



Derivatives High/Low Report

High/Low for 03/11/2009

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	\$ / R 2009/12/14			Currency Future	7.9681	7.9359	(0.404)	8.0700	7.9100	350,420
03/11/2009	\$ / R 2009/12/14	7.00	Put	Currency Future	7.0000	8.0000	14.286	0	0	100
03/11/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
03/11/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	1,197.0000	1,228.0000	2.590	0	0	0
03/11/2009	\$ / R 2009/12/14	10.05	Put	Currency Future	2,085.0000	2,116.0000	1.487	0	0	0
03/11/2009	\$ / R 2009/12/14	11.20	Put	Currency Future	3,232.0000	3,265.0000	1.021	0	0	0
03/11/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	3,282.0000	3,314.0000	0.975	0	0	0
03/11/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	6.0000	6.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	7.05	Call	Currency Future	927.0000	896.0000	(3.344)	0	0	0
03/11/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	866.0000	894.0000	3.233	0	0	0
03/11/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	38.0000	34.0000	(10.526)	0	0	0
03/11/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	374.0000	350.0000	(6.417)	0	0	0
03/11/2009	\$ / R 2009/12/14	5.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	43.0000	38.0000	(11.628)	0	0	0
03/11/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	820.0000	848.0000	3.415	0	0	0
03/11/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,149.0000	1,179.0000	2.611	0	0	0
03/11/2009	\$ / R 2009/12/14	6.90	Put	Currency Future	5.0000	5.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	6.55	Call	Currency Future	1,420.0000	1,388.0000	(2.254)	0	0	0
03/11/2009	\$ / R 2009/12/14	5.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	6.60	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
03/11/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	476.0000	499.0000	4.832	0	0	0
03/11/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	34.0000	30.0000	(11.765)	0	0	75
03/11/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
03/11/2009	\$ / R 2009/12/14	6.90	Call	Currency Future	1,073.0000	1,041.0000	(2.982)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	\$ / R 2009/12/14	6.55	Put	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	6.60	Call	Currency Future	1,370.0000	1,338.0000	(2.336)	0	0	0
03/11/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	340.0000	318.0000	(6.471)	0	0	0
03/11/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	774.0000	802.0000	3.618	0	0	0
03/11/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	4,132.0000	4,164.0000	0.774	0	0	0
03/11/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	105.0000	114.0000	8.571	0	0	0
03/11/2009	\$ / R 2009/12/14	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	15.10	Put	Currency Future	7,132.0000	7,164.0000	0.449	0	0	0
03/11/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	91.0000	99.0000	8.791	0	0	0
03/11/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	105.0000	95.0000	(9.524)	0	0	0
03/11/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	48.0000	43.0000	(10.417)	0	0	0
03/11/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	5.05	Call	Currency Future	2,918.0000	2,886.0000	(1.097)	0	0	0
03/11/2009	\$ / R 2009/12/14	12.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	7.15	Call	Currency Future	833.0000	802.0000	(3.721)	0	0	0
03/11/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	437.0000	459.0000	5.034	0	0	0
03/11/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	1,836.0000	1,868.0000	1.743	0	0	0
03/11/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	2,234.0000	2,266.0000	1.432	0	0	0
03/11/2009	\$ / R 2009/12/14	3.55	Call	Currency Future	4,418.0000	4,386.0000	(0.724)	0	0	0
03/11/2009	\$ / R 2009/12/14	5.80	Call	Currency Future	2,168.0000	2,136.0000	(1.476)	0	0	0
03/11/2009	\$ / R 2009/12/14	15.95	Put	Currency Future	7,982.0000	8,014.0000	0.401	0	0	0
03/11/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	222.0000	205.0000	(7.658)	0	0	0
03/11/2009	\$ / R 2009/12/14	7.15	Put	Currency Future	14.0000	16.0000	14.286	0	0	0
03/11/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	409.0000	385.0000	(5.868)	0	0	0
03/11/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	1,184
03/11/2009	\$ / R 2009/12/14	13.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	730.0000	757.0000	3.699	0	0	0
03/11/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	4,682.0000	4,714.0000	0.683	0	0	0
03/11/2009	\$ / R 2009/12/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	263.0000	280.0000	6.464	0	0	0
03/11/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	4.0000	4.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	4,882.0000	4,914.0000	0.655	0	0	0
03/11/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	5.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	78.0000	85.0000	8.974	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	2,134.0000	2,166.0000	1.500	0	0	0
03/11/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	48.0000	43.0000	(10.417)	0	0	0
03/11/2009	\$ / R 2009/12/14	5.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	204.0000	219.0000	7.353	0	0	0
03/11/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	446.0000	421.0000	(5.605)	0	0	39
03/11/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	122.0000	132.0000	8.197	0	0	0
03/11/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	2,583.0000	2,615.0000	1.239	0	0	0
03/11/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	53.0000	48.0000	(9.434)	0	0	0
03/11/2009	\$ / R 2009/12/14	13.45	Put	Currency Future	5,482.0000	5,514.0000	0.584	0	0	0
03/11/2009	\$ / R 2009/12/14	15.55	Put	Currency Future	7,582.0000	7,614.0000	0.422	0	0	0
03/11/2009	\$ / R 2009/12/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	15.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	1.0000	1.0000	-	0	0	260
03/11/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	7.0000	7.0000	-	0	0	3,000
03/11/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
03/11/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	14.00	Put	Currency Future	6,032.0000	6,064.0000	0.531	0	0	0
03/11/2009	\$ / R 2009/12/14	13.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	5.90	Call	Currency Future	2,069.0000	2,036.0000	(1.595)	0	0	0
03/11/2009	\$ / R 2009/12/14	12.05	Put	Currency Future	4,082.0000	4,114.0000	0.784	0	0	0
03/11/2009	\$ / R 2009/12/14	3.30	Call	Currency Future	4,668.0000	4,636.0000	(0.686)	0	0	0
03/11/2009	\$ / R 2009/12/14	7.30	Put	Currency Future	27.0000	29.0000	7.407	0	0	0
03/11/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	181.0000	166.0000	(8.287)	0	0	0
03/11/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	1,539.0000	1,571.0000	2.079	0	0	0
03/11/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	4.90	Call	Currency Future	3,068.0000	3,036.0000	(1.043)	0	0	0
03/11/2009	\$ / R 2009/12/14	14.15	Put	Currency Future	6,182.0000	6,214.0000	0.518	0	0	0
03/11/2009	\$ / R 2009/12/14	4.25	Call	Currency Future	3,718.0000	3,686.0000	(0.861)	0	0	0
03/11/2009	\$ / R 2009/12/14	6.05	Call	Currency Future	1,919.0000	1,887.0000	(1.668)	0	0	0
03/11/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	599.0000	624.0000	4.174	0	0	0
03/11/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	60.0000	54.0000	(10.000)	0	0	0
03/11/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	4,282.0000	4,314.0000	0.747	0	0	0
03/11/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,382.0000	5,414.0000	0.595	0	0	0
03/11/2009	\$ / R 2009/12/14	4.85	Call	Currency Future	3,118.0000	3,086.0000	(1.026)	0	0	0
03/11/2009	\$ / R 2009/12/14	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	\$ / R 2009/12/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	6.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	13.95	Put	Currency Future	5,982.0000	6,014.0000	0.535	0	0	0
03/11/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	363.0000	383.0000	5.510	0	0	0
03/11/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	9,676
03/11/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	53.0000	48.0000	(9.434)	0	0	0
03/11/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	4.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	16.15	Put	Currency Future	8,182.0000	8,214.0000	0.391	0	0	0
03/11/2009	\$ / R 2009/12/14	5.25	Call	Currency Future	2,718.0000	2,686.0000	(1.177)	0	0	0
03/11/2009	\$ / R 2009/12/14	14.55	Put	Currency Future	6,582.0000	6,614.0000	0.486	0	0	0
03/11/2009	\$ / R 2009/12/14	13.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	7.30	Call	Currency Future	695.0000	665.0000	(4.317)	0	0	0
03/11/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	94.0000	85.0000	(9.574)	0	0	50
03/11/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	685.0000	712.0000	3.942	0	0	0
03/11/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,490.0000	1,521.0000	2.081	0	0	0
03/11/2009	\$ / R 2009/12/14	10.40	Put	Currency Future	2,433.0000	2,465.0000	1.315	0	0	0
03/11/2009	\$ / R 2009/12/14	13.55	Put	Currency Future	5,582.0000	5,614.0000	0.573	0	0	0
03/11/2009	\$ / R 2009/12/14	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	6.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	13.00	Put	Currency Future	5,032.0000	5,064.0000	0.636	0	0	0
03/11/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	685.0000	712.0000	3.942	0	0	0
03/11/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	6.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	4.60	Call	Currency Future	3,368.0000	3,336.0000	(0.950)	0	0	0
03/11/2009	\$ / R 2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	131.0000	119.0000	(9.160)	0	0	87
03/11/2009	\$ / R 2009/12/14	10.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	15.15	Put	Currency Future	7,182.0000	7,214.0000	0.446	0	0	0
03/11/2009	\$ / R 2009/12/14	6.15	Call	Currency Future	1,819.0000	1,787.0000	(1.759)	0	0	0
03/11/2009	\$ / R 2009/12/14	14.75	Put	Currency Future	6,782.0000	6,814.0000	0.472	0	0	0

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03/11/2009	\$ / R 2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	4,332.0000	4,364.0000	0.739	0	0	0
03/11/2009	\$ / R 2009/12/14	10.30	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
03/11/2009	\$ / R 2009/12/14	12.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	3,882.0000	3,914.0000	0.824	0	0	0
03/11/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	5.60	Call	Currency Future	2,368.0000	2,336.0000	(1.351)	0	0	0
03/11/2009	\$ / R 2009/12/14	4.35	Call	Currency Future	3,618.0000	3,586.0000	(0.884)	0	0	0
03/11/2009	\$ / R 2009/12/14	4.05	Call	Currency Future	3,918.0000	3,886.0000	(0.817)	0	0	0
03/11/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	399.0000	421.0000	5.514	0	0	0
03/11/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	294.0000	313.0000	6.463	0	0	0
03/11/2009	\$ / R 2009/12/14	10.30	Put	Currency Future	2,334.0000	2,366.0000	1.371	0	0	0
03/11/2009	\$ / R 2009/12/14	12.95	Put	Currency Future	4,982.0000	5,014.0000	0.642	0	0	0
03/11/2009	\$ / R 2009/12/14	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	4,682.0000	4,714.0000	0.683	0	0	0
03/11/2009	\$ / R 2009/12/14	15.40	Put	Currency Future	7,432.0000	7,464.0000	0.431	0	0	0
03/11/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	24.0000	21.0000	(12.500)	0	0	0
03/11/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	3,832.0000	3,864.0000	0.835	0	0	0
03/11/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,382.0000	4,414.0000	0.730	0	0	0
03/11/2009	\$ / R 2009/12/14	5.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	4.15	Call	Currency Future	3,818.0000	3,786.0000	(0.838)	0	0	0
03/11/2009	\$ / R 2009/12/14	7.05	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
03/11/2009	\$ / R 2009/12/14	7.45	Call	Currency Future	565.0000	537.0000	(4.956)	0	0	21
03/11/2009	\$ / R 2009/12/14	10.65	Put	Currency Future	2,683.0000	2,715.0000	1.193	0	0	0
03/11/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	1,294.0000	1,325.0000	2.396	0	0	0
03/11/2009	\$ / R 2009/12/14	13.65	Put	Currency Future	5,682.0000	5,714.0000	0.563	0	0	0
03/11/2009	\$ / R 2009/12/14	6.20	Call	Currency Future	1,769.0000	1,737.0000	(1.809)	0	0	0
03/11/2009	\$ / R 2009/12/14	5.15	Call	Currency Future	2,818.0000	2,786.0000	(1.136)	0	0	0
03/11/2009	\$ / R 2009/12/14	7.45	Put	Currency Future	47.0000	51.0000	8.511	0	0	10
03/11/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	43.0000	38.0000	(11.628)	0	0	0
03/11/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	2,833.0000	2,865.0000	1.130	0	0	0
03/11/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	3,682.0000	3,714.0000	0.869	0	0	0
03/11/2009	\$ / R 2009/12/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	5.85	Call	Currency Future	2,118.0000	2,086.0000	(1.511)	0	0	0

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03/11/2009	\$ / R 2009/12/14	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	105.0000	114.0000	8.571	0	0	0
03/11/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	117.0000	106.0000	(9.402)	0	0	100
03/11/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	263.0000	280.0000	6.464	0	0	0
03/11/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	162.0000	149.0000	(8.025)	0	0	0
03/11/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	774.0000	802.0000	3.618	0	0	0
03/11/2009	\$ / R 2009/12/14	10.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
03/11/2009	\$ / R 2009/12/14	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	6.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	5.40	Call	Currency Future	2,568.0000	2,536.0000	(1.246)	0	0	0
03/11/2009	\$ / R 2009/12/14	7.35	Put	Currency Future	33.0000	36.0000	9.091	0	0	0
03/11/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	959.0000	988.0000	3.024	0	0	0
03/11/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	0
03/11/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	13.05	Put	Currency Future	5,082.0000	5,114.0000	0.630	0	0	0
03/11/2009	\$ / R 2009/12/14	6.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	14.20	Put	Currency Future	6,232.0000	6,264.0000	0.513	0	0	0
03/11/2009	\$ / R 2009/12/14	5.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	5.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	5.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	5.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	363.0000	383.0000	5.510	0	0	0
03/11/2009	\$ / R 2009/12/14	9.00	Put	Currency Future	1,054.0000	1,083.0000	2.751	0	0	0
03/11/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
03/11/2009	\$ / R 2009/12/14	10.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	730.0000	757.0000	3.699	0	0	0
03/11/2009	\$ / R 2009/12/14	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	15.35	Put	Currency Future	7,382.0000	7,414.0000	0.433	0	0	0
03/11/2009	\$ / R 2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	6.40	Call	Currency Future	1,570.0000	1,537.0000	(2.102)	0	0	0
03/11/2009	\$ / R 2009/12/14	7.40	Call	Currency Future	607.0000	579.0000	(4.613)	0	0	13,513
03/11/2009	\$ / R 2009/12/14	14.60	Put	Currency Future	6,632.0000	6,664.0000	0.483	0	0	0
03/11/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	67.0000	60.0000	(10.448)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	1,886.0000	1,917.0000	1.644	0	0	0
03/11/2009	\$ / R 2009/12/14	10.75	Put	Currency Future	2,783.0000	2,815.0000	1.150	0	0	0
03/11/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	3,082.0000	3,115.0000	1.071	0	0	0
03/11/2009	\$ / R 2009/12/14	15.30	Put	Currency Future	7,332.0000	7,364.0000	0.436	0	0	0
03/11/2009	\$ / R 2009/12/14	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	15.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	14.80	Put	Currency Future	6,832.0000	6,864.0000	0.468	0	0	0
03/11/2009	\$ / R 2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	3.0000	3.0000	-	0	0	10,191
03/11/2009	\$ / R 2009/12/14	7.55	Put	Currency Future	66.0000	72.0000	9.091	0	0	0
03/11/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	105.0000	114.0000	8.571	0	0	0
03/11/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	131.0000	119.0000	(9.160)	0	0	0
03/11/2009	\$ / R 2009/12/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	14.85	Put	Currency Future	6,882.0000	6,914.0000	0.465	0	0	0
03/11/2009	\$ / R 2009/12/14	5.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	4.40	Call	Currency Future	3,568.0000	3,536.0000	(0.897)	0	0	0
03/11/2009	\$ / R 2009/12/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	7.00	Call	Currency Future	975.0000	944.0000	(3.179)	0	0	0
03/11/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	100
03/11/2009	\$ / R 2009/12/14	8.40	Put	Currency Future	516.0000	540.0000	4.651	0	0	0
03/11/2009	\$ / R 2009/12/14	4.20	Call	Currency Future	3,768.0000	3,736.0000	(0.849)	0	0	0
03/11/2009	\$ / R 2009/12/14	6.65	Put	Currency Future	3.0000	3.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	5.30	Call	Currency Future	2,668.0000	2,636.0000	(1.199)	0	0	0
03/11/2009	\$ / R 2009/12/14	4.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	7.35	Call	Currency Future	651.0000	622.0000	(4.455)	0	0	0
03/11/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	181.0000	166.0000	(8.287)	0	0	100
03/11/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,246.0000	1,276.0000	2.408	0	0	0
03/11/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
03/11/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	1,024.0000	992.0000	(3.125)	0	0	0
03/11/2009	\$ / R 2009/12/14	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	5.35	Call	Currency Future	2,618.0000	2,586.0000	(1.222)	0	0	0
03/11/2009	\$ / R 2009/12/14	4.30	Call	Currency Future	3,668.0000	3,636.0000	(0.872)	0	0	0
03/11/2009	\$ / R 2009/12/14	3.95	Call	Currency Future	4,018.0000	3,986.0000	(0.796)	0	0	0
03/11/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	1,935.0000	1,967.0000	1.654	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
03/11/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	374.0000	350.0000	(6.417)	0	0	1,000
03/11/2009	\$ / R 2009/12/14	8.40	Call	Currency Future	84.0000	76.0000	(9.524)	0	0	247
03/11/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	1,886.0000	1,917.0000	1.644	0	0	0
03/11/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	3,682.0000	3,714.0000	0.869	0	0	0
03/11/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	6.0000	6.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	14.30	Put	Currency Future	6,332.0000	6,364.0000	0.505	0	0	0
03/11/2009	\$ / R 2009/12/14	7.80	Call	Currency Future	308.0000	287.0000	(6.818)	0	0	10
03/11/2009	\$ / R 2009/12/14	7.40	Put	Currency Future	39.0000	43.0000	10.256	0	0	0
03/11/2009	\$ / R 2009/12/14	7.55	Call	Currency Future	484.0000	458.0000	(5.372)	0	0	0
03/11/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	912.0000	941.0000	3.180	0	0	0
03/11/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
03/11/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	5.75	Call	Currency Future	2,218.0000	2,186.0000	(1.443)	0	0	0
03/11/2009	\$ / R 2009/12/14	5.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	4.95	Call	Currency Future	3,018.0000	2,986.0000	(1.060)	0	0	0
03/11/2009	\$ / R 2009/12/14	7.85	Call	Currency Future	277.0000	258.0000	(6.859)	0	0	0
03/11/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	374.0000	350.0000	(6.417)	0	0	0
03/11/2009	\$ / R 2009/12/14	14.05	Put	Currency Future	6,082.0000	6,114.0000	0.526	0	0	0
03/11/2009	\$ / R 2009/12/14	10.25	Put	Currency Future	2,284.0000	2,316.0000	1.401	0	0	0
03/11/2009	\$ / R 2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	5.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	6.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	4.50	Call	Currency Future	3,468.0000	3,436.0000	(0.923)	0	0	0
03/11/2009	\$ / R 2009/12/14	6.40	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
03/11/2009	\$ / R 2009/12/14	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	7.85	Put	Currency Future	159.0000	172.0000	8.176	0	0	0
03/11/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	3,332.0000	3,364.0000	0.960	0	0	0
03/11/2009	\$ / R 2009/12/14	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	10.25	Call	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	4.80	Call	Currency Future	3,168.0000	3,136.0000	(1.010)	0	0	0
03/11/2009	\$ / R 2009/12/14	4.75	Call	Currency Future	3,218.0000	3,186.0000	(0.994)	0	0	0
03/11/2009	\$ / R 2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	\$ / R 2009/12/14	5.50	Call	Currency Future	2,468.0000	2,436.0000	(1.297)	0	0	0
03/11/2009	\$ / R 2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	16.45	Put	Currency Future	8,482.0000	8,514.0000	0.377	0	0	0
03/11/2009	\$ / R 2009/12/14	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	7.80	Put	Currency Future	140.0000	151.0000	7.857	0	0	0
03/11/2009	\$ / R 2009/12/14	3.85	Call	Currency Future	4,118.0000	4,086.0000	(0.777)	0	0	0
03/11/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	1,006.0000	1,036.0000	2.982	0	0	0
03/11/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	4,882.0000	4,914.0000	0.655	0	0	0
03/11/2009	\$ / R 2009/12/14	6.30	Call	Currency Future	1,669.0000	1,637.0000	(1.917)	0	0	0
03/11/2009	\$ / R 2009/12/14	16.25	Put	Currency Future	8,282.0000	8,314.0000	0.386	0	0	0
03/11/2009	\$ / R 2009/12/14	6.35	Call	Currency Future	1,619.0000	1,587.0000	(1.977)	0	0	0
03/11/2009	\$ / R 2009/12/14	14.50	Put	Currency Future	6,532.0000	6,564.0000	0.490	0	0	0
03/11/2009	\$ / R 2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	476.0000	499.0000	4.832	0	0	0
03/11/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	6.80	Call	Currency Future	1,172.0000	1,140.0000	(2.730)	0	0	0
03/11/2009	\$ / R 2009/12/14	16.20	Put	Currency Future	8,232.0000	8,264.0000	0.389	0	0	0
03/11/2009	\$ / R 2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	16.30	Put	Currency Future	8,332.0000	8,364.0000	0.384	0	0	0
03/11/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	340.0000	318.0000	(6.471)	0	0	0
03/11/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	27.0000	24.0000	(11.111)	0	0	15,512
03/11/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	27.0000	24.0000	(11.111)	0	0	0
