9.930)	0	0	0
02/06/2009	€ / R	2009/06/12	14.05	Put	Currency Future	2,721.0000	2,564.0000	(5.770)	0	0	0
02/06/2009	€ / R	2009/06/12	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R	2009/06/12	14.25	Put	Currency Future	2,921.0000	2,764.0000	(5.375)	0	0	0
02/06/2009	€ / R	2009/06/12	13.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R	2009/06/12	14.20	Put	Currency Future	2,871.0000	2,714.0000	(5.468)	0	0	0
02/06/2009	€ / R	2009/06/12	13.30	Put	Currency Future	1,971.0000	1,814.0000	(7.965)	0	0	0
02/06/2009	€ / R	2009/06/12	14.40	Put	Currency Future	3,071.0000	2,914.0000	(5.112)	0	0	0
02/06/2009	€ / R	2009/06/12	12.95	Put	Currency Future	1,621.0000	1,465.0000	(9.624)	0	0	0
02/06/2009	€ / R	2009/06/12	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R	2009/06/12	13.05	Put	Currency Future	1,721.0000	1,564.0000	(9.123)	0	0	0
02/06/2009	€ / R	2009/06/12	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	€ / R 2009/06/12	14.60	Put	Currency Future	3,271.0000	3,114.0000	(4.800)	0	0	0
02/06/2009	€ / R 2009/06/12	12.40	Call	Currency Future	3.0000	5.0000	66.667	0	0	0
02/06/2009	€ / R 2009/06/12	13.90	Put	Currency Future	2,571.0000	2,414.0000	(6.107)	0	0	0
02/06/2009	€ / R 2009/06/12	11.10	Put	Currency Future	69.0000	51.0000	(26.087)	0	0	0
02/06/2009	€ / R 2009/06/12	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/06/12	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/06/12	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/06/12	10.90	Put	Currency Future	44.0000	21.0000	(52.273)	0	0	0
02/06/2009	€ / R 2009/06/12	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/06/12	14.15	Put	Currency Future	2,821.0000	2,664.0000	(5.565)	0	0	0
02/06/2009	€ / R 2009/06/12	14.80	Put	Currency Future	3,471.0000	3,314.0000	(4.523)	0	0	0
02/06/2009	€ / R 2009/06/12	14.45	Put	Currency Future	3,121.0000	2,964.0000	(5.030)	0	0	0
02/06/2009	€ / R 2009/06/12	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/06/12	13.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/06/12	13.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/06/12	15.00	Put	Currency Future	3,671.0000	3,514.0000	(4.277)	0	0	0
02/06/2009	€ / R 2009/06/12	13.75	Put	Currency Future	2,421.0000	2,264.0000	(6.485)	0	0	0
02/06/2009	€ / R 2009/06/12	11.15	Put	Currency Future	86.0000	55.0000	(36.047)	0	0	0
02/06/2009	€ / R 2009/06/12	13.10	Put	Currency Future	1,771.0000	1,614.0000	(8.865)	0	0	0
02/06/2009	€ / R 2009/06/12	15.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/06/12	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/06/12	10.95	Put	Currency Future	48.0000	27.0000	(43.750)	0	0	0
02/06/2009	€ / R 2009/06/12	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/06/12	11.15	Call	Currency Future	265.0000	390.0000	47.170	0	0	0
02/06/2009	€ / R 2009/06/12	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/06/12	13.20	Put	Currency Future	1,871.0000	1,714.0000	(8.391)	0	0	0
02/06/2009	€ / R 2009/06/12	11.30	Call	Currency Future	182.0000	262.0000	43.956	0	0	0
02/06/2009	€ / R 2009/06/12	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/06/12	12.40	Put	Currency Future	1,074.0000	919.0000	(14.432)	0	0	0
02/06/2009	€ / R 2009/06/12	10.95	Call	Currency Future	426.0000	562.0000	31.925	0	0	0
02/06/2009	€ / R 2009/06/12	14.55	Put	Currency Future	3,221.0000	3,064.0000	(4.874)	0	0	0
02/06/2009	€ / R 2009/06/12	11.30	Put	Currency Future	153.0000	76.0000	(50.327)	0	0	0
02/06/2009	€ / R 2009/06/12	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/06/12	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/06/12	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/06/12	15.30	Put	Currency Future	3,971.0000	3,814.0000	(3.954)	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
02/06/2009	€ / R 2009/06/12	12.80	Put	Currency Future	1,471.0000	1,315.0000	(10.605)	0	0	0
02/06/2009	€ / R 2009/06/12	15.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/06/12	12.85	Put	Currency Future	1,521.0000	1,365.0000	(10.256)	0	0	0
02/06/2009	€ / R 2009/06/12	13.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/06/12	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/06/12	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/06/12	13.35	Put	Currency Future	2,021.0000	1,864.0000	(7.768)	0	0	0
02/06/2009	€ / R 2009/06/12	11.35	Put	Currency Future	181.0000	95.0000	(47.514)	0	0	0
02/06/2009	€ / R 2009/06/12	14.80	Put	Currency Future	3,471.0000	3,314.0000	(4.523)	0	0	0
02/06/2009	€ / R 2009/06/12	14.40	Put	Currency Future	3,071.0000	2,914.0000	(5.112)	0	0	0
02/06/2009	€ / R 2009/06/12	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/06/12	14.60	Put	Currency Future	3,271.0000	3,114.0000	(4.800)	0	0	0
02/06/2009	€ / R 2009/06/12	11.10	Call	Currency Future	298.0000	437.0000	46.644	0	0	0
02/06/2009	€ / R 2009/06/12	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/06/12	14.90	Put	Currency Future	3,571.0000	3,414.0000	(4.397)	0	0	0
02/06/2009	€ / R 2009/06/12	14.95	Put	Currency Future	3,621.0000	3,464.0000	(4.336)	0	0	0
02/06/2009	€ / R 2009/06/12	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/06/12	14.85	Put	Currency Future	3,521.0000	3,364.0000	(4.459)	0	0	0
02/06/2009	€ / R 2009/06/12	11.55	Call	Currency Future	94.0000	134.0000	42.553	0	0	0
02/06/2009	€ / R 2009/06/12	13.25	Put	Currency Future	1,921.0000	1,764.0000	(8.173)	0	0	0
02/06/2009	€ / R 2009/06/12	15.30	Put	Currency Future	3,971.0000	3,814.0000	(3.954)	0	0	0
02/06/2009	€ / R 2009/06/12	12.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/06/2009	€ / R 2009/06/12	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/06/12	11.00	Put	Currency Future	51.0000	33.0000	(35.294)	0	0	0
02/06/2009	€ / R 2009/06/12	13.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/06/12	15.60	Put	Currency Future	4,271.0000	4,114.0000	(3.676)	0	0	0
02/06/2009	€ / R 2009/06/12	14.75	Put	Currency Future	3,421.0000	3,264.0000	(4.589)	0	0	0
02/06/2009	€ / R 2009/06/12	13.35	Put	Currency Future	2,021.0000	1,864.0000	(7.768)	0	0	0
02/06/2009	€ / R 2009/06/12	15.40	Put	Currency Future	4,071.0000	3,914.0000	(3.857)	0	0	0
02/06/2009	€ / R 2009/06/12	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/06/12	11.75	Call	Currency Future	51.0000	76.0000	49.020	0	0	0
02/06/2009	€ / R 2009/06/12	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/06/12	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/06/12	15.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/06/12	11.75	Put	Currency Future	472.0000	340.0000	(27.966)	0	0	0
02/06/2009	€ / R 2009/06/12	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	€ / R 2009/06/12	12.45	Put	Currency Future	1,123.0000	968.0000	(13.802)	0	0	0
02/06/2009	€ / R 2009/06/12	17.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/06/12	11.10	Call	Currency Future	298.0000	437.0000	46.644	0	0	0
02/06/2009	€ / R 2009/06/12	15.50	Put	Currency Future	4,171.0000	4,014.0000	(3.764)	0	0	0
02/06/2009	€ / R 2009/06/12	11.10	Put	Currency Future	69.0000	51.0000	(26.087)	0	0	0
02/06/2009	€ / R 2009/06/12	14.30	Put	Currency Future	2,971.0000	2,814.0000	(5.284)	0	0	0
02/06/2009	€ / R 2009/06/12	13.00	Put	Currency Future	1,671.0000	1,515.0000	(9.336)	0	0	0
02/06/2009	€ / R 2009/06/12	11.35	Put	Currency Future	181.0000	95.0000	(47.514)	0	0	0
02/06/2009	€ / R 2009/06/12	13.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/06/12	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/06/12	12.40	Call	Currency Future	3.0000	5.0000	66.667	0	0	0
02/06/2009	€ / R 2009/06/12	11.35	Call	Currency Future	160.0000	231.0000	44.375	0	0	0
02/06/2009	€ / R 2009/06/12	5.90	Call	Currency Future	5,429.0000	5,586.0000	2.892	0	0	0
02/06/2009	€ / R 2009/06/12	13.60	Put	Currency Future	2,271.0000	2,114.0000	(6.913)	0	0	0
02/06/2009	€ / R 2009/06/12	12.40	Put	Currency Future	1,074.0000	919.0000	(14.432)	0	0	0
02/06/2009	€ / R 2009/06/12	12.80	Put	Currency Future	1,471.0000	1,315.0000	(10.605)	0	0	0
02/06/2009	€ / R 2009/06/12	13.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/06/12	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/06/12	13.55	Put	Currency Future	2,221.0000	2,064.0000	(7.069)	0	0	0
02/06/2009	€ / R 2009/06/12	11.55	Put	Currency Future	315.0000	198.0000	(37.143)	0	0	0
02/06/2009	€ / R 2009/06/12	12.15	Put	Currency Future	831.0000	680.0000	(18.171)	0	0	0
02/06/2009	€ / R 2009/06/12	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/06/12	12.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/06/2009	€ / R 2009/06/12	17.90	Put	Currency Future	6,571.0000	6,414.0000	(2.389)	0	0	0
02/06/2009	€ / R 2009/06/12	13.90	Put	Currency Future	2,571.0000	2,414.0000	(6.107)	0	0	0
02/06/2009	€ / R 2009/06/12	12.15	Call	Currency Future	9.0000	16.0000	77.778	0	0	0
02/06/2009	€ / R 2009/06/12	12.45	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
02/06/2009	€ / R 2009/06/12	5.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/06/12	13.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/06/12	11.00	Call	Currency Future	380.0000	519.0000	36.579	0	0	0
02/06/2009	€ / R 2009/06/12	12.15	Put	Currency Future	831.0000	680.0000	(18.171)	0	0	0
02/06/2009	€ / R 2009/06/12	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/06/12	11.70	Call	Currency Future	61.0000	87.0000	42.623	0	0	0
02/06/2009	€ / R 2009/06/12	16.40	Put	Currency Future	5,071.0000	4,914.0000	(3.096)	0	0	0
02/06/2009	€ / R 2009/06/12	13.60	Put	Currency Future	2,271.0000	2,114.0000	(6.913)	0	0	0
02/06/2009	€ / R 2009/06/12	12.05	Put	Currency Future	736.0000	589.0000	(19.973)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	€ / R 2009/06/12	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/06/12	12.75	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
02/06/2009	€ / R 2009/06/12	11.60	Put	Currency Future	354.0000	230.0000	(35.028)	0	0	0
02/06/2009	€ / R 2009/06/12	12.05	Call	Currency Future	15.0000	25.0000	66.667	0	0	0
02/06/2009	€ / R 2009/06/12	12.60	Put	Currency Future	1,272.0000	1,116.0000	(12.264)	0	0	0
02/06/2009	€ / R 2009/06/12	7.40	Call	Currency Future	3,929.0000	4,086.0000	3.996	0	0	0
02/06/2009	€ / R 2009/06/12	12.30	Call	Currency Future	5.0000	8.0000	60.000	0	0	0
02/06/2009	€ / R 2009/06/12	11.60	Call	Currency Future	82.0000	116.0000	41.463	0	0	0
02/06/2009	€ / R 2009/06/12	12.65	Put	Currency Future	1,322.0000	1,165.0000	(11.876)	0	0	0
02/06/2009	€ / R 2009/06/12	10.40	Put	Currency Future	3.0000	1.0000	(66.667)	0	0	0
02/06/2009	€ / R 2009/06/12	12.30	Put	Currency Future	976.0000	822.0000	(15.779)	0	0	0
02/06/2009	€ / R 2009/06/12	12.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/06/2009	€ / R 2009/06/12	8.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/06/12	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/06/12	12.75	Put	Currency Future	1,422.0000	1,265.0000	(11.041)	0	0	0
02/06/2009	€ / R 2009/06/12	12.55	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
02/06/2009	€ / R 2009/06/12	8.90	Call	Currency Future	2,429.0000	2,586.0000	6.464	0	0	0
02/06/2009	€ / R 2009/06/12	13.30	Put	Currency Future	1,971.0000	1,814.0000	(7.965)	0	0	0
02/06/2009	€ / R 2009/06/12	14.90	Put	Currency Future	3,571.0000	3,414.0000	(4.397)	0	0	0
02/06/2009	€ / R 2009/06/12	11.45	Call	Currency Future	123.0000	176.0000	43.089	0	0	0
02/06/2009	€ / R 2009/06/12	11.70	Put	Currency Future	432.0000	302.0000	(30.093)	0	0	0
02/06/2009	€ / R 2009/06/12	10.40	Call	Currency Future	932.0000	1,087.0000	16.631	0	0	0
02/06/2009	€ / R 2009/06/12	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/06/12	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/06/12	12.55	Put	Currency Future	1,222.0000	1,066.0000	(12.766)	0	0	0
02/06/2009	€ / R 2009/06/12	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/06/12	11.45	Put	Currency Future	244.0000	141.0000	(42.213)	0	0	0
02/06/2009	€ / R 2009/06/12	12.50	Put	Currency Future	1,173.0000	1,017.0000	(13.299)	0	0	0
02/06/2009	€ / R 2009/06/12	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/06/12	13.40	Put	Currency Future	2,071.0000	1,914.0000	(7.581)	0	0	0
02/06/2009	€ / R 2009/06/12	11.85	Put	Currency Future	556.0000	419.0000	(24.640)	0	0	0
02/06/2009	€ / R 2009/06/12	12.50	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
02/06/2009	€ / R 2009/06/12	14.70	Put	Currency Future	3,371.0000	3,214.0000	(4.657)	0	0	0
02/06/2009	€ / R 2009/06/12	13.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/06/12	11.90	Call	Currency Future	28.0000	46.0000	64.286	0	0	0
02/06/2009	€ / R 2009/06/12	14.00	Put	Currency Future	2,671.0000	2,514.0000	(5.878)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	€ / R 2009/06/12	13.80	Put	Currency Future	2,471.0000	2,314.0000	(6.354)	0	0	0
02/06/2009	€ / R 2009/06/12	12.20	Call	Currency Future	7.0000	12.0000	71.429	0	0	0
02/06/2009	€ / R 2009/06/12	11.90	Put	Currency Future	600.0000	460.0000	(23.333)	0	0	0
02/06/2009	€ / R 2009/06/12	14.65	Put	Currency Future	3,321.0000	3,164.0000	(4.727)	0	0	0
02/06/2009	€ / R 2009/06/12	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/06/12	11.85	Call	Currency Future	35.0000	55.0000	57.143	0	0	0
02/06/2009	€ / R 2009/06/12	12.00	Call	Currency Future	19.0000	31.0000	63.158	0	0	0
02/06/2009	€ / R 2009/06/12	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/06/12	14.10	Put	Currency Future	2,771.0000	2,614.0000	(5.666)	0	0	0
02/06/2009	€ / R 2009/06/12	12.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/06/2009	€ / R 2009/06/12	7.30	Call	Currency Future	4,029.0000	4,186.0000	3.897	0	0	0
02/06/2009	€ / R 2009/06/12	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/06/12	12.15	Call	Currency Future	9.0000	16.0000	77.778	0	0	0
02/06/2009	€ / R 2009/06/12	5.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/06/12	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/06/12	14.50	Put	Currency Future	3,171.0000	3,014.0000	(4.951)	0	0	0
02/06/2009	€ / R 2009/06/12	12.35	Put	Currency Future	1,025.0000	870.0000	(15.122)	0	0	0
02/06/2009	€ / R 2009/06/12	12.65	Put	Currency Future	1,322.0000	1,165.0000	(11.876)	0	0	0
02/06/2009	€ / R 2009/06/12	5.80	Call	Currency Future	5,529.0000	5,686.0000	2.840	0	0	0
02/06/2009	€ / R 2009/06/12	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/06/12	12.35	Call	Currency Future	3.0000	6.0000	100.000	0	0	0
02/06/2009	€ / R 2009/06/12	12.85	Put	Currency Future	1,521.0000	1,365.0000	(10.256)	0	0	0
02/06/2009	€ / R 2009/06/12	7.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/06/12	13.95	Put	Currency Future	2,621.0000	2,464.0000	(5.990)	0	0	0
02/06/2009	€ / R 2009/06/12	14.20	Put	Currency Future	2,871.0000	2,714.0000	(5.468)	0	0	0
02/06/2009	€ / R 2009/06/12	11.20	Call	Currency Future	234.0000	345.0000	47.436	0	0	0
02/06/2009	€ / R 2009/06/12	11.95	Put	Currency Future	644.0000	502.0000	(22.050)	0	0	0
02/06/2009	€ / R 2009/06/12	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/06/12	13.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/06/12	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/06/12	11.95	Call	Currency Future	23.0000	38.0000	65.217	0	0	0
02/06/2009	€ / R 2009/06/12	12.60	Put	Currency Future	1,272.0000	1,116.0000	(12.264)	0	0	0
02/06/2009	€ / R 2009/06/12	8.80	Call	Currency Future	2,529.0000	2,686.0000	6.208	0	0	0
02/06/2009	€ / R 2009/06/12	12.90	Put	Currency Future	1,571.0000	1,415.0000	(9.930)	0	0	0
02/06/2009	€ / R 2009/06/12	12.20	Put	Currency Future	879.0000	727.0000	(17.292)	0	0	0
02/06/2009	€ / R 2009/06/12	12.05	Put	Currency Future	736.0000	589.0000	(19.973)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	€ / R 2009/06/12	10.30	Call	Currency Future	1,031.0000	1,186.0000	15.034	0	0	0
02/06/2009	€ / R 2009/06/12	14.30	Put	Currency Future	2,971.0000	2,814.0000	(5.284)	0	0	0
02/06/2009	€ / R 2009/06/12	12.70	Put	Currency Future	1,372.0000	1,215.0000	(11.443)	0	0	0
02/06/2009	€ / R 2009/06/12	13.85	Put	Currency Future	2,521.0000	2,364.0000	(6.228)	0	0	0
02/06/2009	€ / R 2009/06/12	15.20	Put	Currency Future	3,871.0000	3,714.0000	(4.056)	0	0	0
02/06/2009	€ / R 2009/06/12	11.80	Put	Currency Future	513.0000	380.0000	(25.926)	0	0	0
02/06/2009	€ / R 2009/06/12	12.00	Put	Currency Future	690.0000	545.0000	(21.014)	0	0	0
02/06/2009	€ / R 2009/06/12	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/06/12	14.15	Put	Currency Future	2,821.0000	2,664.0000	(5.565)	0	0	0
02/06/2009	€ / R 2009/06/12	15.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/06/12	11.80	Call	Currency Future	42.0000	65.0000	54.762	0	0	0
02/06/2009	€ / R 2009/06/12	11.85	Put	Currency Future	556.0000	419.0000	(24.640)	0	0	0
02/06/2009	€ / R 2009/06/12	12.05	Call	Currency Future	15.0000	25.0000	66.667	0	0	0