03/11/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	2,184.0000	2,216.0000	1.465	0	0	0
03/11/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	14.25	Put	Currency Future	6,282.0000	6,314.0000	0.509	0	0	0
03/11/2009	\$ / R 2009/12/14	6.50	Put	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	4,232.0000	4,264.0000	0.756	0	0	0
03/11/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
03/11/2009	\$ / R 2009/12/14	11.15	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
03/11/2009	\$ / R 2009/12/14	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	6.50	Call	Currency Future	1,470.0000	1,438.0000	(2.177)	0	0	0
03/11/2009	\$ / R 2009/12/14	14.45	Put	Currency Future	6,482.0000	6,514.0000	0.494	0	0	0
03/11/2009	\$ / R 2009/12/14	7.45	Put	Currency Future	47.0000	51.0000	8.511	0	0	0
03/11/2009	\$ / R 2009/12/14	16.10	Put	Currency Future	8,132.0000	8,164.0000	0.394	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	\$ / R	2009/12/14	13.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R	2009/12/14	8.90	Put	Currency Future	959.0000	988.0000	3.024	0	0	0
03/11/2009	\$ / R	2009/12/14	11.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	30.0000	27.0000	(10.000)	0	0	0
03/11/2009	\$ / R	2009/12/14	16.40	Put	Currency Future	8,432.0000	8,464.0000	0.380	0	0	0
03/11/2009	\$ / R	2009/12/14	16.35	Put	Currency Future	8,382.0000	8,414.0000	0.382	0	0	0
03/11/2009	\$ / R	2009/12/14	7.50	Call	Currency Future	524.0000	497.0000	(5.153)	0	0	747
03/11/2009	\$ / R	2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R	2009/12/14	13.40	Put	Currency Future	5,432.0000	5,464.0000	0.589	0	0	0
03/11/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	30.0000	27.0000	(10.000)	0	0	0
03/11/2009	\$ / R	2009/12/14	10.00	Put	Currency Future	2,035.0000	2,067.0000	1.572	0	0	0
03/11/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	2,134.0000	2,166.0000	1.500	0	0	0
03/11/2009	\$ / R	2009/12/14	5.20	Call	Currency Future	2,768.0000	2,736.0000	(1.156)	0	0	0
03/11/2009	\$ / R	2009/12/14	5.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R	2009/12/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R	2009/12/14	14.35	Put	Currency Future	6,382.0000	6,414.0000	0.501	0	0	0
03/11/2009	\$ / R	2009/12/14	7.45	Call	Currency Future	565.0000	537.0000	(4.956)	0	0	21
03/11/2009	\$ / R	2009/12/14	12.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R	2009/12/14	11.10	Put	Currency Future	3,132.0000	3,165.0000	1.054	0	0	0
03/11/2009	\$ / R	2009/12/14	6.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R	2009/12/14	6.65	Call	Currency Future	1,321.0000	1,289.0000	(2.422)	0	0	0
03/11/2009	\$ / R	2009/12/14	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R	2009/12/14	11.45	Put	Currency Future	3,482.0000	3,514.0000	0.919	0	0	0
03/11/2009	\$ / R	2009/12/14	7.50	Put	Currency Future	56.0000	61.0000	8.929	0	0	100
03/11/2009	\$ / R	2009/12/14	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R	2009/12/14	8.35	Call	Currency Future	94.0000	85.0000	(9.574)	0	0	0
03/11/2009	\$ / R	2009/12/14	11.15	Put	Currency Future	3,182.0000	3,215.0000	1.037	0	0	0
03/11/2009	\$ / R	2009/12/14	6.85	Call	Currency Future	1,123.0000	1,091.0000	(2.850)	0	0	0
03/11/2009	\$ / R	2009/12/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R	2009/12/14	5.65	Call	Currency Future	2,318.0000	2,286.0000	(1.381)	0	0	0
03/11/2009	\$ / R	2009/12/14	4.45	Call	Currency Future	3,518.0000	3,486.0000	(0.910)	0	0	0
03/11/2009	\$ / R	2009/12/14	16.50	Put	Currency Future	8,532.0000	8,564.0000	0.375	0	0	0
03/11/2009	\$ / R	2009/12/14	5.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R	2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R	2009/12/14	7.80	Put	Currency Future	140.0000	151.0000	7.857	0	0	0
03/11/2009	\$ / R	2009/12/14	13.85	Put	Currency Future	5,882.0000	5,914.0000	0.544	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	\$ / R 2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	642.0000	668.0000	4.050	0	0	0
03/11/2009	\$ / R 2009/12/14	11.10	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
03/11/2009	\$ / R 2009/12/14	6.85	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
03/11/2009	\$ / R 2009/12/14	6.80	Put	Currency Future	4.0000	4.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	6.75	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
03/11/2009	\$ / R 2009/12/14	4.65	Call	Currency Future	3,318.0000	3,286.0000	(0.964)	0	0	0
03/11/2009	\$ / R 2009/12/14	11.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	8.15	Call	Currency Future	146.0000	133.0000	(8.904)	0	0	0
03/11/2009	\$ / R 2009/12/14	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	14.10	Put	Currency Future	6,132.0000	6,164.0000	0.522	0	0	0
03/11/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	557.0000	582.0000	4.488	0	0	0
03/11/2009	\$ / R 2009/12/14	10.05	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
03/11/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,382.0000	4,414.0000	0.730	0	0	0
03/11/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	6.75	Call	Currency Future	1,222.0000	1,190.0000	(2.619)	0	0	0
03/11/2009	\$ / R 2009/12/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	6.25	Call	Currency Future	1,719.0000	1,687.0000	(1.862)	0	0	0
03/11/2009	\$ / R 2009/12/14	14.90	Put	Currency Future	6,932.0000	6,964.0000	0.462	0	0	0
03/11/2009	\$ / R 2009/12/14	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	7.80	Call	Currency Future	308.0000	287.0000	(6.818)	0	0	0
03/11/2009	\$ / R 2009/12/14	7.10	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
03/11/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	105.0000	95.0000	(9.524)	0	0	0
03/11/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,490.0000	1,521.0000	2.081	0	0	0
03/11/2009	\$ / R 2009/12/14	5.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	5.95	Call	Currency Future	2,019.0000	1,986.0000	(1.634)	0	0	0
03/11/2009	\$ / R 2009/12/14	14.40	Put	Currency Future	6,432.0000	6,464.0000	0.498	0	0	0
03/11/2009	\$ / R 2009/12/14	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	8.15	Put	Currency Future	328.0000	347.0000	5.793	0	0	0
03/11/2009	\$ / R 2009/12/14	6.10	Call	Currency Future	1,869.0000	1,837.0000	(1.712)	0	0	0
03/11/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	642.0000	668.0000	4.050	0	0	0
03/11/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
03/11/2009	\$ / R 2009/12/14	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	6.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	1.0000	1.0000	-	0	0	9,530
03/11/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	2,184.0000	2,216.0000	1.465	0	0	0
03/11/2009	\$ / R 2009/12/14	5.00	Call	Currency Future	2,968.0000	2,936.0000	(1.078)	0	0	0
03/11/2009	\$ / R 2009/12/14	3.65	Call	Currency Future	4,318.0000	4,286.0000	(0.741)	0	0	0
03/11/2009	\$ / R 2009/12/14	7.10	Call	Currency Future	880.0000	849.0000	(3.523)	0	0	0
03/11/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	557.0000	582.0000	4.488	0	0	0
03/11/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,343.0000	1,374.0000	2.308	0	0	0
03/11/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	2,583.0000	2,615.0000	1.239	0	0	0
03/11/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	3,582.0000	3,614.0000	0.893	0	0	0
03/11/2009	\$ / R 2009/12/14	6.00	Call	Currency Future	1,969.0000	1,937.0000	(1.625)	0	0	0
03/11/2009	\$ / R 2009/12/14	6.45	Put	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	75.0000	67.0000	(10.667)	0	0	0
03/11/2009	\$ / R 2009/12/14	10.95	Put	Currency Future	2,983.0000	3,015.0000	1.073	0	0	0
03/11/2009	\$ / R 2009/12/14	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	15.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	60.0000	54.0000	(10.000)	0	0	0
03/11/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,343.0000	1,374.0000	2.308	0	0	0
03/11/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	1,786.0000	1,818.0000	1.792	0	0	0
03/11/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	786.0000	755.0000	(3.944)	0	0	0
03/11/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	1,024.0000	992.0000	(3.125)	0	0	0
03/11/2009	\$ / R 2009/12/14	15.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	16.05	Put	Currency Future	8,082.0000	8,114.0000	0.396	0	0	0
03/11/2009	\$ / R 2009/12/14	15.45	Put	Currency Future	7,482.0000	7,514.0000	0.428	0	0	0
03/11/2009	\$ / R 2009/12/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	15.25	Put	Currency Future	7,282.0000	7,314.0000	0.439	0	0	0
03/11/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	7.25	Call	Currency Future	740.0000	710.0000	(4.054)	0	0	0
03/11/2009	\$ / R 2009/12/14	15.85	Put	Currency Future	7,882.0000	7,914.0000	0.406	0	0	0
03/11/2009	\$ / R 2009/12/14	4.00	Call	Currency Future	3,968.0000	3,936.0000	(0.806)	0	0	0
03/11/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	75.0000	67.0000	(10.667)	0	0	0
03/11/2009	\$ / R 2009/12/14	12.45	Put	Currency Future	4,482.0000	4,514.0000	0.714	0	0	0
03/11/2009	\$ / R 2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	\$ / R 2009/12/14	6.45	Put	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	18.0000	20.0000	11.111	0	0	5,100
03/11/2009	\$ / R 2009/12/14	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	437.0000	459.0000	5.034	0	0	0
03/11/2009	\$ / R 2009/12/14	12.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	18.0000	20.0000	11.111	0	0	0
03/11/2009	\$ / R 2009/12/14	5.45	Call	Currency Future	2,518.0000	2,486.0000	(1.271)	0	0	0
03/11/2009	\$ / R 2009/12/14	6.45	Call	Currency Future	1,520.0000	1,488.0000	(2.105)	0	0	0
03/11/2009	\$ / R 2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	15.90	Put	Currency Future	7,932.0000	7,964.0000	0.403	0	0	0
03/11/2009	\$ / R 2009/12/14	10.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	13.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	24.0000	21.0000	(12.500)	0	0	0
03/11/2009	\$ / R 2009/12/14	5.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	5.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	3.60	Call	Currency Future	4,368.0000	4,336.0000	(0.733)	0	0	0
03/11/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	786.0000	755.0000	(3.944)	0	0	0
03/11/2009	\$ / R 2009/12/14	4.10	Call	Currency Future	3,868.0000	3,836.0000	(0.827)	0	0	0
03/11/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	3,382.0000	3,414.0000	0.946	0	0	0
03/11/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	1,006.0000	1,036.0000	2.982	0	0	0
03/11/2009	\$ / R 2009/12/14	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	5.45	Call	Currency Future	2,518.0000	2,486.0000	(1.271)	0	0	0
03/11/2009	\$ / R 2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	12.15	Put	Currency Future	4,182.0000	4,214.0000	0.765	0	0	0
03/11/2009	\$ / R 2009/12/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	10.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	1,985.0000	2,017.0000	1.612	0	0	0
03/11/2009	\$ / R 2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	3.90	Call	Currency Future	4,068.0000	4,036.0000	(0.787)	0	0	0
03/11/2009	\$ / R 2009/12/14	16.00	Put	Currency Future	8,032.0000	8,064.0000	0.398	0	0	0
03/11/2009	\$ / R 2009/12/14	9.55	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
03/11/2009	\$ / R 2009/12/14	10.70	Put	Currency Future	2,733.0000	2,765.0000	1.171	0	0	0
03/11/2009	\$ / R 2009/12/14	13.25	Put	Currency Future	5,282.0000	5,314.0000	0.606	0	0	0
03/11/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,246.0000	1,276.0000	2.408	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	\$ / R	2009/12/14	11.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R	2009/12/14	9.30	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
03/11/2009	\$ / R	2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R	2009/12/14	10.85	Put	Currency Future	2,883.0000	2,915.0000	1.110	0	0	0
03/11/2009	\$ / R	2009/12/14	15.65	Put	Currency Future	7,682.0000	7,714.0000	0.417	0	0	0
03/11/2009	\$ / R	2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R	2009/12/14	13.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R	2009/12/14	11.75	Put	Currency Future	3,782.0000	3,814.0000	0.846	0	0	0
03/11/2009	\$ / R	2009/12/14	11.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R	2009/12/14	10.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R	2009/12/14	13.10	Put	Currency Future	5,132.0000	5,164.0000	0.624	0	0	0
03/11/2009	\$ / R	2009/12/14	13.75	Put	Currency Future	5,782.0000	5,814.0000	0.553	0	0	0
03/11/2009	\$ / R	2009/12/14	15.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R	2009/12/14	9.45	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
03/11/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
03/11/2009	\$ / R	2009/12/14	12.55	Put	Currency Future	4,582.0000	4,614.0000	0.698	0	0	0
03/11/2009	\$ / R	2009/12/14	9.65	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
03/11/2009	\$ / R	2009/12/14	9.40	Put	Currency Future	1,441.0000	1,472.0000	2.151	0	0	0
03/11/2009	\$ / R	2009/12/14	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R	2009/12/14	6.45	Call	Currency Future	1,520.0000	1,488.0000	(2.105)	0	0	0
03/11/2009	\$ / R	2009/12/14	9.65	Put	Currency Future	1,687.0000	1,719.0000	1.897	0	0	0
03/11/2009	\$ / R	2009/12/14	9.55	Put	Currency Future	1,589.0000	1,620.0000	1.951	0	0	0
03/11/2009	\$ / R	2009/12/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
03/11/2009	\$ / R	2009/12/14	11.55	Put	Currency Future	3,582.0000	3,614.0000	0.893	0	0	0
03/11/2009	\$ / R	2009/12/14	14.95	Put	Currency Future	6,982.0000	7,014.0000	0.458	0	0	0
03/11/2009	\$ / R	2009/12/14	11.30	Put	Currency Future	3,332.0000	3,364.0000	0.960	0	0	0
03/11/2009	\$ / R	2009/12/14	12.70	Put	Currency Future	4,732.0000	4,764.0000	0.676	0	0	0
03/11/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	3,932.0000	3,964.0000	0.814	0	0	0
03/11/2009	\$ / R	2009/12/14	9.10	Put	Currency Future	1,149.0000	1,179.0000	2.611	0	0	0
03/11/2009	\$ / R	2009/12/14	11.85	Put	Currency Future	3,882.0000	3,914.0000	0.824	0	0	0
03/11/2009	\$ / R	2009/12/14	10.60	Put	Currency Future	2,633.0000	2,665.0000	1.215	0	0	0
03/11/2009	\$ / R	2009/12/14	9.70	Put	Currency Future	1,737.0000	1,768.0000	1.785	0	0	0
03/11/2009	\$ / R	2009/12/14	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R	2009/12/14	15.80	Put	Currency Future	7,832.0000	7,864.0000	0.409	0	0	0
03/11/2009	\$ / R	2009/12/14	10.60	Call	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	\$ / R 2009/12/14	13.30	Put	Currency Future	5,332.0000	5,364.0000	0.600	0	0	0
03/11/2009	\$ / R 2009/12/14	15.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
03/11/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	6.80	Put	Currency Future	4.0000	4.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	13.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	6.80	Call	Currency Future	1,172.0000	1,140.0000	(2.730)	0	0	0
03/11/2009	\$ / R 2009/12/14	5.55	Call	Currency Future	2,418.0000	2,386.0000	(1.323)	0	0	0
03/11/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	3.80	Call	Currency Future	4,168.0000	4,136.0000	(0.768)	0	0	0
03/11/2009	\$ / R 2009/12/14	4.55	Call	Currency Future	3,418.0000	3,386.0000	(0.936)	0	0	0
03/11/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	4,132.0000	4,164.0000	0.774	0	0	0
03/11/2009	\$ / R 2009/12/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
03/11/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	4.80	Call	Currency Future	3,168.0000	3,136.0000	(1.010)	0	0	0
03/11/2009	\$ / R 2009/12/14	5.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	4.45	Call	Currency Future	3,518.0000	3,486.0000	(0.910)	0	0	0
03/11/2009	\$ / R 2009/12/14	10.45	Put	Currency Future	2,483.0000	2,515.0000	1.289	0	0	0
03/11/2009	\$ / R 2009/12/14	13.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	5.80	Call	Currency Future	2,168.0000	2,136.0000	(1.476)	0	0	0
03/11/2009	\$ / R 2009/12/14	6.55	Put	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	3.45	Call	Currency Future	4,518.0000	4,486.0000	(0.708)	0	0	0
03/11/2009	\$ / R 2009/12/14	11.60	Put	Currency Future	3,632.0000	3,664.0000	0.881	0	0	0
03/11/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
03/11/2009	\$ / R 2009/12/14	5.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	6.55	Call	Currency Future	1,420.0000	1,388.0000	(2.254)	0	0	0
03/11/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	2,383.0000	2,415.0000	1.343	0	0	0
03/11/2009	\$ / R 2009/12/14	11.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	3,982.0000	4,014.0000	0.804	0	0	0
03/11/2009	\$ / R 2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
03/11/2009	\$ / R 2009/12/14	11.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	3,932.0000	3,964.0000	0.814	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
03/11/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	10,100
03/11/2009	\$ / R 2009/12/14	3.55	Call	Currency Future	4,418.0000	4,386.0000	(0.724)	0	0	0
03/11/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	4,332.0000	4,364.0000	0.739	0	0	0
03/11/2009	\$ / R 2009/12/14	13.20	Put	Currency Future	5,232.0000	5,264.0000	0.612	0	0	0
03/11/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,382.0000	5,414.0000	0.595	0	0	0
03/11/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	2,533.0000	2,565.0000	1.263	0	0	0
03/11/2009	\$ / R 2009/12/14	11.50	Put	Currency Future	3,532.0000	3,564.0000	0.906	0	0	0
03/11/2009	\$ / R 2009/12/14	11.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	4,032.0000	4,064.0000	0.794	0	0	0
03/11/2009	\$ / R 2009/12/14	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	4,832.0000	4,864.0000	0.662	0	0	0
03/11/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	11.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	12.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	11.00	Put	Currency Future	3,033.0000	3,065.0000	1.055	0	0	0
03/11/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	181.0000	195.0000	7.735	0	0	100
03/11/2009	\$ / R 2009/12/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	7.25	Put	Currency Future	22.0000	24.0000	9.091	0	0	100
03/11/2009	\$ / R 2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	122.0000	132.0000	8.197	0	0	200
03/11/2009	\$ / R 2009/12/14	12.40	Put	Currency Future	4,432.0000	4,464.0000	0.722	0	0	0
03/11/2009	\$ / R 2009/12/14	7.55	Put	Currency Future	66.0000	72.0000	9.091	0	0	0
03/11/2009	\$ / R 2009/12/14	3.50	Call	Currency Future	4,468.0000	4,436.0000	(0.716)	0	0	0
03/11/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	3,082.0000	3,115.0000	1.071	0	0	0
03/11/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	912.0000	941.0000	3.180	0	0	0
03/11/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	1,638.0000	1,669.0000	1.893	0	0	0
03/11/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	249.0000	230.0000	(7.631)	0	0	1,700
03/11/2009	\$ / R 2009/12/14	15.50	Put	Currency Future	7,532.0000	7,564.0000	0.425	0	0	0
03/11/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	2,933.0000	2,965.0000	1.091	0	0	0
03/11/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	1,638.0000	1,669.0000	1.893	0	0	0
03/11/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	5,832.0000	5,864.0000	0.549	0	0	0
03/11/2009	\$ / R 2009/12/14	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	7.55	Call	Currency Future	484.0000	458.0000	(5.372)	0	0	0
03/11/2009	\$ / R 2009/12/14	15.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	3.35	Call	Currency Future	4,618.0000	4,586.0000	(0.693)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	232.0000	249.0000	7.328	0	0	0
03/11/2009	\$ / R 2009/12/14	10.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	2,234.0000	2,266.0000	1.432	0	0	0
03/11/2009	\$ / R 2009/12/14	15.60	Put	Currency Future	7,632.0000	7,664.0000	0.419	0	0	0
03/11/2009	\$ / R 2009/12/14	8.00	Call	Currency Future	201.0000	185.0000	(7.960)	0	0	2,670
03/11/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	4,932.0000	4,964.0000	0.649	0	0	0
03/11/2009	\$ / R 2009/12/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	204.0000	219.0000	7.353	0	0	0
03/11/2009	\$ / R 2009/12/14	13.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	222.0000	205.0000	(7.658)	0	0	200
03/11/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	2,833.0000	2,865.0000	1.130	0	0	0
03/11/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	3,732.0000	3,764.0000	0.857	0	0	0
03/11/2009	\$ / R 2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	5,732.0000	5,764.0000	0.558	0	0	0
03/11/2009	\$ / R 2009/12/14	5.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	5,532.0000	5,564.0000	0.578	0	0	0
03/11/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	4,832.0000	4,864.0000	0.662	0	0	0
03/11/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	1,985.0000	2,017.0000	1.612	0	0	0
03/11/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	13.90	Put	Currency Future	5,932.0000	5,964.0000	0.539	0	0	0
03/11/2009	\$ / R 2009/12/14	5.10	Call	Currency Future	2,868.0000	2,836.0000	(1.116)	0	0	0
03/11/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
03/11/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	1,392.0000	1,423.0000	2.227	0	0	0
03/11/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	4,632.0000	4,664.0000	0.691	0	0	0
03/11/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	34.0000	30.0000	(11.765)	0	0	0
03/11/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2009/12/14	11.40	Call	Currency Future	0.0000	0.0000	-	0	0	0

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03/11/2009	\$ / R	2009/12/14	11.40	Put	Currency Future	3,432.0000	3,464.0000	0.932	0	0	0
03/11/2009	\$ / R	2009/12/14	13.10	Put	Currency Future	5,132.0000	5,164.0000	0.624	0	0	0
03/11/2009	\$ / R	2009/12/14	8.80	Put	Currency Future	866.0000	894.0000	3.233	0	0	0
03/11/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	3,832.0000	3,864.0000	0.835	0	0	0
03/11/2009	\$ / R	2009/12/14	12.50	Put	Currency Future	4,532.0000	4,564.0000	0.706	0	0	0
03/11/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R	2009/12/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R	2009/12/14	13.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R	2009/12/14	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R	2009/12/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R	2009/12/14	13.60	Put	Currency Future	5,632.0000	5,664.0000	0.568	0	0	0
03/11/2009	\$ / R	2009/12/14	3.40	Call	Currency Future	4,568.0000	4,536.0000	(0.701)	0	0	0
03/11/2009	\$ / R	2009/12/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R	2009/12/14	4.70	Call	Currency Future	3,268.0000	3,236.0000	(0.979)	0	0	0
03/11/2009	\$ / R	2009/12/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R	2009/12/14	3.70	Call	Currency Future	4,268.0000	4,236.0000	(0.750)	0	0	0
03/11/2009	\$ / R	2009/12/14	15.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R	2009/12/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R	2009/12/14	3.75	Call	Currency Future	4,218.0000	4,186.0000	(0.759)	0	0	0
03/11/2009	\$ / R	2009/12/14	15.75	Put	Currency Future	7,782.0000	7,814.0000	0.411	0	0	0
03/11/2009	\$ / R	2009/12/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R	2009/12/14	5.70	Call	Currency Future	2,268.0000	2,236.0000	(1.411)	0	0	0
03/11/2009	\$ / R	2009/12/14	6.70	Call	Currency Future	1,271.0000	1,239.0000	(2.518)	0	0	0
03/11/2009	\$ / R	2009/12/14	5.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R	2009/12/14	6.70	Put	Currency Future	3.0000	3.0000	-	0	0	0
03/11/2009	\$ / R	2009/12/14	9.70	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
03/11/2009	\$ / R	2009/12/14	9.70	Put	Currency Future	1,737.0000	1,768.0000	1.785	0	0	0
03/11/2009	\$ / R	2009/12/14	15.70	Put	Currency Future	7,732.0000	7,764.0000	0.414	0	0	0
03/11/2009	\$ / R	2009/12/14	15.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R	2010/03/15			Currency Future	8.1036	8.0718	(0.392)	8.1100	8.1100	30,549
03/11/2009	\$ / R	2010/03/15	8.10	Call	Currency Future	392.0000	377.0000	(3.827)	0	0	0
03/11/2009	\$ / R	2010/03/15	8.10	Put	Currency Future	388.0000	405.0000	4.381	0	0	0
03/11/2009	\$ / R	2010/03/15	8.40	Call	Currency Future	288.0000	278.0000	(3.472)	0	0	0
03/11/2009	\$ / R	2010/03/15	8.40	Put	Currency Future	584.0000	606.0000	3.767	0	0	0
03/11/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	96.0000	93.0000	(3.125)	0	0	0

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03/11/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	1,592.0000	1,621.0000	1.822	0	0	0
03/11/2009	\$ / R	2010/03/15	7.45	Call	Currency Future	779.0000	752.0000	(3.466)	0	0	0
03/11/2009	\$ / R	2010/03/15	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R	2010/03/15	3.40	Call	Currency Future	4,704.0000	4,672.0000	(0.680)	0	0	0
03/11/2009	\$ / R	2010/03/15	8.05	Put	Currency Future	361.0000	375.0000	3.878	0	0	0
03/11/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	68.0000	67.0000	(1.471)	0	0	0
03/11/2009	\$ / R	2010/03/15	10.70	Call	Currency Future	39.0000	38.0000	(2.564)	0	0	0
03/11/2009	\$ / R	2010/03/15	8.80	Call	Currency Future	194.0000	187.0000	(3.608)	0	0	0
03/11/2009	\$ / R	2010/03/15	12.95	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
03/11/2009	\$ / R	2010/03/15	4.95	Call	Currency Future	3,155.0000	3,123.0000	(1.014)	0	0	0
03/11/2009	\$ / R	2010/03/15	6.45	Put	Currency Future	16.0000	16.0000	-	0	0	0
03/11/2009	\$ / R	2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R	2010/03/15	8.05	Call	Currency Future	415.0000	397.0000	(4.337)	0	0	5,000
03/11/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	2,015.0000	2,045.0000	1.489	0	0	0
03/11/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	2,829.0000	2,860.0000	1.096	0	0	0
03/11/2009	\$ / R	2010/03/15	13.50	Put	Currency Future	5,400.0000	5,431.0000	0.574	0	0	0
03/11/2009	\$ / R	2010/03/15	12.95	Put	Currency Future	4,852.0000	4,884.0000	0.660	0	0	0
03/11/2009	\$ / R	2010/03/15	6.45	Call	Currency Future	1,669.0000	1,638.0000	(1.857)	0	0	0
03/11/2009	\$ / R	2010/03/15	7.55	Put	Currency Future	154.0000	161.0000	4.545	0	0	0
03/11/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	33.0000	32.0000	(3.030)	0	0	0
03/11/2009	\$ / R	2010/03/15	13.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
03/11/2009	\$ / R	2010/03/15	12.50	Put	Currency Future	4,405.0000	4,437.0000	0.726	0	0	0
03/11/2009	\$ / R	2010/03/15	4.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R	2010/03/15	5.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
03/11/2009	\$ / R	2010/03/15	4.35	Call	Currency Future	3,754.0000	3,722.0000	(0.852)	0	0	0
03/11/2009	\$ / R	2010/03/15	7.55	Call	Currency Future	707.0000	682.0000	(3.536)	0	0	0
03/11/2009	\$ / R	2010/03/15	10.70	Put	Currency Future	2,635.0000	2,666.0000	1.176	0	0	0
03/11/2009	\$ / R	2010/03/15	8.80	Put	Currency Future	890.0000	916.0000	2.921	0	0	0
03/11/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	2,299.0000	2,329.0000	1.305	0	0	0
03/11/2009	\$ / R	2010/03/15	5.95	Put	Currency Future	6.0000	6.0000	-	0	0	0
03/11/2009	\$ / R	2010/03/15	5.45	Call	Currency Future	2,656.0000	2,625.0000	(1.167)	0	0	0
03/11/2009	\$ / R	2010/03/15	12.60	Put	Currency Future	4,504.0000	4,536.0000	0.710	0	0	0
03/11/2009	\$ / R	2010/03/15	7.45	Put	Currency Future	125.0000	130.0000	4.000	0	0	0
03/11/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	55.0000	53.0000	(3.636)	0	0	0
03/11/2009	\$ / R	2010/03/15	9.75	Call	Currency Future	85.0000	83.0000	(2.353)	0	0	0
03/11/2009	\$ / R	2010/03/15	13.20	Call	Currency Future	4.0000	4.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	\$ / R 2010/03/15	12.50	Call	Currency Future	9.0000	9.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	108.0000	105.0000	(2.778)	0	0	0
03/11/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,230.0000	1,258.0000	2.276	0	0	0
03/11/2009	\$ / R 2010/03/15	5.95	Call	Currency Future	2,160.0000	2,128.0000	(1.481)	0	0	0
03/11/2009	\$ / R 2010/03/15	4.70	Call	Currency Future	3,404.0000	3,373.0000	(0.911)	0	0	0
03/11/2009	\$ / R 2010/03/15	8.70	Call	Currency Future	214.0000	206.0000	(3.738)	0	0	0
03/11/2009	\$ / R 2010/03/15	8.90	Put	Currency Future	973.0000	999.0000	2.672	0	0	0
03/11/2009	\$ / R 2010/03/15	9.75	Put	Currency Future	1,731.0000	1,761.0000	1.733	0	0	0
03/11/2009	\$ / R 2010/03/15	13.20	Put	Currency Future	5,101.0000	5,132.0000	0.608	0	0	0
03/11/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	52.0000	51.0000	(1.923)	0	0	0
03/11/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,454.0000	1,483.0000	1.994	0	0	0
03/11/2009	\$ / R 2010/03/15	4.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	42.0000	41.0000	(2.381)	0	0	0
03/11/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	68.0000	67.0000	(1.471)	0	0	0
03/11/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	40.0000	39.0000	(2.500)	0	0	0
03/11/2009	\$ / R 2010/03/15	5.70	Call	Currency Future	2,408.0000	2,376.0000	(1.329)	0	0	0
03/11/2009	\$ / R 2010/03/15	14.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	8.35	Put	Currency Future	549.0000	570.0000	3.825	0	0	0
03/11/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,251.0000	2,282.0000	1.377	0	0	0
03/11/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	35.0000	35.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	52.0000	51.0000	(1.923)	0	0	0
03/11/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	1,015.0000	1,041.0000	2.562	0	0	0
03/11/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	4,257.0000	4,288.0000	0.728	0	0	0
03/11/2009	\$ / R 2010/03/15	5.75	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
03/11/2009	\$ / R 2010/03/15	5.60	Call	Currency Future	2,507.0000	2,475.0000	(1.276)	0	0	0
03/11/2009	\$ / R 2010/03/15	14.10	Put	Currency Future	5,998.0000	6,030.0000	0.534	0	0	0
03/11/2009	\$ / R 2010/03/15	7.10	Put	Currency Future	53.0000	56.0000	5.660	0	0	0
03/11/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	92.0000	90.0000	(2.174)	0	0	0
03/11/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	2,975.0000	3,007.0000	1.076	0	0	0
03/11/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	168.0000	163.0000	(2.976)	0	0	0
03/11/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	10.0000	10.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	15.40	Put	Currency Future	7,297.0000	7,329.0000	0.439	0	0	0
03/11/2009	\$ / R 2010/03/15	5.35	Call	Currency Future	2,756.0000	2,724.0000	(1.161)	0	0	0
03/11/2009	\$ / R 2010/03/15	16.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	7.65	Put	Currency Future	187.0000	195.0000	4.278	0	0	0
03/11/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	1,638.0000	1,668.0000	1.832	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	\$ / R 2010/03/15	8.90	Call	Currency Future	176.0000	170.0000	(3.409)	0	0	0
03/11/2009	\$ / R 2010/03/15	9.90	Put	Currency Future	1,872.0000	1,903.0000	1.656	0	0	0
03/11/2009	\$ / R 2010/03/15	10.25	Put	Currency Future	2,204.0000	2,234.0000	1.361	0	0	0
03/11/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,319.0000	1,347.0000	2.123	0	0	0
03/11/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	1,685.0000	1,715.0000	1.780	0	0	0
03/11/2009	\$ / R 2010/03/15	6.75	Call	Currency Future	1,381.0000	1,350.0000	(2.245)	0	0	0
03/11/2009	\$ / R 2010/03/15	13.05	Put	Currency Future	4,951.0000	4,983.0000	0.646	0	0	0
03/11/2009	\$ / R 2010/03/15	4.45	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
03/11/2009	\$ / R 2010/03/15	5.60	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
03/11/2009	\$ / R 2010/03/15	16.10	Put	Currency Future	7,997.0000	8,029.0000	0.400	0	0	0
03/11/2009	\$ / R 2010/03/15	8.25	Call	Currency Future	336.0000	323.0000	(3.869)	0	0	0
03/11/2009	\$ / R 2010/03/15	9.90	Call	Currency Future	76.0000	74.0000	(2.632)	0	0	0
03/11/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	2,538.0000	2,569.0000	1.221	0	0	0
03/11/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	2,015.0000	2,045.0000	1.489	0	0	0
03/11/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	123.0000	119.0000	(3.252)	0	0	0
03/11/2009	\$ / R 2010/03/15	6.70	Call	Currency Future	1,429.0000	1,398.0000	(2.169)	0	0	0
03/11/2009	\$ / R 2010/03/15	4.45	Call	Currency Future	3,654.0000	3,622.0000	(0.876)	0	0	0
03/11/2009	\$ / R 2010/03/15	6.60	Put	Currency Future	21.0000	21.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	6.20	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
03/11/2009	\$ / R 2010/03/15	8.25	Put	Currency Future	482.0000	502.0000	4.149	0	0	0
03/11/2009	\$ / R 2010/03/15	6.85	Call	Currency Future	1,287.0000	1,256.0000	(2.409)	0	0	0
03/11/2009	\$ / R 2010/03/15	8.35	Call	Currency Future	303.0000	292.0000	(3.630)	0	0	0
03/11/2009	\$ / R 2010/03/15	10.25	Call	Currency Future	57.0000	56.0000	(1.754)	0	0	0
03/11/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	88.0000	86.0000	(2.273)	0	0	0
03/11/2009	\$ / R 2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	6.75	Put	Currency Future	28.0000	28.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	6.60	Call	Currency Future	1,525.0000	1,493.0000	(2.098)	0	0	0
03/11/2009	\$ / R 2010/03/15	5.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	29.0000	28.0000	(3.448)	0	0	0
03/11/2009	\$ / R 2010/03/15	10.00	Put	Currency Future	1,967.0000	1,998.0000	1.576	0	0	0
03/11/2009	\$ / R 2010/03/15	12.65	Put	Currency Future	4,554.0000	4,585.0000	0.681	0	0	0
03/11/2009	\$ / R 2010/03/15	5.75	Call	Currency Future	2,358.0000	2,326.0000	(1.357)	0	0	0
03/11/2009	\$ / R 2010/03/15	4.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	7.35	Call	Currency Future	854.0000	826.0000	(3.279)	0	0	0
03/11/2009	\$ / R 2010/03/15	10.95	Put	Currency Future	2,878.0000	2,909.0000	1.077	0	0	0
03/11/2009	\$ / R 2010/03/15	14.00	Put	Currency Future	5,898.0000	5,930.0000	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
03/11/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	79.0000	77.0000	(2.532)	0	0	0
03/11/2009	\$ / R	2010/03/15	15.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R	2010/03/15	7.30	Put	Currency Future	89.0000	93.0000	4.494	0	0	0
03/11/2009	\$ / R	2010/03/15	5.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	\$ / R	2010/03/15	10.95	Call	Currency Future	31.0000	31.0000	-	0	0	0
03/11/2009	\$ / R	2010/03/15	14.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	\$ / R	2010/03/15	10.20	Put	Currency Future	2,156.0000	2,187.0000	1.438	0	0	0
03/11/2009	\$ / R	2010/03/15	15.65	Put	Currency Future	7,547.0000	7,579.0000	0.424	0	0	0
03/11/2009	\$ / R	2010/03/15	6.35	Put	Currency Future	13.0000	13.0000	-	0	0	0
03/11/2009	\$ / R	2010/03/15	11.90	Put	Currency Future	3,811.0000	3,843.0000	0.840	0	0	0
03/11/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	60.0000	58.0000	(3.333)	0	0	0
03/11/2009	\$ / R	2010/03/15	3.65	Call	Currency Future	4,454.0000	4,422.0000	(0.718)	0	0	0
03/11/2009	\$ / R	2010/03/15	7.30	Call	Currency Future	893.0000	865.0000	(3.135)	0	0	0
03/11/2009	\$ / R	2010/03/15	6.20	Call	Currency Future	1,913.0000	1,882.0000	(1.620)	0	0	0
03/11/2009	\$ / R	2010/03/15	8.70	Put	Currency Future	810.0000	834.0000	2.963	0	0	0
03/11/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	1,592.0000	1,621.0000	1.822	0	0	0
03/11/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	35.0000	35.0000	-	0	0	0
03/11/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	1,825.0000	1,855.0000	1.644	0	0	0
03/11/2009	\$ / R	2010/03/15	12.65	Call	Currency Future	7.0000	7.0000	-	0	0	0
03/11/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	147.0000	142.0000	(3.401)	0	0	0
03/11/2009	\$ / R	2010/03/15	8.65	Put	Currency Future	771.0000	795.0000	3.113	0	0	0
03/11/2009	\$ / R	2010/03/15	6.85	Put	Currency Future	34.0000	34.0000	-	0	0	5,000
03/11/2009	\$ / R	2010/03/15	8.75	Put	Currency Future	850.0000	875.0000	2.941	0	0	0
03/11/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	96.0000	93.0000	(3.125)	0	0	0
03/11/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	2,587.0000	2,618.0000	1.198	0	0	0
03/11/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	55.0000	53.0000	(3.636)	0	0	0
03/11/2009	\$ / R	2010/03/15	12.45	Call	Currency Future	9.0000	9.0000	-	0	0	0
03/11/2009	\$ / R	2010/03/15	6.65	Call	Currency Future	1,477.0000	1,445.0000	(2.167)	0	0	0
03/11/2009	\$ / R	2010/03/15	9.20	Call	Currency Future	134.0000	130.0000	(2.985)	0	0	0
03/11/2009	\$ / R	2010/03/15	4.20	Call	Currency Future	3,904.0000	3,872.0000	(0.820)	0	0	0
03/11/2009	\$ / R	2010/03/15	7.45	Call	Currency Future	779.0000	752.0000	(3.466)	0	0	0
03/11/2009	\$ / R	2010/03/15	8.75	Call	Currency Future	204.0000	197.0000	(3.431)	0	0	0
03/11/2009	\$ / R	2010/03/15	12.45	Put	Currency Future	4,356.0000	4,387.0000	0.712	0	0	0
03/11/2009	\$ / R	2010/03/15	6.65	Put	Currency Future	23.0000	23.0000	-	0	0	0
03/11/2009	\$ / R	2010/03/15	9.10	Put	Currency Future	1,143.0000	1,170.0000	2.362	0	0	0
03/11/2009	\$ / R	2010/03/15	8.65	Call	Currency Future	224.0000	217.0000	(3.125)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	\$ / R 2010/03/15	8.50	Put	Currency Future	657.0000	679.0000	3.349	0	0	0
03/11/2009	\$ / R 2010/03/15	8.30	Call	Currency Future	319.0000	307.0000	(3.762)	0	0	0
03/11/2009	\$ / R 2010/03/15	9.05	Call	Currency Future	153.0000	149.0000	(2.614)	0	0	0
03/11/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,251.0000	2,282.0000	1.377	0	0	0
03/11/2009	\$ / R 2010/03/15	5.15	Call	Currency Future	2,955.0000	2,923.0000	(1.083)	0	0	0
03/11/2009	\$ / R 2010/03/15	5.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	6.35	Call	Currency Future	1,766.0000	1,735.0000	(1.755)	0	0	0
03/11/2009	\$ / R 2010/03/15	5.20	Call	Currency Future	2,905.0000	2,874.0000	(1.067)	0	0	0
03/11/2009	\$ / R 2010/03/15	7.95	Call	Currency Future	465.0000	446.0000	(4.086)	0	0	0
03/11/2009	\$ / R 2010/03/15	8.50	Call	Currency Future	260.0000	251.0000	(3.462)	0	0	15,890
03/11/2009	\$ / R 2010/03/15	7.60	Put	Currency Future	170.0000	177.0000	4.118	0	0	0
03/11/2009	\$ / R 2010/03/15	9.05	Put	Currency Future	1,100.0000	1,127.0000	2.455	0	0	0
03/11/2009	\$ / R 2010/03/15	11.50	Put	Currency Future	3,417.0000	3,448.0000	0.907	0	0	0
03/11/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	2,732.0000	2,763.0000	1.135	0	0	0
03/11/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	2,299.0000	2,329.0000	1.305	0	0	0
03/11/2009	\$ / R 2010/03/15	13.80	Put	Currency Future	5,699.0000	5,730.0000	0.544	0	0	0
03/11/2009	\$ / R 2010/03/15	12.90	Put	Currency Future	4,802.0000	4,834.0000	0.666	0	0	0
03/11/2009	\$ / R 2010/03/15	5.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	4.30	Call	Currency Future	3,804.0000	3,772.0000	(0.841)	0	0	0
03/11/2009	\$ / R 2010/03/15	6.50	Call	Currency Future	1,621.0000	1,590.0000	(1.912)	0	0	0
03/11/2009	\$ / R 2010/03/15	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	7.35	Put	Currency Future	100.0000	104.0000	4.000	0	0	0
03/11/2009	\$ / R 2010/03/15	7.10	Call	Currency Future	1,057.0000	1,028.0000	(2.744)	0	0	0
03/11/2009	\$ / R 2010/03/15	8.20	Call	Currency Future	353.0000	340.0000	(3.683)	0	0	0
03/11/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	2,732.0000	2,763.0000	1.135	0	0	0
03/11/2009	\$ / R 2010/03/15	13.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	12.85	Call	Currency Future	6.0000	6.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	5.50	Call	Currency Future	2,606.0000	2,575.0000	(1.190)	0	0	0
03/11/2009	\$ / R 2010/03/15	4.60	Call	Currency Future	3,504.0000	3,472.0000	(0.913)	0	0	0
03/11/2009	\$ / R 2010/03/15	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	7.90	Call	Currency Future	491.0000	471.0000	(4.073)	0	0	0
03/11/2009	\$ / R 2010/03/15	7.20	Call	Currency Future	973.0000	944.0000	(2.980)	0	0	0
03/11/2009	\$ / R 2010/03/15	8.30	Put	Currency Future	515.0000	535.0000	3.883	0	0	0
03/11/2009	\$ / R 2010/03/15	8.20	Put	Currency Future	450.0000	469.0000	4.222	0	0	0
03/11/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	66.0000	64.0000	(3.030)	0	0	0
03/11/2009	\$ / R 2010/03/15	12.85	Put	Currency Future	4,753.0000	4,784.0000	0.652	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	\$ / R 2010/03/15	6.90	Put	Currency Future	37.0000	37.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	6.50	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
03/11/2009	\$ / R 2010/03/15	7.90	Put	Currency Future	288.0000	300.0000	4.167	0	0	0
03/11/2009	\$ / R 2010/03/15	7.75	Call	Currency Future	578.0000	555.0000	(3.979)	0	0	10
03/11/2009	\$ / R 2010/03/15	7.50	Put	Currency Future	139.0000	145.0000	4.317	0	0	200
03/11/2009	\$ / R 2010/03/15	10.00	Call	Currency Future	71.0000	69.0000	(2.817)	0	0	0
03/11/2009	\$ / R 2010/03/15	6.90	Call	Currency Future	1,241.0000	1,209.0000	(2.579)	0	0	0
03/11/2009	\$ / R 2010/03/15	7.95	Put	Currency Future	311.0000	324.0000	4.180	0	0	0
03/11/2009	\$ / R 2010/03/15	7.75	Put	Currency Future	224.0000	233.0000	4.018	0	0	100
03/11/2009	\$ / R 2010/03/15	8.55	Call	Currency Future	248.0000	239.0000	(3.629)	0	0	0
03/11/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	73.0000	72.0000	(1.370)	0	0	0
03/11/2009	\$ / R 2010/03/15	11.90	Call	Currency Future	15.0000	15.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	12.90	Call	Currency Future	6.0000	6.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	5.90	Put	Currency Future	6.0000	6.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	7.20	Put	Currency Future	70.0000	73.0000	4.286	0	0	110
03/11/2009	\$ / R 2010/03/15	8.55	Put	Currency Future	694.0000	717.0000	3.314	0	0	0
03/11/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	1,920.0000	1,950.0000	1.563	0	0	0
03/11/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	26.0000	26.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	7.85	Call	Currency Future	519.0000	498.0000	(4.046)	0	0	4,000
03/11/2009	\$ / R 2010/03/15	13.35	Call	Currency Future	4.0000	4.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	5.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	13.05	Call	Currency Future	5.0000	5.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	5.65	Call	Currency Future	2,457.0000	2,426.0000	(1.262)	0	0	0
03/11/2009	\$ / R 2010/03/15	13.65	Put	Currency Future	5,549.0000	5,581.0000	0.577	0	0	0
03/11/2009	\$ / R 2010/03/15	13.00	Put	Currency Future	4,902.0000	4,933.0000	0.632	0	0	0
03/11/2009	\$ / R 2010/03/15	4.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	4.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	5.65	Put	Currency Future	4.0000	4.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,319.0000	1,347.0000	2.123	0	0	0
03/11/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
03/11/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	8.0000	8.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	13.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	4.90	Call	Currency Future	3,205.0000	3,173.0000	(0.998)	0	0	0
03/11/2009	\$ / R 2010/03/15	5.05	Call	Currency Future	3,055.0000	3,023.0000	(1.047)	0	0	0
03/11/2009	\$ / R 2010/03/15	5.70	Put	Currency Future	4.0000	4.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	\$ / R 2010/03/15	14.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	16.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	123.0000	119.0000	(3.252)	0	0	0
03/11/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	2,109.0000	2,139.0000	1.422	0	0	0
03/11/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	3,220.0000	3,251.0000	0.963	0	0	0
03/11/2009	\$ / R 2010/03/15	12.55	Put	Currency Future	4,455.0000	4,486.0000	0.696	0	0	0
03/11/2009	\$ / R 2010/03/15	9.00	Put	Currency Future	1,057.0000	1,084.0000	2.554	0	0	0
03/11/2009	\$ / R 2010/03/15	4.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	5.90	Call	Currency Future	2,209.0000	2,178.0000	(1.403)	0	0	0
03/11/2009	\$ / R 2010/03/15	14.65	Put	Currency Future	6,548.0000	6,579.0000	0.473	0	0	0
03/11/2009	\$ / R 2010/03/15	16.60	Put	Currency Future	8,497.0000	8,529.0000	0.377	0	0	0
03/11/2009	\$ / R 2010/03/15	8.45	Put	Currency Future	620.0000	642.0000	3.548	0	0	0
03/11/2009	\$ / R 2010/03/15	8.85	Put	Currency Future	931.0000	957.0000	2.793	0	0	0
03/11/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	63.0000	61.0000	(3.175)	0	0	0
03/11/2009	\$ / R 2010/03/15	11.44	Call	Currency Future	21.0000	21.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	15.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	6.05	Call	Currency Future	2,061.0000	2,029.0000	(1.553)	0	0	0