02/06/2009	€ / R 2009/06/12	10.30	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
02/06/2009	€ / R 2009/06/12	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/06/12	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/06/12	12.55	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
02/06/2009	€ / R 2009/06/12	8.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/06/12	13.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/06/12	12.35	Call	Currency Future	3.0000	6.0000	100.000	0	0	0
02/06/2009	€ / R 2009/06/12	11.85	Call	Currency Future	35.0000	55.0000	57.143	0	0	0
02/06/2009	€ / R 2009/06/12	12.70	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
02/06/2009	€ / R 2009/06/12	13.55	Put	Currency Future	2,221.0000	2,064.0000	(7.069)	0	0	0
02/06/2009	€ / R 2009/06/12	12.55	Put	Currency Future	1,222.0000	1,066.0000	(12.766)	0	0	0
02/06/2009	€ / R 2009/06/12	17.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/06/12	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/06/12	11.50	Call	Currency Future	108.0000	154.0000	42.593	0	0	0
02/06/2009	€ / R 2009/06/12	12.35	Put	Currency Future	1,025.0000	870.0000	(15.122)	0	0	0
02/06/2009	€ / R 2009/06/12	14.35	Put	Currency Future	3,021.0000	2,864.0000	(5.197)	0	0	0
02/06/2009	€ / R 2009/06/12	11.50	Put	Currency Future	279.0000	168.0000	(39.785)	0	0	0
02/06/2009	€ / R 2009/06/12	13.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/06/12	11.65	Put	Currency Future	392.0000	265.0000	(32.398)	0	0	0
02/06/2009	€ / R 2009/06/12	11.20	Put	Currency Future	106.0000	59.0000	(44.340)	0	0	0
02/06/2009	€ / R 2009/06/12	14.10	Put	Currency Future	2,771.0000	2,614.0000	(5.666)	0	0	0
02/06/2009	€ / R 2009/06/12	12.25	Put	Currency Future	927.0000	774.0000	(16.505)	0	0	0
02/06/2009	€ / R 2009/06/12	11.05	Put	Currency Future	60.0000	41.0000	(31.667)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	€ / R 2009/06/12	12.25	Call	Currency Future	6.0000	10.0000	66.667	0	0	0
02/06/2009	€ / R 2009/06/12	11.15	Put	Currency Future	86.0000	55.0000	(36.047)	0	0	0
02/06/2009	€ / R 2009/06/12	11.05	Call	Currency Future	338.0000	477.0000	41.124	0	0	0
02/06/2009	€ / R 2009/06/12	11.15	Call	Currency Future	265.0000	390.0000	47.170	0	0	0
02/06/2009	€ / R 2009/06/12	11.25	Put	Currency Future	128.0000	67.0000	(47.656)	0	0	0
02/06/2009	€ / R 2009/06/12	12.10	Call	Currency Future	12.0000	20.0000	66.667	0	0	0
02/06/2009	€ / R 2009/06/12	11.65	Call	Currency Future	71.0000	101.0000	42.254	0	0	0
02/06/2009	€ / R 2009/06/12	12.10	Put	Currency Future	783.0000	634.0000	(19.029)	0	0	0
02/06/2009	€ / R 2009/06/12	11.60	Put	Currency Future	354.0000	230.0000	(35.028)	0	0	0
02/06/2009	€ / R 2009/06/12	16.30	Put	Currency Future	4,971.0000	4,814.0000	(3.158)	0	0	0
02/06/2009	€ / R 2009/06/12	11.60	Call	Currency Future	82.0000	116.0000	41.463	0	0	0
02/06/2009	€ / R 2009/06/12	17.80	Put	Currency Future	6,471.0000	6,314.0000	(2.426)	0	0	0
02/06/2009	€ / R 2009/06/12	12.30	Call	Currency Future	5.0000	8.0000	60.000	0	0	0
02/06/2009	€ / R 2009/06/12	11.25	Call	Currency Future	207.0000	303.0000	46.377	0	0	0
02/06/2009	€ / R 2009/06/12	12.30	Put	Currency Future	976.0000	822.0000	(15.779)	0	0	0
02/06/2009	€ / R 2009/06/12	11.40	Call	Currency Future	140.0000	202.0000	44.286	0	0	0
02/06/2009	€ / R 2009/06/12	12.10	Put	Currency Future	783.0000	634.0000	(19.029)	0	0	0
02/06/2009	€ / R 2009/06/12	11.65	Call	Currency Future	71.0000	101.0000	42.254	0	0	0
02/06/2009	€ / R 2009/06/12	12.10	Call	Currency Future	12.0000	20.0000	66.667	0	0	0
02/06/2009	€ / R 2009/06/12	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/06/12	13.45	Put	Currency Future	2,121.0000	1,964.0000	(7.402)	0	0	0
02/06/2009	€ / R 2009/06/12	11.65	Put	Currency Future	392.0000	265.0000	(32.398)	0	0	0
02/06/2009	€ / R 2009/06/12	11.40	Put	Currency Future	211.0000	116.0000	(45.024)	0	0	0
02/06/2009	€ / R 2009/06/12	13.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/06/12	13.80	Put	Currency Future	2,471.0000	2,314.0000	(6.354)	0	0	0
02/06/2009	€ / R 2009/06/12	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/06/12	13.65	Put	Currency Future	2,321.0000	2,164.0000	(6.764)	0	0	0
02/06/2009	€ / R 2009/06/12	13.70	Put	Currency Future	2,371.0000	2,214.0000	(6.622)	0	0	0
02/06/2009	€ / R 2009/06/12	6.25	Call	Currency Future	5,079.0000	5,236.0000	3.091	0	0	0
02/06/2009	€ / R 2009/06/12	10.75	Call	Currency Future	602.0000	745.0000	23.754	0	0	0
02/06/2009	€ / R 2009/06/12	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/06/12	9.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/06/12	9.25	Call	Currency Future	2,079.0000	2,236.0000	7.552	0	0	0
02/06/2009	€ / R 2009/06/12	7.75	Call	Currency Future	3,579.0000	3,736.0000	4.387	0	0	0
02/06/2009	€ / R 2009/06/12	6.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/06/12	7.75	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
02/06/2009	€ / R	2009/06/12	10.75	Put	Currency Future	23.0000	10.0000	(56.522)	0	0	0
02/06/2009	€ / R	2009/06/12	15.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R	2009/06/12	15.25	Put	Currency Future	3,921.0000	3,764.0000	(4.004)	0	0	0
02/06/2009	€ / R	2009/06/12	18.25	Put	Currency Future	6,921.0000	6,764.0000	(2.268)	0	0	0
02/06/2009	€ / R	2009/06/12	16.75	Put	Currency Future	5,421.0000	5,264.0000	(2.896)	0	0	0
02/06/2009	€ / R	2009/06/12	16.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R	2009/06/12	18.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R	2009/06/12	13.15	Put	Currency Future	1,821.0000	1,664.0000	(8.622)	0	0	0
02/06/2009	€ / R	2009/06/12	13.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R	2009/06/12	13.40	Put	Currency Future	2,071.0000	1,914.0000	(7.581)	0	0	0
02/06/2009	€ / R	2009/06/12	13.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R	2009/06/12	13.15	Put	Currency Future	1,821.0000	1,664.0000	(8.622)	0	0	0
02/06/2009	€ / R	2009/06/12	13.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R	2009/06/12	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R	2009/06/12	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R	2009/06/12	13.50	Put	Currency Future	2,171.0000	2,014.0000	(7.232)	0	0	0
02/06/2009	€ / R	2009/06/12	13.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R	2009/06/12	13.65	Put	Currency Future	2,321.0000	2,164.0000	(6.764)	0	0	0
02/06/2009	€ / R	2009/06/12	13.70	Put	Currency Future	2,371.0000	2,214.0000	(6.622)	0	0	0
02/06/2009	€ / R	2009/06/12	13.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R	2009/06/12	13.05	Put	Currency Future	1,721.0000	1,564.0000	(9.123)	0	0	0
02/06/2009	€ / R	2009/09/14			Currency Future	11.5147	11.6765	1.405	11.7200	11.6200	8,902
02/06/2009	€ / R	2009/09/14	13.50	Put	Currency Future	2,046.0000	1,897.0000	(7.283)	0	0	0
02/06/2009	€ / R	2009/09/14	14.10	Put	Currency Future	2,612.0000	2,456.0000	(5.972)	0	0	0
02/06/2009	€ / R	2009/09/14	12.85	Call	Currency Future	137.0000	163.0000	18.978	0	0	0
02/06/2009	€ / R	2009/09/14	11.20	Put	Currency Future	334.0000	263.0000	(21.257)	0	0	0
02/06/2009	€ / R	2009/09/14	13.60	Put	Currency Future	2,139.0000	1,988.0000	(7.059)	0	0	0
02/06/2009	€ / R	2009/09/14	12.75	Put	Currency Future	1,390.0000	1,256.0000	(9.640)	0	0	0
02/06/2009	€ / R	2009/09/14	13.50	Call	Currency Future	61.0000	73.0000	19.672	0	0	0
02/06/2009	€ / R	2009/09/14	14.50	Put	Currency Future	3,000.0000	2,842.0000	(5.267)	0	0	0
02/06/2009	€ / R	2009/09/14	12.35	Put	Currency Future	1,076.0000	956.0000	(11.152)	0	0	0
02/06/2009	€ / R	2009/09/14	12.75	Call	Currency Future	154.0000	183.0000	18.831	0	0	0
02/06/2009	€ / R	2009/09/14	13.55	Put	Currency Future	2,092.0000	1,942.0000	(7.170)	0	0	0
02/06/2009	€ / R	2009/09/14	14.60	Call	Currency Future	13.0000	16.0000	23.077	0	0	0
02/06/2009	€ / R	2009/09/14	13.15	Put	Currency Future	1,731.0000	1,588.0000	(8.261)	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
02/06/2009	€ / R 2009/09/14	12.35	Call	Currency Future	241.0000	283.0000	17.427	0	0	0
02/06/2009	€ / R 2009/09/14	13.40	Call	Currency Future	70.0000	84.0000	20.000	0	0	0
02/06/2009	€ / R 2009/09/14	14.60	Put	Currency Future	3,098.0000	2,939.0000	(5.132)	0	0	0
02/06/2009	€ / R 2009/09/14	13.15	Call	Currency Future	96.0000	114.0000	18.750	0	0	0
02/06/2009	€ / R 2009/09/14	12.60	Put	Currency Future	1,269.0000	1,140.0000	(10.165)	0	0	0
02/06/2009	€ / R 2009/09/14	14.40	Call	Currency Future	17.0000	21.0000	23.529	0	0	0
02/06/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,473.0000	1,337.0000	(9.233)	0	0	0
02/06/2009	€ / R 2009/09/14	11.45	Put	Currency Future	471.0000	377.0000	(19.958)	0	0	0
02/06/2009	€ / R 2009/09/14	14.40	Put	Currency Future	2,903.0000	2,745.0000	(5.443)	0	0	0
02/06/2009	€ / R 2009/09/14	13.60	Call	Currency Future	54.0000	64.0000	18.519	0	0	0
02/06/2009	€ / R 2009/09/14	14.50	Call	Currency Future	15.0000	18.0000	20.000	0	0	0
02/06/2009	€ / R 2009/09/14	14.40	Put	Currency Future	2,903.0000	2,745.0000	(5.443)	0	0	0
02/06/2009	€ / R 2009/09/14	12.60	Call	Currency Future	183.0000	216.0000	18.033	0	0	0
02/06/2009	€ / R 2009/09/14	13.30	Call	Currency Future	79.0000	95.0000	20.253	0	0	0
02/06/2009	€ / R 2009/09/14	11.45	Call	Currency Future	535.0000	603.0000	12.710	0	0	0
02/06/2009	€ / R 2009/09/14	14.30	Put	Currency Future	2,805.0000	2,648.0000	(5.597)	0	0	0
02/06/2009	€ / R 2009/09/14	11.35	Call	Currency Future	578.0000	653.0000	12.976	0	0	0
02/06/2009	€ / R 2009/09/14	11.90	Call	Currency Future	381.0000	427.0000	12.073	0	0	0
02/06/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,955.0000	1,807.0000	(7.570)	0	0	0
02/06/2009	€ / R 2009/09/14	14.30	Call	Currency Future	20.0000	24.0000	20.000	0	0	0
02/06/2009	€ / R 2009/09/14	11.85	Call	Currency Future	395.0000	444.0000	12.405	0	0	0
02/06/2009	€ / R 2009/09/14	12.15	Put	Currency Future	932.0000	820.0000	(12.017)	0	0	0
02/06/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,955.0000	1,807.0000	(7.570)	0	0	0
02/06/2009	€ / R 2009/09/14	11.55	Call	Currency Future	496.0000	559.0000	12.702	0	0	0
02/06/2009	€ / R 2009/09/14	14.10	Call	Currency Future	27.0000	33.0000	22.222	0	0	0
02/06/2009	€ / R 2009/09/14	14.30	Put	Currency Future	2,805.0000	2,648.0000	(5.597)	0	0	0
02/06/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,864.0000	1,718.0000	(7.833)	0	0	0
02/06/2009	€ / R 2009/09/14	14.30	Call	Currency Future	20.0000	24.0000	20.000	0	0	0
02/06/2009	€ / R 2009/09/14	13.30	Call	Currency Future	79.0000	95.0000	20.253	0	0	0
02/06/2009	€ / R 2009/09/14	11.60	Call	Currency Future	477.0000	538.0000	12.788	0	0	0
02/06/2009	€ / R 2009/09/14	13.15	Call	Currency Future	96.0000	114.0000	18.750	0	0	0
02/06/2009	€ / R 2009/09/14	11.50	Call	Currency Future	515.0000	581.0000	12.816	0	0	0
02/06/2009	€ / R 2009/09/14	13.80	Call	Currency Future	41.0000	49.0000	19.512	0	0	0
02/06/2009	€ / R 2009/09/14	11.50	Put	Currency Future	500.0000	404.0000	(19.200)	0	0	0
02/06/2009	€ / R 2009/09/14	13.60	Call	Currency Future	54.0000	64.0000	18.519	0	0	0
02/06/2009	€ / R 2009/09/14	12.65	Put	Currency Future	1,309.0000	1,178.0000	(10.008)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	€ / R 2009/09/14	12.55	Call	Currency Future	194.0000	228.0000	17.526	0	0	0
02/06/2009	€ / R 2009/09/14	11.90	Put	Currency Future	766.0000	651.0000	(15.013)	0	0	0
02/06/2009	€ / R 2009/09/14	14.40	Call	Currency Future	17.0000	21.0000	23.529	0	0	0
02/06/2009	€ / R 2009/09/14	12.55	Put	Currency Future	1,229.0000	1,102.0000	(10.334)	0	0	0
02/06/2009	€ / R 2009/09/14	11.40	Put	Currency Future	442.0000	351.0000	(20.588)	0	0	0
02/06/2009	€ / R 2009/09/14	13.40	Call	Currency Future	70.0000	84.0000	20.000	0	0	0
02/06/2009	€ / R 2009/09/14	13.60	Put	Currency Future	2,139.0000	1,988.0000	(7.059)	0	0	0
02/06/2009	€ / R 2009/09/14	12.65	Call	Currency Future	173.0000	205.0000	18.497	0	0	0
02/06/2009	€ / R 2009/09/14	11.55	Put	Currency Future	531.0000	432.0000	(18.644)	0	0	0
02/06/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,326.0000	2,173.0000	(6.578)	0	0	0
02/06/2009	€ / R 2009/09/14	12.15	Call	Currency Future	297.0000	346.0000	16.498	0	0	0
02/06/2009	€ / R 2009/09/14	11.40	Call	Currency Future	556.0000	628.0000	12.950	0	0	0
02/06/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,864.0000	1,718.0000	(7.833)	0	0	0
02/06/2009	€ / R 2009/09/14	11.20	Call	Currency Future	649.0000	740.0000	14.022	0	0	0
02/06/2009	€ / R 2009/09/14	12.35	Call	Currency Future	241.0000	283.0000	17.427	0	0	0
02/06/2009	€ / R 2009/09/14	12.80	Call	Currency Future	146.0000	173.0000	18.493	0	0	0
02/06/2009	€ / R 2009/09/14	11.40	Put	Currency Future	442.0000	351.0000	(20.588)	0	0	0
02/06/2009	€ / R 2009/09/14	11.15	Call	Currency Future	675.0000	772.0000	14.370	0	0	0
02/06/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,431.0000	1,296.0000	(9.434)	0	0	0
02/06/2009	€ / R 2009/09/14	12.35	Put	Currency Future	1,076.0000	956.0000	(11.152)	0	0	0
02/06/2009	€ / R 2009/09/14	11.40	Call	Currency Future	556.0000	628.0000	12.950	0	0	0
02/06/2009	€ / R 2009/09/14	13.45	Put	Currency Future	2,001.0000	1,852.0000	(7.446)	0	0	0
02/06/2009	€ / R 2009/09/14	11.15	Put	Currency Future	310.0000	246.0000	(20.645)	0	0	0
02/06/2009	€ / R 2009/09/14	11.30	Put	Currency Future	385.0000	304.0000	(21.039)	0	0	0
02/06/2009	€ / R 2009/09/14	11.75	Call	Currency Future	426.0000	479.0000	12.441	0	0	0
02/06/2009	€ / R 2009/09/14	13.15	Put	Currency Future	1,731.0000	1,588.0000	(8.261)	0	0	0
02/06/2009	€ / R 2009/09/14	11.35	Put	Currency Future	413.0000	327.0000	(20.823)	0	0	0
02/06/2009	€ / R 2009/09/14	11.30	Call	Currency Future	600.0000	680.0000	13.333	0	0	0
02/06/2009	€ / R 2009/09/14	11.85	Put	Currency Future	731.0000	617.0000	(15.595)	0	0	0
02/06/2009	€ / R 2009/09/14	13.00	Put	Currency Future	1,600.0000	1,460.0000	(8.750)	0	0	0
02/06/2009	€ / R 2009/09/14	11.60	Put	Currency Future	562.0000	461.0000	(17.972)	0	0	0
02/06/2009	€ / R 2009/09/14	11.10	Put	Currency Future	288.0000	229.0000	(20.486)	0	0	0
02/06/2009	€ / R 2009/09/14	13.05	Put	Currency Future	1,643.0000	1,502.0000	(8.582)	0	0	0
02/06/2009	€ / R 2009/09/14	13.20	Call	Currency Future	90.0000	107.0000	18.889	0	0	0
02/06/2009	€ / R 2009/09/14	11.10	Call	Currency Future	702.0000	805.0000	14.672	0	0	0
02/06/2009	€ / R 2009/09/14	11.90	Put	Currency Future	766.0000	651.0000	(15.013)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	€ / R 2009/09/14	13.05	Call	Currency Future	108.0000	129.0000	19.444	0	0	0
02/06/2009	€ / R 2009/09/14	13.45	Call	Currency Future	65.0000	78.0000	20.000	0	0	0
02/06/2009	€ / R 2009/09/14	14.05	Call	Currency Future	29.0000	35.0000	20.690	0	0	0
02/06/2009	€ / R 2009/09/14	13.20	Put	Currency Future	1,775.0000	1,631.0000	(8.113)	0	0	0
02/06/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,326.0000	2,173.0000	(6.578)	0	0	0
02/06/2009	€ / R 2009/09/14	11.90	Call	Currency Future	381.0000	427.0000	12.073	0	0	0
02/06/2009	€ / R 2009/09/14	13.55	Call	Currency Future	57.0000	69.0000	21.053	0	0	0
02/06/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,687.0000	1,545.0000	(8.417)	0	0	0
02/06/2009	€ / R 2009/09/14	12.60	Call	Currency Future	183.0000	216.0000	18.033	0	0	0
02/06/2009	€ / R 2009/09/14	12.95	Put	Currency Future	1,557.0000	1,419.0000	(8.863)	0	0	0
02/06/2009	€ / R 2009/09/14	13.00	Call	Currency Future	115.0000	137.0000	19.130	0	0	0
02/06/2009	€ / R 2009/09/14	12.95	Call	Currency Future	122.0000	145.0000	18.852	0	0	0
02/06/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,473.0000	1,337.0000	(9.233)	0	0	0
02/06/2009	€ / R 2009/09/14	12.60	Put	Currency Future	1,269.0000	1,140.0000	(10.165)	0	0	0
02/06/2009	€ / R 2009/09/14	12.85	Call	Currency Future	137.0000	163.0000	18.978	0	0	0
02/06/2009	€ / R 2009/09/14	11.75	Put	Currency Future	661.0000	553.0000	(16.339)	0	0	0
02/06/2009	€ / R 2009/09/14	12.90	Call	Currency Future	130.0000	154.0000	18.462	0	0	0
02/06/2009	€ / R 2009/09/14	14.10	Call	Currency Future	27.0000	33.0000	22.222	0	0	0
02/06/2009	€ / R 2009/09/14	13.65	Call	Currency Future	50.0000	60.0000	20.000	0	0	0
02/06/2009	€ / R 2009/09/14	13.85	Call	Currency Future	38.0000	46.0000	21.053	0	0	0
02/06/2009	€ / R 2009/09/14	7.60	Call	Currency Future	3,915.0000	4,077.0000	4.138	0	0	0
02/06/2009	€ / R 2009/09/14	13.65	Put	Currency Future	2,185.0000	2,034.0000	(6.911)	0	0	0
02/06/2009	€ / R 2009/09/14	13.10	Call	Currency Future	102.0000	121.0000	18.627	0	0	0
02/06/2009	€ / R 2009/09/14	13.80	Call	Currency Future	41.0000	49.0000	19.512	0	0	0
02/06/2009	€ / R 2009/09/14	13.85	Put	Currency Future	2,373.0000	2,220.0000	(6.448)	0	0	0
02/06/2009	€ / R 2009/09/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/09/14	14.10	Put	Currency Future	2,612.0000	2,456.0000	(5.972)	0	0	0