03/11/2009	\$ / R 2010/03/15	16.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	14.60	Put	Currency Future	6,498.0000	6,529.0000	0.477	0	0	0
03/11/2009	\$ / R 2010/03/15	7.70	Call	Currency Future	608.0000	585.0000	(3.783)	0	0	0
03/11/2009	\$ / R 2010/03/15	8.85	Call	Currency Future	185.0000	179.0000	(3.243)	0	0	0
03/11/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	19.0000	19.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	34.0000	33.0000	(2.941)	0	0	0
03/11/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	82.0000	80.0000	(2.439)	0	0	0
03/11/2009	\$ / R 2010/03/15	6.40	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
03/11/2009	\$ / R 2010/03/15	16.40	Put	Currency Future	8,297.0000	8,329.0000	0.386	0	0	0
03/11/2009	\$ / R 2010/03/15	4.50	Call	Currency Future	3,604.0000	3,572.0000	(0.888)	0	0	0
03/11/2009	\$ / R 2010/03/15	4.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	7.50	Call	Currency Future	742.0000	717.0000	(3.369)	0	0	114
03/11/2009	\$ / R 2010/03/15	7.70	Put	Currency Future	205.0000	214.0000	4.390	0	0	0
03/11/2009	\$ / R 2010/03/15	4.05	Call	Currency Future	4,054.0000	4,022.0000	(0.789)	0	0	0
03/11/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	3,515.0000	3,547.0000	0.910	0	0	0
03/11/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	2,780.0000	2,812.0000	1.151	0	0	0
03/11/2009	\$ / R 2010/03/15	6.40	Call	Currency Future	1,718.0000	1,687.0000	(1.804)	0	0	0
03/11/2009	\$ / R 2010/03/15	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	16.30	Put	Currency Future	8,197.0000	8,229.0000	0.390	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	\$ / R 2010/03/15	16.65	Put	Currency Future	8,547.0000	8,579.0000	0.374	0	0	0
03/11/2009	\$ / R 2010/03/15	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	7.65	Call	Currency Future	640.0000	617.0000	(3.594)	0	0	279
03/11/2009	\$ / R 2010/03/15	8.15	Put	Currency Future	418.0000	436.0000	4.306	0	0	0
03/11/2009	\$ / R 2010/03/15	11.55	Put	Currency Future	3,466.0000	3,497.0000	0.894	0	0	0
03/11/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,364.0000	1,393.0000	2.126	0	0	0
03/11/2009	\$ / R 2010/03/15	13.15	Put	Currency Future	5,051.0000	5,083.0000	0.634	0	0	0
03/11/2009	\$ / R 2010/03/15	14.40	Put	Currency Future	6,298.0000	6,330.0000	0.508	0	0	0
03/11/2009	\$ / R 2010/03/15	16.30	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
03/11/2009	\$ / R 2010/03/15	7.45	Put	Currency Future	125.0000	130.0000	4.000	0	0	0
03/11/2009	\$ / R 2010/03/15	16.45	Put	Currency Future	8,347.0000	8,379.0000	0.383	0	0	0
03/11/2009	\$ / R 2010/03/15	6.95	Call	Currency Future	1,194.0000	1,162.0000	(2.680)	0	0	0
03/11/2009	\$ / R 2010/03/15	6.00	Put	Currency Future	7.0000	7.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	7.80	Call	Currency Future	548.0000	526.0000	(4.015)	0	0	0
03/11/2009	\$ / R 2010/03/15	16.15	Put	Currency Future	8,047.0000	8,079.0000	0.398	0	0	0
03/11/2009	\$ / R 2010/03/15	11.75	Put	Currency Future	3,663.0000	3,695.0000	0.874	0	0	0
03/11/2009	\$ / R 2010/03/15	13.15	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
03/11/2009	\$ / R 2010/03/15	14.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	5.10	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
03/11/2009	\$ / R 2010/03/15	6.30	Call	Currency Future	1,815.0000	1,784.0000	(1.708)	0	0	0
03/11/2009	\$ / R 2010/03/15	4.75	Call	Currency Future	3,354.0000	3,323.0000	(0.924)	0	0	0
03/11/2009	\$ / R 2010/03/15	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	8.15	Call	Currency Future	372.0000	358.0000	(3.763)	0	0	279
03/11/2009	\$ / R 2010/03/15	16.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	11.55	Call	Currency Future	19.0000	19.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	118.0000	114.0000	(3.390)	0	0	0
03/11/2009	\$ / R 2010/03/15	6.10	Call	Currency Future	2,011.0000	1,980.0000	(1.542)	0	0	0
03/11/2009	\$ / R 2010/03/15	5.30	Call	Currency Future	2,806.0000	2,774.0000	(1.140)	0	0	0
03/11/2009	\$ / R 2010/03/15	4.40	Call	Currency Future	3,704.0000	3,672.0000	(0.864)	0	0	0
03/11/2009	\$ / R 2010/03/15	14.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	14.45	Put	Currency Future	6,348.0000	6,380.0000	0.504	0	0	0
03/11/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	1,825.0000	1,855.0000	1.644	0	0	0
03/11/2009	\$ / R 2010/03/15	7.80	Put	Currency Future	244.0000	254.0000	4.098	0	0	0
03/11/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	2,062.0000	2,092.0000	1.455	0	0	0
03/11/2009	\$ / R 2010/03/15	11.75	Call	Currency Future	17.0000	17.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	9.00	Call	Currency Future	161.0000	155.0000	(3.727)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	\$ / R	2010/03/15	6.10	Put	Currency Future	8.0000	8.0000	-	0	0	0
03/11/2009	\$ / R	2010/03/15	6.30	Put	Currency Future	12.0000	12.0000	-	0	0	0
03/11/2009	\$ / R	2010/03/15	6.55	Put	Currency Future	19.0000	19.0000	-	0	0	0
03/11/2009	\$ / R	2010/03/15	5.40	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
03/11/2009	\$ / R	2010/03/15	12.15	Put	Currency Future	4,059.0000	4,090.0000	0.764	0	0	0
03/11/2009	\$ / R	2010/03/15	13.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
03/11/2009	\$ / R	2010/03/15	13.25	Put	Currency Future	5,150.0000	5,182.0000	0.621	0	0	0
03/11/2009	\$ / R	2010/03/15	14.30	Put	Currency Future	6,198.0000	6,230.0000	0.516	0	0	0
03/11/2009	\$ / R	2010/03/15	12.20	Put	Currency Future	4,108.0000	4,140.0000	0.779	0	0	0
03/11/2009	\$ / R	2010/03/15	5.40	Call	Currency Future	2,706.0000	2,674.0000	(1.183)	0	0	0
03/11/2009	\$ / R	2010/03/15	14.55	Put	Currency Future	6,448.0000	6,479.0000	0.481	0	0	0
03/11/2009	\$ / R	2010/03/15	14.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R	2010/03/15	9.15	Put	Currency Future	1,186.0000	1,214.0000	2.361	0	0	0
03/11/2009	\$ / R	2010/03/15	7.00	Put	Currency Future	45.0000	44.0000	(2.222)	0	0	4,005
03/11/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	168.0000	163.0000	(2.976)	0	0	0
03/11/2009	\$ / R	2010/03/15	9.25	Call	Currency Future	128.0000	124.0000	(3.125)	0	0	0
03/11/2009	\$ / R	2010/03/15	13.25	Call	Currency Future	4.0000	4.0000	-	0	0	0
03/11/2009	\$ / R	2010/03/15	12.25	Call	Currency Future	11.0000	11.0000	-	0	0	0
03/11/2009	\$ / R	2010/03/15	12.10	Put	Currency Future	4,009.0000	4,041.0000	0.798	0	0	0
03/11/2009	\$ / R	2010/03/15	14.30	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
03/11/2009	\$ / R	2010/03/15	5.55	Put	Currency Future	3.0000	3.0000	-	0	0	0
03/11/2009	\$ / R	2010/03/15	16.55	Put	Currency Future	8,447.0000	8,479.0000	0.379	0	0	0
03/11/2009	\$ / R	2010/03/15	16.50	Put	Currency Future	8,397.0000	8,429.0000	0.381	0	0	0
03/11/2009	\$ / R	2010/03/15	6.95	Put	Currency Future	41.0000	41.0000	-	0	0	500
03/11/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	73.0000	72.0000	(1.370)	0	0	0
03/11/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	2,587.0000	2,618.0000	1.198	0	0	0
03/11/2009	\$ / R	2010/03/15	14.35	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
03/11/2009	\$ / R	2010/03/15	5.10	Call	Currency Future	3,005.0000	2,973.0000	(1.065)	0	0	0
03/11/2009	\$ / R	2010/03/15	5.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R	2010/03/15	6.70	Put	Currency Future	25.0000	26.0000	4.000	0	0	0
03/11/2009	\$ / R	2010/03/15	4.65	Call	Currency Future	3,454.0000	3,422.0000	(0.926)	0	0	0
03/11/2009	\$ / R	2010/03/15	4.10	Call	Currency Future	4,004.0000	3,972.0000	(0.799)	0	0	0
03/11/2009	\$ / R	2010/03/15	4.25	Call	Currency Future	3,854.0000	3,822.0000	(0.830)	0	0	0
03/11/2009	\$ / R	2010/03/15	13.55	Put	Currency Future	5,449.0000	5,481.0000	0.587	0	0	0
03/11/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	2,829.0000	2,860.0000	1.096	0	0	0
03/11/2009	\$ / R	2010/03/15	13.10	Call	Currency Future	5.0000	5.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	\$ / R	2010/03/15	12.20	Call	Currency Future	12.0000	12.0000	-	0	0	0
03/11/2009	\$ / R	2010/03/15	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R	2010/03/15	14.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R	2010/03/15	7.00	Call	Currency Future	1,148.0000	1,116.0000	(2.787)	0	0	0
03/11/2009	\$ / R	2010/03/15	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	1,015.0000	1,041.0000	2.562	0	0	0
03/11/2009	\$ / R	2010/03/15	13.45	Put	Currency Future	5,350.0000	5,381.0000	0.579	0	0	0
03/11/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	33.0000	32.0000	(3.030)	0	0	0
03/11/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	4,257.0000	4,288.0000	0.728	0	0	0
03/11/2009	\$ / R	2010/03/15	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R	2010/03/15	14.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R	2010/03/15	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	1,920.0000	1,950.0000	1.563	0	0	0
03/11/2009	\$ / R	2010/03/15	9.25	Put	Currency Future	1,275.0000	1,303.0000	2.196	0	0	0
03/11/2009	\$ / R	2010/03/15	13.35	Put	Currency Future	5,250.0000	5,282.0000	0.610	0	0	0
03/11/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	10.0000	10.0000	-	0	0	0
03/11/2009	\$ / R	2010/03/15	16.20	Put	Currency Future	8,097.0000	8,129.0000	0.395	0	0	0
03/11/2009	\$ / R	2010/03/15	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R	2010/03/15	5.25	Call	Currency Future	2,855.0000	2,824.0000	(1.086)	0	0	0
03/11/2009	\$ / R	2010/03/15	11.50	Call	Currency Future	20.0000	20.0000	-	0	0	0
03/11/2009	\$ / R	2010/03/15	13.45	Call	Currency Future	3.0000	3.0000	-	0	0	0
03/11/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	22.0000	22.0000	-	0	0	0
03/11/2009	\$ / R	2010/03/15	14.50	Put	Currency Future	6,398.0000	6,430.0000	0.500	0	0	0
03/11/2009	\$ / R	2010/03/15	7.55	Put	Currency Future	154.0000	161.0000	4.545	0	0	0
03/11/2009	\$ / R	2010/03/15	12.15	Call	Currency Future	12.0000	12.0000	-	0	0	0
03/11/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	2,780.0000	2,812.0000	1.151	0	0	0
03/11/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	3,073.0000	3,104.0000	1.009	0	0	0
03/11/2009	\$ / R	2010/03/15	7.95	Put	Currency Future	311.0000	324.0000	4.180	0	0	0
03/11/2009	\$ / R	2010/03/15	7.55	Call	Currency Future	707.0000	682.0000	(3.536)	0	0	15,890
03/11/2009	\$ / R	2010/03/15	6.00	Call	Currency Future	2,110.0000	2,079.0000	(1.469)	0	0	0
03/11/2009	\$ / R	2010/03/15	11.45	Put	Currency Future	3,367.0000	3,399.0000	0.950	0	0	0
03/11/2009	\$ / R	2010/03/15	13.70	Put	Currency Future	5,599.0000	5,631.0000	0.572	0	0	0
03/11/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	3,318.0000	3,350.0000	0.964	0	0	0
03/11/2009	\$ / R	2010/03/15	13.00	Call	Currency Future	5.0000	5.0000	-	0	0	0
03/11/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	1,364.0000	1,393.0000	2.126	0	0	0
03/11/2009	\$ / R	2010/03/15	7.40	Put	Currency Future	112.0000	117.0000	4.464	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	\$ / R 2010/03/15	16.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	6.15	Call	Currency Future	1,962.0000	1,931.0000	(1.580)	0	0	0
03/11/2009	\$ / R 2010/03/15	11.65	Put	Currency Future	3,564.0000	3,596.0000	0.898	0	0	0
03/11/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	3,515.0000	3,547.0000	0.910	0	0	0
03/11/2009	\$ / R 2010/03/15	13.60	Put	Currency Future	5,499.0000	5,531.0000	0.582	0	0	0
03/11/2009	\$ / R 2010/03/15	10.40	Put	Currency Future	2,347.0000	2,377.0000	1.278	0	0	0
03/11/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	118.0000	114.0000	(3.390)	0	0	0
03/11/2009	\$ / R 2010/03/15	14.35	Put	Currency Future	6,248.0000	6,280.0000	0.512	0	0	0
03/11/2009	\$ / R 2010/03/15	5.85	Call	Currency Future	2,259.0000	2,227.0000	(1.417)	0	0	0
03/11/2009	\$ / R 2010/03/15	16.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	15.80	Put	Currency Future	7,697.0000	7,729.0000	0.416	0	0	0
03/11/2009	\$ / R 2010/03/15	7.40	Call	Currency Future	816.0000	789.0000	(3.309)	0	0	0
03/11/2009	\$ / R 2010/03/15	12.60	Call	Currency Future	8.0000	8.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	7.15	Call	Currency Future	1,015.0000	986.0000	(2.857)	0	0	0
03/11/2009	\$ / R 2010/03/15	14.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	8.60	Put	Currency Future	732.0000	756.0000	3.279	0	0	0
03/11/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	40.0000	39.0000	(2.500)	0	0	0
03/11/2009	\$ / R 2010/03/15	10.40	Call	Currency Future	50.0000	49.0000	(2.000)	0	0	0
03/11/2009	\$ / R 2010/03/15	4.85	Call	Currency Future	3,255.0000	3,223.0000	(0.983)	0	0	0
03/11/2009	\$ / R 2010/03/15	14.20	Call	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	7.70	Call	Currency Future	608.0000	585.0000	(3.783)	0	0	350
03/11/2009	\$ / R 2010/03/15	5.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	14.05	Put	Currency Future	5,948.0000	5,980.0000	0.538	0	0	0
03/11/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,490.0000	2,521.0000	1.245	0	0	0
03/11/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	1,778.0000	1,808.0000	1.687	0	0	0
03/11/2009	\$ / R 2010/03/15	12.25	Put	Currency Future	4,158.0000	4,189.0000	0.746	0	0	0
03/11/2009	\$ / R 2010/03/15	16.35	Put	Currency Future	8,247.0000	8,279.0000	0.388	0	0	0
03/11/2009	\$ / R 2010/03/15	5.85	Put	Currency Future	5.0000	5.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	14.20	Put	Currency Future	6,098.0000	6,130.0000	0.525	0	0	0
03/11/2009	\$ / R 2010/03/15	6.55	Call	Currency Future	1,573.0000	1,541.0000	(2.034)	0	0	0
03/11/2009	\$ / R 2010/03/15	5.00	Call	Currency Future	3,105.0000	3,073.0000	(1.031)	0	0	0
03/11/2009	\$ / R 2010/03/15	6.15	Put	Currency Future	9.0000	9.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	3,269.0000	3,301.0000	0.979	0	0	0
03/11/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	44.0000	43.0000	(2.273)	0	0	0
03/11/2009	\$ / R 2010/03/15	12.40	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
03/11/2009	\$ / R 2010/03/15	13.10	Put	Currency Future	5,001.0000	5,033.0000	0.640	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	\$ / R	2010/03/15	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R	2010/03/15	5.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	\$ / R	2010/03/15	16.05	Put	Currency Future	7,947.0000	7,979.0000	0.403	0	0	0
03/11/2009	\$ / R	2010/03/15	11.44	Put	Currency Future	3,357.0000	3,389.0000	0.953	0	0	0
03/11/2009	\$ / R	2010/03/15	13.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
03/11/2009	\$ / R	2010/03/15	12.10	Call	Currency Future	13.0000	13.0000	-	0	0	0
03/11/2009	\$ / R	2010/03/15	7.15	Put	Currency Future	61.0000	64.0000	4.918	0	0	0
03/11/2009	\$ / R	2010/03/15	7.60	Call	Currency Future	673.0000	649.0000	(3.566)	0	0	27
03/11/2009	\$ / R	2010/03/15	16.00	Put	Currency Future	7,897.0000	7,929.0000	0.405	0	0	0
03/11/2009	\$ / R	2010/03/15	6.25	Call	Currency Future	1,864.0000	1,833.0000	(1.663)	0	0	0
03/11/2009	\$ / R	2010/03/15	8.60	Call	Currency Future	236.0000	227.0000	(3.814)	0	0	0
03/11/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
03/11/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	3,713.0000	3,744.0000	0.835	0	0	0
03/11/2009	\$ / R	2010/03/15	12.40	Put	Currency Future	4,306.0000	4,338.0000	0.743	0	0	0
03/11/2009	\$ / R	2010/03/15	12.00	Put	Currency Future	3,910.0000	3,942.0000	0.818	0	0	0
03/11/2009	\$ / R	2010/03/15	3.55	Call	Currency Future	4,554.0000	4,522.0000	(0.703)	0	0	0
03/11/2009	\$ / R	2010/03/15	6.25	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
03/11/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	92.0000	90.0000	(2.174)	0	0	0
03/11/2009	\$ / R	2010/03/15	11.45	Call	Currency Future	21.0000	21.0000	-	0	0	0
03/11/2009	\$ / R	2010/03/15	13.70	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
03/11/2009	\$ / R	2010/03/15	7.95	Call	Currency Future	465.0000	446.0000	(4.086)	0	0	0
03/11/2009	\$ / R	2010/03/15	12.00	Call	Currency Future	14.0000	14.0000	-	0	0	0
03/11/2009	\$ / R	2010/03/15	4.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R	2010/03/15	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R	2010/03/15	15.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R	2010/03/15	8.45	Call	Currency Future	274.0000	264.0000	(3.650)	0	0	0
03/11/2009	\$ / R	2010/03/15	4.00	Call	Currency Future	4,104.0000	4,072.0000	(0.780)	0	0	0
03/11/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
03/11/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	3,220.0000	3,251.0000	0.963	0	0	0
03/11/2009	\$ / R	2010/03/15	3.60	Call	Currency Future	4,504.0000	4,472.0000	(0.710)	0	0	0
03/11/2009	\$ / R	2010/03/15	7.70	Put	Currency Future	205.0000	214.0000	4.390	0	0	0
03/11/2009	\$ / R	2010/03/15	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R	2010/03/15	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R	2010/03/15	6.95	Put	Currency Future	41.0000	41.0000	-	0	0	0
03/11/2009	\$ / R	2010/03/15	7.05	Call	Currency Future	1,102.0000	1,070.0000	(2.904)	0	0	0
03/11/2009	\$ / R	2010/03/15	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	\$ / R	2010/03/15	4.15	Call	Currency Future	3,954.0000	3,922.0000	(0.809)	0	0	0
03/11/2009	\$ / R	2010/03/15	11.65	Call	Currency Future	18.0000	18.0000	-	0	0	0
03/11/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	19.0000	19.0000	-	0	0	0
03/11/2009	\$ / R	2010/03/15	7.05	Put	Currency Future	49.0000	48.0000	(2.041)	0	0	0
03/11/2009	\$ / R	2010/03/15	15.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	79.0000	77.0000	(2.532)	0	0	27,543
03/11/2009	\$ / R	2010/03/15	16.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R	2010/03/15	5.95	Put	Currency Future	6.0000	6.0000	-	0	0	0
03/11/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	1,638.0000	1,668.0000	1.832	0	0	0
03/11/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	3,269.0000	3,301.0000	0.979	0	0	0
03/11/2009	\$ / R	2010/03/15	6.05	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
03/11/2009	\$ / R	2010/03/15	7.85	Put	Currency Future	265.0000	276.0000	4.151	0	0	0
03/11/2009	\$ / R	2010/03/15	9.55	Call	Currency Future	100.0000	97.0000	(3.000)	0	0	0
03/11/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	3,318.0000	3,350.0000	0.964	0	0	0
03/11/2009	\$ / R	2010/03/15	9.50	Put	Currency Future	1,500.0000	1,529.0000	1.933	0	0	0
03/11/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	16.0000	16.0000	-	0	0	0
03/11/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	22.0000	22.0000	-	0	0	0
03/11/2009	\$ / R	2010/03/15	9.50	Call	Currency Future	104.0000	101.0000	(2.885)	0	0	0
03/11/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	34.0000	33.0000	(2.941)	0	0	0
03/11/2009	\$ / R	2010/03/15	3.80	Call	Currency Future	4,304.0000	4,272.0000	(0.743)	0	0	0
03/11/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	108.0000	105.0000	(2.778)	0	0	0
03/11/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	3,073.0000	3,104.0000	1.009	0	0	0
03/11/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	3,762.0000	3,794.0000	0.851	0	0	0
03/11/2009	\$ / R	2010/03/15	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R	2010/03/15	9.45	Put	Currency Future	1,454.0000	1,483.0000	1.994	0	0	0
03/11/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	26.0000	26.0000	-	0	0	0
03/11/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	16.0000	16.0000	-	0	0	0
03/11/2009	\$ / R	2010/03/15	9.40	Call	Currency Future	113.0000	110.0000	(2.655)	0	0	0
03/11/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	2,538.0000	2,569.0000	1.221	0	0	0
03/11/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	42.0000	41.0000	(2.381)	0	0	0
03/11/2009	\$ / R	2010/03/15	13.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	\$ / R	2010/03/15	3.90	Call	Currency Future	4,204.0000	4,172.0000	(0.761)	0	0	0
03/11/2009	\$ / R	2010/03/15	4.95	Call	Currency Future	3,155.0000	3,123.0000	(1.014)	0	0	0
03/11/2009	\$ / R	2010/03/15	10.45	Put	Currency Future	2,394.0000	2,425.0000	1.295	0	0	0
03/11/2009	\$ / R	2010/03/15	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R	2010/03/15	4.95	Put	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	\$ / R 2010/03/15	9.40	Put	Currency Future	1,409.0000	1,438.0000	2.058	0	0	0
03/11/2009	\$ / R 2010/03/15	13.30	Call	Currency Future	4.0000	4.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	15.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	4.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	5.95	Call	Currency Future	2,160.0000	2,128.0000	(1.481)	0	0	0
03/11/2009	\$ / R 2010/03/15	10.75	Put	Currency Future	2,683.0000	2,714.0000	1.155	0	0	0
03/11/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	134.0000	130.0000	(2.985)	0	0	0
03/11/2009	\$ / R 2010/03/15	15.90	Put	Currency Future	7,797.0000	7,829.0000	0.410	0	0	0
03/11/2009	\$ / R 2010/03/15	5.55	Call	Currency Future	2,557.0000	2,525.0000	(1.251)	0	0	0
03/11/2009	\$ / R 2010/03/15	10.75	Call	Currency Future	37.0000	36.0000	(2.703)	0	0	0
03/11/2009	\$ / R 2010/03/15	4.55	Call	Currency Future	3,554.0000	3,522.0000	(0.900)	0	0	0
03/11/2009	\$ / R 2010/03/15	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	9.55	Put	Currency Future	1,546.0000	1,575.0000	1.876	0	0	0
03/11/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,230.0000	1,258.0000	2.276	0	0	0
03/11/2009	\$ / R 2010/03/15	3.95	Call	Currency Future	4,154.0000	4,122.0000	(0.770)	0	0	0
03/11/2009	\$ / R 2010/03/15	11.00	Call	Currency Future	30.0000	29.0000	(3.333)	0	0	0
03/11/2009	\$ / R 2010/03/15	13.30	Put	Currency Future	5,200.0000	5,232.0000	0.615	0	0	0
03/11/2009	\$ / R 2010/03/15	10.45	Call	Currency Future	48.0000	47.0000	(2.083)	0	0	0
03/11/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
03/11/2009	\$ / R 2010/03/15	13.40	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
03/11/2009	\$ / R 2010/03/15	12.70	Call	Currency Future	7.0000	7.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	4.55	Call	Currency Future	3,554.0000	3,522.0000	(0.900)	0	0	0
03/11/2009	\$ / R 2010/03/15	10.50	Call	Currency Future	46.0000	45.0000	(2.174)	0	0	0
03/11/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	1,143.0000	1,170.0000	2.362	0	0	0
03/11/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	2,109.0000	2,139.0000	1.422	0	0	0
03/11/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	147.0000	142.0000	(3.401)	0	0	0
03/11/2009	\$ / R 2010/03/15	6.95	Call	Currency Future	1,194.0000	1,162.0000	(2.680)	0	0	0