02/06/2009	€ / R 2009/09/14	14.25	Call	Currency Future	22.0000	26.0000	18.182	0	0	0
02/06/2009	€ / R 2009/09/14	14.85	Put	Currency Future	3,344.0000	3,184.0000	(4.785)	0	0	0
02/06/2009	€ / R 2009/09/14	13.55	Call	Currency Future	57.0000	69.0000	21.053	0	0	0
02/06/2009	€ / R 2009/09/14	13.55	Put	Currency Future	2,092.0000	1,942.0000	(7.170)	0	0	0
02/06/2009	€ / R 2009/09/14	14.05	Put	Currency Future	2,564.0000	2,408.0000	(6.084)	0	0	0
02/06/2009	€ / R 2009/09/14	14.15	Call	Currency Future	25.0000	30.0000	20.000	0	0	0
02/06/2009	€ / R 2009/09/14	6.10	Call	Currency Future	5,415.0000	5,577.0000	2.992	0	0	0
02/06/2009	€ / R 2009/09/14	14.20	Put	Currency Future	2,709.0000	2,552.0000	(5.795)	0	0	0
02/06/2009	€ / R 2009/09/14	14.15	Put	Currency Future	2,660.0000	2,504.0000	(5.865)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	€ / R 2009/09/14	14.25	Put	Currency Future	2,757.0000	2,600.0000	(5.695)	0	0	0
02/06/2009	€ / R 2009/09/14	18.10	Put	Currency Future	6,585.0000	6,424.0000	(2.445)	0	0	0
02/06/2009	€ / R 2009/09/14	12.90	Put	Currency Future	1,515.0000	1,377.0000	(9.109)	0	0	0
02/06/2009	€ / R 2009/09/14	18.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/09/14	16.60	Put	Currency Future	5,086.0000	4,924.0000	(3.185)	0	0	0
02/06/2009	€ / R 2009/09/14	12.10	Call	Currency Future	313.0000	364.0000	16.294	0	0	0
02/06/2009	€ / R 2009/09/14	16.60	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
02/06/2009	€ / R 2009/09/14	12.05	Call	Currency Future	329.0000	382.0000	16.109	0	0	0
02/06/2009	€ / R 2009/09/14	9.10	Call	Currency Future	2,419.0000	2,579.0000	6.614	0	0	0
02/06/2009	€ / R 2009/09/14	14.85	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
02/06/2009	€ / R 2009/09/14	12.05	Put	Currency Future	864.0000	756.0000	(12.500)	0	0	0
02/06/2009	€ / R 2009/09/14	9.10	Put	Currency Future	4.0000	2.0000	(50.000)	0	0	0
02/06/2009	€ / R 2009/09/14	11.65	Call	Currency Future	459.0000	518.0000	12.854	0	0	0
02/06/2009	€ / R 2009/09/14	14.20	Call	Currency Future	23.0000	28.0000	21.739	0	0	0
02/06/2009	€ / R 2009/09/14	11.65	Put	Currency Future	594.0000	491.0000	(17.340)	0	0	0
02/06/2009	€ / R 2009/09/14	10.60	Call	Currency Future	1,052.0000	1,179.0000	12.072	0	0	0
02/06/2009	€ / R 2009/09/14	15.10	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
02/06/2009	€ / R 2009/09/14	12.00	Put	Currency Future	831.0000	720.0000	(13.357)	0	0	0
02/06/2009	€ / R 2009/09/14	15.10	Put	Currency Future	3,591.0000	3,431.0000	(4.456)	0	0	0
02/06/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,687.0000	1,545.0000	(8.417)	0	0	0
02/06/2009	€ / R 2009/09/14	11.95	Put	Currency Future	798.0000	685.0000	(14.160)	0	0	0
02/06/2009	€ / R 2009/09/14	10.60	Put	Currency Future	137.0000	103.0000	(24.818)	0	0	0
02/06/2009	€ / R 2009/09/14	13.10	Call	Currency Future	102.0000	121.0000	18.627	0	0	0
02/06/2009	€ / R 2009/09/14	11.95	Call	Currency Future	363.0000	411.0000	13.223	0	0	0
02/06/2009	€ / R 2009/09/14	12.10	Put	Currency Future	898.0000	787.0000	(12.361)	0	0	0
02/06/2009	€ / R 2009/09/14	6.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/09/14	12.50	Put	Currency Future	1,190.0000	1,065.0000	(10.504)	0	0	0
02/06/2009	€ / R 2009/09/14	11.35	Call	Currency Future	578.0000	653.0000	12.976	0	0	0
02/06/2009	€ / R 2009/09/14	12.50	Call	Currency Future	205.0000	241.0000	17.561	0	0	0
02/06/2009	€ / R 2009/09/14	11.35	Put	Currency Future	413.0000	327.0000	(20.823)	0	0	0
02/06/2009	€ / R 2009/09/14	12.45	Call	Currency Future	216.0000	254.0000	17.593	0	0	0
02/06/2009	€ / R 2009/09/14	12.00	Call	Currency Future	346.0000	396.0000	14.451	0	0	0
02/06/2009	€ / R 2009/09/14	12.30	Call	Currency Future	254.0000	298.0000	17.323	0	0	0
02/06/2009	€ / R 2009/09/14	10.45	Put	Currency Future	106.0000	78.0000	(26.415)	0	0	0
02/06/2009	€ / R 2009/09/14	12.30	Put	Currency Future	1,040.0000	921.0000	(11.442)	0	0	0
02/06/2009	€ / R 2009/09/14	14.95	Call	Currency Future	7.0000	9.0000	28.571	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	€ / R 2009/09/14	14.95	Put	Currency Future	3,443.0000	3,283.0000	(4.647)	0	0	0
02/06/2009	€ / R 2009/09/14	16.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
02/06/2009	€ / R 2009/09/14	12.40	Call	Currency Future	229.0000	268.0000	17.031	0	0	0
02/06/2009	€ / R 2009/09/14	16.45	Put	Currency Future	4,936.0000	4,774.0000	(3.282)	0	0	0
02/06/2009	€ / R 2009/09/14	10.45	Call	Currency Future	1,171.0000	1,304.0000	11.358	0	0	0
02/06/2009	€ / R 2009/09/14	11.70	Put	Currency Future	627.0000	522.0000	(16.746)	0	0	0
02/06/2009	€ / R 2009/09/14	12.40	Put	Currency Future	1,114.0000	992.0000	(10.952)	0	0	0
02/06/2009	€ / R 2009/09/14	8.95	Put	Currency Future	3.0000	1.0000	(66.667)	0	0	0
02/06/2009	€ / R 2009/09/14	11.70	Call	Currency Future	442.0000	498.0000	12.670	0	0	0
02/06/2009	€ / R 2009/09/14	8.95	Call	Currency Future	2,567.0000	2,728.0000	6.272	0	0	0
02/06/2009	€ / R 2009/09/14	11.25	Put	Currency Future	359.0000	282.0000	(21.448)	0	0	0
02/06/2009	€ / R 2009/09/14	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/09/14	12.45	Put	Currency Future	1,152.0000	1,028.0000	(10.764)	0	0	0
02/06/2009	€ / R 2009/09/14	17.95	Put	Currency Future	6,435.0000	6,274.0000	(2.502)	0	0	0
02/06/2009	€ / R 2009/09/14	11.60	Call	Currency Future	477.0000	538.0000	12.788	0	0	0
02/06/2009	€ / R 2009/09/14	11.85	Put	Currency Future	731.0000	617.0000	(15.595)	0	0	0
02/06/2009	€ / R 2009/09/14	11.25	Call	Currency Future	624.0000	708.0000	13.462	0	0	0
02/06/2009	€ / R 2009/09/14	11.60	Put	Currency Future	562.0000	461.0000	(17.972)	0	0	0
02/06/2009	€ / R 2009/09/14	5.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/09/14	7.45	Call	Currency Future	4,065.0000	4,227.0000	3.985	0	0	0
02/06/2009	€ / R 2009/09/14	12.80	Call	Currency Future	146.0000	173.0000	18.493	0	0	0
02/06/2009	€ / R 2009/09/14	5.95	Call	Currency Future	5,565.0000	5,727.0000	2.911	0	0	0
02/06/2009	€ / R 2009/09/14	12.70	Call	Currency Future	164.0000	194.0000	18.293	0	0	0
02/06/2009	€ / R 2009/09/14	12.25	Put	Currency Future	1,003.0000	887.0000	(11.565)	0	0	0
02/06/2009	€ / R 2009/09/14	17.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/09/14	12.70	Put	Currency Future	1,349.0000	1,217.0000	(9.785)	0	0	0
02/06/2009	€ / R 2009/09/14	12.90	Put	Currency Future	1,515.0000	1,377.0000	(9.109)	0	0	0
02/06/2009	€ / R 2009/09/14	12.25	Call	Currency Future	268.0000	313.0000	16.791	0	0	0
02/06/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,431.0000	1,296.0000	(9.434)	0	0	0
02/06/2009	€ / R 2009/09/14	12.90	Call	Currency Future	130.0000	154.0000	18.462	0	0	0
02/06/2009	€ / R 2009/09/14	11.80	Call	Currency Future	410.0000	461.0000	12.439	0	0	0
02/06/2009	€ / R 2009/09/14	11.80	Put	Currency Future	695.0000	585.0000	(15.827)	0	0	0
02/06/2009	€ / R 2009/09/14	13.05	Put	Currency Future	1,643.0000	1,502.0000	(8.582)	0	0	0
02/06/2009	€ / R 2009/09/14	13.90	Put	Currency Future	2,421.0000	2,267.0000	(6.361)	0	0	0
02/06/2009	€ / R 2009/09/14	11.85	Call	Currency Future	395.0000	444.0000	12.405	0	0	0
02/06/2009	€ / R 2009/09/14	13.05	Call	Currency Future	108.0000	129.0000	19.444	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	€ / R 2009/09/14	14.00	Put	Currency Future	2,516.0000	2,361.0000	(6.161)	0	0	0
02/06/2009	€ / R 2009/09/14	12.10	Call	Currency Future	313.0000	364.0000	16.294	0	0	0
02/06/2009	€ / R 2009/09/14	14.00	Call	Currency Future	31.0000	37.0000	19.355	0	0	0
02/06/2009	€ / R 2009/09/14	12.20	Put	Currency Future	968.0000	853.0000	(11.880)	0	0	0
02/06/2009	€ / R 2009/09/14	13.90	Call	Currency Future	36.0000	43.0000	19.444	0	0	0
02/06/2009	€ / R 2009/09/14	12.20	Call	Currency Future	282.0000	329.0000	16.667	0	0	0
02/06/2009	€ / R 2009/09/14	12.10	Put	Currency Future	898.0000	787.0000	(12.361)	0	0	0
02/06/2009	€ / R 2009/09/14	13.65	Put	Currency Future	2,185.0000	2,034.0000	(6.911)	0	0	0
02/06/2009	€ / R 2009/09/14	13.65	Call	Currency Future	50.0000	60.0000	20.000	0	0	0
02/06/2009	€ / R 2009/09/14	13.75	Call	Currency Future	44.0000	53.0000	20.455	0	0	0
02/06/2009	€ / R 2009/09/14	13.95	Put	Currency Future	2,468.0000	2,314.0000	(6.240)	0	0	0
02/06/2009	€ / R 2009/09/14	13.95	Call	Currency Future	33.0000	40.0000	21.212	0	0	0
02/06/2009	€ / R 2009/09/14	13.75	Put	Currency Future	2,279.0000	2,126.0000	(6.713)	0	0	0
02/06/2009	€ / R 2009/09/14	12.15	Put	Currency Future	932.0000	820.0000	(12.017)	0	0	0
02/06/2009	€ / R 2009/09/14	12.65	Call	Currency Future	173.0000	205.0000	18.497	0	0	0
02/06/2009	€ / R 2009/09/14	12.65	Put	Currency Future	1,309.0000	1,178.0000	(10.008)	0	0	0
02/06/2009	€ / R 2009/09/14	12.15	Call	Currency Future	297.0000	346.0000	16.498	0	0	0
02/06/2009	€ / R 2009/09/14	10.90	Put	Currency Future	218.0000	170.0000	(22.018)	0	0	0
02/06/2009	€ / R 2009/09/14	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/09/14	6.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/09/14	6.40	Call	Currency Future	5,115.0000	5,277.0000	3.167	0	0	0
02/06/2009	€ / R 2009/09/14	7.90	Call	Currency Future	3,615.0000	3,777.0000	4.481	0	0	0
02/06/2009	€ / R 2009/09/14	18.40	Put	Currency Future	6,885.0000	6,724.0000	(2.338)	0	0	0
02/06/2009	€ / R 2009/09/14	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/09/14	9.40	Put	Currency Future	10.0000	6.0000	(40.000)	0	0	0
02/06/2009	€ / R 2009/09/14	16.90	Put	Currency Future	5,386.0000	5,224.0000	(3.008)	0	0	0
02/06/2009	€ / R 2009/09/14	16.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	€ / R 2009/09/14	9.40	Call	Currency Future	2,125.0000	2,283.0000	7.435	0	0	0
02/06/2009	€ / R 2009/09/14	15.40	Put	Currency Future	3,889.0000	3,728.0000	(4.140)	0	0	0
02/06/2009	€ / R 2009/09/14	10.90	Call	Currency Future	833.0000	946.0000	13.565	0	0	0
02/06/2009	€ / R 2009/09/14	15.40	Call	Currency Future	4.0000	4.0000	-	0	0	0
02/06/2009	€ / R 2009/09/14	13.90	Call	Currency Future	36.0000	43.0000	19.444	0	0	0
02/06/2009	€ / R 2009/09/14	13.35	Call	Currency Future	74.0000	89.0000	20.270	0	0	0
02/06/2009	€ / R 2009/09/14	13.90	Put	Currency Future	2,421.0000	2,267.0000	(6.361)	0	0	0
02/06/2009	€ / R 2009/09/14	13.35	Put	Currency Future	1,910.0000	1,763.0000	(7.696)	0	0	0
02/06/2009	€ / R 2009/09/14	13.35	Call	Currency Future	74.0000	89.0000	20.270	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	€ / R 2009/09/14	13.70	Call	Currency Future	47.0000	56.0000	19.149	0	0	0
02/06/2009	€ / R 2009/09/14	13.25	Put	Currency Future	1,820.0000	1,674.0000	(8.022)	0	0	0
02/06/2009	€ / R 2009/09/14	13.85	Call	Currency Future	38.0000	46.0000	21.053	0	0	0
02/06/2009	€ / R 2009/09/14	13.85	Put	Currency Future	2,373.0000	2,220.0000	(6.448)	0	0	0
02/06/2009	€ / R 2009/09/14	13.35	Put	Currency Future	1,910.0000	1,763.0000	(7.696)	0	0	0
02/06/2009	€ / R 2009/09/14	13.25	Call	Currency Future	84.0000	101.0000	20.238	0	0	0
02/06/2009	€ / R 2009/09/14	13.70	Put	Currency Future	2,232.0000	2,080.0000	(6.810)	0	0	0
02/06/2009	€ / R 2009/12/14			Currency Future	11.6856	11.8514	1.419	11.7500	11.7500	2,973
02/06/2009	€ / R 2009/12/14	13.30	Call	Currency Future	321.0000	347.0000	8.100	0	0	0
02/06/2009	€ / R 2009/12/14	7.90	Call	Currency Future	3,796.0000	3,960.0000	4.320	0	0	0
02/06/2009	€ / R 2009/12/14	11.10	Put	Currency Future	398.0000	329.0000	(17.337)	0	0	0
02/06/2009	€ / R 2009/12/14	14.60	Call	Currency Future	174.0000	189.0000	8.621	174	174	13,230
02/06/2009	€ / R 2009/12/14	7.70	Call	Currency Future	3,994.0000	4,158.0000	4.106	0	0	0
02/06/2009	€ / R 2009/12/14	15.65	Call	Currency Future	103.0000	113.0000	9.709	0	0	0
02/06/2009	€ / R 2009/12/14	9.90	Call	Currency Future	1,855.0000	2,005.0000	8.086	0	0	0
02/06/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,059.0000	942.0000	(11.048)	0	0	0
02/06/2009	€ / R 2009/12/14	15.85	Put	Currency Future	4,256.0000	4,101.0000	(3.642)	0	0	0
02/06/2009	€ / R 2009/12/14	7.80	Call	Currency Future	3,895.0000	4,059.0000	4.211	0	0	0
02/06/2009	€ / R 2009/12/14	15.65	Put	Currency Future	4,067.0000	3,912.0000	(3.811)	0	0	0
02/06/2009	€ / R 2009/12/14	12.90	Call	Currency Future	387.0000	420.0000	8.527	0	0	0
02/06/2009	€ / R 2009/12/14	8.90	Put	Currency Future	28.0000	26.0000	(7.143)	0	0	0
02/06/2009	€ / R 2009/12/14	12.20	Call	Currency Future	545.0000	593.0000	8.807	545	545	13,230
02/06/2009	€ / R 2009/12/14	7.80	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
02/06/2009	€ / R 2009/12/14	7.65	Call	Currency Future	4,043.0000	4,207.0000	4.056	0	0	0
02/06/2009	€ / R 2009/12/14	12.95	Put	Currency Future	1,642.0000	1,509.0000	(8.100)	0	0	0
02/06/2009	€ / R 2009/12/14	8.90	Call	Currency Future	2,813.0000	2,978.0000	5.866	0	0	0
02/06/2009	€ / R 2009/12/14	10.05	Call	Currency Future	1,726.0000	1,872.0000	8.459	0	0	0
02/06/2009	€ / R 2009/12/14	11.70	Put	Currency Future	720.0000	623.0000	(13.472)	0	0	0
02/06/2009	€ / R 2009/12/14	8.80	Call	Currency Future	2,911.0000	3,075.0000	5.634	0	0	0
02/06/2009	€ / R 2009/12/14	9.65	Put	Currency Future	45.0000	43.0000	(4.444)	0	0	0
02/06/2009	€ / R 2009/12/14	13.10	Call	Currency Future	352.0000	381.0000	8.239	0	0	0
02/06/2009	€ / R 2009/12/14	7.90	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
02/06/2009	€ / R 2009/12/14	8.10	Call	Currency Future	3,598.0000	3,763.0000	4.586	0	0	0
02/06/2009	€ / R 2009/12/14	9.05	Put	Currency Future	30.0000	29.0000	(3.333)	0	0	0
02/06/2009	€ / R 2009/12/14	13.35	Call	Currency Future	314.0000	339.0000	7.962	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	€ / R 2009/12/14	12.35	Put	Currency Future	1,170.0000	1,048.0000	(10.427)	0	0	0
02/06/2009	€ / R 2009/12/14	15.85	Call	Currency Future	91.0000	103.0000	13.187	0	0	0
02/06/2009	€ / R 2009/12/14	7.70	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
02/06/2009	€ / R 2009/12/14	12.95	Call	Currency Future	378.0000	410.0000	8.466	0	0	0
02/06/2009	€ / R 2009/12/14	16.00	Put	Currency Future	4,397.0000	4,242.0000	(3.525)	0	0	0
02/06/2009	€ / R 2009/12/14	8.10	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
02/06/2009	€ / R 2009/12/14	9.05	Call	Currency Future	2,666.0000	2,830.0000	6.152	0	0	0
02/06/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,151.0000	2,009.0000	(6.602)	0	0	0
02/06/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,442.0000	1,311.0000	(9.085)	0	0	0
02/06/2009	€ / R 2009/12/14	12.65	Call	Currency Future	437.0000	474.0000	8.467	0	0	0
02/06/2009	€ / R 2009/12/14	8.80	Put	Currency Future	26.0000	24.0000	(7.692)	0	0	0
02/06/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,602.0000	1,469.0000	(8.302)	0	0	0
02/06/2009	€ / R 2009/12/14	10.90	Call	Currency Future	1,098.0000	1,204.0000	9.654	0	0	0
02/06/2009	€ / R 2009/12/14	10.10	Call	Currency Future	1,684.0000	1,829.0000	8.610	0	0	0
02/06/2009	€ / R 2009/12/14	8.05	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
02/06/2009	€ / R 2009/12/14	13.55	Call	Currency Future	287.0000	310.0000	8.014	0	0	0
02/06/2009	€ / R 2009/12/14	11.70	Call	Currency Future	705.0000	774.0000	9.787	0	0	0
02/06/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,935.0000	1,796.0000	(7.183)	0	0	0
02/06/2009	€ / R 2009/12/14	8.70	Call	Currency Future	3,010.0000	3,173.0000	5.415	0	0	0
02/06/2009	€ / R 2009/12/14	9.65	Call	Currency Future	2,081.0000	2,244.0000	7.833	0	0	0
02/06/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,195.0000	2,052.0000	(6.515)	0	0	0
02/06/2009	€ / R 2009/12/14	10.00	Call	Currency Future	1,768.0000	1,916.0000	8.371	0	0	0
02/06/2009	€ / R 2009/12/14	10.10	Put	Currency Future	98.0000	77.0000	(21.429)	0	0	0
02/06/2009	€ / R 2009/12/14	8.05	Call	Currency Future	3,648.0000	3,812.0000	4.496	0	0	0
02/06/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,978.0000	1,838.0000	(7.078)	0	0	0
02/06/2009	€ / R 2009/12/14	12.70	Call	Currency Future	427.0000	462.0000	8.197	0	0	0
02/06/2009	€ / R 2009/12/14	12.35	Call	Currency Future	505.0000	550.0000	8.911	0	0	0
02/06/2009	€ / R 2009/12/14	9.70	Call	Currency Future	2,032.0000	2,196.0000	8.071	0	0	0
02/06/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,766.0000	1,630.0000	(7.701)	0	0	0
02/06/2009	€ / R 2009/12/14	9.00	Put	Currency Future	29.0000	28.0000	(3.448)	0	0	0
02/06/2009	€ / R 2009/12/14	10.05	Put	Currency Future	90.0000	71.0000	(21.111)	0	0	0
02/06/2009	€ / R 2009/12/14	14.60	Put	Currency Future	3,088.0000	2,938.0000	(4.858)	0	0	0
02/06/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,021.0000	1,880.0000	(6.977)	0	0	0
02/06/2009	€ / R 2009/12/14	15.70	Call	Currency Future	100.0000	110.0000	10.000	0	0	0
02/06/2009	€ / R 2009/12/14	13.60	Call	Currency Future	281.0000	303.0000	7.829	0	0	0
02/06/2009	€ / R 2009/12/14	10.00	Put	Currency Future	83.0000	65.0000	(21.687)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	€ / R 2009/12/14	16.10	Call	Currency Future	77.0000	87.0000	12.987	0	0	0