03/11/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	63.0000	61.0000	(3.175)	0	0	0
03/11/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	5,300.0000	5,332.0000	0.604	0	0	0
03/11/2009	\$ / R 2010/03/15	15.95	Put	Currency Future	7,847.0000	7,879.0000	0.408	0	0	0
03/11/2009	\$ / R 2010/03/15	12.70	Put	Currency Future	4,603.0000	4,635.0000	0.695	0	0	0
03/11/2009	\$ / R 2010/03/15	15.75	Put	Currency Future	7,647.0000	7,679.0000	0.418	0	0	0
03/11/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	3,024.0000	3,055.0000	1.025	0	0	0
03/11/2009	\$ / R 2010/03/15	15.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	15.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	10.50	Put	Currency Future	2,442.0000	2,473.0000	1.269	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	\$ / R 2010/03/15	13.95	Put	Currency Future	5,848.0000	5,880.0000	0.547	0	0	0
03/11/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	2,156.0000	2,187.0000	1.438	0	0	0
03/11/2009	\$ / R 2010/03/15	13.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	4.80	Call	Currency Future	3,305.0000	3,273.0000	(0.968)	0	0	0
03/11/2009	\$ / R 2010/03/15	13.75	Put	Currency Future	5,649.0000	5,681.0000	0.566	0	0	0
03/11/2009	\$ / R 2010/03/15	4.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	2,062.0000	2,092.0000	1.455	0	0	0
03/11/2009	\$ / R 2010/03/15	5.55	Put	Currency Future	3.0000	3.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,490.0000	2,521.0000	1.245	0	0	0
03/11/2009	\$ / R 2010/03/15	14.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	12.30	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	27,543
03/11/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	44.0000	43.0000	(2.273)	0	0	0
03/11/2009	\$ / R 2010/03/15	12.05	Put	Currency Future	3,960.0000	3,992.0000	0.808	0	0	0
03/11/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	60.0000	58.0000	(3.333)	0	0	0
03/11/2009	\$ / R 2010/03/15	12.30	Put	Currency Future	4,207.0000	4,239.0000	0.761	0	0	0
03/11/2009	\$ / R 2010/03/15	11.00	Put	Currency Future	2,926.0000	2,958.0000	1.094	0	0	0
03/11/2009	\$ / R 2010/03/15	12.05	Call	Currency Future	14.0000	14.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	8.00	Call	Currency Future	439.0000	421.0000	(4.100)	0	0	0
03/11/2009	\$ / R 2010/03/15	14.15	Put	Currency Future	6,048.0000	6,080.0000	0.529	0	0	0
03/11/2009	\$ / R 2010/03/15	8.00	Put	Currency Future	336.0000	349.0000	3.869	0	0	0
03/11/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	66.0000	64.0000	(3.030)	0	0	0
03/11/2009	\$ / R 2010/03/15	9.15	Call	Currency Future	140.0000	136.0000	(2.857)	0	0	16,608
03/11/2009	\$ / R 2010/03/15	11.20	Put	Currency Future	3,122.0000	3,153.0000	0.993	0	0	0
03/11/2009	\$ / R 2010/03/15	15.60	Put	Currency Future	7,497.0000	7,529.0000	0.427	0	0	0
03/11/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	2,975.0000	3,007.0000	1.076	0	0	0
03/11/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
03/11/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	1,778.0000	1,808.0000	1.687	0	0	0
03/11/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	29.0000	28.0000	(3.448)	0	0	16,608
03/11/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
03/11/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	82.0000	80.0000	(2.439)	0	0	0
03/11/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	3,024.0000	3,055.0000	1.025	0	0	0
03/11/2009	\$ / R 2010/03/15	11.95	Put	Currency Future	3,861.0000	3,893.0000	0.829	0	0	0
03/11/2009	\$ / R 2010/03/15	6.55	Call	Currency Future	1,573.0000	1,541.0000	(2.034)	0	0	0
03/11/2009	\$ / R 2010/03/15	11.95	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
03/11/2009	\$ / R 2010/03/15	4.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	6.55	Put	Currency Future	19.0000	19.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	\$ / R 2010/03/15	15.85	Put	Currency Future	7,747.0000	7,779.0000	0.413	0	0	0
03/11/2009	\$ / R 2010/03/15	5.55	Call	Currency Future	2,557.0000	2,525.0000	(1.251)	0	0	0
03/11/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	16.0000	16.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	15.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	15.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	1,685.0000	1,715.0000	1.780	0	0	0
03/11/2009	\$ / R 2010/03/15	11.20	Call	Currency Future	25.0000	25.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	88.0000	86.0000	(2.273)	0	0	0
03/11/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	3,762.0000	3,794.0000	0.851	0	0	0
03/11/2009	\$ / R 2010/03/15	16.25	Put	Currency Future	8,147.0000	8,179.0000	0.393	0	0	0
03/11/2009	\$ / R 2010/03/15	15.55	Put	Currency Future	7,447.0000	7,479.0000	0.430	0	0	0
03/11/2009	\$ / R 2010/03/15	11.25	Put	Currency Future	3,171.0000	3,202.0000	0.978	0	0	0
03/11/2009	\$ / R 2010/03/15	11.70	Put	Currency Future	3,614.0000	3,646.0000	0.885	0	0	0
03/11/2009	\$ / R 2010/03/15	16.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	16.0000	16.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	7.25	Call	Currency Future	932.0000	904.0000	(3.004)	0	0	0
03/11/2009	\$ / R 2010/03/15	11.25	Call	Currency Future	24.0000	24.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	11.70	Call	Currency Future	17.0000	17.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	13.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	15.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	7.25	Put	Currency Future	79.0000	82.0000	3.797	0	0	0
03/11/2009	\$ / R 2010/03/15	13.90	Put	Currency Future	5,799.0000	5,830.0000	0.535	0	0	0
03/11/2009	\$ / R 2010/03/15	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	14.25	Put	Currency Future	6,148.0000	6,180.0000	0.520	0	0	0
03/11/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	3,713.0000	3,744.0000	0.835	0	0	0
03/11/2009	\$ / R 2010/03/15	15.50	Put	Currency Future	7,397.0000	7,429.0000	0.433	0	0	0
03/11/2009	\$ / R 2010/03/15	14.25	Call	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	3.75	Call	Currency Future	4,354.0000	4,322.0000	(0.735)	0	0	0
03/11/2009	\$ / R 2010/03/15	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	4.70	Call	Currency Future	3,404.0000	3,373.0000	(0.911)	0	0	0
03/11/2009	\$ / R 2010/03/15	4.45	Call	Currency Future	3,654.0000	3,622.0000	(0.876)	0	0	0
03/11/2009	\$ / R 2010/03/15	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	3.45	Call	Currency Future	4,654.0000	4,622.0000	(0.688)	0	0	0
03/11/2009	\$ / R 2010/03/15	3.70	Call	Currency Future	4,404.0000	4,372.0000	(0.727)	0	0	0
03/11/2009	\$ / R 2010/03/15	4.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R 2010/03/15	4.45	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
03/11/2009	\$ / R	2010/03/15	5.70	Call	Currency Future	2,408.0000	2,376.0000	(1.329)	0	0	0
03/11/2009	\$ / R	2010/03/15	6.70	Call	Currency Future	1,429.0000	1,398.0000	(2.169)	0	0	0
03/11/2009	\$ / R	2010/03/15	5.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
03/11/2009	\$ / R	2010/03/15	15.70	Put	Currency Future	7,597.0000	7,629.0000	0.421	0	0	0
03/11/2009	\$ / R	2010/03/15	5.45	Call	Currency Future	2,656.0000	2,625.0000	(1.167)	0	0	0
03/11/2009	\$ / R	2010/03/15	15.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R	2010/03/15	15.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R	2010/03/15	6.70	Put	Currency Future	25.0000	26.0000	4.000	0	0	0
03/11/2009	\$ / R	2010/03/15	15.45	Put	Currency Future	7,347.0000	7,379.0000	0.436	0	0	0
03/11/2009	\$ / R	2010/03/15	5.70	Put	Currency Future	4.0000	4.0000	-	0	0	0
03/11/2009	\$ / R	2010/03/15	6.45	Put	Currency Future	16.0000	16.0000	-	0	0	0
03/11/2009	\$ / R	2010/03/15	6.45	Call	Currency Future	1,669.0000	1,638.0000	(1.857)	0	0	0
03/11/2009	\$ / R	2010/03/15	3.50	Call	Currency Future	4,604.0000	4,572.0000	(0.695)	0	0	0
03/11/2009	\$ / R	2010/03/15	5.80	Put	Currency Future	5.0000	5.0000	-	0	0	0
03/11/2009	\$ / R	2010/03/15	6.80	Call	Currency Future	1,334.0000	1,303.0000	(2.324)	0	0	0
03/11/2009	\$ / R	2010/03/15	6.80	Put	Currency Future	31.0000	31.0000	-	0	0	0
03/11/2009	\$ / R	2010/03/15	5.80	Call	Currency Future	2,308.0000	2,277.0000	(1.343)	0	0	0
03/11/2009	\$ / R	2010/03/15	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R	2010/03/15	3.85	Call	Currency Future	4,254.0000	4,222.0000	(0.752)	0	0	0
03/11/2009	\$ / R	2010/03/15	13.85	Put	Currency Future	5,749.0000	5,780.0000	0.539	0	0	0
03/11/2009	\$ / R	2010/03/15	13.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	\$ / R	2010/06/14			Currency Future	8.2400	8.2089	(0.377)	8.2800	8.2800	17,284
03/11/2009	\$ / R	2010/06/14	8.10	Put	Currency Future	433.0000	448.0000	3.464	0	0	0
03/11/2009	\$ / R	2010/06/14	9.95	Call	Currency Future	162.0000	160.0000	(1.235)	0	0	0
03/11/2009	\$ / R	2010/06/14	9.95	Put	Currency Future	1,872.0000	1,901.0000	1.549	0	0	0
03/11/2009	\$ / R	2010/06/14	13.35	Put	Currency Future	5,140.0000	5,171.0000	0.603	0	0	0
03/11/2009	\$ / R	2010/06/14	10.70	Put	Currency Future	2,567.0000	2,597.0000	1.169	0	0	0
03/11/2009	\$ / R	2010/06/14	5.80	Call	Currency Future	2,450.0000	2,420.0000	(1.224)	0	0	0
03/11/2009	\$ / R	2010/06/14	5.80	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
03/11/2009	\$ / R	2010/06/14	6.95	Put	Currency Future	67.0000	70.0000	4.478	0	0	0
03/11/2009	\$ / R	2010/06/14	8.15	Call	Currency Future	550.0000	534.0000	(2.909)	0	0	0
03/11/2009	\$ / R	2010/06/14	14.00	Put	Currency Future	5,783.0000	5,814.0000	0.536	0	0	0
03/11/2009	\$ / R	2010/06/14	11.45	Call	Currency Future	73.0000	73.0000	-	0	0	0
03/11/2009	\$ / R	2010/06/14	12.70	Put	Currency Future	4,502.0000	4,532.0000	0.666	0	0	0
03/11/2009	\$ / R	2010/06/14	13.15	Put	Currency Future	4,943.0000	4,974.0000	0.627	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	\$ / R	2010/06/14	6.70	Call	Currency Future	1,582.0000	1,553.0000	(1.833)	0	0	0
03/11/2009	\$ / R	2010/06/14	5.30	Call	Currency Future	2,946.0000	2,915.0000	(1.052)	0	0	0
03/11/2009	\$ / R	2010/06/14	6.95	Call	Currency Future	1,357.0000	1,329.0000	(2.063)	0	0	0
03/11/2009	\$ / R	2010/06/14	8.15	Put	Currency Future	460.0000	476.0000	3.478	0	0	0
03/11/2009	\$ / R	2010/06/14	15.50	Call	Currency Future	6.0000	6.0000	-	0	0	0
03/11/2009	\$ / R	2010/06/14	11.45	Put	Currency Future	3,283.0000	3,314.0000	0.944	0	0	0
03/11/2009	\$ / R	2010/06/14	13.70	Call	Currency Future	26.0000	26.0000	-	0	0	0
03/11/2009	\$ / R	2010/06/14	13.10	Put	Currency Future	4,894.0000	4,925.0000	0.633	0	0	0
03/11/2009	\$ / R	2010/06/14	6.70	Put	Currency Future	42.0000	45.0000	7.143	0	0	0
03/11/2009	\$ / R	2010/06/14	4.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R	2010/06/14	3.50	Call	Currency Future	4,740.0000	4,709.0000	(0.654)	0	0	0
03/11/2009	\$ / R	2010/06/14	8.85	Put	Currency Future	935.0000	959.0000	2.567	0	0	0
03/11/2009	\$ / R	2010/06/14	7.60	Call	Currency Future	853.0000	831.0000	(2.579)	0	0	390
03/11/2009	\$ / R	2010/06/14	8.90	Call	Currency Future	314.0000	307.0000	(2.229)	0	0	0
03/11/2009	\$ / R	2010/06/14	10.15	Call	Currency Future	145.0000	144.0000	(0.690)	0	0	0
03/11/2009	\$ / R	2010/06/14	15.50	Put	Currency Future	7,266.0000	7,297.0000	0.427	0	0	0
03/11/2009	\$ / R	2010/06/14	13.45	Call	Currency Future	29.0000	29.0000	-	0	0	0
03/11/2009	\$ / R	2010/06/14	12.70	Call	Currency Future	42.0000	41.0000	(2.381)	0	0	0
03/11/2009	\$ / R	2010/06/14	13.10	Call	Currency Future	34.0000	34.0000	-	0	0	0
03/11/2009	\$ / R	2010/06/14	4.30	Call	Currency Future	3,941.0000	3,910.0000	(0.787)	0	0	0
03/11/2009	\$ / R	2010/06/14	8.85	Call	Currency Future	325.0000	318.0000	(2.154)	0	0	0
03/11/2009	\$ / R	2010/06/14	8.50	Call	Currency Future	419.0000	409.0000	(2.387)	0	0	0
03/11/2009	\$ / R	2010/06/14	8.40	Put	Currency Future	611.0000	632.0000	3.437	0	0	0
03/11/2009	\$ / R	2010/06/14	8.90	Put	Currency Future	974.0000	998.0000	2.464	0	0	0
03/11/2009	\$ / R	2010/06/14	10.15	Put	Currency Future	2,055.0000	2,085.0000	1.460	0	0	0
03/11/2009	\$ / R	2010/06/14	14.00	Call	Currency Future	23.0000	23.0000	-	0	0	0
03/11/2009	\$ / R	2010/06/14	5.95	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
03/11/2009	\$ / R	2010/06/14	11.70	Call	Currency Future	66.0000	65.0000	(1.515)	0	0	0
03/11/2009	\$ / R	2010/06/14	12.10	Put	Currency Future	3,916.0000	3,947.0000	0.792	0	0	0
03/11/2009	\$ / R	2010/06/14	5.70	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
03/11/2009	\$ / R	2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R	2010/06/14	8.75	Put	Currency Future	859.0000	882.0000	2.678	0	0	0
03/11/2009	\$ / R	2010/06/14	7.60	Put	Currency Future	213.0000	222.0000	4.225	0	0	130
03/11/2009	\$ / R	2010/06/14	5.95	Call	Currency Future	2,302.0000	2,271.0000	(1.347)	0	0	0
03/11/2009	\$ / R	2010/06/14	11.70	Put	Currency Future	3,526.0000	3,556.0000	0.851	0	0	0
03/11/2009	\$ / R	2010/06/14	12.10	Call	Currency Future	56.0000	55.0000	(1.786)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	\$ / R 2010/06/14	7.50	Call	Currency Future	919.0000	897.0000	(2.394)	0	0	0
03/11/2009	\$ / R 2010/06/14	5.70	Call	Currency Future	2,549.0000	2,519.0000	(1.177)	0	0	0
03/11/2009	\$ / R 2010/06/14	5.30	Put	Currency Future	6.0000	6.0000	-	0	0	0
03/11/2009	\$ / R 2010/06/14	8.40	Call	Currency Future	451.0000	441.0000	(2.217)	0	0	0
03/11/2009	\$ / R 2010/06/14	12.50	Put	Currency Future	4,306.0000	4,337.0000	0.720	0	0	0
03/11/2009	\$ / R 2010/06/14	10.60	Put	Currency Future	2,473.0000	2,503.0000	1.213	0	0	0
03/11/2009	\$ / R 2010/06/14	13.70	Put	Currency Future	5,486.0000	5,517.0000	0.565	0	0	0
03/11/2009	\$ / R 2010/06/14	13.15	Call	Currency Future	33.0000	33.0000	-	0	0	0
03/11/2009	\$ / R 2010/06/14	13.05	Call	Currency Future	35.0000	35.0000	-	0	0	0
03/11/2009	\$ / R 2010/06/14	4.70	Put	Currency Future	3.0000	3.0000	-	0	0	0
03/11/2009	\$ / R 2010/06/14	6.30	Put	Currency Future	18.0000	20.0000	11.111	0	0	0
03/11/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,384.0000	1,412.0000	2.023	0	0	0
03/11/2009	\$ / R 2010/06/14	7.65	Call	Currency Future	821.0000	800.0000	(2.558)	0	0	0
03/11/2009	\$ / R 2010/06/14	10.00	Call	Currency Future	157.0000	156.0000	(0.637)	0	0	0
03/11/2009	\$ / R 2010/06/14	9.05	Call	Currency Future	283.0000	277.0000	(2.120)	0	0	0
03/11/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	126.0000	125.0000	(0.794)	0	0	0
03/11/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	217.0000	214.0000	(1.382)	0	0	0
03/11/2009	\$ / R 2010/06/14	11.00	Put	Currency Future	2,851.0000	2,881.0000	1.052	0	0	0
03/11/2009	\$ / R 2010/06/14	12.35	Put	Currency Future	4,160.0000	4,190.0000	0.721	0	0	0
03/11/2009	\$ / R 2010/06/14	4.95	Call	Currency Future	3,294.0000	3,263.0000	(0.941)	0	0	0
03/11/2009	\$ / R 2010/06/14	11.50	Call	Currency Future	72.0000	71.0000	(1.389)	0	0	0
03/11/2009	\$ / R 2010/06/14	11.15	Put	Currency Future	2,995.0000	3,025.0000	1.002	0	0	0
03/11/2009	\$ / R 2010/06/14	13.05	Put	Currency Future	4,845.0000	4,876.0000	0.640	0	0	0
03/11/2009	\$ / R 2010/06/14	4.70	Call	Currency Future	3,543.0000	3,512.0000	(0.875)	0	0	0
03/11/2009	\$ / R 2010/06/14	6.30	Call	Currency Future	1,958.0000	1,929.0000	(1.481)	0	0	0
03/11/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	224.0000	221.0000	(1.339)	0	0	3,182
03/11/2009	\$ / R 2010/06/14	7.70	Call	Currency Future	790.0000	769.0000	(2.658)	0	0	0
03/11/2009	\$ / R 2010/06/14	7.65	Put	Currency Future	231.0000	241.0000	4.329	0	0	0
03/11/2009	\$ / R 2010/06/14	8.65	Put	Currency Future	785.0000	808.0000	2.930	0	0	0
03/11/2009	\$ / R 2010/06/14	3.75	Call	Currency Future	4,490.0000	4,459.0000	(0.690)	0	0	0
03/11/2009	\$ / R 2010/06/14	6.50	Call	Currency Future	1,768.0000	1,739.0000	(1.640)	0	0	0
03/11/2009	\$ / R 2010/06/14	13.20	Put	Currency Future	4,992.0000	5,023.0000	0.621	0	0	0
03/11/2009	\$ / R 2010/06/14	11.50	Put	Currency Future	3,332.0000	3,362.0000	0.900	0	0	0
03/11/2009	\$ / R 2010/06/14	11.15	Call	Currency Future	85.0000	84.0000	(1.176)	0	0	0
03/11/2009	\$ / R 2010/06/14	12.05	Call	Currency Future	57.0000	57.0000	-	0	0	0
03/11/2009	\$ / R 2010/06/14	7.30	Put	Currency Future	123.0000	130.0000	5.691	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	\$ / R	2010/06/14	12.15	Put	Currency Future	3,965.0000	3,996.0000	0.782	0	0	0
03/11/2009	\$ / R	2010/06/14	9.05	Put	Currency Future	1,093.0000	1,118.0000	2.287	0	0	0
03/11/2009	\$ / R	2010/06/14	6.50	Put	Currency Future	28.0000	30.0000	7.143	0	0	0
03/11/2009	\$ / R	2010/06/14	6.20	Call	Currency Future	2,055.0000	2,025.0000	(1.460)	0	0	0
03/11/2009	\$ / R	2010/06/14	13.45	Put	Currency Future	5,239.0000	5,270.0000	0.592	0	0	0
03/11/2009	\$ / R	2010/06/14	10.70	Call	Currency Future	107.0000	106.0000	(0.935)	0	0	0
03/11/2009	\$ / R	2010/06/14	5.60	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
03/11/2009	\$ / R	2010/06/14	12.05	Put	Currency Future	3,867.0000	3,898.0000	0.802	0	0	0
03/11/2009	\$ / R	2010/06/14	7.30	Call	Currency Future	1,063.0000	1,039.0000	(2.258)	0	0	0
03/11/2009	\$ / R	2010/06/14	8.05	Put	Currency Future	407.0000	422.0000	3.686	0	0	0
03/11/2009	\$ / R	2010/06/14	9.20	Put	Currency Future	1,215.0000	1,242.0000	2.222	0	0	0
03/11/2009	\$ / R	2010/06/14	5.25	Call	Currency Future	2,996.0000	2,965.0000	(1.035)	0	0	0
03/11/2009	\$ / R	2010/06/14	11.00	Call	Currency Future	91.0000	90.0000	(1.099)	0	0	0
03/11/2009	\$ / R	2010/06/14	6.20	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
03/11/2009	\$ / R	2010/06/14	13.50	Put	Currency Future	5,288.0000	5,319.0000	0.586	0	0	0
03/11/2009	\$ / R	2010/06/14	12.80	Call	Currency Future	39.0000	39.0000	-	0	0	0
03/11/2009	\$ / R	2010/06/14	10.00	Put	Currency Future	1,917.0000	1,947.0000	1.565	0	0	0
03/11/2009	\$ / R	2010/06/14	9.45	Put	Currency Future	1,427.0000	1,455.0000	1.962	0	0	0
03/11/2009	\$ / R	2010/06/14	12.50	Call	Currency Future	46.0000	46.0000	-	0	0	0
03/11/2009	\$ / R	2010/06/14	11.20	Call	Currency Future	82.0000	82.0000	-	0	0	0
03/11/2009	\$ / R	2010/06/14	13.50	Call	Currency Future	28.0000	28.0000	-	0	0	0
03/11/2009	\$ / R	2010/06/14	4.65	Call	Currency Future	3,592.0000	3,561.0000	(0.863)	0	0	0
03/11/2009	\$ / R	2010/06/14	8.25	Put	Currency Future	516.0000	535.0000	3.682	0	0	0
03/11/2009	\$ / R	2010/06/14	8.75	Call	Currency Future	349.0000	341.0000	(2.292)	0	0	0
03/11/2009	\$ / R	2010/06/14	8.30	Put	Currency Future	547.0000	566.0000	3.473	0	0	0
03/11/2009	\$ / R	2010/06/14	5.00	Put	Currency Future	4.0000	4.0000	-	0	0	0
03/11/2009	\$ / R	2010/06/14	11.20	Put	Currency Future	3,042.0000	3,073.0000	1.019	0	0	0
03/11/2009	\$ / R	2010/06/14	11.10	Put	Currency Future	2,947.0000	2,977.0000	1.018	0	0	0
03/11/2009	\$ / R	2010/06/14	5.50	Put	Currency Future	8.0000	8.0000	-	0	0	0
03/11/2009	\$ / R	2010/06/14	16.25	Call	Currency Future	3.0000	3.0000	-	0	0	0
03/11/2009	\$ / R	2010/06/14	7.70	Put	Currency Future	250.0000	261.0000	4.400	0	0	0
03/11/2009	\$ / R	2010/06/14	7.80	Put	Currency Future	290.0000	302.0000	4.138	0	0	0
03/11/2009	\$ / R	2010/06/14	11.90	Put	Currency Future	3,720.0000	3,751.0000	0.833	0	0	0
03/11/2009	\$ / R	2010/06/14	12.55	Call	Currency Future	45.0000	44.0000	(2.222)	0	0	0
03/11/2009	\$ / R	2010/06/14	5.00	Call	Currency Future	3,244.0000	3,213.0000	(0.956)	0	0	0
03/11/2009	\$ / R	2010/06/14	13.20	Call	Currency Future	32.0000	32.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	\$ / R 2010/06/14	4.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	\$ / R 2010/06/14	16.25	Put	Currency Future	8,013.0000	8,044.0000	0.387	0	0	0
03/11/2009	\$ / R 2010/06/14	8.50	Put	Currency Future	679.0000	700.0000	3.093	0	0	0
03/11/2009	\$ / R 2010/06/14	11.90	Call	Currency Future	60.0000	60.0000	-	0	0	21,978
03/11/2009	\$ / R 2010/06/14	6.00	Call	Currency Future	2,253.0000	2,222.0000	(1.376)	0	0	0
03/11/2009	\$ / R 2010/06/14	4.90	Call	Currency Future	3,343.0000	3,312.0000	(0.927)	0	0	0
03/11/2009	\$ / R 2010/06/14	5.65	Put	Currency Future	9.0000	9.0000	-	0	0	0
03/11/2009	\$ / R 2010/06/14	7.35	Call	Currency Future	1,026.0000	1,002.0000	(2.339)	0	0	0
03/11/2009	\$ / R 2010/06/14	12.15	Call	Currency Future	55.0000	54.0000	(1.818)	0	0	26,796
03/11/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,286.0000	2,316.0000	1.312	0	0	0
03/11/2009	\$ / R 2010/06/14	12.75	Put	Currency Future	4,550.0000	4,581.0000	0.681	0	0	0
03/11/2009	\$ / R 2010/06/14	5.20	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
03/11/2009	\$ / R 2010/06/14	5.90	Call	Currency Future	2,351.0000	2,321.0000	(1.276)	0	0	0
03/11/2009	\$ / R 2010/06/14	6.65	Call	Currency Future	1,628.0000	1,599.0000	(1.781)	0	0	0
03/11/2009	\$ / R 2010/06/14	7.35	Put	Currency Future	136.0000	143.0000	5.147	0	0	0
03/11/2009	\$ / R 2010/06/14	8.60	Call	Currency Future	389.0000	380.0000	(2.314)	0	0	0
03/11/2009	\$ / R 2010/06/14	9.20	Call	Currency Future	255.0000	251.0000	(1.569)	0	0	21,795
03/11/2009	\$ / R 2010/06/14	12.75	Call	Currency Future	40.0000	40.0000	-	0	0	0
03/11/2009	\$ / R 2010/06/14	6.00	Put	Currency Future	13.0000	13.0000	-	0	0	0
03/11/2009	\$ / R 2010/06/14	5.10	Put	Currency Future	5.0000	5.0000	-	0	0	0
03/11/2009	\$ / R 2010/06/14	5.65	Call	Currency Future	2,599.0000	2,568.0000	(1.193)	0	0	0
03/11/2009	\$ / R 2010/06/14	14.55	Put	Currency Future	6,326.0000	6,356.0000	0.474	0	0	0
03/11/2009	\$ / R 2010/06/14	4.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R 2010/06/14	8.05	Call	Currency Future	597.0000	581.0000	(2.680)	0	0	0
03/11/2009	\$ / R 2010/06/14	8.00	Put	Currency Future	382.0000	396.0000	3.665	0	0	0
03/11/2009	\$ / R 2010/06/14	7.75	Put	Currency Future	269.0000	281.0000	4.461	0	0	0
03/11/2009	\$ / R 2010/06/14	8.60	Put	Currency Future	749.0000	771.0000	2.937	0	0	0
03/11/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	1,781.0000	1,810.0000	1.628	0	0	0
03/11/2009	\$ / R 2010/06/14	7.00	Put	Currency Future	73.0000	76.0000	4.110	0	0	0
03/11/2009	\$ / R 2010/06/14	5.10	Call	Currency Future	3,145.0000	3,114.0000	(0.986)	0	0	0
03/11/2009	\$ / R 2010/06/14	11.10	Call	Currency Future	87.0000	86.0000	(1.149)	0	0	0
03/11/2009	\$ / R 2010/06/14	14.60	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
03/11/2009	\$ / R 2010/06/14	6.25	Call	Currency Future	2,006.0000	1,977.0000	(1.446)	0	0	0
03/11/2009	\$ / R 2010/06/14	8.00	Call	Currency Future	622.0000	605.0000	(2.733)	0	0	0
03/11/2009	\$ / R 2010/06/14	8.65	Call	Currency Future	375.0000	367.0000	(2.133)	0	0	0
03/11/2009	\$ / R 2010/06/14	6.10	Call	Currency Future	2,154.0000	2,124.0000	(1.393)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	\$ / R 2010/06/14	4.80	Put	Currency Future	3.0000	3.0000	-	0	0	0
03/11/2009	\$ / R 2010/06/14	6.60	Put	Currency Future	34.0000	37.0000	8.824	0	0	0
03/11/2009	\$ / R 2010/06/14	14.60	Put	Currency Future	6,375.0000	6,406.0000	0.486	0	0	0
03/11/2009	\$ / R 2010/06/14	6.25	Put	Currency Future	16.0000	18.0000	12.500	0	0	0
03/11/2009	\$ / R 2010/06/14	7.85	Put	Currency Future	312.0000	324.0000	3.846	0	0	430
03/11/2009	\$ / R 2010/06/14	9.70	Put	Currency Future	1,647.0000	1,675.0000	1.700	0	0	0
03/11/2009	\$ / R 2010/06/14	10.60	Call	Currency Future	113.0000	112.0000	(0.885)	0	0	0
03/11/2009	\$ / R 2010/06/14	6.45	Put	Currency Future	25.0000	28.0000	12.000	0	0	0
03/11/2009	\$ / R 2010/06/14	5.50	Call	Currency Future	2,748.0000	2,717.0000	(1.128)	0	0	0
03/11/2009	\$ / R 2010/06/14	14.55	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
03/11/2009	\$ / R 2010/06/14	7.25	Call	Currency Future	1,101.0000	1,076.0000	(2.271)	0	0	0
03/11/2009	\$ / R 2010/06/14	8.30	Call	Currency Future	487.0000	475.0000	(2.464)	0	0	140
03/11/2009	\$ / R 2010/06/14	8.55	Call	Currency Future	404.0000	394.0000	(2.475)	0	0	0
03/11/2009	\$ / R 2010/06/14	9.70	Call	Currency Future	187.0000	184.0000	(1.604)	0	0	0
03/11/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	1,781.0000	1,810.0000	1.628	0	0	0
03/11/2009	\$ / R 2010/06/14	11.35	Call	Currency Future	77.0000	76.0000	(1.299)	0	0	0
03/11/2009	\$ / R 2010/06/14	6.10	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
03/11/2009	\$ / R 2010/06/14	16.35	Put	Currency Future	8,113.0000	8,144.0000	0.382	0	0	0
03/11/2009	\$ / R 2010/06/14	11.40	Put	Currency Future	3,235.0000	3,266.0000	0.958	0	0	0
03/11/2009	\$ / R 2010/06/14	4.50	Put	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	\$ / R 2010/06/14	7.25	Put	Currency Future	111.0000	117.0000	5.405	0	0	0
03/11/2009	\$ / R 2010/06/14	7.70	Put	Currency Future	250.0000	261.0000	4.400	0	0	0
03/11/2009	\$ / R 2010/06/14	8.35	Put	Currency Future	579.0000	599.0000	3.454	0	0	0
03/11/2009	\$ / R 2010/06/14	8.80	Put	Currency Future	897.0000	920.0000	2.564	0	0	0
03/11/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	171.0000	169.0000	(1.170)	0	0	0
03/11/2009	\$ / R 2010/06/14	7.45	Put	Currency Future	164.0000	172.0000	4.878	0	0	0
03/11/2009	\$ / R 2010/06/14	12.35	Call	Currency Future	50.0000	49.0000	(2.000)	0	0	0
03/11/2009	\$ / R 2010/06/14	11.40	Call	Currency Future	75.0000	75.0000	-	0	0	0
03/11/2009	\$ / R 2010/06/14	4.50	Call	Currency Future	3,742.0000	3,711.0000	(0.828)	0	0	0
03/11/2009	\$ / R 2010/06/14	11.55	Put	Currency Future	3,380.0000	3,411.0000	0.917	0	0	0
03/11/2009	\$ / R 2010/06/14	4.25	Call	Currency Future	3,991.0000	3,960.0000	(0.777)	0	0	0
03/11/2009	\$ / R 2010/06/14	7.20	Call	Currency Future	1,142.0000	1,115.0000	(2.364)	0	0	0
03/11/2009	\$ / R 2010/06/14	8.55	Put	Currency Future	714.0000	736.0000	3.081	0	0	0
03/11/2009	\$ / R 2010/06/14	5.25	Put	Currency Future	6.0000	6.0000	-	0	0	0
03/11/2009	\$ / R 2010/06/14	11.35	Put	Currency Future	3,187.0000	3,217.0000	0.941	0	0	0
03/11/2009	\$ / R 2010/06/14	11.60	Put	Currency Future	3,428.0000	3,459.0000	0.904	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	\$ / R	2010/06/14	10.40	Put	Currency Future	2,286.0000	2,316.0000	1.312	0	0	0
03/11/2009	\$ / R	2010/06/14	11.05	Put	Currency Future	2,899.0000	2,929.0000	1.035	0	0	0
03/11/2009	\$ / R	2010/06/14	8.45	Call	Currency Future	435.0000	425.0000	(2.299)	0	0	0
03/11/2009	\$ / R	2010/06/14	8.95	Put	Currency Future	1,013.0000	1,038.0000	2.468	0	0	0
03/11/2009	\$ / R	2010/06/14	12.55	Put	Currency Future	4,355.0000	4,386.0000	0.712	0	0	0
03/11/2009	\$ / R	2010/06/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R	2010/06/14	13.60	Put	Currency Future	5,387.0000	5,418.0000	0.575	0	0	0
03/11/2009	\$ / R	2010/06/14	5.90	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
03/11/2009	\$ / R	2010/06/14	11.05	Call	Currency Future	89.0000	88.0000	(1.124)	0	0	0
03/11/2009	\$ / R	2010/06/14	11.55	Call	Currency Future	70.0000	70.0000	-	0	0	0
03/11/2009	\$ / R	2010/06/14	12.80	Put	Currency Future	4,599.0000	4,630.0000	0.674	0	0	0
03/11/2009	\$ / R	2010/06/14	16.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	\$ / R	2010/06/14	7.95	Call	Currency Future	648.0000	630.0000	(2.778)	0	0	0
03/11/2009	\$ / R	2010/06/14	8.35	Call	Currency Future	469.0000	458.0000	(2.345)	0	0	0
03/11/2009	\$ / R	2010/06/14	8.80	Call	Currency Future	337.0000	329.0000	(2.374)	0	0	0
03/11/2009	\$ / R	2010/06/14	9.40	Put	Currency Future	1,384.0000	1,412.0000	2.023	0	0	0
03/11/2009	\$ / R	2010/06/14	10.65	Put	Currency Future	2,520.0000	2,550.0000	1.190	0	0	0
03/11/2009	\$ / R	2010/06/14	6.75	Put	Currency Future	46.0000	49.0000	6.522	0	0	0
03/11/2009	\$ / R	2010/06/14	16.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	\$ / R	2010/06/14	4.90	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
03/11/2009	\$ / R	2010/06/14	4.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	\$ / R	2010/06/14	7.55	Put	Currency Future	196.0000	205.0000	4.592	0	0	0
03/11/2009	\$ / R	2010/06/14	14.50	Call	Currency Future	16.0000	16.0000	-	0	0	0
03/11/2009	\$ / R	2010/06/14	14.30	Put	Currency Future	6,080.0000	6,110.0000	0.493	0	0	0
03/11/2009	\$ / R	2010/06/14	16.70	Put	Currency Future	8,462.0000	8,493.0000	0.366	0	0	0
03/11/2009	\$ / R	2010/06/14	9.95	Call	Currency Future	162.0000	160.0000	(1.235)	0	0	0
03/11/2009	\$ / R	2010/06/14	13.60	Call	Currency Future	27.0000	27.0000	-	0	0	0
03/11/2009	\$ / R	2010/06/14	16.35	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
03/11/2009	\$ / R	2010/06/14	6.90	Call	Currency Future	1,401.0000	1,373.0000	(1.999)	0	0	0
03/11/2009	\$ / R	2010/06/14	5.60	Call	Currency Future	2,648.0000	2,618.0000	(1.133)	0	0	0
03/11/2009	\$ / R	2010/06/14	7.55	Call	Currency Future	886.0000	864.0000	(2.483)	0	0	0
03/11/2009	\$ / R	2010/06/14	14.50	Put	Currency Future	6,276.0000	6,307.0000	0.494	0	0	0
03/11/2009	\$ / R	2010/06/14	14.70	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
03/11/2009	\$ / R	2010/06/14	8.25	Call	Currency Future	506.0000	494.0000	(2.372)	0	0	0
03/11/2009	\$ / R	2010/06/14	7.80	Call	Currency Future	730.0000	711.0000	(2.603)	0	0	21,795
03/11/2009	\$ / R	2010/06/14	7.95	Put	Currency Future	358.0000	371.0000	3.631	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	176.0000	174.0000	(1.136)	0	0	0
03/11/2009	\$ / R 2010/06/14	12.00	Call	Currency Future	58.0000	58.0000	-	0	0	0
03/11/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	126.0000	125.0000	(0.794)	0	0	0
03/11/2009	\$ / R 2010/06/14	4.60	Call	Currency Future	3,642.0000	3,611.0000	(0.851)	0	0	0
03/11/2009	\$ / R 2010/06/14	14.70	Put	Currency Future	6,474.0000	6,504.0000	0.463	0	0	0
03/11/2009	\$ / R 2010/06/14	8.10	Call	Currency Future	573.0000	557.0000	(2.792)	0	0	0
03/11/2009	\$ / R 2010/06/14	7.75	Call	Currency Future	759.0000	740.0000	(2.503)	0	0	233
03/11/2009	\$ / R 2010/06/14	7.70	Call	Currency Future	790.0000	769.0000	(2.658)	0	0	0
03/11/2009	\$ / R 2010/06/14	7.95	Put	Currency Future	358.0000	371.0000	3.631	0	0	0
03/11/2009	\$ / R 2010/06/14	12.25	Call	Currency Future	52.0000	52.0000	-	0	0	0
03/11/2009	\$ / R 2010/06/14	6.75	Call	Currency Future	1,536.0000	1,508.0000	(1.823)	0	0	0
03/11/2009	\$ / R 2010/06/14	12.00	Put	Currency Future	3,818.0000	3,849.0000	0.812	0	0	0
03/11/2009	\$ / R 2010/06/14	6.90	Put	Currency Future	61.0000	64.0000	4.918	0	0	0
03/11/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	2,567.0000	2,597.0000	1.169	0	0	0
03/11/2009	\$ / R 2010/06/14	8.20	Call	Currency Future	527.0000	513.0000	(2.657)	570	570	105
03/11/2009	\$ / R 2010/06/14	7.20	Put	Currency Future	102.0000	106.0000	3.922	0	0	0
03/11/2009	\$ / R 2010/06/14	7.10	Put	Currency Future	87.0000	90.0000	3.448	0	0	0
03/11/2009	\$ / R 2010/06/14	7.95	Call	Currency Future	648.0000	630.0000	(2.778)	0	0	0
03/11/2009	\$ / R 2010/06/14	8.95	Call	Currency Future	303.0000	297.0000	(1.980)	0	0	0
03/11/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,427.0000	1,455.0000	1.962	0	0	0
03/11/2009	\$ / R 2010/06/14	13.00	Call	Currency Future	36.0000	36.0000	-	0	0	0
03/11/2009	\$ / R 2010/06/14	5.45	Call	Currency Future	2,797.0000	2,766.0000	(1.108)	0	0	0
03/11/2009	\$ / R 2010/06/14	14.70	Put	Currency Future	6,474.0000	6,504.0000	0.463	0	0	0
03/11/2009	\$ / R 2010/06/14	8.20	Put	Currency Future	487.0000	504.0000	3.491	0	0	0
03/11/2009	\$ / R 2010/06/14	7.10	Call	Currency Future	1,227.0000	1,199.0000	(2.282)	0	0	0
03/11/2009	\$ / R 2010/06/14	9.10	Call	Currency Future	273.0000	268.0000	(1.832)	0	0	0
03/11/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	224.0000	221.0000	(1.339)	0	0	26,596
03/11/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	1,826.0000	1,855.0000	1.588	0	0	0
03/11/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	217.0000	214.0000	(1.382)	0	0	0
03/11/2009	\$ / R 2010/06/14	13.00	Put	Currency Future	4,796.0000	4,827.0000	0.646	0	0	0
03/11/2009	\$ / R 2010/06/14	5.45	Put	Currency Future	7.0000	7.0000	-	0	0	0
03/11/2009	\$ / R 2010/06/14	7.85	Call	Currency Future	702.0000	683.0000	(2.707)	0	0	450
03/11/2009	\$ / R 2010/06/14	9.10	Put	Currency Future	1,133.0000	1,159.0000	2.295	0	0	0
03/11/2009	\$ / R 2010/06/14	10.10	Call	Currency Future	149.0000	148.0000	(0.671)	0	0	0
03/11/2009	\$ / R 2010/06/14	12.25	Put	Currency Future	4,062.0000	4,093.0000	0.763	0	0	0
03/11/2009	\$ / R 2010/06/14	4.95	Put	Currency Future	4.0000	4.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	\$ / R	2010/06/14	6.45	Call	Currency Future	1,815.0000	1,786.0000	(1.598)	0	0	0
03/11/2009	\$ / R	2010/06/14	16.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	\$ / R	2010/06/14	8.45	Put	Currency Future	645.0000	666.0000	3.256	0	0	0
03/11/2009	\$ / R	2010/06/14	9.90	Call	Currency Future	166.0000	164.0000	(1.205)	0	0	0
03/11/2009	\$ / R	2010/06/14	7.00	Call	Currency Future	1,313.0000	1,285.0000	(2.133)	0	0	0
03/11/2009	\$ / R	2010/06/14	4.45	Put	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	\$ / R	2010/06/14	4.85	Put	Currency Future	3.0000	3.0000	-	0	0	0
03/11/2009	\$ / R	2010/06/14	16.60	Put	Currency Future	8,362.0000	8,393.0000	0.371	0	0	0
03/11/2009	\$ / R	2010/06/14	5.20	Call	Currency Future	3,045.0000	3,014.0000	(1.018)	0	0	0
03/11/2009	\$ / R	2010/06/14	4.45	Call	Currency Future	3,792.0000	3,761.0000	(0.818)	0	0	0
03/11/2009	\$ / R	2010/06/14	5.85	Call	Currency Future	2,401.0000	2,370.0000	(1.291)	0	0	0
03/11/2009	\$ / R	2010/06/14	10.70	Call	Currency Future	107.0000	106.0000	(0.935)	0	0	0
03/11/2009	\$ / R	2010/06/14	9.80	Put	Currency Future	1,736.0000	1,765.0000	1.671	0	0	0
03/11/2009	\$ / R	2010/06/14	13.35	Call	Currency Future	30.0000	30.0000	-	0	0	0
03/11/2009	\$ / R	2010/06/14	4.85	Call	Currency Future	3,393.0000	3,362.0000	(0.914)	0	0	0
03/11/2009	\$ / R	2010/06/14	7.50	Put	Currency Future	179.0000	188.0000	5.028	0	0	0
03/11/2009	\$ / R	2010/06/14	12.70	Put	Currency Future	4,502.0000	4,532.0000	0.666	0	0	0
03/11/2009	\$ / R	2010/06/14	16.20	Put	Currency Future	7,963.0000	7,994.0000	0.389	0	0	0
03/11/2009	\$ / R	2010/06/14	9.15	Put	Currency Future	1,174.0000	1,200.0000	2.215	0	0	0
03/11/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	1,963.0000	1,993.0000	1.528	0	0	0
03/11/2009	\$ / R	2010/06/14	9.25	Call	Currency Future	247.0000	243.0000	(1.619)	0	0	0
03/11/2009	\$ / R	2010/06/14	5.85	Put	Currency Future	11.0000	11.0000	-	0	0	0
03/11/2009	\$ / R	2010/06/14	13.40	Put	Currency Future	5,190.0000	5,221.0000	0.597	0	0	0
03/11/2009	\$ / R	2010/06/14	9.15	Call	Currency Future	264.0000	259.0000	(1.894)	0	0	21,978
03/11/2009	\$ / R	2010/06/14	10.20	Put	Currency Future	2,101.0000	2,131.0000	1.428	0	0	0
03/11/2009	\$ / R	2010/06/14	8.70	Put	Currency Future	822.0000	845.0000	2.798	0	0	0
03/11/2009	\$ / R	2010/06/14	17.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R	2010/06/14	10.20	Call	Currency Future	141.0000	140.0000	(0.709)	0	0	0
03/11/2009	\$ / R	2010/06/14	10.10	Put	Currency Future	2,009.0000	2,039.0000	1.493	0	0	0
03/11/2009	\$ / R	2010/06/14	9.35	Put	Currency Future	1,342.0000	1,369.0000	2.012	0	0	0
03/11/2009	\$ / R	2010/06/14	6.15	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
03/11/2009	\$ / R	2010/06/14	4.80	Call	Currency Future	3,443.0000	3,412.0000	(0.900)	0	0	0
03/11/2009	\$ / R	2010/06/14	4.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R	2010/06/14	13.40	Call	Currency Future	30.0000	29.0000	(3.333)	0	0	0
03/11/2009	\$ / R	2010/06/14	16.20	Call	Currency Future	3.0000	3.0000	-	0	0	0
03/11/2009	\$ / R	2010/06/14	9.85	Call	Currency Future	171.0000	169.0000	(1.170)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	1,872.0000	1,901.0000	1.549	0	0	0
03/11/2009	\$ / R 2010/06/14	11.65	Call	Currency Future	67.0000	67.0000	-	0	0	0
03/11/2009	\$ / R 2010/06/14	6.85	Put	Currency Future	55.0000	59.0000	7.273	0	0	0
03/11/2009	\$ / R 2010/06/14	14.70	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
03/11/2009	\$ / R 2010/06/14	14.15	Call	Currency Future	21.0000	21.0000	-	0	0	0
03/11/2009	\$ / R 2010/06/14	12.40	Put	Currency Future	4,208.0000	4,239.0000	0.737	0	0	0
03/11/2009	\$ / R 2010/06/14	9.35	Call	Currency Future	232.0000	228.0000	(1.724)	0	0	0
03/11/2009	\$ / R 2010/06/14	9.30	Put	Currency Future	1,299.0000	1,326.0000	2.079	0	0	0
03/11/2009	\$ / R 2010/06/14	9.25	Put	Currency Future	1,257.0000	1,284.0000	2.148	0	0	0
03/11/2009	\$ / R 2010/06/14	11.65	Put	Currency Future	3,477.0000	3,508.0000	0.892	0	0	0
03/11/2009	\$ / R 2010/06/14	6.65	Put	Currency Future	38.0000	41.0000	7.895	0	0	0
03/11/2009	\$ / R 2010/06/14	14.30	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
03/11/2009	\$ / R 2010/06/14	14.15	Put	Currency Future	5,931.0000	5,962.0000	0.523	0	0	0
03/11/2009	\$ / R 2010/06/14	14.20	Call	Currency Future	21.0000	21.0000	-	0	0	0
03/11/2009	\$ / R 2010/06/14	12.40	Call	Currency Future	48.0000	48.0000	-	0	0	0
03/11/2009	\$ / R 2010/06/14	15.75	Put	Currency Future	7,515.0000	7,546.0000	0.413	0	0	0
03/11/2009	\$ / R 2010/06/14	13.65	Put	Currency Future	5,436.0000	5,467.0000	0.570	0	0	0
03/11/2009	\$ / R 2010/06/14	6.85	Call	Currency Future	1,445.0000	1,417.0000	(1.938)	0	0	0
03/11/2009	\$ / R 2010/06/14	6.55	Call	Currency Future	1,721.0000	1,692.0000	(1.685)	0	0	0
03/11/2009	\$ / R 2010/06/14	4.15	Call	Currency Future	4,091.0000	4,060.0000	(0.758)	0	0	0
03/11/2009	\$ / R 2010/06/14	4.20	Call	Currency Future	4,041.0000	4,010.0000	(0.767)	0	0	0
03/11/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	2,194.0000	2,223.0000	1.322	0	0	0
03/11/2009	\$ / R 2010/06/14	12.20	Put	Currency Future	4,013.0000	4,044.0000	0.772	0	0	0
03/11/2009	\$ / R 2010/06/14	11.25	Call	Currency Future	81.0000	80.0000	(1.235)	0	0	0
03/11/2009	\$ / R 2010/06/14	14.35	Put	Currency Future	6,129.0000	6,159.0000	0.489	0	0	0
03/11/2009	\$ / R 2010/06/14	12.30	Put	Currency Future	4,111.0000	4,142.0000	0.754	0	0	0
03/11/2009	\$ / R 2010/06/14	6.55	Put	Currency Future	31.0000	34.0000	9.677	0	0	0
03/11/2009	\$ / R 2010/06/14	8.70	Call	Currency Future	362.0000	354.0000	(2.210)	0	0	0
03/11/2009	\$ / R 2010/06/14	16.30	Put	Currency Future	8,063.0000	8,094.0000	0.384	0	0	0
03/11/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	134.0000	132.0000	(1.493)	0	0	0
03/11/2009	\$ / R 2010/06/14	12.20	Call	Currency Future	53.0000	53.0000	-	0	0	0
03/11/2009	\$ / R 2010/06/14	9.30	Call	Currency Future	239.0000	235.0000	(1.674)	0	0	0
03/11/2009	\$ / R 2010/06/14	13.65	Call	Currency Future	26.0000	26.0000	-	0	0	0
03/11/2009	\$ / R 2010/06/14	13.30	Call	Currency Future	31.0000	31.0000	-	0	0	0
03/11/2009	\$ / R 2010/06/14	5.55	Call	Currency Future	2,698.0000	2,667.0000	(1.149)	0	0	0
03/11/2009	\$ / R 2010/06/14	16.15	Put	Currency Future	7,913.0000	7,944.0000	0.392	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	\$ / R	2010/06/14	16.30	Call	Currency Future	3.0000	3.0000	-	0	0	0
03/11/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	153.0000	152.0000	(0.654)	0	0	0
03/11/2009	\$ / R	2010/06/14	9.80	Put	Currency Future	1,736.0000	1,765.0000	1.671	0	0	0
03/11/2009	\$ / R	2010/06/14	11.25	Put	Currency Future	3,091.0000	3,121.0000	0.971	0	0	0
03/11/2009	\$ / R	2010/06/14	12.65	Call	Currency Future	43.0000	42.0000	(2.326)	0	0	0
03/11/2009	\$ / R	2010/06/14	6.35	Put	Currency Future	20.0000	22.0000	10.000	0	0	0
03/11/2009	\$ / R	2010/06/14	13.30	Put	Currency Future	5,091.0000	5,122.0000	0.609	0	0	0
03/11/2009	\$ / R	2010/06/14	5.55	Put	Currency Future	8.0000	8.0000	-	0	0	0
03/11/2009	\$ / R	2010/06/14	16.50	Put	Currency Future	8,262.0000	8,293.0000	0.375	0	0	0
03/11/2009	\$ / R	2010/06/14	7.90	Put	Currency Future	334.0000	347.0000	3.892	0	0	0
03/11/2009	\$ / R	2010/06/14	16.15	Call	Currency Future	3.0000	3.0000	-	0	0	0
03/11/2009	\$ / R	2010/06/14	17.50	Put	Currency Future	9,261.0000	9,292.0000	0.335	0	0	0
03/11/2009	\$ / R	2010/06/14	14.25	Call	Currency Future	20.0000	20.0000	-	0	0	0
03/11/2009	\$ / R	2010/06/14	16.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	\$ / R	2010/06/14	12.65	Put	Currency Future	4,453.0000	4,483.0000	0.674	0	0	0
03/11/2009	\$ / R	2010/06/14	4.55	Call	Currency Future	3,692.0000	3,661.0000	(0.840)	0	0	0
03/11/2009	\$ / R	2010/06/14	7.80	Put	Currency Future	290.0000	302.0000	4.138	0	0	300
03/11/2009	\$ / R	2010/06/14	4.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R	2010/06/14	9.80	Call	Currency Future	176.0000	174.0000	(1.136)	0	0	0
03/11/2009	\$ / R	2010/06/14	14.45	Put	Currency Future	6,227.0000	6,258.0000	0.498	0	0	0
03/11/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	204.0000	201.0000	(1.471)	0	0	0
03/11/2009	\$ / R	2010/06/14	14.35	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
03/11/2009	\$ / R	2010/06/14	12.30	Call	Currency Future	51.0000	51.0000	-	0	0	0
03/11/2009	\$ / R	2010/06/14	4.55	Put	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	\$ / R	2010/06/14	16.75	Put	Currency Future	8,512.0000	8,543.0000	0.364	0	0	0
03/11/2009	\$ / R	2010/06/14	16.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	\$ / R	2010/06/14	15.75	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
03/11/2009	\$ / R	2010/06/14	14.45	Call	Currency Future	17.0000	17.0000	-	0	0	0
03/11/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	1,514.0000	1,542.0000	1.849	0	0	0
03/11/2009	\$ / R	2010/06/14	4.35	Call	Currency Future	3,891.0000	3,860.0000	(0.797)	0	0	0
03/11/2009	\$ / R	2010/06/14	11.30	Call	Currency Future	79.0000	78.0000	(1.266)	0	0	0
03/11/2009	\$ / R	2010/06/14	16.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	\$ / R	2010/06/14	14.20	Put	Currency Future	5,981.0000	6,012.0000	0.518	0	0	0
03/11/2009	\$ / R	2010/06/14	14.25	Put	Currency Future	6,030.0000	6,061.0000	0.514	0	0	0
03/11/2009	\$ / R	2010/06/14	16.45	Put	Currency Future	8,212.0000	8,243.0000	0.377	0	0	0
03/11/2009	\$ / R	2010/06/14	11.85	Call	Currency Future	61.0000	61.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	\$ / R	2010/06/14	11.60	Call	Currency Future	68.0000	68.0000	-	0	0	0
03/11/2009	\$ / R	2010/06/14	4.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R	2010/06/14	11.30	Put	Currency Future	3,139.0000	3,169.0000	0.956	0	0	0
03/11/2009	\$ / R	2010/06/14	10.75	Put	Currency Future	2,614.0000	2,644.0000	1.148	0	0	0
03/11/2009	\$ / R	2010/06/14	7.15	Call	Currency Future	1,184.0000	1,156.0000	(2.365)	0	0	0
03/11/2009	\$ / R	2010/06/14	11.85	Put	Currency Future	3,671.0000	3,702.0000	0.844	0	0	0
03/11/2009	\$ / R	2010/06/14	6.80	Call	Currency Future	1,491.0000	1,462.0000	(1.945)	0	0	0
03/11/2009	\$ / R	2010/06/14	14.80	Put	Currency Future	6,572.0000	6,603.0000	0.472	0	0	0
03/11/2009	\$ / R	2010/06/14	12.70	Call	Currency Future	42.0000	41.0000	(2.381)	0	0	0
03/11/2009	\$ / R	2010/06/14	7.15	Put	Currency Future	94.0000	97.0000	3.191	0	0	0
03/11/2009	\$ / R	2010/06/14	14.05	Put	Currency Future	5,832.0000	5,863.0000	0.532	0	0	0
03/11/2009	\$ / R	2010/06/14	16.55	Put	Currency Future	8,312.0000	8,343.0000	0.373	0	0	0
03/11/2009	\$ / R	2010/06/14	6.80	Put	Currency Future	51.0000	54.0000	5.882	0	0	0
03/11/2009	\$ / R	2010/06/14	14.75	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
03/11/2009	\$ / R	2010/06/14	7.80	Call	Currency Future	730.0000	711.0000	(2.603)	0	0	200
03/11/2009	\$ / R	2010/06/14	14.05	Call	Currency Future	22.0000	22.0000	-	0	0	0
03/11/2009	\$ / R	2010/06/14	5.80	Call	Currency Future	2,450.0000	2,420.0000	(1.224)	0	0	0
03/11/2009	\$ / R	2010/06/14	14.80	Call	Currency Future	12.0000	12.0000	-	0	0	0
03/11/2009	\$ / R	2010/06/14	9.00	Call	Currency Future	292.0000	287.0000	(1.712)	0	0	0
03/11/2009	\$ / R	2010/06/14	7.90	Call	Currency Future	674.0000	656.0000	(2.671)	0	0	0
03/11/2009	\$ / R	2010/06/14	9.65	Put	Currency Future	1,602.0000	1,631.0000	1.810	0	0	0
03/11/2009	\$ / R	2010/06/14	10.65	Call	Currency Future	110.0000	109.0000	(0.909)	0	0	0
03/11/2009	\$ / R	2010/06/14	7.05	Put	Currency Future	79.0000	83.0000	5.063	0	0	0
03/11/2009	\$ / R	2010/06/14	6.15	Call	Currency Future	2,105.0000	2,074.0000	(1.473)	0	0	0
03/11/2009	\$ / R	2010/06/14	4.80	Put	Currency Future	3.0000	3.0000	-	0	0	0
03/11/2009	\$ / R	2010/06/14	10.75	Call	Currency Future	104.0000	103.0000	(0.962)	0	0	0
03/11/2009	\$ / R	2010/06/14	9.00	Put	Currency Future	1,052.0000	1,078.0000	2.471	0	0	0
03/11/2009	\$ / R	2010/06/14	7.05	Call	Currency Future	1,269.0000	1,242.0000	(2.128)	0	0	0
03/11/2009	\$ / R	2010/06/14	6.60	Call	Currency Future	1,674.0000	1,646.0000	(1.673)	0	0	0
03/11/2009	\$ / R	2010/06/14	4.80	Call	Currency Future	3,443.0000	3,412.0000	(0.900)	0	0	0
03/11/2009	\$ / R	2010/06/14	5.75	Put	Currency Future	10.0000	10.0000	-	0	0	0
03/11/2009	\$ / R	2010/06/14	9.65	Call	Currency Future	192.0000	190.0000	(1.042)	0	0	0
03/11/2009	\$ / R	2010/06/14	10.55	Call	Currency Future	116.0000	115.0000	(0.862)	0	0	0
03/11/2009	\$ / R	2010/06/14	6.05	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
03/11/2009	\$ / R	2010/06/14	5.35	Call	Currency Future	2,896.0000	2,865.0000	(1.070)	0	0	0
03/11/2009	\$ / R	2010/06/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	\$ / R	2010/06/14	5.75	Call	Currency Future	2,500.0000	2,469.0000	(1.240)	0	0	0