02/06/2009	€ / R 2009/12/14	15.05	Call	Currency Future	139.0000	152.0000	9.353	0	0	0
02/06/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,402.0000	1,272.0000	(9.272)	0	0	0
02/06/2009	€ / R 2009/12/14	14.70	Put	Currency Future	3,180.0000	3,029.0000	(4.748)	0	0	0
02/06/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,590.0000	2,445.0000	(5.598)	0	0	0
02/06/2009	€ / R 2009/12/14	9.00	Call	Currency Future	2,715.0000	2,879.0000	6.041	0	0	0
02/06/2009	€ / R 2009/12/14	16.10	Put	Currency Future	4,492.0000	4,336.0000	(3.473)	0	0	0
02/06/2009	€ / R 2009/12/14	12.85	Call	Currency Future	397.0000	431.0000	8.564	0	0	0
02/06/2009	€ / R 2009/12/14	8.70	Put	Currency Future	24.0000	22.0000	(8.333)	0	0	0
02/06/2009	€ / R 2009/12/14	7.65	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
02/06/2009	€ / R 2009/12/14	13.30	Call	Currency Future	321.0000	347.0000	8.100	0	0	0
02/06/2009	€ / R 2009/12/14	8.00	Call	Currency Future	3,697.0000	3,861.0000	4.436	0	0	0
02/06/2009	€ / R 2009/12/14	13.65	Call	Currency Future	274.0000	297.0000	8.394	0	0	0
02/06/2009	€ / R 2009/12/14	12.50	Put	Currency Future	1,284.0000	1,158.0000	(9.813)	0	0	0
02/06/2009	€ / R 2009/12/14	10.85	Put	Currency Future	293.0000	236.0000	(19.454)	0	0	0
02/06/2009	€ / R 2009/12/14	14.70	Call	Currency Future	166.0000	180.0000	8.434	0	0	0
02/06/2009	€ / R 2009/12/14	8.65	Call	Currency Future	3,059.0000	3,222.0000	5.329	0	0	0
02/06/2009	€ / R 2009/12/14	13.85	Call	Currency Future	249.0000	272.0000	9.237	0	0	0
02/06/2009	€ / R 2009/12/14	12.60	Call	Currency Future	448.0000	485.0000	8.259	0	0	0
02/06/2009	€ / R 2009/12/14	10.70	Call	Currency Future	1,224.0000	1,346.0000	9.967	0	0	0
02/06/2009	€ / R 2009/12/14	8.65	Put	Currency Future	23.0000	21.0000	(8.696)	0	0	0
02/06/2009	€ / R 2009/12/14	13.90	Call	Currency Future	243.0000	265.0000	9.053	0	0	0
02/06/2009	€ / R 2009/12/14	8.00	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
02/06/2009	€ / R 2009/12/14	9.85	Call	Currency Future	1,898.0000	2,050.0000	8.008	0	0	0
02/06/2009	€ / R 2009/12/14	9.70	Put	Currency Future	47.0000	44.0000	(6.383)	0	0	0
02/06/2009	€ / R 2009/12/14	14.10	Put	Currency Future	2,635.0000	2,489.0000	(5.541)	0	0	0
02/06/2009	€ / R 2009/12/14	11.00	Call	Currency Future	1,039.0000	1,141.0000	9.817	0	0	0
02/06/2009	€ / R 2009/12/14	13.35	Call	Currency Future	314.0000	339.0000	7.962	0	0	0
02/06/2009	€ / R 2009/12/14	12.80	Call	Currency Future	407.0000	441.0000	8.354	0	0	0
02/06/2009	€ / R 2009/12/14	9.85	Put	Currency Future	63.0000	49.0000	(22.222)	0	0	0
02/06/2009	€ / R 2009/12/14	10.70	Put	Currency Future	238.0000	194.0000	(18.487)	0	0	0
02/06/2009	€ / R 2009/12/14	14.10	Call	Currency Future	220.0000	240.0000	9.091	0	0	0
02/06/2009	€ / R 2009/12/14	11.00	Put	Currency Future	354.0000	290.0000	(18.079)	0	0	0
02/06/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,978.0000	1,838.0000	(7.078)	0	0	0
02/06/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,602.0000	1,469.0000	(8.302)	0	0	0
02/06/2009	€ / R 2009/12/14	10.85	Call	Currency Future	1,128.0000	1,237.0000	9.663	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	€ / R 2009/12/14	9.80	Call	Currency Future	1,943.0000	2,099.0000	8.029	0	0	0
02/06/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,457.0000	2,314.0000	(5.820)	0	0	0
02/06/2009	€ / R 2009/12/14	15.00	Call	Currency Future	142.0000	156.0000	9.859	0	0	0
02/06/2009	€ / R 2009/12/14	11.10	Call	Currency Future	984.0000	1,080.0000	9.756	0	0	0
02/06/2009	€ / R 2009/12/14	13.70	Put	Currency Future	2,283.0000	2,139.0000	(6.307)	0	0	0
02/06/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,521.0000	1,390.0000	(8.613)	0	0	0
02/06/2009	€ / R 2009/12/14	8.85	Put	Currency Future	27.0000	25.0000	(7.407)	0	0	0
02/06/2009	€ / R 2009/12/14	10.80	Call	Currency Future	1,159.0000	1,273.0000	9.836	0	0	0
02/06/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,935.0000	1,796.0000	(7.183)	0	0	0
02/06/2009	€ / R 2009/12/14	10.90	Put	Currency Future	312.0000	253.0000	(18.910)	0	0	0
02/06/2009	€ / R 2009/12/14	13.70	Call	Currency Future	269.0000	290.0000	7.807	0	0	0
02/06/2009	€ / R 2009/12/14	13.75	Call	Currency Future	262.0000	284.0000	8.397	0	0	0
02/06/2009	€ / R 2009/12/14	13.00	Call	Currency Future	369.0000	400.0000	8.401	0	0	0
02/06/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,362.0000	1,234.0000	(9.398)	0	0	0
02/06/2009	€ / R 2009/12/14	13.40	Call	Currency Future	307.0000	332.0000	8.143	0	0	0
02/06/2009	€ / R 2009/12/14	14.90	Call	Currency Future	150.0000	164.0000	9.333	0	0	0
02/06/2009	€ / R 2009/12/14	14.25	Put	Currency Future	2,769.0000	2,622.0000	(5.309)	0	0	0
02/06/2009	€ / R 2009/12/14	8.85	Call	Currency Future	2,862.0000	3,027.0000	5.765	0	0	0
02/06/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,370.0000	2,226.0000	(6.076)	0	0	0
02/06/2009	€ / R 2009/12/14	14.90	Put	Currency Future	3,364.0000	3,213.0000	(4.489)	0	0	0
02/06/2009	€ / R 2009/12/14	14.25	Call	Currency Future	205.0000	223.0000	8.780	0	0	0
02/06/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,561.0000	1,429.0000	(8.456)	0	0	0
02/06/2009	€ / R 2009/12/14	7.85	Call	Currency Future	3,845.0000	4,010.0000	4.291	0	0	0
02/06/2009	€ / R 2009/12/14	13.80	Call	Currency Future	255.0000	278.0000	9.020	0	0	0
02/06/2009	€ / R 2009/12/14	15.90	Call	Currency Future	88.0000	99.0000	12.500	0	0	0
02/06/2009	€ / R 2009/12/14	14.15	Put	Currency Future	2,679.0000	2,533.0000	(5.450)	0	0	0
02/06/2009	€ / R 2009/12/14	13.65	Call	Currency Future	274.0000	297.0000	8.394	0	0	0
02/06/2009	€ / R 2009/12/14	15.90	Put	Currency Future	4,303.0000	4,148.0000	(3.602)	0	0	0
02/06/2009	€ / R 2009/12/14	13.95	Call	Currency Future	237.0000	259.0000	9.283	0	0	0
02/06/2009	€ / R 2009/12/14	13.00	Put	Currency Future	1,683.0000	1,549.0000	(7.962)	0	0	0
02/06/2009	€ / R 2009/12/14	13.05	Call	Currency Future	360.0000	391.0000	8.611	0	0	0
02/06/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,808.0000	1,671.0000	(7.577)	0	0	0
02/06/2009	€ / R 2009/12/14	9.90	Put	Currency Future	69.0000	54.0000	(21.739)	0	0	0
02/06/2009	€ / R 2009/12/14	13.75	Put	Currency Future	2,326.0000	2,182.0000	(6.191)	0	0	0
02/06/2009	€ / R 2009/12/14	13.40	Call	Currency Future	307.0000	332.0000	8.143	0	0	0
02/06/2009	€ / R 2009/12/14	12.90	Call	Currency Future	387.0000	420.0000	8.527	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	€ / R 2009/12/14	11.05	Put	Currency Future	375.0000	309.0000	(17.600)	0	0	0
02/06/2009	€ / R 2009/12/14	13.15	Call	Currency Future	344.0000	373.0000	8.430	0	0	0
02/06/2009	€ / R 2009/12/14	15.00	Put	Currency Future	3,457.0000	3,305.0000	(4.397)	0	0	0
02/06/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,195.0000	2,052.0000	(6.515)	0	0	0
02/06/2009	€ / R 2009/12/14	13.95	Put	Currency Future	2,502.0000	2,357.0000	(5.795)	0	0	0
02/06/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,725.0000	1,589.0000	(7.884)	0	0	0
02/06/2009	€ / R 2009/12/14	7.85	Put	Currency Future	10.0000	8.0000	(20.000)	0	0	0
02/06/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,725.0000	1,589.0000	(7.884)	0	0	0
02/06/2009	€ / R 2009/12/14	16.00	Call	Currency Future	83.0000	93.0000	12.048	0	0	0
02/06/2009	€ / R 2009/12/14	13.60	Call	Currency Future	281.0000	303.0000	7.829	0	0	0
02/06/2009	€ / R 2009/12/14	14.15	Call	Currency Future	215.0000	234.0000	8.837	0	0	0
02/06/2009	€ / R 2009/12/14	12.50	Call	Currency Future	470.0000	510.0000	8.511	0	0	0
02/06/2009	€ / R 2009/12/14	18.55	Put	Currency Future	6,879.0000	6,715.0000	(2.384)	0	0	0
02/06/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,239.0000	2,095.0000	(6.431)	0	0	0
02/06/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,239.0000	2,095.0000	(6.431)	0	0	0
02/06/2009	€ / R 2009/12/14	14.05	Call	Currency Future	226.0000	246.0000	8.850	0	0	0
02/06/2009	€ / R 2009/12/14	18.55	Call	Currency Future	14.0000	17.0000	21.429	0	0	0
02/06/2009	€ / R 2009/12/14	12.10	Call	Currency Future	573.0000	625.0000	9.075	0	0	0
02/06/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,590.0000	2,445.0000	(5.598)	0	0	0
02/06/2009	€ / R 2009/12/14	17.05	Put	Currency Future	5,405.0000	5,245.0000	(2.960)	0	0	0
02/06/2009	€ / R 2009/12/14	10.80	Put	Currency Future	274.0000	221.0000	(19.343)	0	0	0
02/06/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,808.0000	1,671.0000	(7.577)	0	0	0
02/06/2009	€ / R 2009/12/14	15.55	Put	Currency Future	3,972.0000	3,817.0000	(3.902)	0	0	0
02/06/2009	€ / R 2009/12/14	14.80	Call	Currency Future	157.0000	172.0000	9.554	0	0	0
02/06/2009	€ / R 2009/12/14	12.05	Put	Currency Future	952.0000	840.0000	(11.765)	0	0	0
02/06/2009	€ / R 2009/12/14	13.15	Call	Currency Future	344.0000	373.0000	8.430	0	0	0
02/06/2009	€ / R 2009/12/14	15.55	Call	Currency Future	108.0000	119.0000	10.185	0	0	0
02/06/2009	€ / R 2009/12/14	9.80	Put	Currency Future	57.0000	47.0000	(17.544)	0	0	0
02/06/2009	€ / R 2009/12/14	13.05	Call	Currency Future	360.0000	391.0000	8.611	0	0	0
02/06/2009	€ / R 2009/12/14	9.25	Call	Currency Future	2,470.0000	2,634.0000	6.640	0	0	0
02/06/2009	€ / R 2009/12/14	13.20	Put	Currency Future	1,850.0000	1,712.0000	(7.459)	0	0	0
02/06/2009	€ / R 2009/12/14	17.05	Call	Currency Future	41.0000	47.0000	14.634	0	0	0
02/06/2009	€ / R 2009/12/14	15.80	Call	Currency Future	94.0000	105.0000	11.702	0	0	0
02/06/2009	€ / R 2009/12/14	12.05	Call	Currency Future	588.0000	641.0000	9.014	0	0	0
02/06/2009	€ / R 2009/12/14	13.10	Call	Currency Future	352.0000	381.0000	8.239	0	0	0
02/06/2009	€ / R 2009/12/14	9.25	Put	Currency Future	35.0000	33.0000	(5.714)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	€ / R 2009/12/14	15.70	Put	Currency Future	4,115.0000	3,959.0000	(3.791)	0	0	0
02/06/2009	€ / R 2009/12/14	11.90	Call	Currency Future	635.0000	694.0000	9.291	0	0	0
02/06/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,766.0000	1,630.0000	(7.701)	0	0	0
02/06/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,059.0000	942.0000	(11.048)	0	0	0
02/06/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,414.0000	2,271.0000	(5.924)	0	0	0
02/06/2009	€ / R 2009/12/14	12.20	Call	Currency Future	545.0000	593.0000	8.807	0	0	0
02/06/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,481.0000	1,350.0000	(8.845)	0	0	0
02/06/2009	€ / R 2009/12/14	15.80	Put	Currency Future	4,208.0000	4,054.0000	(3.660)	0	0	0
02/06/2009	€ / R 2009/12/14	11.95	Put	Currency Future	883.0000	774.0000	(12.344)	0	0	0
02/06/2009	€ / R 2009/12/14	15.05	Put	Currency Future	3,503.0000	3,351.0000	(4.339)	0	0	0
02/06/2009	€ / R 2009/12/14	12.75	Call	Currency Future	417.0000	452.0000	8.393	0	0	0
02/06/2009	€ / R 2009/12/14	14.80	Put	Currency Future	3,272.0000	3,121.0000	(4.615)	0	0	0
02/06/2009	€ / R 2009/12/14	11.95	Call	Currency Future	619.0000	676.0000	9.208	0	0	0
02/06/2009	€ / R 2009/12/14	16.05	Call	Currency Future	80.0000	90.0000	12.500	0	0	0
02/06/2009	€ / R 2009/12/14	10.75	Call	Currency Future	1,191.0000	1,309.0000	9.908	0	0	0
02/06/2009	€ / R 2009/12/14	13.20	Call	Currency Future	336.0000	364.0000	8.333	0	0	0
02/06/2009	€ / R 2009/12/14	13.90	Call	Currency Future	243.0000	265.0000	9.053	0	0	0
02/06/2009	€ / R 2009/12/14	16.05	Put	Currency Future	4,444.0000	4,289.0000	(3.488)	0	0	0
02/06/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,457.0000	2,314.0000	(5.820)	0	0	0
02/06/2009	€ / R 2009/12/14	15.25	Call	Currency Future	125.0000	138.0000	10.400	0	0	0
02/06/2009	€ / R 2009/12/14	11.90	Put	Currency Future	849.0000	742.0000	(12.603)	0	0	0
02/06/2009	€ / R 2009/12/14	14.00	Call	Currency Future	231.0000	252.0000	9.091	0	0	0
02/06/2009	€ / R 2009/12/14	15.25	Put	Currency Future	3,690.0000	3,536.0000	(4.173)	0	0	0
02/06/2009	€ / R 2009/12/14	12.10	Put	Currency Future	987.0000	873.0000	(11.550)	0	0	0
02/06/2009	€ / R 2009/12/14	13.80	Call	Currency Future	255.0000	278.0000	9.020	0	0	0
02/06/2009	€ / R 2009/12/14	16.75	Call	Currency Future	50.0000	57.0000	14.000	0	0	0
02/06/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,370.0000	2,226.0000	(6.076)	0	0	0
02/06/2009	€ / R 2009/12/14	16.75	Put	Currency Future	5,115.0000	4,956.0000	(3.109)	0	0	0
02/06/2009	€ / R 2009/12/14	12.15	Put	Currency Future	1,023.0000	907.0000	(11.339)	0	0	0
02/06/2009	€ / R 2009/12/14	14.00	Put	Currency Future	2,546.0000	2,401.0000	(5.695)	0	0	0
02/06/2009	€ / R 2009/12/14	18.25	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
02/06/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,021.0000	1,880.0000	(6.977)	0	0	0
02/06/2009	€ / R 2009/12/14	18.25	Put	Currency Future	6,582.0000	6,419.0000	(2.476)	0	0	0
02/06/2009	€ / R 2009/12/14	15.10	Call	Currency Future	135.0000	148.0000	9.630	0	0	0
02/06/2009	€ / R 2009/12/14	14.05	Call	Currency Future	226.0000	246.0000	8.850	0	0	0
02/06/2009	€ / R 2009/12/14	16.60	Call	Currency Future	56.0000	63.0000	12.500	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	€ / R 2009/12/14	11.55	Call	Currency Future	766.0000	842.0000	9.922	0	0	0
02/06/2009	€ / R 2009/12/14	15.10	Put	Currency Future	3,550.0000	3,397.0000	(4.310)	0	0	0
02/06/2009	€ / R 2009/12/14	12.15	Call	Currency Future	558.0000	609.0000	9.140	0	0	0
02/06/2009	€ / R 2009/12/14	16.60	Put	Currency Future	4,970.0000	4,812.0000	(3.179)	0	0	0
02/06/2009	€ / R 2009/12/14	18.10	Call	Currency Future	20.0000	23.0000	15.000	0	0	0
02/06/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,402.0000	1,272.0000	(9.272)	0	0	0
02/06/2009	€ / R 2009/12/14	12.65	Call	Currency Future	437.0000	474.0000	8.467	0	0	0
02/06/2009	€ / R 2009/12/14	10.75	Put	Currency Future	256.0000	207.0000	(19.141)	0	0	0
02/06/2009	€ / R 2009/12/14	10.60	Put	Currency Future	209.0000	169.0000	(19.139)	0	0	0
02/06/2009	€ / R 2009/12/14	18.10	Put	Currency Future	6,434.0000	6,271.0000	(2.533)	0	0	0
02/06/2009	€ / R 2009/12/14	10.60	Call	Currency Future	1,294.0000	1,421.0000	9.815	0	0	0
02/06/2009	€ / R 2009/12/14	11.80	Call	Currency Future	669.0000	733.0000	9.567	0	0	0
02/06/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,207.0000	1,085.0000	(10.108)	0	0	0
02/06/2009	€ / R 2009/12/14	11.80	Put	Currency Future	784.0000	681.0000	(13.138)	0	0	0
02/06/2009	€ / R 2009/12/14	9.10	Call	Currency Future	2,617.0000	2,781.0000	6.267	0	0	0
02/06/2009	€ / R 2009/12/14	11.55	Put	Currency Future	631.0000	541.0000	(14.263)	0	0	0
02/06/2009	€ / R 2009/12/14	11.85	Call	Currency Future	652.0000	712.0000	9.202	0	0	0
02/06/2009	€ / R 2009/12/14	11.65	Call	Currency Future	725.0000	796.0000	9.793	0	0	0
02/06/2009	€ / R 2009/12/14	11.65	Put	Currency Future	690.0000	595.0000	(13.768)	0	0	0
02/06/2009	€ / R 2009/12/14	12.55	Call	Currency Future	459.0000	497.0000	8.279	0	0	0
02/06/2009	€ / R 2009/12/14	12.45	Call	Currency Future	481.0000	523.0000	8.732	0	0	0
02/06/2009	€ / R 2009/12/14	12.25	Put	Currency Future	1,095.0000	977.0000	(10.776)	0	0	0
02/06/2009	€ / R 2009/12/14	9.10	Put	Currency Future	31.0000	30.0000	(3.226)	0	0	0
02/06/2009	€ / R 2009/12/14	12.40	Call	Currency Future	493.0000	536.0000	8.722	0	0	0
02/06/2009	€ / R 2009/12/14	12.00	Put	Currency Future	917.0000	807.0000	(11.996)	0	0	0
02/06/2009	€ / R 2009/12/14	12.45	Put	Currency Future	1,246.0000	1,121.0000	(10.032)	0	0	0
02/06/2009	€ / R 2009/12/14	11.75	Call	Currency Future	687.0000	753.0000	9.607	0	0	0
02/06/2009	€ / R 2009/12/14	11.85	Put	Currency Future	816.0000	711.0000	(12.868)	0	0	0
02/06/2009	€ / R 2009/12/14	12.00	Call	Currency Future	603.0000	658.0000	9.121	0	0	0
02/06/2009	€ / R 2009/12/14	12.25	Call	Currency Future	531.0000	578.0000	8.851	0	0	0
02/06/2009	€ / R 2009/12/14	11.75	Put	Currency Future	751.0000	652.0000	(13.182)	0	0	0
02/06/2009	€ / R 2009/12/14	12.55	Put	Currency Future	1,323.0000	1,196.0000	(9.599)	0	0	0
02/06/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,207.0000	1,085.0000	(10.108)	0	0	0
02/06/2009	€ / R 2009/12/14	12.40	Call	Currency Future	493.0000	536.0000	8.722	0	0	0
02/06/2009	€ / R 2009/12/14	12.30	Put	Currency Future	1,132.0000	1,012.0000	(10.601)	0	0	0
02/06/2009	€ / R 2009/12/14	12.30	Call	Currency Future	518.0000	564.0000	8.880	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
02/06/2009	€ / R	2009/12/14	11.45	Put	Currency Future	575.0000	489.0000	(14.957)	0	0	0
02/06/2009	€ / R	2009/12/14	12.60	Call	Currency Future	448.0000	485.0000	8.259	0	0	0
02/06/2009	€ / R	2009/12/14	12.60	Put	Currency Future	1,362.0000	1,234.0000	(9.398)	0	0	0
02/06/2009	€ / R	2009/12/14	10.65	Put	Currency Future	223.0000	181.0000	(18.834)	0	0	0
02/06/2009	€ / R	2009/12/14	10.45	Put	Currency Future	170.0000	136.0000	(20.000)	0	0	0
02/06/2009	€ / R	2009/12/14	10.95	Call	Currency Future	1,068.0000	1,172.0000	9.738	0	0	0