03/11/2009	\$ / R	2010/06/14	12.60	Call	Currency Future	44.0000	43.0000	(2.273)	0	0	0
03/11/2009	\$ / R	2010/06/14	16.05	Call	Currency Future	3.0000	3.0000	-	0	0	0
03/11/2009	\$ / R	2010/06/14	7.45	Call	Currency Future	954.0000	931.0000	(2.411)	0	0	0
03/11/2009	\$ / R	2010/06/14	5.80	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
03/11/2009	\$ / R	2010/06/14	10.80	Call	Currency Future	101.0000	100.0000	(0.990)	0	0	0
03/11/2009	\$ / R	2010/06/14	9.75	Call	Currency Future	181.0000	179.0000	(1.105)	0	0	0
03/11/2009	\$ / R	2010/06/14	12.60	Put	Currency Future	4,404.0000	4,434.0000	0.681	0	0	0
03/11/2009	\$ / R	2010/06/14	6.05	Call	Currency Future	2,203.0000	2,173.0000	(1.362)	0	0	0
03/11/2009	\$ / R	2010/06/14	5.15	Call	Currency Future	3,095.0000	3,064.0000	(1.002)	0	0	0
03/11/2009	\$ / R	2010/06/14	5.35	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
03/11/2009	\$ / R	2010/06/14	6.80	Put	Currency Future	51.0000	54.0000	5.882	0	0	0
03/11/2009	\$ / R	2010/06/14	10.80	Put	Currency Future	2,661.0000	2,691.0000	1.127	0	0	0
03/11/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	1,514.0000	1,542.0000	1.849	0	0	0
03/11/2009	\$ / R	2010/06/14	16.05	Put	Currency Future	7,813.0000	7,844.0000	0.397	0	0	0
03/11/2009	\$ / R	2010/06/14	6.35	Call	Currency Future	1,910.0000	1,881.0000	(1.518)	0	0	0
03/11/2009	\$ / R	2010/06/14	6.80	Call	Currency Future	1,491.0000	1,462.0000	(1.945)	0	0	0
03/11/2009	\$ / R	2010/06/14	4.75	Call	Currency Future	3,493.0000	3,462.0000	(0.887)	0	0	0
03/11/2009	\$ / R	2010/06/14	9.75	Put	Currency Future	1,691.0000	1,720.0000	1.715	0	0	0
03/11/2009	\$ / R	2010/06/14	11.80	Put	Currency Future	3,623.0000	3,654.0000	0.856	0	0	0
03/11/2009	\$ / R	2010/06/14	16.80	Put	Currency Future	8,562.0000	8,593.0000	0.362	0	0	0
03/11/2009	\$ / R	2010/06/14	16.00	Put	Currency Future	7,764.0000	7,795.0000	0.399	0	0	0
03/11/2009	\$ / R	2010/06/14	11.80	Call	Currency Future	63.0000	63.0000	-	0	0	0
03/11/2009	\$ / R	2010/06/14	4.75	Put	Currency Future	3.0000	3.0000	-	0	0	0
03/11/2009	\$ / R	2010/06/14	10.55	Put	Currency Future	2,426.0000	2,456.0000	1.237	0	0	0
03/11/2009	\$ / R	2010/06/14	5.15	Put	Currency Future	5.0000	5.0000	-	0	0	0
03/11/2009	\$ / R	2010/06/14	16.10	Put	Currency Future	7,863.0000	7,894.0000	0.394	0	0	0
03/11/2009	\$ / R	2010/06/14	16.00	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
03/11/2009	\$ / R	2010/06/14	16.10	Call	Currency Future	3.0000	3.0000	-	0	0	0
03/11/2009	\$ / R	2010/06/14	9.60	Call	Currency Future	198.0000	195.0000	(1.515)	0	0	0
03/11/2009	\$ / R	2010/06/14	10.50	Call	Currency Future	119.0000	118.0000	(0.840)	0	0	0
03/11/2009	\$ / R	2010/06/14	14.10	Call	Currency Future	22.0000	22.0000	-	0	0	0
03/11/2009	\$ / R	2010/06/14	10.30	Put	Currency Future	2,194.0000	2,223.0000	1.322	0	0	0
03/11/2009	\$ / R	2010/06/14	14.10	Put	Currency Future	5,882.0000	5,913.0000	0.527	0	0	0
03/11/2009	\$ / R	2010/06/14	10.30	Call	Currency Future	134.0000	132.0000	(1.493)	0	0	0
03/11/2009	\$ / R	2010/06/14	5.05	Put	Currency Future	4.0000	4.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	130.0000	128.0000	(1.538)	0	0	0
03/11/2009	\$ / R 2010/06/14	5.05	Call	Currency Future	3,194.0000	3,163.0000	(0.971)	0	0	0
03/11/2009	\$ / R 2010/06/14	10.25	Put	Currency Future	2,148.0000	2,177.0000	1.350	0	0	0
03/11/2009	\$ / R 2010/06/14	4.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R 2010/06/14	10.25	Call	Currency Future	138.0000	136.0000	(1.449)	0	0	0
03/11/2009	\$ / R 2010/06/14	4.00	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
03/11/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,240.0000	2,270.0000	1.339	0	0	0
03/11/2009	\$ / R 2010/06/14	4.00	Call	Currency Future	4,240.0000	4,209.0000	(0.731)	0	0	0
03/11/2009	\$ / R 2010/06/14	9.50	Put	Currency Future	1,471.0000	1,498.0000	1.835	0	0	0
03/11/2009	\$ / R 2010/06/14	12.45	Put	Currency Future	4,257.0000	4,288.0000	0.728	0	0	0
03/11/2009	\$ / R 2010/06/14	9.60	Put	Currency Future	1,558.0000	1,586.0000	1.797	0	0	0
03/11/2009	\$ / R 2010/06/14	4.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R 2010/06/14	12.45	Call	Currency Future	47.0000	47.0000	-	0	0	0
03/11/2009	\$ / R 2010/06/14	4.05	Call	Currency Future	4,191.0000	4,160.0000	(0.740)	0	0	0
03/11/2009	\$ / R 2010/06/14	9.50	Call	Currency Future	211.0000	207.0000	(1.896)	0	0	0
03/11/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	1,826.0000	1,855.0000	1.588	0	0	0
03/11/2009	\$ / R 2010/06/14	13.80	Call	Currency Future	25.0000	25.0000	-	0	0	0
03/11/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	166.0000	164.0000	(1.205)	0	0	0
03/11/2009	\$ / R 2010/06/14	3.80	Call	Currency Future	4,440.0000	4,409.0000	(0.698)	0	0	0
03/11/2009	\$ / R 2010/06/14	16.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	204.0000	201.0000	(1.471)	0	0	0
03/11/2009	\$ / R 2010/06/14	11.75	Put	Currency Future	3,574.0000	3,605.0000	0.867	0	0	0
03/11/2009	\$ / R 2010/06/14	14.75	Put	Currency Future	6,523.0000	6,554.0000	0.475	0	0	0
03/11/2009	\$ / R 2010/06/14	10.50	Put	Currency Future	2,379.0000	2,409.0000	1.261	0	0	0
03/11/2009	\$ / R 2010/06/14	4.10	Call	Currency Future	4,141.0000	4,110.0000	(0.749)	0	0	0
03/11/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	1,963.0000	1,993.0000	1.528	0	0	0
03/11/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	153.0000	152.0000	(0.654)	0	0	0
03/11/2009	\$ / R 2010/06/14	11.75	Call	Currency Future	64.0000	64.0000	-	0	0	0
03/11/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	130.0000	128.0000	(1.538)	0	0	0
03/11/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,240.0000	2,270.0000	1.339	0	0	0
03/11/2009	\$ / R 2010/06/14	13.75	Call	Currency Future	25.0000	25.0000	-	0	0	0
03/11/2009	\$ / R 2010/06/14	13.75	Put	Currency Future	5,535.0000	5,566.0000	0.560	0	0	0
03/11/2009	\$ / R 2010/06/14	10.45	Call	Currency Future	123.0000	121.0000	(1.626)	0	0	0
03/11/2009	\$ / R 2010/06/14	6.70	Call	Currency Future	1,582.0000	1,553.0000	(1.833)	0	0	0
03/11/2009	\$ / R 2010/06/14	13.80	Put	Currency Future	5,585.0000	5,616.0000	0.555	0	0	0
03/11/2009	\$ / R 2010/06/14	6.70	Put	Currency Future	42.0000	45.0000	7.143	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	\$ / R 2010/06/14	15.80	Put	Currency Future	7,564.0000	7,595.0000	0.410	0	0	0
03/11/2009	\$ / R 2010/06/14	15.70	Call	Currency Future	5.0000	5.0000	-	0	0	0
03/11/2009	\$ / R 2010/06/14	10.45	Put	Currency Future	2,333.0000	2,362.0000	1.243	0	0	0
03/11/2009	\$ / R 2010/06/14	15.70	Put	Currency Future	7,465.0000	7,496.0000	0.415	0	0	0
03/11/2009	\$ / R 2010/06/14	5.70	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
03/11/2009	\$ / R 2010/06/14	15.60	Put	Currency Future	7,366.0000	7,396.0000	0.407	0	0	0
03/11/2009	\$ / R 2010/06/14	5.70	Call	Currency Future	2,549.0000	2,519.0000	(1.177)	0	0	0
03/11/2009	\$ / R 2010/06/14	4.70	Put	Currency Future	3.0000	3.0000	-	0	0	0
03/11/2009	\$ / R 2010/06/14	4.70	Call	Currency Future	3,543.0000	3,512.0000	(0.875)	0	0	0
03/11/2009	\$ / R 2010/06/14	15.80	Call	Currency Future	4.0000	4.0000	-	0	0	0
03/11/2009	\$ / R 2010/06/14	3.60	Call	Currency Future	4,640.0000	4,609.0000	(0.668)	0	0	0
03/11/2009	\$ / R 2010/06/14	3.70	Call	Currency Future	4,540.0000	4,509.0000	(0.683)	0	0	0
03/11/2009	\$ / R 2010/06/14	15.85	Put	Currency Future	7,614.0000	7,645.0000	0.407	0	0	0
03/11/2009	\$ / R 2010/06/14	15.60	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
03/11/2009	\$ / R 2010/06/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2010/06/14	15.85	Call	Currency Future	4.0000	4.0000	-	0	0	0
03/11/2009	\$ / R 2010/06/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2010/06/14	13.85	Put	Currency Future	5,634.0000	5,665.0000	0.550	0	0	0
03/11/2009	\$ / R 2010/06/14	15.65	Put	Currency Future	7,415.0000	7,446.0000	0.418	0	0	0
03/11/2009	\$ / R 2010/06/14	13.85	Call	Currency Future	24.0000	24.0000	-	0	0	0
03/11/2009	\$ / R 2010/06/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2010/06/14	3.85	Call	Currency Future	4,390.0000	4,359.0000	(0.706)	0	0	0
03/11/2009	\$ / R 2010/06/14	3.65	Call	Currency Future	4,590.0000	4,559.0000	(0.675)	0	0	0
03/11/2009	\$ / R 2010/06/14	15.95	Put	Currency Future	7,714.0000	7,745.0000	0.402	0	0	0
03/11/2009	\$ / R 2010/06/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2010/06/14	13.95	Put	Currency Future	5,733.0000	5,764.0000	0.541	0	0	0
03/11/2009	\$ / R 2010/06/14	13.90	Call	Currency Future	24.0000	24.0000	-	0	0	0
03/11/2009	\$ / R 2010/06/14	13.90	Put	Currency Future	5,684.0000	5,715.0000	0.545	0	0	0
03/11/2009	\$ / R 2010/06/14	15.90	Call	Currency Future	4.0000	4.0000	-	0	0	0
03/11/2009	\$ / R 2010/06/14	15.90	Put	Currency Future	7,664.0000	7,695.0000	0.404	0	0	0
03/11/2009	\$ / R 2010/06/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2010/06/14	3.90	Call	Currency Future	4,340.0000	4,309.0000	(0.714)	0	0	0
03/11/2009	\$ / R 2010/06/14	15.65	Call	Currency Future	5.0000	5.0000	-	0	0	0
03/11/2009	\$ / R 2010/06/14	15.95	Call	Currency Future	4.0000	4.0000	-	0	0	0
03/11/2009	\$ / R 2010/06/14	4.95	Call	Currency Future	3,294.0000	3,263.0000	(0.941)	0	0	0
03/11/2009	\$ / R 2010/06/14	4.95	Put	Currency Future	4.0000	4.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	\$ / R	2010/06/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R	2010/06/14	11.95	Call	Currency Future	59.0000	59.0000	-	0	0	0
03/11/2009	\$ / R	2010/06/14	6.95	Put	Currency Future	67.0000	70.0000	4.478	0	0	0
03/11/2009	\$ / R	2010/06/14	6.95	Call	Currency Future	1,357.0000	1,329.0000	(2.063)	0	0	0
03/11/2009	\$ / R	2010/06/14	5.95	Call	Currency Future	2,302.0000	2,271.0000	(1.347)	0	0	0
03/11/2009	\$ / R	2010/06/14	3.95	Call	Currency Future	4,290.0000	4,259.0000	(0.723)	0	0	0
03/11/2009	\$ / R	2010/06/14	13.95	Call	Currency Future	23.0000	23.0000	-	0	0	0
03/11/2009	\$ / R	2010/06/14	11.95	Put	Currency Future	3,769.0000	3,800.0000	0.822	0	0	0
03/11/2009	\$ / R	2010/06/14	5.95	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
03/11/2009	\$ / R	2010/09/13			Currency Future	8.3763	8.3464	(0.357)	0.0000	0.0000	0
03/11/2009	\$ / R	2010/09/13	7.95	Call	Currency Future	820.0000	797.0000	(2.805)	0	0	0
03/11/2009	\$ / R	2010/09/13	7.95	Put	Currency Future	394.0000	401.0000	1.777	0	0	0
03/11/2009	\$ / R	2010/09/13	8.25	Put	Currency Future	549.0000	560.0000	2.004	0	0	0
03/11/2009	\$ / R	2010/09/13	8.15	Call	Currency Future	721.0000	700.0000	(2.913)	0	0	0
03/11/2009	\$ / R	2010/09/13	8.30	Call	Currency Future	654.0000	635.0000	(2.905)	0	0	0
03/11/2009	\$ / R	2010/09/13	8.30	Put	Currency Future	577.0000	589.0000	2.080	0	0	0
03/11/2009	\$ / R	2010/09/13	8.25	Call	Currency Future	675.0000	656.0000	(2.815)	0	0	0
03/11/2009	\$ / R	2010/09/13	8.40	Call	Currency Future	614.0000	597.0000	(2.769)	0	0	585
03/11/2009	\$ / R	2010/09/13	8.40	Put	Currency Future	637.0000	650.0000	2.041	0	0	0
03/11/2009	\$ / R	2010/09/13	7.75	Put	Currency Future	305.0000	310.0000	1.639	0	0	0
03/11/2009	\$ / R	2010/09/13	7.70	Call	Currency Future	961.0000	936.0000	(2.601)	0	0	0
03/11/2009	\$ / R	2010/09/13	8.05	Put	Currency Future	443.0000	451.0000	1.806	0	0	0
03/11/2009	\$ / R	2010/09/13	7.70	Put	Currency Future	285.0000	289.0000	1.404	0	0	0
03/11/2009	\$ / R	2010/09/13	7.85	Put	Currency Future	348.0000	354.0000	1.724	0	0	0
03/11/2009	\$ / R	2010/09/13	8.15	Put	Currency Future	494.0000	504.0000	2.024	0	0	0
03/11/2009	\$ / R	2010/09/13	7.85	Call	Currency Future	874.0000	850.0000	(2.746)	0	0	0
03/11/2009	\$ / R	2010/09/13	7.90	Call	Currency Future	847.0000	824.0000	(2.715)	0	0	0
03/11/2009	\$ / R	2010/09/13	7.75	Call	Currency Future	931.0000	907.0000	(2.578)	0	0	0
03/11/2009	\$ / R	2010/09/13	8.10	Put	Currency Future	468.0000	477.0000	1.923	0	0	0
03/11/2009	\$ / R	2010/09/13	7.90	Put	Currency Future	370.0000	377.0000	1.892	0	0	0
03/11/2009	\$ / R	2010/09/13	7.80	Call	Currency Future	902.0000	878.0000	(2.661)	0	0	0
03/11/2009	\$ / R	2010/09/13	8.05	Call	Currency Future	769.0000	747.0000	(2.861)	0	0	0
03/11/2009	\$ / R	2010/09/13	7.80	Put	Currency Future	326.0000	332.0000	1.840	0	0	0
03/11/2009	\$ / R	2010/09/13	8.00	Call	Currency Future	794.0000	772.0000	(2.771)	0	0	0
03/11/2009	\$ / R	2010/09/13	8.00	Put	Currency Future	418.0000	426.0000	1.914	0	0	0

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03/11/2009	\$ / R 2010/09/13	8.10	Call	Currency Future	744.0000	724.0000	(2.688)	0	0	0
03/11/2009	\$ / R 2010/09/13	4.30	Call	Currency Future	4,079.0000	4,049.0000	(0.735)	0	0	0
03/11/2009	\$ / R 2010/09/13	4.30	Put	Currency Future	3.0000	3.0000	-	0	0	0
03/11/2009	\$ / R 2010/09/13	9.95	Call	Currency Future	264.0000	258.0000	(2.273)	0	0	0
03/11/2009	\$ / R 2010/09/13	16.25	Put	Currency Future	7,902.0000	7,932.0000	0.380	0	0	0
03/11/2009	\$ / R 2010/09/13	9.95	Put	Currency Future	1,837.0000	1,861.0000	1.306	0	0	0
03/11/2009	\$ / R 2010/09/13	4.80	Call	Currency Future	3,582.0000	3,552.0000	(0.838)	0	0	0
03/11/2009	\$ / R 2010/09/13	4.80	Put	Currency Future	6.0000	6.0000	-	0	0	0
03/11/2009	\$ / R 2010/09/13	3.85	Call	Currency Future	4,527.0000	4,497.0000	(0.663)	0	0	0
03/11/2009	\$ / R 2010/09/13	3.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R 2010/09/13	4.85	Call	Currency Future	3,532.0000	3,502.0000	(0.849)	0	0	0
03/11/2009	\$ / R 2010/09/13	4.85	Put	Currency Future	6.0000	6.0000	-	0	0	0
03/11/2009	\$ / R 2010/09/13	8.20	Call	Currency Future	698.0000	678.0000	(2.865)	0	0	0
03/11/2009	\$ / R 2010/09/13	16.40	Put	Currency Future	8,051.0000	8,080.0000	0.360	0	0	0
03/11/2009	\$ / R 2010/09/13	16.40	Call	Currency Future	27.0000	27.0000	-	0	0	0
03/11/2009	\$ / R 2010/09/13	8.20	Put	Currency Future	521.0000	532.0000	2.111	0	0	0
03/11/2009	\$ / R 2010/09/13	6.70	Put	Currency Future	60.0000	59.0000	(1.667)	0	0	0
03/11/2009	\$ / R 2010/09/13	14.40	Put	Currency Future	6,076.0000	6,105.0000	0.477	0	0	0
03/11/2009	\$ / R 2010/09/13	10.00	Call	Currency Future	258.0000	252.0000	(2.326)	0	0	0
03/11/2009	\$ / R 2010/09/13	16.20	Put	Currency Future	7,853.0000	7,882.0000	0.369	0	0	0
03/11/2009	\$ / R 2010/09/13	7.85	Call	Currency Future	874.0000	850.0000	(2.746)	0	0	409
03/11/2009	\$ / R 2010/09/13	9.70	Call	Currency Future	297.0000	290.0000	(2.357)	0	0	0
03/11/2009	\$ / R 2010/09/13	7.40	Put	Currency Future	181.0000	182.0000	0.552	0	0	0
03/11/2009	\$ / R 2010/09/13	6.20	Call	Currency Future	2,203.0000	2,172.0000	(1.407)	0	0	0
03/11/2009	\$ / R 2010/09/13	7.85	Put	Currency Future	348.0000	354.0000	1.724	0	0	0
03/11/2009	\$ / R 2010/09/13	6.70	Call	Currency Future	1,736.0000	1,705.0000	(1.786)	0	0	0
03/11/2009	\$ / R 2010/09/13	7.40	Call	Currency Future	1,157.0000	1,129.0000	(2.420)	0	0	0
03/11/2009	\$ / R 2010/09/13	7.00	Call	Currency Future	1,475.0000	1,445.0000	(2.034)	0	0	0
03/11/2009	\$ / R 2010/09/13	5.20	Put	Currency Future	9.0000	9.0000	-	0	0	0
03/11/2009	\$ / R 2010/09/13	6.00	Put	Currency Future	21.0000	21.0000	-	0	0	0
03/11/2009	\$ / R 2010/09/13	5.20	Call	Currency Future	3,185.0000	3,156.0000	(0.911)	0	0	0
03/11/2009	\$ / R 2010/09/13	6.00	Call	Currency Future	2,398.0000	2,367.0000	(1.293)	0	0	0
03/11/2009	\$ / R 2010/09/13	4.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	\$ / R 2010/09/13	10.00	Put	Currency Future	1,881.0000	1,905.0000	1.276	0	0	0
03/11/2009	\$ / R 2010/09/13	4.20	Call	Currency Future	4,178.0000	4,148.0000	(0.718)	0	0	0
03/11/2009	\$ / R 2010/09/13	5.00	Call	Currency Future	3,383.0000	3,354.0000	(0.857)	0	0	0

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03/11/2009	\$ / R	2010/09/13	7.20	Call	Currency Future	1,310.0000	1,281.0000	(2.214)	0	0	0
03/11/2009	\$ / R	2010/09/13	5.00	Put	Currency Future	7.0000	7.0000	-	0	0	0
03/11/2009	\$ / R	2010/09/13	7.20	Put	Currency Future	134.0000	134.0000	-	0	0	0
03/11/2009	\$ / R	2010/09/13	12.00	Call	Currency Future	113.0000	112.0000	(0.885)	0	0	0
03/11/2009	\$ / R	2010/09/13	15.75	Put	Currency Future	7,407.0000	7,436.0000	0.392	0	0	0
03/11/2009	\$ / R	2010/09/13	6.20	Put	Currency Future	26.0000	25.0000	(3.846)	0	0	0
03/11/2009	\$ / R	2010/09/13	12.00	Put	Currency Future	3,737.0000	3,765.0000	0.749	0	0	0
03/11/2009	\$ / R	2010/09/13	15.75	Call	Currency Future	33.0000	33.0000	-	0	0	0
03/11/2009	\$ / R	2010/09/13	10.20	Put	Currency Future	2,059.0000	2,084.0000	1.214	0	0	0
03/11/2009	\$ / R	2010/09/13	14.00	Call	Currency Future	58.0000	58.0000	-	0	0	0
03/11/2009	\$ / R	2010/09/13	9.75	Call	Currency Future	290.0000	283.0000	(2.414)	0	0	0
03/11/2009	\$ / R	2010/09/13	10.20	Call	Currency Future	236.0000	231.0000	(2.119)	0	0	0
03/11/2009	\$ / R	2010/09/13	6.75	Put	Currency Future	65.0000	64.0000	(1.538)	0	0	0
03/11/2009	\$ / R	2010/09/13	14.20	Put	Currency Future	5,879.0000	5,908.0000	0.493	0	0	0
03/11/2009	\$ / R	2010/09/13	6.75	Call	Currency Future	1,692.0000	1,660.0000	(1.891)	0	0	0
03/11/2009	\$ / R	2010/09/13	14.20	Call	Currency Future	55.0000	55.0000	-	0	0	0
03/11/2009	\$ / R	2010/09/13	16.20	Call	Currency Future	29.0000	29.0000	-	0	0	0
03/11/2009	\$ / R	2010/09/13	4.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R	2010/09/13	9.75	Put	Currency Future	1,664.0000	1,687.0000	1.382	0	0	0
03/11/2009	\$ / R	2010/09/13	12.20	Call	Currency Future	106.0000	105.0000	(0.943)	0	0	0
03/11/2009	\$ / R	2010/09/13	11.75	Put	Currency Future	3,497.0000	3,525.0000	0.801	0	0	0
03/11/2009	\$ / R	2010/09/13	4.10	Call	Currency Future	4,278.0000	4,248.0000	(0.701)	0	0	0
03/11/2009	\$ / R	2010/09/13	12.20	Put	Currency Future	3,930.0000	3,958.0000	0.712	0	0	0
03/11/2009	\$ / R	2010/09/13	16.00	Put	Currency Future	7,654.0000	7,684.0000	0.392	0	0	0
03/11/2009	\$ / R	2010/09/13	11.75	Call	Currency Future	123.0000	122.0000	(0.813)	0	0	0
03/11/2009	\$ / R	2010/09/13	16.10	Put	Currency Future	7,754.0000	7,783.0000	0.374	0	0	0
03/11/2009	\$ / R	2010/09/13	13.75	Put	Currency Future	5,436.0000	5,466.0000	0.552	0	0	0
03/11/2009	\$ / R	2010/09/13	16.10	Call	Currency Future	30.0000	29.0000	(3.333)	0	0	0
03/11/2009	\$ / R	2010/09/13	14.00	Put	Currency Future	5,682.0000	5,711.0000	0.510	0	0	0
03/11/2009	\$ / R	2010/09/13	13.75	Call	Currency Future	63.0000	62.0000	(1.587)	0	0	0
03/11/2009	\$ / R	2010/09/13	14.10	Put	Currency Future	5,780.0000	5,810.0000	0.519	0	0	0
03/11/2009	\$ / R	2010/09/13	5.85	Call	Currency Future	2,545.0000	2,514.0000	(1.218)	0	0	0
03/11/2009	\$ / R	2010/09/13	16.00	Call	Currency Future	31.0000	30.0000	(3.226)	0	0	0
03/11/2009	\$ / R	2010/09/13	14.10	Call	Currency Future	57.0000	56.0000	(1.754)	0	0	0
03/11/2009	\$ / R	2010/09/13	5.85	Put	Currency Future	18.0000	18.0000	-	0	0	0
03/11/2009	\$ / R	2010/09/13	4.00	Call	Currency Future	4,377.0000	4,347.0000	(0.685)	0	0	0

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03/11/2009	\$ / R	2010/09/13	6.85	Call	Currency Future	1,604.0000	1,573.0000	(1.933)	0	0	0
03/11/2009	\$ / R	2010/09/13	7.00	Put	Currency Future	99.0000	98.0000	(1.010)	0	0	0
03/11/2009	\$ / R	2010/09/13	13.85	Put	Currency Future	5,535.0000	5,564.0000	0.524	0	0	0
03/11/2009	\$ / R	2010/09/13	3.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R	2010/09/13	15.85	Call	Currency Future	32.0000	32.0000	-	0	0	0
03/11/2009	\$ / R	2010/09/13	15.85	Put	Currency Future	7,506.0000	7,535.0000	0.386	0	0	0
03/11/2009	\$ / R	2010/09/13	13.85	Call	Currency Future	61.0000	60.0000	(1.639)	0	0	0
03/11/2009	\$ / R	2010/09/13	11.85	Put	Currency Future	3,593.0000	3,621.0000	0.779	0	0	0
03/11/2009	\$ / R	2010/09/13	12.10	Put	Currency Future	3,833.0000	3,862.0000	0.757	0	0	0
03/11/2009	\$ / R	2010/09/13	11.85	Call	Currency Future	119.0000	117.0000	(1.681)	0	0	0
03/11/2009	\$ / R	2010/09/13	16.05	Call	Currency Future	30.0000	30.0000	-	0	0	0
03/11/2009	\$ / R	2010/09/13	10.10	Put	Currency Future	1,970.0000	1,994.0000	1.218	0	0	0
03/11/2009	\$ / R	2010/09/13	6.85	Put	Currency Future	77.0000	76.0000	(1.299)	0	0	0
03/11/2009	\$ / R	2010/09/13	14.05	Put	Currency Future	5,731.0000	5,760.0000	0.506	0	0	0
03/11/2009	\$ / R	2010/09/13	5.10	Put	Currency Future	8.0000	8.0000	-	0	0	0
03/11/2009	\$ / R	2010/09/13	9.85	Call	Currency Future	277.0000	270.0000	(2.527)	0	0	0
03/11/2009	\$ / R	2010/09/13	14.05	Call	Currency Future	58.0000	57.0000	(1.724)	0	0	0
03/11/2009	\$ / R	2010/09/13	5.10	Call	Currency Future	3,284.0000	3,255.0000	(0.883)	0	0	0
03/11/2009	\$ / R	2010/09/13	9.85	Put	Currency Future	1,750.0000	1,774.0000	1.371	0	0	0
03/11/2009	\$ / R	2010/09/13	16.05	Put	Currency Future	7,704.0000	7,734.0000	0.389	0	0	0
03/11/2009	\$ / R	2010/09/13	4.10	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
03/11/2009	\$ / R	2010/09/13	16.30	Put	Currency Future	7,952.0000	7,981.0000	0.365	0	0	0
03/11/2009	\$ / R	2010/09/13	5.75	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
03/11/2009	\$ / R	2010/09/13	12.10	Call	Currency Future	110.0000	108.0000	(1.818)	0	0	0
03/11/2009	\$ / R	2010/09/13	3.80	Call	Currency Future	4,577.0000	4,547.0000	(0.655)	0	0	0
03/11/2009	\$ / R	2010/09/13	6.10	Call	Currency Future	2,300.0000	2,269.0000	(1.348)	0	0	0
03/11/2009	\$ / R	2010/09/13	7.10	Call	Currency Future	1,392.0000	1,362.0000	(2.155)	0	0	0
03/11/2009	\$ / R	2010/09/13	6.95	Put	Currency Future	91.0000	90.0000	(1.099)	0	0	0
03/11/2009	\$ / R	2010/09/13	6.10	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
03/11/2009	\$ / R	2010/09/13	10.10	Call	Currency Future	246.0000	241.0000	(2.033)	0	0	0
03/11/2009	\$ / R	2010/09/13	7.10	Put	Currency Future	115.0000	115.0000	-	0	0	0
03/11/2009	\$ / R	2010/09/13	11.80	Put	Currency Future	3,545.0000	3,573.0000	0.790	0	0	0
03/11/2009	\$ / R	2010/09/13	16.30	Call	Currency Future	28.0000	28.0000	-	0	0	0
03/11/2009	\$ / R	2010/09/13	13.80	Call	Currency Future	62.0000	61.0000	(1.613)	0	0	0
03/11/2009	\$ / R	2010/09/13	5.70	Call	Currency Future	2,692.0000	2,662.0000	(1.114)	0	0	0
03/11/2009	\$ / R	2010/09/13	11.80	Call	Currency Future	121.0000	120.0000	(0.826)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	\$ / R 2010/09/13	3.95	Call	Currency Future	4,427.0000	4,397.0000	(0.678)	0	0	0
03/11/2009	\$ / R 2010/09/13	5.70	Put	Currency Future	16.0000	16.0000	-	0	0	0
03/11/2009	\$ / R 2010/09/13	14.30	Put	Currency Future	5,977.0000	6,007.0000	0.502	0	0	0
03/11/2009	\$ / R 2010/09/13	12.15	Call	Currency Future	108.0000	106.0000	(1.852)	0	0	0
03/11/2009	\$ / R 2010/09/13	15.80	Call	Currency Future	33.0000	32.0000	(3.030)	0	0	0