02/06/2009	€ / R	2009/12/14	10.95	Put	Currency Future	333.0000	271.0000	(18.619)	0	0	0
02/06/2009	€ / R	2009/12/14	14.75	Put	Currency Future	3,226.0000	3,075.0000	(4.681)	0	0	0
02/06/2009	€ / R	2009/12/14	14.75	Call	Currency Future	162.0000	176.0000	8.642	0	0	0
02/06/2009	€ / R	2009/12/14	10.45	Call	Currency Future	1,405.0000	1,538.0000	9.466	0	0	0
02/06/2009	€ / R	2009/12/14	14.65	Put	Currency Future	3,134.0000	2,983.0000	(4.818)	0	0	0
02/06/2009	€ / R	2009/12/14	14.65	Call	Currency Future	170.0000	185.0000	8.824	0	0	0
02/06/2009	€ / R	2009/12/14	10.65	Call	Currency Future	1,259.0000	1,383.0000	9.849	0	0	0
02/06/2009	€ / R	2009/12/14	11.15	Call	Currency Future	957.0000	1,051.0000	9.822	0	0	0
02/06/2009	€ / R	2009/12/14	11.15	Put	Currency Future	421.0000	350.0000	(16.865)	0	0	0
02/06/2009	€ / R	2009/12/14	11.45	Call	Currency Future	810.0000	890.0000	9.877	0	0	0
02/06/2009	€ / R	2009/12/14	9.55	Call	Currency Future	2,178.0000	2,341.0000	7.484	0	0	0
02/06/2009	€ / R	2009/12/14	9.55	Put	Currency Future	42.0000	40.0000	(4.762)	0	0	0
02/06/2009	€ / R	2009/12/14	11.05	Call	Currency Future	1,011.0000	1,110.0000	9.792	0	0	0
02/06/2009	€ / R	2009/12/14	13.50	Put	Currency Future	2,108.0000	1,966.0000	(6.736)	0	0	0
02/06/2009	€ / R	2009/12/14	14.85	Put	Currency Future	3,318.0000	3,167.0000	(4.551)	0	0	0
02/06/2009	€ / R	2009/12/14	14.85	Call	Currency Future	153.0000	168.0000	9.804	0	0	0
02/06/2009	€ / R	2009/12/14	13.50	Call	Currency Future	293.0000	317.0000	8.191	0	0	0
02/06/2009	€ / R	2009/12/14	13.45	Call	Currency Future	300.0000	324.0000	8.000	0	0	0
02/06/2009	€ / R	2009/12/14	13.45	Put	Currency Future	2,064.0000	1,923.0000	(6.831)	0	0	0
02/06/2009	€ / R	2009/12/14	13.85	Put	Currency Future	2,414.0000	2,271.0000	(5.924)	0	0	0
02/06/2009	€ / R	2009/12/14	13.85	Call	Currency Future	249.0000	272.0000	9.237	0	0	0
02/06/2009	€ / R	2009/12/14	13.55	Put	Currency Future	2,151.0000	2,009.0000	(6.602)	0	0	0
02/06/2009	€ / R	2009/12/14	13.55	Call	Currency Future	287.0000	310.0000	8.014	0	0	0
02/06/2009	€ / R	2009/12/14	13.25	Put	Currency Future	1,893.0000	1,754.0000	(7.343)	0	0	0
02/06/2009	€ / R	2009/12/14	13.25	Call	Currency Future	328.0000	355.0000	8.232	0	0	0
02/06/2009	€ / R	2010/03/15			Currency Future	11.8614	12.0282	1.406	0.0000	0.0000	33
02/06/2009	€ / R	2010/03/15	9.90	Put	Currency Future	113.0000	95.0000	(15.929)	0	0	0
02/06/2009	€ / R	2010/03/15	13.85	Call	Currency Future	0.0000	441.0000	100.000	0	0	0
02/06/2009	€ / R	2010/03/15	15.90	Put	Currency Future	4,237.0000	4,086.0000	(3.564)	0	0	0

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02/06/2009	€ / R 2010/03/15	9.05	Put	Currency Future	46.0000	40.0000	(13.043)	0	0	0
02/06/2009	€ / R 2010/03/15	10.10	Put	Currency Future	150.0000	121.0000	(19.333)	0	0	0
02/06/2009	€ / R 2010/03/15	10.90	Call	Currency Future	1,337.0000	1,447.0000	8.227	0	0	0
02/06/2009	€ / R 2010/03/15	13.85	Put	Currency Future	0.0000	2,263.0000	100.000	0	0	0
02/06/2009	€ / R 2010/03/15	13.90	Call	Currency Future	408.0000	434.0000	6.373	0	0	0
02/06/2009	€ / R 2010/03/15	11.05	Call	Currency Future	1,252.0000	1,351.0000	7.907	0	0	0
02/06/2009	€ / R 2010/03/15	15.25	Put	Currency Future	3,639.0000	3,490.0000	(4.095)	0	0	0
02/06/2009	€ / R 2010/03/15	11.10	Put	Currency Future	463.0000	394.0000	(14.903)	0	0	0
02/06/2009	€ / R 2010/03/15	9.90	Call	Currency Future	2,075.0000	2,224.0000	7.181	0	0	0
02/06/2009	€ / R 2010/03/15	15.85	Call	Currency Future	0.0000	217.0000	100.000	0	0	0
02/06/2009	€ / R 2010/03/15	14.90	Call	Currency Future	284.0000	304.0000	7.042	0	0	0
02/06/2009	€ / R 2010/03/15	16.25	Call	Currency Future	167.0000	183.0000	9.581	0	0	0
02/06/2009	€ / R 2010/03/15	10.10	Call	Currency Future	1,911.0000	2,049.0000	7.221	0	0	0
02/06/2009	€ / R 2010/03/15	7.90	Put	Currency Future	20.0000	18.0000	(10.000)	0	0	0
02/06/2009	€ / R 2010/03/15	14.85	Put	Currency Future	0.0000	3,131.0000	100.000	0	0	0
02/06/2009	€ / R 2010/03/15	14.90	Put	Currency Future	3,323.0000	3,175.0000	(4.454)	0	0	0
02/06/2009	€ / R 2010/03/15	11.05	Put	Currency Future	440.0000	373.0000	(15.227)	0	0	0
02/06/2009	€ / R 2010/03/15	8.25	Call	Currency Future	3,637.0000	3,802.0000	4.537	0	0	0
02/06/2009	€ / R 2010/03/15	8.90	Call	Currency Future	3,000.0000	3,164.0000	5.467	0	0	0
02/06/2009	€ / R 2010/03/15	12.85	Put	Currency Future	0.0000	1,454.0000	100.000	0	0	0
02/06/2009	€ / R 2010/03/15	13.90	Put	Currency Future	2,446.0000	2,306.0000	(5.724)	0	0	0
02/06/2009	€ / R 2010/03/15	10.05	Put	Currency Future	140.0000	113.0000	(19.286)	0	0	0
02/06/2009	€ / R 2010/03/15	7.90	Call	Currency Future	3,982.0000	4,146.0000	4.119	0	0	0
02/06/2009	€ / R 2010/03/15	14.85	Call	Currency Future	0.0000	309.0000	100.000	0	0	0
02/06/2009	€ / R 2010/03/15	15.90	Call	Currency Future	198.0000	214.0000	8.081	0	0	0
02/06/2009	€ / R 2010/03/15	11.80	Put	Currency Future	841.0000	745.0000	(11.415)	0	0	0
02/06/2009	€ / R 2010/03/15	8.90	Put	Currency Future	38.0000	36.0000	(5.263)	0	0	0
02/06/2009	€ / R 2010/03/15	12.85	Call	Currency Future	0.0000	632.0000	100.000	0	0	0
02/06/2009	€ / R 2010/03/15	15.80	Call	Currency Future	207.0000	221.0000	6.763	0	0	0
02/06/2009	€ / R 2010/03/15	8.05	Call	Currency Future	3,834.0000	4,000.0000	4.330	0	0	0
02/06/2009	€ / R 2010/03/15	8.15	Call	Currency Future	3,735.0000	3,901.0000	4.444	0	0	0
02/06/2009	€ / R 2010/03/15	7.85	Call	Currency Future	0.0000	4,194.0000	100.000	0	0	0
02/06/2009	€ / R 2010/03/15	7.80	Call	Currency Future	4,079.0000	4,243.0000	4.021	0	0	0
02/06/2009	€ / R 2010/03/15	13.05	Call	Currency Future	548.0000	586.0000	6.934	0	0	0
02/06/2009	€ / R 2010/03/15	10.85	Call	Currency Future	0.0000	1,481.0000	100.000	0	0	0
02/06/2009	€ / R 2010/03/15	13.80	Put	Currency Future	2,361.0000	2,221.0000	(5.930)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	€ / R 2010/03/15	9.05	Call	Currency Future	2,857.0000	3,019.0000	5.670	0	0	0
02/06/2009	€ / R 2010/03/15	9.25	Call	Currency Future	2,668.0000	2,828.0000	5.997	0	0	0
02/06/2009	€ / R 2010/03/15	7.85	Put	Currency Future	0.0000	16.0000	100.000	0	0	0
02/06/2009	€ / R 2010/03/15	14.80	Call	Currency Future	294.0000	314.0000	6.803	0	0	0
02/06/2009	€ / R 2010/03/15	8.05	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
02/06/2009	€ / R 2010/03/15	11.15	Put	Currency Future	486.0000	415.0000	(14.609)	0	0	0
02/06/2009	€ / R 2010/03/15	8.85	Call	Currency Future	0.0000	3,213.0000	100.000	0	0	0
02/06/2009	€ / R 2010/03/15	10.05	Call	Currency Future	1,951.0000	2,091.0000	7.176	0	0	0
02/06/2009	€ / R 2010/03/15	16.10	Put	Currency Future	4,419.0000	4,269.0000	(3.394)	0	0	0
02/06/2009	€ / R 2010/03/15	11.15	Call	Currency Future	1,198.0000	1,293.0000	7.930	0	0	0
02/06/2009	€ / R 2010/03/15	8.85	Put	Currency Future	0.0000	35.0000	100.000	0	0	0
02/06/2009	€ / R 2010/03/15	13.05	Put	Currency Future	1,737.0000	1,607.0000	(7.484)	0	0	0
02/06/2009	€ / R 2010/03/15	9.25	Put	Currency Future	57.0000	50.0000	(12.281)	0	0	0
02/06/2009	€ / R 2010/03/15	16.10	Call	Currency Future	180.0000	197.0000	9.444	0	0	0
02/06/2009	€ / R 2010/03/15	10.15	Put	Currency Future	160.0000	130.0000	(18.750)	0	0	0
02/06/2009	€ / R 2010/03/15	9.85	Call	Currency Future	0.0000	2,269.0000	100.000	0	0	0
02/06/2009	€ / R 2010/03/15	15.80	Put	Currency Future	4,145.0000	3,993.0000	(3.667)	0	0	0
02/06/2009	€ / R 2010/03/15	10.25	Call	Currency Future	1,793.0000	1,927.0000	7.474	0	0	0
02/06/2009	€ / R 2010/03/15	13.10	Call	Currency Future	538.0000	575.0000	6.877	0	0	0
02/06/2009	€ / R 2010/03/15	10.15	Call	Currency Future	1,871.0000	2,008.0000	7.322	0	0	0
02/06/2009	€ / R 2010/03/15	9.85	Put	Currency Future	0.0000	91.0000	100.000	0	0	0
02/06/2009	€ / R 2010/03/15	13.80	Call	Currency Future	422.0000	449.0000	6.398	0	0	0
02/06/2009	€ / R 2010/03/15	14.05	Put	Currency Future	2,574.0000	2,434.0000	(5.439)	0	0	0
02/06/2009	€ / R 2010/03/15	10.25	Put	Currency Future	182.0000	149.0000	(18.132)	0	0	0
02/06/2009	€ / R 2010/03/15	13.10	Put	Currency Future	1,777.0000	1,647.0000	(7.316)	0	0	0
02/06/2009	€ / R 2010/03/15	9.15	Put	Currency Future	51.0000	45.0000	(11.765)	0	0	0
02/06/2009	€ / R 2010/03/15	10.85	Put	Currency Future	0.0000	303.0000	100.000	0	0	0
02/06/2009	€ / R 2010/03/15	12.80	Put	Currency Future	1,541.0000	1,416.0000	(8.112)	0	0	0
02/06/2009	€ / R 2010/03/15	14.25	Put	Currency Future	2,746.0000	2,605.0000	(5.135)	0	0	0
02/06/2009	€ / R 2010/03/15	11.10	Call	Currency Future	1,224.0000	1,322.0000	8.007	0	0	0
02/06/2009	€ / R 2010/03/15	13.15	Call	Currency Future	529.0000	564.0000	6.616	0	0	0
02/06/2009	€ / R 2010/03/15	15.85	Put	Currency Future	0.0000	4,039.0000	100.000	0	0	0
02/06/2009	€ / R 2010/03/15	12.80	Call	Currency Future	602.0000	645.0000	7.143	0	0	0
02/06/2009	€ / R 2010/03/15	15.25	Call	Currency Future	250.0000	268.0000	7.200	0	0	0
02/06/2009	€ / R 2010/03/15	14.10	Call	Currency Future	378.0000	405.0000	7.143	0	0	0
02/06/2009	€ / R 2010/03/15	11.90	Call	Currency Future	865.0000	932.0000	7.746	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	€ / R 2010/03/15	8.15	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
02/06/2009	€ / R 2010/03/15	10.80	Put	Currency Future	338.0000	287.0000	(15.089)	0	0	0
02/06/2009	€ / R 2010/03/15	15.10	Call	Currency Future	264.0000	283.0000	7.197	0	0	0
02/06/2009	€ / R 2010/03/15	9.15	Call	Currency Future	2,762.0000	2,923.0000	5.829	0	0	0
02/06/2009	€ / R 2010/03/15	7.80	Put	Currency Future	18.0000	15.0000	(16.667)	0	0	0
02/06/2009	€ / R 2010/03/15	16.25	Put	Currency Future	4,556.0000	4,405.0000	(3.314)	0	0	0
02/06/2009	€ / R 2010/03/15	15.10	Put	Currency Future	3,503.0000	3,355.0000	(4.225)	0	0	0
02/06/2009	€ / R 2010/03/15	11.90	Put	Currency Future	904.0000	804.0000	(11.062)	0	0	0
02/06/2009	€ / R 2010/03/15	13.15	Put	Currency Future	1,817.0000	1,686.0000	(7.210)	0	0	0
02/06/2009	€ / R 2010/03/15	8.80	Call	Currency Future	3,097.0000	3,262.0000	5.328	0	0	0
02/06/2009	€ / R 2010/03/15	14.05	Call	Currency Future	385.0000	412.0000	7.013	0	0	0
02/06/2009	€ / R 2010/03/15	14.25	Call	Currency Future	358.0000	383.0000	6.983	0	0	0
02/06/2009	€ / R 2010/03/15	14.10	Put	Currency Future	2,617.0000	2,477.0000	(5.350)	0	0	0
02/06/2009	€ / R 2010/03/15	11.80	Call	Currency Future	903.0000	973.0000	7.752	0	0	0
02/06/2009	€ / R 2010/03/15	14.15	Call	Currency Future	371.0000	397.0000	7.008	0	0	0
02/06/2009	€ / R 2010/03/15	14.80	Put	Currency Future	3,233.0000	3,086.0000	(4.547)	0	0	0
02/06/2009	€ / R 2010/03/15	12.10	Call	Currency Future	796.0000	856.0000	7.538	0	0	0
02/06/2009	€ / R 2010/03/15	13.25	Call	Currency Future	510.0000	544.0000	6.667	0	0	0
02/06/2009	€ / R 2010/03/15	9.10	Put	Currency Future	48.0000	43.0000	(10.417)	0	0	0
02/06/2009	€ / R 2010/03/15	14.15	Put	Currency Future	2,660.0000	2,519.0000	(5.301)	0	0	0
02/06/2009	€ / R 2010/03/15	8.80	Put	Currency Future	35.0000	34.0000	(2.857)	0	0	0
02/06/2009	€ / R 2010/03/15	12.10	Put	Currency Future	1,034.0000	928.0000	(10.251)	0	0	0
02/06/2009	€ / R 2010/03/15	13.25	Put	Currency Future	1,899.0000	1,766.0000	(7.004)	0	0	0
02/06/2009	€ / R 2010/03/15	16.20	Call	Currency Future	172.0000	188.0000	9.302	0	0	0
02/06/2009	€ / R 2010/03/15	9.80	Put	Currency Future	100.0000	87.0000	(13.000)	0	0	0
02/06/2009	€ / R 2010/03/15	15.05	Call	Currency Future	269.0000	288.0000	7.063	0	0	0
02/06/2009	€ / R 2010/03/15	11.25	Call	Currency Future	1,146.0000	1,238.0000	8.028	0	0	0
02/06/2009	€ / R 2010/03/15	8.10	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
02/06/2009	€ / R 2010/03/15	10.80	Call	Currency Future	1,399.0000	1,515.0000	8.292	0	0	0
02/06/2009	€ / R 2010/03/15	16.05	Call	Currency Future	185.0000	202.0000	9.189	0	0	0
02/06/2009	€ / R 2010/03/15	11.25	Put	Currency Future	535.0000	460.0000	(14.019)	0	0	0
02/06/2009	€ / R 2010/03/15	11.20	Put	Currency Future	510.0000	437.0000	(14.314)	0	0	0
02/06/2009	€ / R 2010/03/15	9.80	Call	Currency Future	2,162.0000	2,315.0000	7.077	0	0	0
02/06/2009	€ / R 2010/03/15	16.05	Put	Currency Future	4,373.0000	4,224.0000	(3.407)	0	0	0
02/06/2009	€ / R 2010/03/15	8.25	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
02/06/2009	€ / R 2010/03/15	13.20	Call	Currency Future	519.0000	554.0000	6.744	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	€ / R	2010/03/15	12.90	Put	Currency Future	1,619.0000	1,492.0000	(7.844)	0	0	0
02/06/2009	€ / R	2010/03/15	12.25	Call	Currency Future	748.0000	804.0000	7.487	0	0	0
02/06/2009	€ / R	2010/03/15	13.20	Put	Currency Future	1,858.0000	1,726.0000	(7.104)	0	0	0
02/06/2009	€ / R	2010/03/15	10.90	Put	Currency Future	376.0000	319.0000	(15.160)	0	0	0
02/06/2009	€ / R	2010/03/15	15.05	Put	Currency Future	3,457.0000	3,310.0000	(4.252)	0	0	0
02/06/2009	€ / R	2010/03/15	12.25	Put	Currency Future	1,137.0000	1,026.0000	(9.763)	0	0	0
02/06/2009	€ / R	2010/03/15	14.20	Call	Currency Future	364.0000	390.0000	7.143	0	0	0
02/06/2009	€ / R	2010/03/15	16.15	Call	Currency Future	176.0000	192.0000	9.091	0	0	0
02/06/2009	€ / R	2010/03/15	14.20	Put	Currency Future	2,703.0000	2,562.0000	(5.216)	0	0	0
02/06/2009	€ / R	2010/03/15	16.15	Put	Currency Future	4,464.0000	4,314.0000	(3.360)	0	0	0
02/06/2009	€ / R	2010/03/15	11.20	Call	Currency Future	1,172.0000	1,265.0000	7.935	0	0	0
02/06/2009	€ / R	2010/03/15	15.15	Call	Currency Future	259.0000	278.0000	7.336	0	0	0
02/06/2009	€ / R	2010/03/15	11.85	Call	Currency Future	0.0000	952.0000	100.000	0	0	0
02/06/2009	€ / R	2010/03/15	16.20	Put	Currency Future	4,510.0000	4,359.0000	(3.348)	0	0	0
02/06/2009	€ / R	2010/03/15	15.15	Put	Currency Future	3,548.0000	3,400.0000	(4.171)	0	0	0
02/06/2009	€ / R	2010/03/15	11.85	Put	Currency Future	0.0000	774.0000	100.000	0	0	0
02/06/2009	€ / R	2010/03/15	15.20	Call	Currency Future	255.0000	273.0000	7.059	0	0	0
02/06/2009	€ / R	2010/03/15	12.90	Call	Currency Future	580.0000	620.0000	6.897	0	0	0
02/06/2009	€ / R	2010/03/15	9.10	Call	Currency Future	2,809.0000	2,971.0000	5.767	0	0	0
02/06/2009	€ / R	2010/03/15	10.20	Put	Currency Future	170.0000	139.0000	(18.235)	0	0	0
02/06/2009	€ / R	2010/03/15	9.20	Put	Currency Future	54.0000	47.0000	(12.963)	0	0	0
02/06/2009	€ / R	2010/03/15	8.10	Call	Currency Future	3,784.0000	3,950.0000	4.387	0	0	0
02/06/2009	€ / R	2010/03/15	8.20	Call	Currency Future	3,686.0000	3,852.0000	4.504	0	0	0
02/06/2009	€ / R	2010/03/15	10.20	Call	Currency Future	1,832.0000	1,967.0000	7.369	0	0	0
02/06/2009	€ / R	2010/03/15	9.20	Call	Currency Future	2,715.0000	2,876.0000	5.930	0	0	0
02/06/2009	€ / R	2010/03/15	8.20	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
02/06/2009	€ / R	2010/03/15	15.20	Put	Currency Future	3,593.0000	3,445.0000	(4.119)	0	0	0
02/06/2009	€ / R	2010/03/15	12.15	Call	Currency Future	780.0000	838.0000	7.436	0	0	0
02/06/2009	€ / R	2010/03/15	12.15	Put	Currency Future	1,068.0000	960.0000	(10.112)	0	0	0
02/06/2009	€ / R	2010/03/15	12.05	Put	Currency Future	1,001.0000	896.0000	(10.490)	0	0	0
02/06/2009	€ / R	2010/03/15	12.05	Call	Currency Future	813.0000	874.0000	7.503	0	0	0
02/06/2009	€ / R	2010/03/15	12.20	Put	Currency Future	1,102.0000	993.0000	(9.891)	0	0	0
02/06/2009	€ / R	2010/03/15	12.20	Call	Currency Future	764.0000	821.0000	7.461	0	0	0
02/06/2009	AL13	2009/08/06			Index Future	246.0230	246.1910	0.068	0.0000	0.0000	7

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	ALBI	2009/08/06			Index Future	292.1010	291.7760	(0.111)	293.6800	291.7100	550
02/06/2009	ALBI	2009/11/05			Index Future	297.1820	296.8520	(0.111)	0.0000	0.0000	0
02/06/2009	CRD1	2009/08/06			Index Future	125.0530	125.0120	(0.033)	0.0000	0.0000	2
02/06/2009	CRD1	2009/11/05			Index Future	127.2530	127.2120	(0.032)	0.0000	0.0000	0
02/06/2009	GOVI	2009/08/06			jGovi	293.9255	293.6035	(0.110)	293.6200	293.6200	367
02/06/2009	GOVI	2009/11/05			jGovi	299.0385	298.7120	(0.109)	0.0000	0.0000	0
02/06/2009	ILBI	2009/08/06			Index Future	355.4150	355.4150	-	0.0000	0.0000	2
02/06/2009	ILBI	2009/11/05			Index Future	362.2990	362.2990	-	0.0000	0.0000	0
02/06/2009	J153	2010/08/31			jSwap	7.6060	7.6450	0.513	0.0000	0.0000	0
02/06/2009	J157	2015/09/15			jSwap	8.6950	8.7640	0.794	0.0000	0.0000	0
02/06/2009	J186	2026/12/21			jSwap	8.3420	8.3850	0.515	0.0000	0.0000	0
02/06/2009	J201	2014/12/22			jSwap	8.7440	8.8110	0.766	0.0000	0.0000	0
02/06/2009	J203	2017/09/15			jSwap	8.7990	8.8540	0.625	0.0000	0.0000	0
02/06/2009	J204	2018/12/21			jSwap	8.8820	8.9260	0.495	0.0000	0.0000	0
02/06/2009	J207	2020/01/15			jSwap	8.8500	8.8900	0.452	0.0000	0.0000	0
02/06/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
02/06/2009	JFRA	2009/08/06			jFra	6.9280	6.9190	(0.130)	0.0000	0.0000	0
02/06/2009	JFRA	2009/11/05			jFra	6.8060	6.8590	0.779	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
02/06/2009	JN02	2009/08/06			jNote	7.6110	7.6720	0.801	0.0000	0.0000	0
02/06/2009	JN05	2009/08/06			jNote	8.4610	8.5330	0.851	0.0000	0.0000	0
02/06/2009	JN10	2009/08/06			jNote	8.6890	8.7330	0.506	0.0000	0.0000	0
02/06/2009	JROD	2009/06/30			jRod	8.2360	8.2400	0.049	0.0000	0.0000	0
02/06/2009	JROD	2009/07/31			jRod	7.5570	7.5720	0.198	0.0000	0.0000	0
02/06/2009	JROD	2009/08/31			jRod	7.1820	7.2030	0.292	0.0000	0.0000	0
02/06/2009	JROD	2009/09/30			jRod	7.7070	7.7160	0.117	0.0000	0.0000	0
02/06/2009	JROD	2009/10/30			jRod	7.3800	7.3830	0.041	0.0000	0.0000	0
02/06/2009	JROD	2009/11/30			jRod	7.2170	7.2160	(0.014)	0.0000	0.0000	0
02/06/2009	JROD	2009/12/31			jRod	7.5880	7.5890	0.013	0.0000	0.0000	0
02/06/2009	OTH1	2009/08/06			Index Future	282.0390	281.6970	(0.121)	0.0000	0.0000	3
02/06/2009	OTH1	2009/11/05			Index Future	287.0000	286.6540	(0.121)	0.0000	0.0000	0
02/06/2009	R153	2009/08/06			Bond Future	6.6270	6.5580	(1.041)	0.0000	0.0000	0
02/06/2009	R153	2009/08/06	10.00	Call	Option on Bond Future	3,456.0000	3,528.0000	2.083	0	0	0
02/06/2009	R153	2009/08/06	10.00	Put	Option on Bond Future	4.0000	4.0000	-	0	0	0
02/06/2009	R153	2009/08/06	9.75	Call	Option on Bond Future	3,209.0000	3,280.0000	2.213	0	0	0
02/06/2009	R153	2009/08/06	9.75	Put	Option on Bond Future	7.0000	6.0000	(14.286)	0	0	0
02/06/2009	R153	2009/11/05			Bond Future	5.0000	5.0000	-	0.0000	0.0000	0
02/06/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	1,254.0000	1,254.0000	-	0	0	0
02/06/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	33.0000	33.0000	-	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
02/06/2009	R157	2009/08/06			Bond Future	8.3130	8.3330	0.241	0.0000	0.0000	8,944
02/06/2009	R157	2009/08/06	9.25	Put	Option on Bond Future	382.0000	389.0000	1.832	0	0	0
02/06/2009	R157	2009/08/06	9.25	Call	Option on Bond Future	5,330.0000	5,230.0000	(1.876)	0	0	0
02/06/2009	R157	2009/11/05			Bond Future	8.3980	8.4200	0.262	0.0000	0.0000	0
02/06/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	1,024.0000	988.0000	(3.516)	0	0	0
02/06/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	5,813.0000	5,892.0000	1.359	0	0	0
02/06/2009	R157	2010/02/04			Bond Future	8.4870	8.5100	0.271	0.0000	0.0000	0
02/06/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	1,813.0000	1,768.0000	(2.482)	0	0	0
02/06/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	5,556.0000	5,626.0000	1.260	0	0	0
02/06/2009	R186	2009/08/06			Bond Future	8.8000	8.8100	0.114	0.0000	0.0000	11,624
02/06/2009	R186	2009/08/06	9.00	Call	Option on Bond Future	4,652.0000	4,566.0000	(1.849)	0	0	0
02/06/2009	R186	2009/08/06	9.00	Put	Option on Bond Future	2,717.0000	2,729.0000	0.442	0	0	0
02/06/2009	R186	2009/08/06	7.50	Call	Option on Bond Future	270.0000	255.0000	(5.556)	0	0	35
02/06/2009	R186	2009/08/06	7.50	Put	Option on Bond Future	14,145.0000	14,227.0000	0.580	0	0	0
02/06/2009	R186	2009/11/05			Bond Future	8.8440	8.8540	0.113	0.0000	0.0000	0
02/06/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	4,807.0000	4,831.0000	0.499	0	0	5,000
02/06/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	6,301.0000	6,229.0000	(1.143)	0	0	0
02/06/2009	R186	2009/11/05	8.75	Put	Option on Bond Future	5,983.0000	6,014.0000	0.518	0	0	240
02/06/2009	R186	2009/11/05	8.75	Call	Option on Bond Future	5,068.0000	5,002.0000	(1.302)	0	0	0
02/06/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	15,361.0000	15,430.0000	0.449	0	0	0
02/06/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	1,171.0000	1,144.0000	(2.306)	0	0	5,000
02/06/2009	R186	2009/11/05	7.75	Put	Option on Bond Future	13,031.0000	13,093.0000	0.476	0	0	0
02/06/2009	R186	2009/11/05	7.75	Call	Option on Bond Future	1,671.0000	1,636.0000	(2.095)	0	0	240
02/06/2009	R186	2010/02/04			Bond Future	8.8900	8.9010	0.124	0.0000	0.0000	0
02/06/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	4,190.0000	4,137.0000	(1.265)	0	0	0
02/06/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	10,555.0000	10,606.0000	0.483	0	0	0
02/06/2009	R201	2009/08/06			Bond Future	8.4230	8.4440	0.249	0.0000	0.0000	2
02/06/2009	R201	2009/08/06	9.25	Call	Option on Bond Future	3,856.0000	3,775.0000	(2.101)	0	0	0
02/06/2009	R201	2009/08/06	9.25	Put	Option on Bond Future	392.0000	400.0000	2.041	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	R201	2009/11/05			Bond Future	8.4920	8.5130	0.247	0.0000	0.0000	0
02/06/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	4,917.0000	4,978.0000	1.241	0	0	0
02/06/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	740.0000	715.0000	(3.378)	0	0	0
02/06/2009	R201	2010/02/04			Bond Future	8.5700	8.5920	0.257	0.0000	0.0000	0
02/06/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	5,376.0000	5,434.0000	1.079	0	0	0
02/06/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	1,061.0000	1,034.0000	(2.545)	0	0	0
02/06/2009	R203	2009/08/06			Bond Future	8.8540	8.9150	0.689	0.0000	0.0000	0
02/06/2009	R203	2009/08/06	9.25	Put	Option on Bond Future	1,167.0000	1,268.0000	8.655	0	0	0
02/06/2009	R203	2009/08/06	9.25	Call	Option on Bond Future	3,340.0000	3,102.0000	(7.126)	0	0	0
02/06/2009	R203	2009/11/05			Bond Future	8.9240	8.9880	0.717	0.0000	0.0000	0
02/06/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	599.0000	541.0000	(9.683)	0	0	0
02/06/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	8,735.0000	9,023.0000	3.297	0	0	0
02/06/2009	R203	2010/02/04			Bond Future	9.0020	9.0690	0.744	0.0000	0.0000	0
02/06/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	6,369.0000	6,597.0000	3.580	0	0	0
02/06/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	2,016.0000	1,891.0000	(6.200)	0	0	0
02/06/2009	R204	2009/08/06			Bond Future	8.8510	8.9120	0.689	0.0000	0.0000	488
02/06/2009	R204	2009/08/06	9.25	Call	Option on Bond Future	3,642.0000	3,382.0000	(7.139)	0	0	0
02/06/2009	R204	2009/08/06	9.25	Put	Option on Bond Future	1,265.0000	1,374.0000	8.617	0	0	0
02/06/2009	R204	2009/11/05			Bond Future	8.9120	8.9750	0.707	0.0000	0.0000	0
02/06/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	667.0000	603.0000	(9.595)	0	0	0
02/06/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	9,538.0000	9,846.0000	3.229	0	0	0
02/06/2009	R204	2010/02/04			Bond Future	8.9780	9.0440	0.735	0.0000	0.0000	0
02/06/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	2,265.0000	2,127.0000	(6.093)	0	0	0
02/06/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	6,916.0000	7,159.0000	3.514	0	0	0
02/06/2009	R206	2009/08/06			Bond Future	8.4310	8.4520	0.249	8.4500	8.4500	1,427
02/06/2009	R206	2009/08/06	9.25	Call	Option on Bond Future	3,189.0000	3,121.0000	(2.132)	0	0	0
02/06/2009	R206	2009/08/06	9.25	Put	Option on Bond Future	330.0000	337.0000	2.121	0	0	0
02/06/2009	R206	2009/08/06	7.00	Put	Option on Bond Future	5,315.0000	5,384.0000	1.298	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	R206	2009/08/06	7.00	Call	Option on Bond Future	60.0000	54.0000	(10.000)	0	0	300
02/06/2009	R206	2009/11/05			Bond Future	8.5080	8.5290	0.247	0.0000	0.0000	0
02/06/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	595.0000	575.0000	(3.361)	0	0	0
02/06/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	4,081.0000	4,132.0000	1.250	0	0	0
02/06/2009	R206	2010/02/04			Bond Future	8.5970	8.6200	0.268	0.0000	0.0000	0
02/06/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	841.0000	818.0000	(2.735)	0	0	0
02/06/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	4,437.0000	4,488.0000	1.149	0	0	0
02/06/2009	R207	2009/08/06			Bond Future	8.9820	9.0020	0.223	0.0000	0.0000	0
02/06/2009	R207	2009/08/06	9.25	Call	Option on Bond Future	3,218.0000	3,125.0000	(2.890)	0	0	0
02/06/2009	R207	2009/08/06	9.25	Put	Option on Bond Future	1,587.0000	1,617.0000	1.890	0	0	0
02/06/2009	R207	2009/11/05			Bond Future	9.0410	9.0610	0.221	0.0000	0.0000	0
02/06/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	10,596.0000	10,694.0000	0.925	0	0	0
02/06/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	594.0000	571.0000	(3.872)	0	0	0
02/06/2009	R207	2010/02/04			Bond Future	9.1040	9.1260	0.242	0.0000	0.0000	0
02/06/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	2,215.0000	2,164.0000	(2.302)	0	0	0
02/06/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	7,478.0000	7,557.0000	1.056	0	0	0
02/06/2009	R208	2009/08/06			Bond Future	9.1120	9.0860	(0.285)	0.0000	0.0000	0
02/06/2009	R208	2009/08/06	9.25	Put	Option on Bond Future	1,969.0000	1,882.0000	(4.418)	0	0	0
02/06/2009	R208	2009/08/06	9.25	Call	Option on Bond Future	2,828.0000	2,905.0000	2.723	0	0	0
02/06/2009	R208	2009/11/05			Bond Future	9.1810	9.1530	(0.305)	0.0000	0.0000	0
02/06/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	718.0000	740.0000	3.064	0	0	0
02/06/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	10,197.0000	10,046.0000	(1.481)	0	0	0
02/06/2009	R208	2010/02/04			Bond Future	9.2670	9.2400	(0.291)	0.0000	0.0000	0
02/06/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	2,480.0000	2,531.0000	2.056	0	0	0
02/06/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	7,297.0000	7,184.0000	(1.549)	0	0	0
02/06/2009	R209	2009/08/06			Bond Future	8.3660	8.3550	(0.131)	0.0000	0.0000	4,503
02/06/2009	R209	2009/08/06	8.00	Call	Option on Bond Future	1,686.0000	1,698.0000	0.712	0	0	1,950



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	R209	2009/08/06	8.00	Put	Option on Bond Future	4,961.0000	4,878.0000	(1.673)	0	0	0
02/06/2009	R209	2009/08/06	8.75	Call	Option on Bond Future	4,891.0000	4,935.0000	0.900	0	0	0
02/06/2009	R209	2009/08/06	8.75	Put	Option on Bond Future	1,680.0000	1,629.0000	(3.036)	0	0	0
02/06/2009	R209	2009/11/05			Bond Future	8.3900	8.3790	(0.131)	0.0000	0.0000	0
02/06/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	1,205.0000	1,214.0000	0.747	0	0	0
02/06/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	12,110.0000	12,025.0000	(0.702)	0	0	0
02/06/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	1,158.0000	1,133.0000	(2.159)	0	0	2,500
02/06/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	11,555.0000	11,625.0000	0.606	0	0	0
02/06/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	807.0000	813.0000	0.743	0	0	5,000
02/06/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	14,429.0000	14,340.0000	(0.617)	0	0	0
02/06/2009	R209	2010/02/04			Bond Future	8.4160	8.4050	(0.131)	0.0000	0.0000	0
02/06/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	11,156.0000	11,081.0000	(0.672)	0	0	0
02/06/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	2,635.0000	2,655.0000	0.759	0	0	2,500
02/06/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	1,696.0000	1,671.0000	(1.474)	0	0	0
02/06/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	13,519.0000	13,588.0000	0.510	0	0	0
02/06/2009	TRT1	2009/08/06			Index Future	290.1370	289.8210	(0.109)	0.0000	0.0000	100
02/06/2009	TRT1	2009/11/05			Index Future	295.2410	294.9200	(0.109)	0.0000	0.0000	0
02/06/2009	ZAAD	2009/06/12			Currency Future	6.4696	6.5829	1.751	6.5400	6.5400	9,504
02/06/2009	ZAAD	2009/06/12	5.90	Call	Currency Future	573.0000	684.0000	19.372	0	0	0
02/06/2009	ZAAD	2009/06/12	5.00	Call	Currency Future	1,470.0000	1,583.0000	7.687	0	0	0
02/06/2009	ZAAD	2009/06/12	2.15	Call	Currency Future	4,320.0000	4,433.0000	2.616	0	0	0
02/06/2009	ZAAD	2009/06/12	5.95	Put	Currency Future	5.0000	1.0000	(80.000)	0	0	0
02/06/2009	ZAAD	2009/06/12	5.75	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
02/06/2009	ZAAD	2009/06/12	1.90	Call	Currency Future	4,570.0000	4,683.0000	2.473	0	0	0
02/06/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	14.0000	18.0000	28.571	0	0	0
02/06/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	84.0000	37.0000	(55.952)	0	0	0
02/06/2009	ZAAD	2009/06/12	5.80	Call	Currency Future	671.0000	783.0000	16.692	0	0	0
02/06/2009	ZAAD	2009/06/12	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	ZAAD	2009/06/12	8.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	ZAAD	2009/06/12	5.95	Call	Currency Future	524.0000	634.0000	20.992	0	0	0
02/06/2009	ZAAD	2009/06/12	5.75	Call	Currency Future	720.0000	833.0000	15.694	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	ZAAD	2009/06/12	5.80	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
02/06/2009	ZAAD	2009/06/12	12.65	Put	Currency Future	6,180.0000	6,067.0000	(1.828)	0	0	0
02/06/2009	ZAAD	2009/06/12	5.85	Call	Currency Future	621.0000	733.0000	18.035	0	0	0
02/06/2009	ZAAD	2009/06/12	6.75	Call	Currency Future	24.0000	40.0000	66.667	0	0	0
02/06/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	444.0000	335.0000	(24.550)	0	0	0
02/06/2009	ZAAD	2009/06/12	1.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	ZAAD	2009/06/12	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	ZAAD	2009/06/12	2.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	ZAAD	2009/06/12	6.35	Put	Currency Future	41.0000	24.0000	(41.463)	0	0	0
02/06/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	104.0000	170.0000	63.462	0	0	0
02/06/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	683.0000	572.0000	(16.252)	0	0	0
02/06/2009	ZAAD	2009/06/12	5.90	Put	Currency Future	3.0000	1.0000	(66.667)	0	0	0
02/06/2009	ZAAD	2009/06/12	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	ZAAD	2009/06/12	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	ZAAD	2009/06/12	5.95	Call	Currency Future	524.0000	634.0000	20.992	0	0	0
02/06/2009	ZAAD	2009/06/12	6.35	Call	Currency Future	160.0000	257.0000	60.625	0	0	0
02/06/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,430.0000	1,317.0000	(7.902)	0	0	0
02/06/2009	ZAAD	2009/06/12	11.00	Put	Currency Future	4,530.0000	4,417.0000	(2.494)	0	0	0
02/06/2009	ZAAD	2009/06/12	8.15	Put	Currency Future	1,680.0000	1,567.0000	(6.726)	0	0	0
02/06/2009	ZAAD	2009/06/12	6.05	Put	Currency Future	11.0000	4.0000	(63.636)	0	0	0
02/06/2009	ZAAD	2009/06/12	0.40	Call	Currency Future	6,070.0000	6,183.0000	1.862	0	0	0
02/06/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	491.0000	383.0000	(21.996)	0	0	0
02/06/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	104.0000	170.0000	63.462	0	0	0
02/06/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	ZAAD	2009/06/12	9.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	ZAAD	2009/06/12	3.65	Call	Currency Future	2,820.0000	2,933.0000	4.007	0	0	0
02/06/2009	ZAAD	2009/06/12	6.05	Call	Currency Future	431.0000	537.0000	24.594	0	0	0
02/06/2009	ZAAD	2009/06/12	0.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	ZAAD	2009/06/12	6.25	Call	Currency Future	240.0000	350.0000	45.833	0	0	0
02/06/2009	ZAAD	2009/06/12	7.60	Put	Currency Future	1,130.0000	1,017.0000	(10.000)	0	0	0
02/06/2009	ZAAD	2009/06/12	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	ZAAD	2009/06/12	9.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	399.0000	291.0000	(27.068)	0	0	0
02/06/2009	ZAAD	2009/06/12	5.95	Put	Currency Future	5.0000	1.0000	(80.000)	0	0	0
02/06/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	10.0000	16.0000	60.000	0	0	0
02/06/2009	ZAAD	2009/06/12	6.25	Put	Currency Future	21.0000	17.0000	(19.048)	0	0	0

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02/06/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
02/06/2009	ZAAD	2009/06/12	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	ZAAD	2009/06/12	5.85	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
02/06/2009	ZAAD	2009/06/12	6.75	Put	Currency Future	304.0000	207.0000	(31.908)	0	0	0
02/06/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	10.0000	16.0000	60.000	0	0	0
02/06/2009	ZAAD	2009/06/12	7.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	ZAAD	2009/06/12	9.65	Put	Currency Future	3,180.0000	3,067.0000	(3.553)	0	0	0
02/06/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	21.0000	31.0000	47.619	0	0	0
02/06/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	147.0000	72.0000	(51.020)	0	0	0
02/06/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	732.0000	621.0000	(15.164)	0	0	0
02/06/2009	ZAAD	2009/06/12	3.50	Call	Currency Future	2,970.0000	3,083.0000	3.805	0	0	0
02/06/2009	ZAAD	2009/06/12	11.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	444.0000	335.0000	(24.550)	0	0	0
02/06/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,730.0000	1,617.0000	(6.532)	0	0	0
02/06/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	130.0000	210.0000	61.538	0	0	0
02/06/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	67.0000	105.0000	56.716	0	0	0
02/06/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	2.0000	4.0000	100.000	0	0	0
02/06/2009	ZAAD	2009/06/12	11.15	Put	Currency Future	4,680.0000	4,567.0000	(2.415)	0	0	0
02/06/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	14.0000	18.0000	28.571	0	0	0
02/06/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	ZAAD	2009/06/12	6.60	Call	Currency Future	53.0000	82.0000	54.717	0	0	0
02/06/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	60.0000	27.0000	(55.000)	0	0	0
02/06/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	288.0000	396.0000	37.500	0	0	0
02/06/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	84.0000	37.0000	(55.952)	0	0	0
02/06/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	263.0000	168.0000	(36.122)	0	0	0
02/06/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	2.0000	4.0000	100.000	0	0	0
02/06/2009	ZAAD	2009/06/12	0.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	352.0000	248.0000	(29.545)	0	0	0
02/06/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	1,080.0000	967.0000	(10.463)	0	0	0
02/06/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	19.0000	13.0000	(31.579)	0	0	0
02/06/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	130.0000	210.0000	61.538	0	0	0
02/06/2009	ZAAD	2009/06/12	7.25	Put	Currency Future	781.0000	670.0000	(14.213)	0	0	0
02/06/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	199.0000	304.0000	52.764	0	0	0
02/06/2009	ZAAD	2009/06/12	12.50	Put	Currency Future	6,030.0000	5,917.0000	(1.874)	0	0	0
02/06/2009	ZAAD	2009/06/12	0.65	Call	Currency Future	5,820.0000	5,933.0000	1.942	0	0	0

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02/06/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	ZAAD	2009/06/12	6.60	Put	Currency Future	184.0000	99.0000	(46.196)	0	0	0
02/06/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	17.0000	9.0000	(47.059)	0	0	0
02/06/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	491.0000	383.0000	(21.996)	0	0	0
02/06/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	60.0000	27.0000	(55.000)	0	0	0
02/06/2009	ZAAD	2009/06/12	7.25	Call	Currency Future	1.0000	3.0000	200.000	0	0	0
02/06/2009	ZAAD	2009/06/12	6.00	Put	Currency Future	7.0000	2.0000	(71.429)	0	0	0
02/06/2009	ZAAD	2009/06/12	5.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	19.0000	24.0000	26.316	0	0	0
02/06/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	336.0000	442.0000	31.548	0	0	0
02/06/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	19.0000	24.0000	26.316	0	0	0
02/06/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	32.0000	51.0000	59.375	0	0	0
02/06/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,330.0000	1,217.0000	(8.496)	0	0	0
02/06/2009	ZAAD	2009/06/12	6.00	Call	Currency Future	477.0000	585.0000	22.642	0	0	0
02/06/2009	ZAAD	2009/06/12	5.15	Call	Currency Future	1,320.0000	1,433.0000	8.561	0	0	0
02/06/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	2.0000	5.0000	150.000	0	0	0
02/06/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
02/06/2009	ZAAD	2009/06/12	8.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	931.0000	818.0000	(12.137)	0	0	0
02/06/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	732.0000	621.0000	(15.164)	0	0	0
02/06/2009	ZAAD	2009/06/12	8.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
02/06/2009	ZAAD	2009/06/12	8.30	Put	Currency Future	1,830.0000	1,717.0000	(6.175)	0	0	0
02/06/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	352.0000	248.0000	(29.545)	0	0	0
02/06/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	43.0000	65.0000	51.163	0	0	0
02/06/2009	ZAAD	2009/06/12	7.35	Put	Currency Future	881.0000	768.0000	(12.826)	0	0	0
02/06/2009	ZAAD	2009/06/12	2.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	ZAAD	2009/06/12	8.10	Put	Currency Future	1,630.0000	1,517.0000	(6.933)	0	0	0
02/06/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	21.0000	31.0000	47.619	0	0	0
02/06/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	5.0000	11.0000	120.000	0	0	0
02/06/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	223.0000	132.0000	(40.807)	0	0	0
02/06/2009	ZAAD	2009/06/12	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	ZAAD	2009/06/12	7.35	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
02/06/2009	ZAAD	2009/06/12	9.50	Put	Currency Future	3,030.0000	2,917.0000	(3.729)	0	0	0
02/06/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,730.0000	1,617.0000	(6.532)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	585.0000	478.0000	(18.291)	0	0	0
02/06/2009	ZAAD	2009/06/12	4.90	Call	Currency Future	1,570.0000	1,683.0000	7.197	0	0	0
02/06/2009	ZAAD	2009/06/12	7.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	ZAAD	2009/06/12	0.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	32.0000	51.0000	59.375	0	0	0
02/06/2009	ZAAD	2009/06/12	7.10	Call	Currency Future	4.0000	8.0000	100.000	0	0	0
02/06/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	29.0000	21.0000	(27.586)	0	0	0
02/06/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	263.0000	168.0000	(36.122)	0	0	0
02/06/2009	ZAAD	2009/06/12	7.10	Put	Currency Future	634.0000	525.0000	(17.192)	0	0	0
02/06/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	43.0000	65.0000	51.163	0	0	0
02/06/2009	ZAAD	2009/06/12	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	ZAAD	2009/06/12	7.45	Put	Currency Future	981.0000	868.0000	(11.519)	0	0	0
02/06/2009	ZAAD	2009/06/12	6.50	Put	Currency Future	114.0000	50.0000	(56.140)	0	0	0
02/06/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	683.0000	572.0000	(16.252)	0	0	0
02/06/2009	ZAAD	2009/06/12	3.40	Call	Currency Future	3,070.0000	3,183.0000	3.681	0	0	0
02/06/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	831.0000	719.0000	(13.478)	0	0	0
02/06/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	2.0000	5.0000	150.000	0	0	0
02/06/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	223.0000	132.0000	(40.807)	0	0	0
02/06/2009	ZAAD	2009/06/12	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	ZAAD	2009/06/12	6.10	Call	Currency Future	383.0000	489.0000	27.676	0	0	0
02/06/2009	ZAAD	2009/06/12	2.00	Call	Currency Future	4,470.0000	4,583.0000	2.528	0	0	0
02/06/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	399.0000	291.0000	(27.068)	0	0	0
02/06/2009	ZAAD	2009/06/12	9.40	Put	Currency Future	2,930.0000	2,817.0000	(3.857)	0	0	0
02/06/2009	ZAAD	2009/06/12	7.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	ZAAD	2009/06/12	7.00	Put	Currency Future	538.0000	432.0000	(19.703)	0	0	0
02/06/2009	ZAAD	2009/06/12	9.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	931.0000	818.0000	(12.137)	0	0	0
02/06/2009	ZAAD	2009/06/12	0.50	Call	Currency Future	5,970.0000	6,083.0000	1.893	0	0	0
02/06/2009	ZAAD	2009/06/12	6.50	Call	Currency Future	83.0000	132.0000	59.036	0	0	0
02/06/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	67.0000	105.0000	56.716	0	0	0
02/06/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	147.0000	72.0000	(51.020)	0	0	0
02/06/2009	ZAAD	2009/06/12	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	ZAAD	2009/06/12	7.00	Call	Currency Future	7.0000	15.0000	114.286	0	0	0
02/06/2009	ZAAD	2009/06/12	12.40	Put	Currency Future	5,930.0000	5,817.0000	(1.906)	0	0	0
02/06/2009	ZAAD	2009/06/12	10.90	Put	Currency Future	4,430.0000	4,317.0000	(2.551)	0	0	0
02/06/2009	ZAAD	2009/06/12	7.50	Put	Currency Future	1,031.0000	917.0000	(11.057)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	585.0000	478.0000	(18.291)	0	0	0
02/06/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	5.0000	11.0000	120.000	0	0	0
02/06/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
02/06/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,230.0000	1,117.0000	(9.187)	0	0	0
02/06/2009	ZAAD	2009/06/12	6.10	Put	Currency Future	14.0000	6.0000	(57.143)	0	0	0
02/06/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,330.0000	1,217.0000	(8.496)	0	0	0
02/06/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,230.0000	1,117.0000	(9.187)	0	0	0
02/06/2009	ZAAD	2009/06/12	8.00	Put	Currency Future	1,530.0000	1,417.0000	(7.386)	0	0	0
02/06/2009	ZAAD	2009/06/12	7.65	Put	Currency Future	1,180.0000	1,067.0000	(9.576)	0	0	0
02/06/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	1,080.0000	967.0000	(10.463)	0	0	0
02/06/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	ZAAD	2009/06/12	7.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	336.0000	442.0000	31.548	0	0	0
02/06/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	17.0000	9.0000	(47.059)	0	0	0
02/06/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,430.0000	1,317.0000	(7.902)	0	0	0
02/06/2009	ZAAD	2009/06/12	8.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	29.0000	21.0000	(27.586)	0	0	0
02/06/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	199.0000	304.0000	52.764	0	0	0
02/06/2009	ZAAD	2009/06/12	6.05	Call	Currency Future	431.0000	537.0000	24.594	0	0	0
02/06/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	288.0000	396.0000	37.500	0	0	0
02/06/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	19.0000	13.0000	(31.579)	0	0	0
02/06/2009	ZAAD	2009/06/12	6.05	Put	Currency Future	11.0000	4.0000	(63.636)	0	0	0
02/06/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	831.0000	719.0000	(13.478)	0	0	0
02/06/2009	ZAAD	2009/09/14			Currency Future	6.5360	6.6507	1.755	6.6200	6.6200	51,139
02/06/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	243.0000	285.0000	17.284	0	0	0
02/06/2009	ZAAD	2009/09/14	8.00	Put	Currency Future	1,483.0000	1,373.0000	(7.417)	0	0	0
02/06/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	105.0000	128.0000	21.905	0	0	0
02/06/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	391.0000	315.0000	(19.437)	0	0	0
02/06/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	299.0000	351.0000	17.391	0	0	0
02/06/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	456.0000	539.0000	18.202	0	0	0
02/06/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	357.0000	285.0000	(20.168)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	ZAAD	2009/09/14	9.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	850.0000	756.0000	(11.059)	0	0	0
02/06/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	227.0000	266.0000	17.181	0	0	0
02/06/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	652.0000	567.0000	(13.037)	0	0	0
02/06/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	540.0000	453.0000	(16.111)	0	0	0
02/06/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	120.0000	88.0000	(26.667)	0	0	0
02/06/2009	ZAAD	2009/09/14	8.00	Call	Currency Future	19.0000	24.0000	26.316	0	0	0
02/06/2009	ZAAD	2009/09/14	12.55	Put	Currency Future	6,014.0000	5,899.0000	(1.912)	0	0	0
02/06/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	769.0000	678.0000	(11.834)	0	0	0
02/06/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	343.0000	405.0000	18.076	0	0	0
02/06/2009	ZAAD	2009/09/14	6.85	Put	Currency Future	501.0000	416.0000	(16.966)	0	0	0
02/06/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	456.0000	539.0000	18.202	0	0	0
02/06/2009	ZAAD	2009/09/14	6.15	Call	Currency Future	490.0000	577.0000	17.755	0	0	0
02/06/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	86.0000	106.0000	23.256	0	0	0
02/06/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	464.0000	381.0000	(17.888)	0	0	0
02/06/2009	ZAAD	2009/09/14	6.35	Put	Currency Future	182.0000	135.0000	(25.824)	0	0	0
02/06/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	138.0000	168.0000	21.739	0	0	0
02/06/2009	ZAAD	2009/09/14	6.85	Call	Currency Future	187.0000	217.0000	16.043	0	0	0
02/06/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	71.0000	88.0000	23.944	0	0	0
02/06/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	395.0000	468.0000	18.481	0	0	0
02/06/2009	ZAAD	2009/09/14	5.00	Call	Currency Future	1,537.0000	1,651.0000	7.417	0	0	0
02/06/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	395.0000	468.0000	18.481	0	0	0
02/06/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	115.0000	141.0000	22.609	0	0	0
02/06/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	120.0000	88.0000	(26.667)	0	0	0
02/06/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	165.0000	191.0000	15.758	0	0	0
02/06/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	1,022.0000	921.0000	(9.883)	0	0	0
02/06/2009	ZAAD	2009/09/14	5.00	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
02/06/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	159.0000	117.0000	(26.415)	0	0	0
02/06/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	234.0000	176.0000	(24.786)	0	0	0
02/06/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	200.0000	232.0000	16.000	0	0	0
02/06/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	935.0000	837.0000	(10.481)	0	0	0
02/06/2009	ZAAD	2009/09/14	9.50	Put	Currency Future	2,964.0000	2,850.0000	(3.846)	0	0	0
02/06/2009	ZAAD	2009/09/14	5.95	Call	Currency Future	643.0000	741.0000	15.241	0	0	0
02/06/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	729.0000	640.0000	(12.209)	0	0	0
02/06/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	263.0000	200.0000	(23.954)	0	0	0
02/06/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	579.0000	490.0000	(15.371)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	324.0000	255.0000	(21.296)	0	0	0
02/06/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	769.0000	678.0000	(11.834)	0	0	0
02/06/2009	ZAAD	2009/09/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	ZAAD	2009/09/14	7.25	Call	Currency Future	95.0000	117.0000	23.158	0	0	0
02/06/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	464.0000	381.0000	(17.888)	0	0	0
02/06/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	207.0000	155.0000	(25.121)	0	0	0
02/06/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	935.0000	837.0000	(10.481)	0	0	0
02/06/2009	ZAAD	2009/09/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	ZAAD	2009/09/14	5.95	Put	Currency Future	57.0000	40.0000	(29.825)	0	0	0
02/06/2009	ZAAD	2009/09/14	2.05	Call	Currency Future	4,486.0000	4,601.0000	2.564	0	0	0
02/06/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	320.0000	377.0000	17.813	0	0	0
02/06/2009	ZAAD	2009/09/14	6.25	Put	Currency Future	139.0000	102.0000	(26.619)	0	0	0
02/06/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	850.0000	756.0000	(11.059)	0	0	0
02/06/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	159.0000	117.0000	(26.415)	0	0	0
02/06/2009	ZAAD	2009/09/14	5.85	Put	Currency Future	41.0000	28.0000	(31.707)	0	0	0
02/06/2009	ZAAD	2009/09/14	8.05	Call	Currency Future	17.0000	22.0000	29.412	0	0	0
02/06/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	90.0000	66.0000	(26.667)	0	0	0
02/06/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	809.0000	716.0000	(11.496)	0	0	0
02/06/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	200.0000	232.0000	16.000	0	0	0
02/06/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	279.0000	327.0000	17.204	0	0	0
02/06/2009	ZAAD	2009/09/14	6.25	Call	Currency Future	425.0000	502.0000	18.118	0	0	0
02/06/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	138.0000	168.0000	21.739	0	0	0
02/06/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	320.0000	377.0000	17.813	0	0	0
02/06/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	86.0000	106.0000	23.256	0	0	0
02/06/2009	ZAAD	2009/09/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	ZAAD	2009/09/14	5.85	Call	Currency Future	727.0000	829.0000	14.030	0	0	0
02/06/2009	ZAAD	2009/09/14	5.90	Put	Currency Future	48.0000	33.0000	(31.250)	0	0	0
02/06/2009	ZAAD	2009/09/14	6.75	Put	Currency Future	427.0000	348.0000	(18.501)	0	0	0
02/06/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	652.0000	567.0000	(13.037)	0	0	0
02/06/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	343.0000	405.0000	18.076	0	0	0
02/06/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	105.0000	128.0000	21.905	0	0	0
02/06/2009	ZAAD	2009/09/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	ZAAD	2009/09/14	11.25	Put	Currency Future	4,714.0000	4,599.0000	(2.440)	0	0	0
02/06/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	165.0000	191.0000	15.758	0	0	0
02/06/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	207.0000	155.0000	(25.121)	0	0	0
02/06/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	71.0000	88.0000	23.944	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	ZAAD	2009/09/14	3.50	Call	Currency Future	3,036.0000	3,151.0000	3.788	0	0	0
02/06/2009	ZAAD	2009/09/14	0.55	Call	Currency Future	5,986.0000	6,101.0000	1.921	0	0	0
02/06/2009	ZAAD	2009/09/14	6.75	Call	Currency Future	213.0000	248.0000	16.432	0	0	0
02/06/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	293.0000	226.0000	(22.867)	0	0	0
02/06/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	579.0000	490.0000	(15.371)	0	0	0
02/06/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	78.0000	97.0000	24.359	0	0	0
02/06/2009	ZAAD	2009/09/14	11.00	Put	Currency Future	4,464.0000	4,349.0000	(2.576)	0	0	0
02/06/2009	ZAAD	2009/09/14	7.00	Call	Currency Future	151.0000	179.0000	18.543	0	0	0
02/06/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	260.0000	305.0000	17.308	0	0	0
02/06/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	58.0000	72.0000	24.138	0	0	0
02/06/2009	ZAAD	2009/09/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	526.0000	616.0000	17.110	0	0	0
02/06/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	279.0000	327.0000	17.204	0	0	0
02/06/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	234.0000	176.0000	(24.786)	0	0	0
02/06/2009	ZAAD	2009/09/14	7.55	Call	Currency Future	52.0000	65.0000	25.000	0	0	0
02/06/2009	ZAAD	2009/09/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	ZAAD	2009/09/14	7.00	Put	Currency Future	615.0000	528.0000	(14.146)	0	0	0
02/06/2009	ZAAD	2009/09/14	5.80	Put	Currency Future	34.0000	23.0000	(32.353)	0	0	0
02/06/2009	ZAAD	2009/09/14	0.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	ZAAD	2009/09/14	12.50	Put	Currency Future	5,964.0000	5,849.0000	(1.928)	0	0	0
02/06/2009	ZAAD	2009/09/14	3.55	Call	Currency Future	2,986.0000	3,101.0000	3.851	0	0	0
02/06/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	540.0000	453.0000	(16.111)	0	0	0
02/06/2009	ZAAD	2009/09/14	5.90	Call	Currency Future	684.0000	784.0000	14.620	0	0	0
02/06/2009	ZAAD	2009/09/14	0.75	Call	Currency Future	5,786.0000	5,901.0000	1.988	0	0	0
02/06/2009	ZAAD	2009/09/14	5.05	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
02/06/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	176.0000	203.0000	15.341	0	0	0
02/06/2009	ZAAD	2009/09/14	5.80	Call	Currency Future	770.0000	874.0000	13.506	0	0	0
02/06/2009	ZAAD	2009/09/14	2.25	Call	Currency Future	4,286.0000	4,401.0000	2.683	0	0	0
02/06/2009	ZAAD	2009/09/14	2.00	Call	Currency Future	4,536.0000	4,651.0000	2.535	0	0	0
02/06/2009	ZAAD	2009/09/14	5.05	Call	Currency Future	1,487.0000	1,601.0000	7.666	0	0	0
02/06/2009	ZAAD	2009/09/14	2.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	ZAAD	2009/09/14	6.00	Call	Currency Future	603.0000	698.0000	15.755	0	0	0
02/06/2009	ZAAD	2009/09/14	3.75	Call	Currency Future	2,786.0000	2,901.0000	4.128	0	0	0
02/06/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	176.0000	203.0000	15.341	0	0	0
02/06/2009	ZAAD	2009/09/14	6.15	Put	Currency Future	104.0000	76.0000	(26.923)	0	0	0
02/06/2009	ZAAD	2009/09/14	2.25	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
02/06/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	227.0000	266.0000	17.181	0	0	0
02/06/2009	ZAAD	2009/09/14	6.05	Call	Currency Future	564.0000	657.0000	16.489	0	0	0
02/06/2009	ZAAD	2009/09/14	0.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	ZAAD	2009/09/14	8.05	Put	Currency Future	1,531.0000	1,421.0000	(7.185)	0	0	0
02/06/2009	ZAAD	2009/09/14	6.00	Put	Currency Future	67.0000	47.0000	(29.851)	0	0	0
02/06/2009	ZAAD	2009/09/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	ZAAD	2009/09/14	9.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	ZAAD	2009/09/14	6.05	Put	Currency Future	78.0000	56.0000	(28.205)	0	0	0
02/06/2009	ZAAD	2009/09/14	5.25	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
02/06/2009	ZAAD	2009/09/14	9.55	Put	Currency Future	3,014.0000	2,900.0000	(3.782)	0	0	0
02/06/2009	ZAAD	2009/09/14	12.75	Put	Currency Future	6,214.0000	6,099.0000	(1.851)	0	0	0
02/06/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	293.0000	226.0000	(22.867)	0	0	0
02/06/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	978.0000	879.0000	(10.123)	0	0	0
02/06/2009	ZAAD	2009/09/14	6.35	Call	Currency Future	368.0000	435.0000	18.207	0	0	0
02/06/2009	ZAAD	2009/09/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	ZAAD	2009/09/14	11.05	Put	Currency Future	4,514.0000	4,399.0000	(2.548)	0	0	0
02/06/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	64.0000	79.0000	23.438	0	0	0
02/06/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	243.0000	285.0000	17.284	0	0	0
02/06/2009	ZAAD	2009/09/14	5.25	Call	Currency Future	1,289.0000	1,402.0000	8.766	0	0	0
02/06/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	892.0000	796.0000	(10.762)	0	0	0
02/06/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	729.0000	640.0000	(12.209)	0	0	0
02/06/2009	ZAAD	2009/09/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	1,066.0000	964.0000	(9.568)	0	0	0
02/06/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	357.0000	285.0000	(20.168)	0	0	0
02/06/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	690.0000	603.0000	(12.609)	0	0	0
02/06/2009	ZAAD	2009/09/14	9.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	391.0000	315.0000	(19.437)	0	0	0
02/06/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	126.0000	154.0000	22.222	0	0	0
02/06/2009	ZAAD	2009/09/14	9.75	Put	Currency Future	3,214.0000	3,100.0000	(3.547)	0	0	0
02/06/2009	ZAAD	2009/09/14	8.25	Call	Currency Future	10.0000	13.0000	30.000	0	0	0
02/06/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	115.0000	141.0000	22.609	0	0	0
02/06/2009	ZAAD	2009/09/14	8.25	Put	Currency Future	1,724.0000	1,613.0000	(6.439)	0	0	0
02/06/2009	ZAAD	2009/09/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	ZAAD	2009/09/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	690.0000	603.0000	(12.609)	0	0	0
02/06/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	126.0000	154.0000	22.222	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	ZAAD	2009/09/14	0.50	Call	Currency Future	6,036.0000	6,151.0000	1.905	0	0	0
02/06/2009	ZAAD	2009/12/14			Currency Future	6.5964	6.7125	1.760	0.0000	0.0000	265
02/06/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	256.0000	291.0000	13.672	0	0	0
02/06/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	710.0000	628.0000	(11.549)	0	0	0
02/06/2009	ZAAD	2009/12/14	7.00	Put	Currency Future	676.0000	591.0000	(12.574)	0	0	0
02/06/2009	ZAAD	2009/12/14	6.15	Put	Currency Future	168.0000	135.0000	(19.643)	0	0	0
02/06/2009	ZAAD	2009/12/14	8.35	Call	Currency Future	41.0000	50.0000	21.951	0	0	0
02/06/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	500.0000	564.0000	12.800	0	0	0
02/06/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	256.0000	291.0000	13.672	0	0	0
02/06/2009	ZAAD	2009/12/14	7.10	Call	Currency Future	241.0000	278.0000	15.353	0	0	0
02/06/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	581.0000	662.0000	13.941	0	0	0
02/06/2009	ZAAD	2009/12/14	5.10	Call	Currency Future	1,505.0000	1,619.0000	7.575	0	0	0
02/06/2009	ZAAD	2009/12/14	5.35	Call	Currency Future	1,268.0000	1,378.0000	8.675	0	0	0
02/06/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	413.0000	463.0000	12.107	0	0	0
02/06/2009	ZAAD	2009/12/14	6.25	Put	Currency Future	206.0000	165.0000	(19.903)	0	0	0
02/06/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	638.0000	555.0000	(13.009)	0	0	0
02/06/2009	ZAAD	2009/12/14	7.30	Call	Currency Future	187.0000	217.0000	16.043	0	0	0
02/06/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	184.0000	149.0000	(19.022)	0	0	0
02/06/2009	ZAAD	2009/12/14	6.05	Put	Currency Future	137.0000	109.0000	(20.438)	0	0	0
02/06/2009	ZAAD	2009/12/14	3.60	Call	Currency Future	2,996.0000	3,113.0000	3.905	0	0	0
02/06/2009	ZAAD	2009/12/14	5.35	Put	Currency Future	22.0000	15.0000	(31.818)	0	0	0
02/06/2009	ZAAD	2009/12/14	6.25	Call	Currency Future	552.0000	627.0000	13.587	0	0	0
02/06/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	253.0000	202.0000	(20.158)	0	0	0
02/06/2009	ZAAD	2009/12/14	7.00	Call	Currency Future	272.0000	304.0000	11.765	0	0	0
02/06/2009	ZAAD	2009/12/14	6.15	Call	Currency Future	614.0000	697.0000	13.518	0	0	0
02/06/2009	ZAAD	2009/12/14	5.90	Call	Currency Future	795.0000	889.0000	11.824	0	0	0
02/06/2009	ZAAD	2009/12/14	6.05	Call	Currency Future	683.0000	771.0000	12.884	0	0	0
02/06/2009	ZAAD	2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	ZAAD	2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	285.0000	318.0000	11.579	0	0	0
02/06/2009	ZAAD	2009/12/14	12.60	Put	Currency Future	6,004.0000	5,888.0000	(1.932)	0	0	0
02/06/2009	ZAAD	2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	311.0000	349.0000	12.219	0	0	0
02/06/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	710.0000	628.0000	(11.549)	0	0	0
02/06/2009	ZAAD	2009/12/14	6.50	Put	Currency Future	337.0000	273.0000	(18.991)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	ZAAD	2009/12/14	7.10	Put	Currency Future	745.0000	666.0000	(10.604)	0	0	0
02/06/2009	ZAAD	2009/12/14	5.90	Put	Currency Future	99.0000	77.0000	(22.222)	0	0	0
02/06/2009	ZAAD	2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	367.0000	301.0000	(17.984)	0	0	0
02/06/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	228.0000	181.0000	(20.614)	0	0	0
02/06/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	279.0000	224.0000	(19.713)	0	0	0
02/06/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	367.0000	301.0000	(17.984)	0	0	0
02/06/2009	ZAAD	2009/12/14	7.30	Put	Currency Future	891.0000	805.0000	(9.652)	0	0	0
02/06/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	297.0000	333.0000	12.121	0	0	0
02/06/2009	ZAAD	2009/12/14	8.35	Put	Currency Future	1,795.0000	1,687.0000	(6.017)	0	0	0
02/06/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	565.0000	486.0000	(13.982)	0	0	0
02/06/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	525.0000	594.0000	13.143	0	0	0
02/06/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	780.0000	699.0000	(10.385)	0	0	0
02/06/2009	ZAAD	2009/12/14	7.20	Put	Currency Future	816.0000	734.0000	(10.049)	0	0	0
02/06/2009	ZAAD	2009/12/14	6.00	Put	Currency Future	123.0000	97.0000	(21.138)	0	0	0
02/06/2009	ZAAD	2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	ZAAD	2009/12/14	0.85	Call	Currency Future	5,746.0000	5,863.0000	2.036	0	0	0
02/06/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	228.0000	181.0000	(20.614)	0	0	0
02/06/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	429.0000	359.0000	(16.317)	0	0	0
02/06/2009	ZAAD	2009/12/14	7.25	Call	Currency Future	200.0000	231.0000	15.500	0	0	0
02/06/2009	ZAAD	2009/12/14	7.20	Call	Currency Future	213.0000	246.0000	15.493	0	0	0
02/06/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	601.0000	520.0000	(13.478)	0	0	0
02/06/2009	ZAAD	2009/12/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	ZAAD	2009/12/14	2.35	Call	Currency Future	4,246.0000	4,363.0000	2.756	0	0	0
02/06/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	454.0000	510.0000	12.335	0	0	0
02/06/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	375.0000	421.0000	12.267	0	0	0
02/06/2009	ZAAD	2009/12/14	7.25	Put	Currency Future	853.0000	769.0000	(9.848)	0	0	0
02/06/2009	ZAAD	2009/12/14	6.50	Call	Currency Future	434.0000	486.0000	11.982	0	0	0
02/06/2009	ZAAD	2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	ZAAD	2009/12/14	9.60	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
02/06/2009	ZAAD	2009/12/14	3.85	Call	Currency Future	2,746.0000	2,863.0000	4.261	0	0	0
02/06/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	226.0000	262.0000	15.929	0	0	0
02/06/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	326.0000	365.0000	11.963	0	0	0
02/06/2009	ZAAD	2009/12/14	5.10	Put	Currency Future	9.0000	6.0000	(33.333)	0	0	0
02/06/2009	ZAAD	2009/12/14	9.85	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
02/06/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	525.0000	594.0000	13.143	0	0	0

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02/06/2009	ZAAD 2009/12/14	6.95	Put	Currency Future	638.0000	555.0000	(13.009)	0	0	0
02/06/2009	ZAAD 2009/12/14	6.80	Call	Currency Future	326.0000	365.0000	11.963	0	0	0
02/06/2009	ZAAD 2009/12/14	0.55	Call	Currency Future	6,046.0000	6,163.0000	1.935	0	0	0
02/06/2009	ZAAD 2009/12/14	6.00	Call	Currency Future	720.0000	810.0000	12.500	0	0	0
02/06/2009	ZAAD 2009/12/14	6.10	Call	Currency Future	648.0000	734.0000	13.272	0	0	0
02/06/2009	ZAAD 2009/12/14	8.10	Call	Currency Future	61.0000	72.0000	18.033	0	0	0
02/06/2009	ZAAD 2009/12/14	6.95	Call	Currency Future	285.0000	318.0000	11.579	0	0	0
02/06/2009	ZAAD 2009/12/14	6.10	Put	Currency Future	152.0000	121.0000	(20.395)	0	0	0
02/06/2009	ZAAD 2009/12/14	8.10	Put	Currency Future	1,564.0000	1,460.0000	(6.650)	0	0	0
02/06/2009	ZAAD 2009/12/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	ZAAD 2009/12/14	6.45	Put	Currency Future	308.0000	248.0000	(19.481)	0	0	0
02/06/2009	ZAAD 2009/12/14	6.40	Call	Currency Future	476.0000	536.0000	12.605	0	0	0
02/06/2009	ZAAD 2009/12/14	6.80	Put	Currency Future	529.0000	453.0000	(14.367)	0	0	0
02/06/2009	ZAAD 2009/12/14	6.20	Call	Currency Future	581.0000	662.0000	13.941	0	0	0
02/06/2009	ZAAD 2009/12/14	9.60	Put	Currency Future	3,009.0000	2,894.0000	(3.822)	0	0	0
02/06/2009	ZAAD 2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	ZAAD 2009/12/14	6.60	Call	Currency Future	393.0000	442.0000	12.468	0	0	0
02/06/2009	ZAAD 2009/12/14	7.15	Put	Currency Future	780.0000	699.0000	(10.385)	0	0	0
02/06/2009	ZAAD 2009/12/14	6.80	Put	Currency Future	529.0000	453.0000	(14.367)	0	0	0
02/06/2009	ZAAD 2009/12/14	2.05	Call	Currency Future	4,546.0000	4,663.0000	2.574	0	0	0
02/06/2009	ZAAD 2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	ZAAD 2009/12/14	11.35	Put	Currency Future	4,754.0000	4,638.0000	(2.440)	0	0	0
02/06/2009	ZAAD 2009/12/14	6.90	Put	Currency Future	601.0000	520.0000	(13.478)	0	0	0
02/06/2009	ZAAD 2009/12/14	6.60	Put	Currency Future	397.0000	329.0000	(17.128)	0	0	0
02/06/2009	ZAAD 2009/12/14	6.45	Put	Currency Future	308.0000	248.0000	(19.481)	0	0	0
02/06/2009	ZAAD 2009/12/14	3.55	Call	Currency Future	3,046.0000	3,163.0000	3.841	0	0	0
02/06/2009	ZAAD 2009/12/14	11.10	Put	Currency Future	4,504.0000	4,388.0000	(2.575)	0	0	0
02/06/2009	ZAAD 2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	ZAAD 2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	ZAAD 2009/12/14	0.60	Call	Currency Future	5,996.0000	6,113.0000	1.951	0	0	0
02/06/2009	ZAAD 2009/12/14	6.90	Call	Currency Future	297.0000	333.0000	12.121	0	0	0
02/06/2009	ZAAD 2009/12/14	6.20	Put	Currency Future	184.0000	149.0000	(19.022)	0	0	0
02/06/2009	ZAAD 2009/12/14	2.10	Call	Currency Future	4,496.0000	4,613.0000	2.602	0	0	0
02/06/2009	ZAAD 2009/12/14	12.85	Put	Currency Future	6,254.0000	6,138.0000	(1.855)	0	0	0
02/06/2009	ZAAD 2009/12/14	6.40	Put	Currency Future	279.0000	224.0000	(19.713)	0	0	0
02/06/2009	ZAAD 2009/12/14	9.85	Put	Currency Future	3,257.0000	3,141.0000	(3.562)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2009	ZAAD 2009/12/14	6.70	Call	Currency Future	358.0000	402.0000	12.291	0	0	0
02/06/2009	ZAAD 2009/12/14	6.40	Call	Currency Future	476.0000	536.0000	12.605	0	0	0
02/06/2009	ZAAD 2009/12/14	7.15	Call	Currency Future	226.0000	262.0000	15.929	0	0	0
02/06/2009	ZAAD 2009/12/14	6.70	Put	Currency Future	461.0000	390.0000	(15.401)	0	0	0
02/06/2009	ZAAD 2009/12/14	6.65	Call	Currency Future	375.0000	421.0000	12.267	0	0	0
02/06/2009	ZAAD 2009/12/14	6.45	Call	Currency Future	454.0000	510.0000	12.335	0	0	0
02/06/2009	ZAAD 2009/12/14	6.55	Call	Currency Future	413.0000	463.0000	12.107	0	0	0
02/06/2009	ZAAD 2009/12/14	6.75	Put	Currency Future	495.0000	421.0000	(14.949)	0	0	0
02/06/2009	ZAAD 2009/12/14	6.65	Put	Currency Future	429.0000	359.0000	(16.317)	0	0	0
02/06/2009	ZAAD 2009/12/14	6.75	Call	Currency Future	341.0000	383.0000	12.317	0	0	0
02/06/2009	ZAAD 2009/12/14	6.70	Call	Currency Future	358.0000	402.0000	12.291	0	0	0
02/06/2009	ZAAD 2009/12/14	6.70	Put	Currency Future	461.0000	390.0000	(15.401)	0	0	0
02/06/2009	ZAAD 2009/12/14	12.55	Put	Currency Future	5,954.0000	5,838.0000	(1.948)	0	0	0
02/06/2009	ZAAD 2009/12/14	11.05	Put	Currency Future	4,454.0000	4,338.0000	(2.604)	0	0	0
02/06/2009	ZAAD 2009/12/14	5.05	Call	Currency Future	1,554.0000	1,667.0000	7.272	0	0	0
02/06/2009	ZAAD 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	ZAAD 2009/12/14	5.05	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
02/06/2009	ZAAD 2009/12/14	8.05	Call	Currency Future	66.0000	78.0000	18.182	0	0	0
02/06/2009	ZAAD 2009/12/14	8.05	Put	Currency Future	1,519.0000	1,415.0000	(6.847)	0	0	0
02/06/2009	ZAAD 2009/12/14	9.55	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
02/06/2009	ZAAD 2009/12/14	9.55	Put	Currency Future	2,959.0000	2,844.0000	(3.886)	0	0	0
02/06/2009	ZAAD 2009/12/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
02/06/2009	ZAAD 2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0

**Grand Total:** **958,437**