03/11/2009	\$ / R 2010/09/13	4.70	Put	Currency Future	5.0000	5.0000	-	0	0	0
03/11/2009	\$ / R 2010/09/13	12.30	Put	Currency Future	4,026.0000	4,055.0000	0.720	0	0	0
03/11/2009	\$ / R 2010/09/13	10.15	Put	Currency Future	2,014.0000	2,039.0000	1.241	0	0	0
03/11/2009	\$ / R 2010/09/13	9.70	Put	Currency Future	1,621.0000	1,644.0000	1.419	0	0	0
03/11/2009	\$ / R 2010/09/13	6.30	Call	Currency Future	2,106.0000	2,074.0000	(1.519)	0	0	0
03/11/2009	\$ / R 2010/09/13	10.15	Call	Currency Future	241.0000	236.0000	(2.075)	0	0	0
03/11/2009	\$ / R 2010/09/13	3.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R 2010/09/13	11.70	Put	Currency Future	3,449.0000	3,477.0000	0.812	0	0	0
03/11/2009	\$ / R 2010/09/13	5.30	Put	Currency Future	10.0000	10.0000	-	0	0	0
03/11/2009	\$ / R 2010/09/13	5.75	Call	Currency Future	2,643.0000	2,613.0000	(1.135)	0	0	0
03/11/2009	\$ / R 2010/09/13	7.15	Put	Currency Future	124.0000	125.0000	0.806	0	0	0
03/11/2009	\$ / R 2010/09/13	15.80	Put	Currency Future	7,456.0000	7,486.0000	0.402	0	0	0
03/11/2009	\$ / R 2010/09/13	4.95	Call	Currency Future	3,433.0000	3,403.0000	(0.874)	0	0	0
03/11/2009	\$ / R 2010/09/13	15.70	Put	Currency Future	7,357.0000	7,387.0000	0.408	0	0	0
03/11/2009	\$ / R 2010/09/13	5.30	Call	Currency Future	3,086.0000	3,057.0000	(0.940)	0	0	0
03/11/2009	\$ / R 2010/09/13	12.15	Put	Currency Future	3,881.0000	3,910.0000	0.747	0	0	0
03/11/2009	\$ / R 2010/09/13	4.95	Put	Currency Future	7.0000	7.0000	-	0	0	0
03/11/2009	\$ / R 2010/09/13	11.70	Call	Currency Future	126.0000	124.0000	(1.587)	0	0	0
03/11/2009	\$ / R 2010/09/13	6.30	Put	Currency Future	29.0000	28.0000	(3.448)	0	0	0
03/11/2009	\$ / R 2010/09/13	4.75	Call	Currency Future	3,632.0000	3,602.0000	(0.826)	0	0	0
03/11/2009	\$ / R 2010/09/13	14.15	Put	Currency Future	5,830.0000	5,859.0000	0.497	0	0	0
03/11/2009	\$ / R 2010/09/13	6.40	Put	Currency Future	34.0000	33.0000	(2.941)	0	0	0
03/11/2009	\$ / R 2010/09/13	6.95	Call	Currency Future	1,517.0000	1,487.0000	(1.978)	0	0	0
03/11/2009	\$ / R 2010/09/13	15.70	Call	Currency Future	34.0000	33.0000	(2.941)	0	0	0
03/11/2009	\$ / R 2010/09/13	7.30	Call	Currency Future	1,231.0000	1,202.0000	(2.356)	0	0	0
03/11/2009	\$ / R 2010/09/13	14.15	Call	Currency Future	56.0000	55.0000	(1.786)	0	0	0
03/11/2009	\$ / R 2010/09/13	13.90	Call	Currency Future	60.0000	59.0000	(1.667)	0	0	0
03/11/2009	\$ / R 2010/09/13	5.95	Put	Currency Future	20.0000	20.0000	-	0	0	0
03/11/2009	\$ / R 2010/09/13	13.70	Call	Currency Future	64.0000	63.0000	(1.563)	0	0	0
03/11/2009	\$ / R 2010/09/13	7.30	Put	Currency Future	155.0000	156.0000	0.645	0	0	0
03/11/2009	\$ / R 2010/09/13	16.15	Put	Currency Future	7,803.0000	7,833.0000	0.384	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	\$ / R 2010/09/13	9.80	Put	Currency Future	1,707.0000	1,730.0000	1.347	0	0	0
03/11/2009	\$ / R 2010/09/13	13.90	Put	Currency Future	5,584.0000	5,613.0000	0.519	0	0	0
03/11/2009	\$ / R 2010/09/13	10.40	Call	Currency Future	216.0000	211.0000	(2.315)	0	0	0
03/11/2009	\$ / R 2010/09/13	5.95	Call	Currency Future	2,447.0000	2,416.0000	(1.267)	0	0	0
03/11/2009	\$ / R 2010/09/13	13.70	Put	Currency Future	5,387.0000	5,417.0000	0.557	0	0	0
03/11/2009	\$ / R 2010/09/13	12.30	Call	Currency Future	103.0000	102.0000	(0.971)	0	0	0
03/11/2009	\$ / R 2010/09/13	16.15	Call	Currency Future	29.0000	29.0000	-	0	0	0
03/11/2009	\$ / R 2010/09/13	13.80	Put	Currency Future	5,486.0000	5,515.0000	0.529	0	0	0
03/11/2009	\$ / R 2010/09/13	15.90	Call	Currency Future	32.0000	31.0000	(3.125)	0	0	0
03/11/2009	\$ / R 2010/09/13	12.40	Call	Currency Future	99.0000	98.0000	(1.010)	0	0	0
03/11/2009	\$ / R 2010/09/13	4.70	Call	Currency Future	3,681.0000	3,651.0000	(0.815)	0	0	0
03/11/2009	\$ / R 2010/09/13	10.30	Put	Currency Future	2,149.0000	2,174.0000	1.163	0	0	0
03/11/2009	\$ / R 2010/09/13	6.80	Put	Currency Future	71.0000	70.0000	(1.408)	0	0	0
03/11/2009	\$ / R 2010/09/13	15.90	Put	Currency Future	7,555.0000	7,585.0000	0.397	0	0	0
03/11/2009	\$ / R 2010/09/13	10.40	Put	Currency Future	2,239.0000	2,265.0000	1.161	0	0	0
03/11/2009	\$ / R 2010/09/13	14.40	Call	Currency Future	52.0000	51.0000	(1.923)	0	0	0
03/11/2009	\$ / R 2010/09/13	10.30	Call	Currency Future	225.0000	221.0000	(1.778)	0	0	0
03/11/2009	\$ / R 2010/09/13	3.70	Call	Currency Future	4,677.0000	4,647.0000	(0.641)	0	0	0
03/11/2009	\$ / R 2010/09/13	11.90	Call	Currency Future	117.0000	115.0000	(1.709)	0	0	0
03/11/2009	\$ / R 2010/09/13	12.40	Put	Currency Future	4,123.0000	4,152.0000	0.703	0	0	0
03/11/2009	\$ / R 2010/09/13	14.30	Call	Currency Future	54.0000	53.0000	(1.852)	0	0	0
03/11/2009	\$ / R 2010/09/13	6.40	Call	Currency Future	2,010.0000	1,979.0000	(1.542)	0	0	0
03/11/2009	\$ / R 2010/09/13	9.90	Put	Currency Future	1,794.0000	1,817.0000	1.282	0	0	0
03/11/2009	\$ / R 2010/09/13	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2010/09/13	9.90	Call	Currency Future	270.0000	264.0000	(2.222)	0	0	0
03/11/2009	\$ / R 2010/09/13	10.25	Call	Currency Future	230.0000	226.0000	(1.739)	0	0	0
03/11/2009	\$ / R 2010/09/13	6.90	Put	Currency Future	84.0000	83.0000	(1.190)	0	0	0
03/11/2009	\$ / R 2010/09/13	10.25	Put	Currency Future	2,104.0000	2,129.0000	1.188	0	0	0
03/11/2009	\$ / R 2010/09/13	12.05	Put	Currency Future	3,785.0000	3,813.0000	0.740	0	0	0
03/11/2009	\$ / R 2010/09/13	3.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R 2010/09/13	12.25	Call	Currency Future	104.0000	103.0000	(0.962)	0	0	0
03/11/2009	\$ / R 2010/09/13	12.25	Put	Currency Future	3,978.0000	4,007.0000	0.729	0	0	0
03/11/2009	\$ / R 2010/09/13	3.90	Call	Currency Future	4,477.0000	4,447.0000	(0.670)	0	0	0
03/11/2009	\$ / R 2010/09/13	14.25	Call	Currency Future	54.0000	54.0000	-	0	0	0
03/11/2009	\$ / R 2010/09/13	7.25	Put	Currency Future	144.0000	145.0000	0.694	0	0	0
03/11/2009	\$ / R 2010/09/13	4.90	Call	Currency Future	3,483.0000	3,453.0000	(0.861)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	\$ / R 2010/09/13	16.25	Call	Currency Future	29.0000	28.0000	(3.448)	0	0	0
03/11/2009	\$ / R 2010/09/13	5.90	Call	Currency Future	2,496.0000	2,465.0000	(1.242)	0	0	0
03/11/2009	\$ / R 2010/09/13	14.25	Put	Currency Future	5,928.0000	5,957.0000	0.489	0	0	0
03/11/2009	\$ / R 2010/09/13	4.90	Put	Currency Future	6.0000	6.0000	-	0	0	0
03/11/2009	\$ / R 2010/09/13	7.25	Call	Currency Future	1,270.0000	1,241.0000	(2.283)	0	0	0
03/11/2009	\$ / R 2010/09/13	12.05	Call	Currency Future	111.0000	110.0000	(0.901)	0	0	0
03/11/2009	\$ / R 2010/09/13	6.90	Call	Currency Future	1,560.0000	1,530.0000	(1.923)	0	0	0
03/11/2009	\$ / R 2010/09/13	6.25	Put	Currency Future	28.0000	27.0000	(3.571)	0	0	0
03/11/2009	\$ / R 2010/09/13	5.90	Put	Currency Future	19.0000	19.0000	-	0	0	0
03/11/2009	\$ / R 2010/09/13	6.25	Call	Currency Future	2,154.0000	2,123.0000	(1.439)	0	0	0
03/11/2009	\$ / R 2010/09/13	10.05	Call	Currency Future	252.0000	246.0000	(2.381)	0	0	0
03/11/2009	\$ / R 2010/09/13	11.90	Put	Currency Future	3,641.0000	3,669.0000	0.769	0	0	0
03/11/2009	\$ / R 2010/09/13	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	\$ / R 2010/09/13	7.15	Call	Currency Future	1,351.0000	1,321.0000	(2.221)	0	0	0
03/11/2009	\$ / R 2010/09/13	3.75	Call	Currency Future	4,627.0000	4,597.0000	(0.648)	0	0	0
03/11/2009	\$ / R 2010/09/13	6.15	Call	Currency Future	2,251.0000	2,221.0000	(1.333)	0	0	0
03/11/2009	\$ / R 2010/09/13	4.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	\$ / R 2010/09/13	4.75	Put	Currency Future	5.0000	5.0000	-	0	0	0
03/11/2009	\$ / R 2010/09/13	4.25	Call	Currency Future	4,129.0000	4,099.0000	(0.727)	0	0	0
03/11/2009	\$ / R 2010/09/13	4.05	Call	Currency Future	4,328.0000	4,298.0000	(0.693)	0	0	0
03/11/2009	\$ / R 2010/09/13	5.25	Put	Currency Future	10.0000	10.0000	-	0	0	0
03/11/2009	\$ / R 2010/09/13	9.80	Call	Currency Future	283.0000	276.0000	(2.473)	0	0	0
03/11/2009	\$ / R 2010/09/13	5.25	Call	Currency Future	3,136.0000	3,106.0000	(0.957)	0	0	0
03/11/2009	\$ / R 2010/09/13	6.15	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
03/11/2009	\$ / R 2010/09/13	5.40	Put	Currency Future	11.0000	11.0000	-	0	0	0
03/11/2009	\$ / R 2010/09/13	5.80	Call	Currency Future	2,594.0000	2,564.0000	(1.157)	0	0	0
03/11/2009	\$ / R 2010/09/13	4.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	\$ / R 2010/09/13	6.80	Call	Currency Future	1,647.0000	1,616.0000	(1.882)	0	0	0
03/11/2009	\$ / R 2010/09/13	4.40	Put	Currency Future	3.0000	3.0000	-	0	0	0
03/11/2009	\$ / R 2010/09/13	4.15	Call	Currency Future	4,228.0000	4,198.0000	(0.710)	0	0	0
03/11/2009	\$ / R 2010/09/13	5.80	Put	Currency Future	17.0000	17.0000	-	0	0	0
03/11/2009	\$ / R 2010/09/13	5.40	Call	Currency Future	2,988.0000	2,958.0000	(1.004)	0	0	0
03/11/2009	\$ / R 2010/09/13	5.15	Put	Currency Future	9.0000	9.0000	-	0	0	0
03/11/2009	\$ / R 2010/09/13	4.40	Call	Currency Future	3,980.0000	3,950.0000	(0.754)	0	0	0
03/11/2009	\$ / R 2010/09/13	5.15	Call	Currency Future	3,235.0000	3,205.0000	(0.927)	0	0	0
03/11/2009	\$ / R 2010/09/13	10.05	Put	Currency Future	1,926.0000	1,950.0000	1.246	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	\$ / R	2010/09/13	5.05	Call	Currency Future	3,334.0000	3,304.0000	(0.900)	0	0	0
03/11/2009	\$ / R	2010/09/13	6.05	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
03/11/2009	\$ / R	2010/09/13	7.05	Call	Currency Future	1,433.0000	1,403.0000	(2.094)	0	0	0
03/11/2009	\$ / R	2010/09/13	7.05	Put	Currency Future	107.0000	106.0000	(0.935)	0	0	0
03/11/2009	\$ / R	2010/09/13	6.05	Call	Currency Future	2,349.0000	2,318.0000	(1.320)	0	0	0
03/11/2009	\$ / R	2010/09/13	4.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R	2010/09/13	5.05	Put	Currency Future	8.0000	8.0000	-	0	0	0
03/11/2009	\$ / R	2010/09/13	13.95	Call	Currency Future	59.0000	59.0000	-	0	0	0
03/11/2009	\$ / R	2010/09/13	11.95	Put	Currency Future	3,689.0000	3,717.0000	0.759	0	0	0
03/11/2009	\$ / R	2010/09/13	11.95	Call	Currency Future	115.0000	114.0000	(0.870)	0	0	0
03/11/2009	\$ / R	2010/09/13	13.95	Put	Currency Future	5,633.0000	5,662.0000	0.515	0	0	0
03/11/2009	\$ / R	2010/09/13	15.95	Call	Currency Future	31.0000	31.0000	-	0	0	0
03/11/2009	\$ / R	2010/09/13	15.95	Put	Currency Future	7,605.0000	7,634.0000	0.381	0	0	0
03/11/2009	\$ / R	2010/09/13	6.35	Put	Currency Future	31.0000	29.0000	(6.452)	0	0	0
03/11/2009	\$ / R	2010/09/13	4.35	Put	Currency Future	3.0000	3.0000	-	0	0	0
03/11/2009	\$ / R	2010/09/13	5.35	Call	Currency Future	3,037.0000	3,007.0000	(0.988)	0	0	0
03/11/2009	\$ / R	2010/09/13	4.35	Call	Currency Future	4,029.0000	4,000.0000	(0.720)	0	0	0
03/11/2009	\$ / R	2010/09/13	5.35	Put	Currency Future	11.0000	11.0000	-	0	0	0
03/11/2009	\$ / R	2010/09/13	8.35	Put	Currency Future	606.0000	619.0000	2.145	0	0	0
03/11/2009	\$ / R	2010/09/13	7.35	Call	Currency Future	1,192.0000	1,164.0000	(2.349)	0	0	0
03/11/2009	\$ / R	2010/09/13	6.35	Call	Currency Future	2,057.0000	2,026.0000	(1.507)	0	0	0
03/11/2009	\$ / R	2010/09/13	10.35	Call	Currency Future	221.0000	216.0000	(2.262)	0	0	0
03/11/2009	\$ / R	2010/09/13	10.35	Put	Currency Future	2,194.0000	2,220.0000	1.185	0	0	0
03/11/2009	\$ / R	2010/09/13	12.35	Call	Currency Future	101.0000	100.0000	(0.990)	0	0	0
03/11/2009	\$ / R	2010/09/13	16.35	Put	Currency Future	8,002.0000	8,031.0000	0.362	0	0	0
03/11/2009	\$ / R	2010/09/13	7.35	Put	Currency Future	166.0000	167.0000	0.602	0	0	0
03/11/2009	\$ / R	2010/09/13	16.35	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
03/11/2009	\$ / R	2010/09/13	14.35	Call	Currency Future	53.0000	52.0000	(1.887)	0	0	0
03/11/2009	\$ / R	2010/09/13	14.35	Put	Currency Future	6,027.0000	6,056.0000	0.481	0	0	0
03/11/2009	\$ / R	2010/09/13	8.35	Call	Currency Future	633.0000	615.0000	(2.844)	0	0	0
03/11/2009	\$ / R	2010/09/13	12.35	Put	Currency Future	4,075.0000	4,104.0000	0.712	0	0	0
03/11/2009	\$ / R	2010/12/13			Currency Future	8.5011	8.4723	(0.339)	0.0000	0.0000	0
03/11/2009	\$ / R	2010/12/13	8.20	Call	Currency Future	856.0000	835.0000	(2.453)	0	0	0
03/11/2009	\$ / R	2010/12/13	8.55	Call	Currency Future	711.0000	694.0000	(2.391)	0	0	0
03/11/2009	\$ / R	2010/12/13	8.50	Put	Currency Future	728.0000	740.0000	1.648	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	\$ / R 2010/12/13	8.50	Call	Currency Future	730.0000	712.0000	(2.466)	0	0	0
03/11/2009	\$ / R 2010/12/13	8.55	Put	Currency Future	760.0000	772.0000	1.579	0	0	0
03/11/2009	\$ / R 2010/12/13	8.60	Put	Currency Future	792.0000	804.0000	1.515	0	0	0
03/11/2009	\$ / R 2010/12/13	8.60	Call	Currency Future	693.0000	676.0000	(2.453)	0	0	117
03/11/2009	\$ / R 2010/12/13	8.40	Call	Currency Future	769.0000	750.0000	(2.471)	0	0	0
03/11/2009	\$ / R 2010/12/13	7.85	Put	Currency Future	381.0000	386.0000	1.312	0	0	0
03/11/2009	\$ / R 2010/12/13	8.45	Call	Currency Future	749.0000	731.0000	(2.403)	0	0	0
03/11/2009	\$ / R 2010/12/13	7.85	Call	Currency Future	1,032.0000	1,008.0000	(2.326)	0	0	0
03/11/2009	\$ / R 2010/12/13	8.30	Put	Currency Future	610.0000	619.0000	1.475	0	0	0
03/11/2009	\$ / R 2010/12/13	8.05	Call	Currency Future	927.0000	905.0000	(2.373)	0	0	0
03/11/2009	\$ / R 2010/12/13	8.10	Call	Currency Future	903.0000	881.0000	(2.436)	0	0	0
03/11/2009	\$ / R 2010/12/13	8.05	Put	Currency Future	476.0000	483.0000	1.471	0	0	0
03/11/2009	\$ / R 2010/12/13	8.30	Call	Currency Future	811.0000	792.0000	(2.343)	0	0	0
03/11/2009	\$ / R 2010/12/13	8.40	Put	Currency Future	668.0000	678.0000	1.497	0	0	0
03/11/2009	\$ / R 2010/12/13	8.10	Put	Currency Future	501.0000	509.0000	1.597	0	0	0
03/11/2009	\$ / R 2010/12/13	8.20	Put	Currency Future	554.0000	563.0000	1.625	0	0	0
03/11/2009	\$ / R 2010/12/13	8.45	Put	Currency Future	698.0000	708.0000	1.433	0	0	0
03/11/2009	\$ / R 2010/12/13	8.00	Call	Currency Future	952.0000	930.0000	(2.311)	0	0	0
03/11/2009	\$ / R 2010/12/13	7.90	Call	Currency Future	1,004.0000	982.0000	(2.191)	0	0	0
03/11/2009	\$ / R 2010/12/13	8.00	Put	Currency Future	451.0000	458.0000	1.552	0	0	0
03/11/2009	\$ / R 2010/12/13	7.90	Put	Currency Future	403.0000	409.0000	1.489	0	0	0
03/11/2009	\$ / R 2010/12/13	4.50	Put	Currency Future	7.0000	7.0000	-	0	0	0
03/11/2009	\$ / R 2010/12/13	5.50	Call	Currency Future	3,018.0000	2,990.0000	(0.928)	0	0	0
03/11/2009	\$ / R 2010/12/13	12.15	Put	Currency Future	3,818.0000	3,844.0000	0.681	0	0	0
03/11/2009	\$ / R 2010/12/13	6.50	Call	Currency Future	2,060.0000	2,029.0000	(1.505)	0	0	0
03/11/2009	\$ / R 2010/12/13	16.20	Put	Currency Future	7,758.0000	7,785.0000	0.348	0	0	0
03/11/2009	\$ / R 2010/12/13	12.15	Call	Currency Future	169.0000	166.0000	(1.775)	0	0	0
03/11/2009	\$ / R 2010/12/13	6.50	Put	Currency Future	59.0000	56.0000	(5.085)	0	0	0
03/11/2009	\$ / R 2010/12/13	12.30	Call	Currency Future	162.0000	159.0000	(1.852)	0	0	0
03/11/2009	\$ / R 2010/12/13	16.20	Call	Currency Future	59.0000	58.0000	(1.695)	0	0	0
03/11/2009	\$ / R 2010/12/13	10.15	Put	Currency Future	1,991.0000	2,012.0000	1.055	0	0	0
03/11/2009	\$ / R 2010/12/13	7.95	Put	Currency Future	427.0000	433.0000	1.405	0	0	0
03/11/2009	\$ / R 2010/12/13	4.50	Call	Currency Future	4,009.0000	3,979.0000	(0.748)	0	0	0
03/11/2009	\$ / R 2010/12/13	16.30	Call	Currency Future	58.0000	57.0000	(1.724)	0	0	0
03/11/2009	\$ / R 2010/12/13	14.20	Put	Currency Future	5,795.0000	5,822.0000	0.466	0	0	0
03/11/2009	\$ / R 2010/12/13	14.15	Call	Currency Future	97.0000	96.0000	(1.031)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	\$ / R 2010/12/13	7.50	Put	Currency Future	241.0000	244.0000	1.245	0	0	0
03/11/2009	\$ / R 2010/12/13	14.30	Put	Currency Future	5,893.0000	5,920.0000	0.458	0	0	0
03/11/2009	\$ / R 2010/12/13	14.20	Call	Currency Future	96.0000	95.0000	(1.042)	0	0	0
03/11/2009	\$ / R 2010/12/13	14.15	Put	Currency Future	5,746.0000	5,773.0000	0.470	0	0	0
03/11/2009	\$ / R 2010/12/13	7.50	Call	Currency Future	1,242.0000	1,217.0000	(2.013)	0	0	0
03/11/2009	\$ / R 2010/12/13	16.30	Put	Currency Future	7,857.0000	7,884.0000	0.344	0	0	0
03/11/2009	\$ / R 2010/12/13	16.15	Call	Currency Future	60.0000	58.0000	(3.333)	0	0	0
03/11/2009	\$ / R 2010/12/13	14.30	Call	Currency Future	94.0000	92.0000	(2.128)	0	0	0
03/11/2009	\$ / R 2010/12/13	13.85	Call	Currency Future	105.0000	103.0000	(1.905)	0	0	0
03/11/2009	\$ / R 2010/12/13	12.20	Call	Currency Future	166.0000	164.0000	(1.205)	0	0	0
03/11/2009	\$ / R 2010/12/13	7.95	Call	Currency Future	978.0000	956.0000	(2.249)	0	0	0
03/11/2009	\$ / R 2010/12/13	13.85	Put	Currency Future	5,453.0000	5,481.0000	0.513	0	0	0
03/11/2009	\$ / R 2010/12/13	7.30	Call	Currency Future	1,390.0000	1,361.0000	(2.086)	0	0	0
03/11/2009	\$ / R 2010/12/13	4.90	Call	Currency Future	3,612.0000	3,583.0000	(0.803)	0	0	0
03/11/2009	\$ / R 2010/12/13	12.20	Put	Currency Future	3,865.0000	3,891.0000	0.673	0	0	0
03/11/2009	\$ / R 2010/12/13	5.35	Call	Currency Future	3,166.0000	3,138.0000	(0.884)	0	0	0
03/11/2009	\$ / R 2010/12/13	14.45	Put	Currency Future	6,040.0000	6,067.0000	0.447	0	0	0
03/11/2009	\$ / R 2010/12/13	10.30	Put	Currency Future	2,122.0000	2,144.0000	1.037	0	0	0
03/11/2009	\$ / R 2010/12/13	11.85	Put	Currency Future	3,534.0000	3,559.0000	0.707	0	0	0
03/11/2009	\$ / R 2010/12/13	15.95	Call	Currency Future	62.0000	61.0000	(1.613)	0	0	0
03/11/2009	\$ / R 2010/12/13	16.15	Put	Currency Future	7,709.0000	7,736.0000	0.350	0	0	0
03/11/2009	\$ / R 2010/12/13	4.35	Put	Currency Future	5.0000	5.0000	-	0	0	0
03/11/2009	\$ / R 2010/12/13	10.45	Call	Currency Future	305.0000	299.0000	(1.967)	0	0	0
03/11/2009	\$ / R 2010/12/13	12.30	Put	Currency Future	3,961.0000	3,987.0000	0.656	0	0	0
03/11/2009	\$ / R 2010/12/13	5.90	Call	Currency Future	2,630.0000	2,601.0000	(1.103)	0	0	0
03/11/2009	\$ / R 2010/12/13	15.95	Put	Currency Future	7,511.0000	7,539.0000	0.373	0	0	0
03/11/2009	\$ / R 2010/12/13	10.15	Call	Currency Future	342.0000	335.0000	(2.047)	0	0	0
03/11/2009	\$ / R 2010/12/13	4.35	Call	Currency Future	4,156.0000	4,128.0000	(0.674)	0	0	0
03/11/2009	\$ / R 2010/12/13	10.45	Put	Currency Future	2,254.0000	2,277.0000	1.020	0	0	0
03/11/2009	\$ / R 2010/12/13	6.30	Put	Currency Future	46.0000	44.0000	(4.348)	0	0	0
03/11/2009	\$ / R 2010/12/13	5.90	Put	Currency Future	29.0000	28.0000	(3.448)	0	0	0
03/11/2009	\$ / R 2010/12/13	12.45	Call	Currency Future	155.0000	153.0000	(1.290)	0	0	0
03/11/2009	\$ / R 2010/12/13	6.30	Call	Currency Future	2,248.0000	2,216.0000	(1.423)	0	0	0
03/11/2009	\$ / R 2010/12/13	6.90	Call	Currency Future	1,711.0000	1,680.0000	(1.812)	0	0	0
03/11/2009	\$ / R 2010/12/13	12.45	Put	Currency Future	4,104.0000	4,130.0000	0.634	0	0	0
03/11/2009	\$ / R 2010/12/13	5.30	Put	Currency Future	15.0000	15.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	\$ / R 2010/12/13	3.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R 2010/12/13	5.35	Put	Currency Future	15.0000	15.0000	-	0	0	0
03/11/2009	\$ / R 2010/12/13	14.45	Call	Currency Future	91.0000	89.0000	(2.198)	0	0	0
03/11/2009	\$ / R 2010/12/13	10.30	Call	Currency Future	323.0000	316.0000	(2.167)	0	0	0
03/11/2009	\$ / R 2010/12/13	9.90	Call	Currency Future	378.0000	370.0000	(2.116)	0	0	0
03/11/2009	\$ / R 2010/12/13	16.45	Put	Currency Future	8,005.0000	8,032.0000	0.337	0	0	0
03/11/2009	\$ / R 2010/12/13	4.30	Call	Currency Future	4,206.0000	4,177.0000	(0.689)	0	0	0
03/11/2009	\$ / R 2010/12/13	6.90	Put	Currency Future	110.0000	108.0000	(1.818)	0	0	0
03/11/2009	\$ / R 2010/12/13	7.30	Put	Currency Future	189.0000	188.0000	(0.529)	0	0	0
03/11/2009	\$ / R 2010/12/13	3.90	Call	Currency Future	4,603.0000	4,574.0000	(0.630)	0	0	0
03/11/2009	\$ / R 2010/12/13	10.20	Put	Currency Future	2,034.0000	2,056.0000	1.082	0	0	0
03/11/2009	\$ / R 2010/12/13	6.35	Call	Currency Future	2,200.0000	2,169.0000	(1.409)	0	0	0
03/11/2009	\$ / R 2010/12/13	5.30	Call	Currency Future	3,216.0000	3,187.0000	(0.902)	0	0	0
03/11/2009	\$ / R 2010/12/13	6.35	Put	Currency Future	49.0000	46.0000	(6.122)	0	0	0
03/11/2009	\$ / R 2010/12/13	4.30	Put	Currency Future	5.0000	5.0000	-	0	0	0
03/11/2009	\$ / R 2010/12/13	7.35	Call	Currency Future	1,353.0000	1,323.0000	(2.217)	0	0	0
03/11/2009	\$ / R 2010/12/13	14.35	Call	Currency Future	93.0000	91.0000	(2.151)	0	0	0
03/11/2009	\$ / R 2010/12/13	14.35	Put	Currency Future	5,942.0000	5,969.0000	0.454	0	0	0
03/11/2009	\$ / R 2010/12/13	16.35	Call	Currency Future	57.0000	56.0000	(1.754)	0	0	0
03/11/2009	\$ / R 2010/12/13	9.90	Put	Currency Future	1,777.0000	1,798.0000	1.182	0	0	0
03/11/2009	\$ / R 2010/12/13	10.20	Call	Currency Future	335.0000	328.0000	(2.090)	0	0	0
03/11/2009	\$ / R 2010/12/13	7.20	Put	Currency Future	166.0000	165.0000	(0.602)	0	0	0
03/11/2009	\$ / R 2010/12/13	12.35	Put	Currency Future	4,008.0000	4,035.0000	0.674	0	0	0
03/11/2009	\$ / R 2010/12/13	10.35	Put	Currency Future	2,165.0000	2,188.0000	1.062	0	0	0
03/11/2009	\$ / R 2010/12/13	12.35	Call	Currency Future	159.0000	157.0000	(1.258)	0	0	0
03/11/2009	\$ / R 2010/12/13	14.00	Put	Currency Future	5,600.0000	5,627.0000	0.482	0	0	0
03/11/2009	\$ / R 2010/12/13	7.35	Put	Currency Future	201.0000	201.0000	-	0	0	0
03/11/2009	\$ / R 2010/12/13	16.00	Call	Currency Future	62.0000	60.0000	(3.226)	0	0	0
03/11/2009	\$ / R 2010/12/13	10.35	Call	Currency Future	317.0000	310.0000	(2.208)	0	0	0
03/11/2009	\$ / R 2010/12/13	11.90	Call	Currency Future	182.0000	179.0000	(1.648)	0	0	0
03/11/2009	\$ / R 2010/12/13	11.90	Put	Currency Future	3,581.0000	3,606.0000	0.698	0	0	0
03/11/2009	\$ / R 2010/12/13	4.20	Call	Currency Future	4,305.0000	4,276.0000	(0.674)	0	0	0
03/11/2009	\$ / R 2010/12/13	16.00	Put	Currency Future	7,561.0000	7,588.0000	0.357	0	0	0
03/11/2009	\$ / R 2010/12/13	16.35	Put	Currency Future	7,906.0000	7,934.0000	0.354	0	0	0
03/11/2009	\$ / R 2010/12/13	7.45	Put	Currency Future	227.0000	227.0000	-	0	0	0
03/11/2009	\$ / R 2010/12/13	13.90	Call	Currency Future	103.0000	102.0000	(0.971)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	\$ / R 2010/12/13	5.20	Call	Currency Future	3,315.0000	3,286.0000	(0.875)	0	0	0
03/11/2009	\$ / R 2010/12/13	5.85	Put	Currency Future	27.0000	27.0000	-	0	0	0
03/11/2009	\$ / R 2010/12/13	4.20	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
03/11/2009	\$ / R 2010/12/13	5.85	Call	Currency Future	2,678.0000	2,649.0000	(1.083)	0	0	0
03/11/2009	\$ / R 2010/12/13	6.20	Call	Currency Future	2,342.0000	2,312.0000	(1.281)	0	0	0
03/11/2009	\$ / R 2010/12/13	4.85	Put	Currency Future	10.0000	10.0000	-	0	0	0
03/11/2009	\$ / R 2010/12/13	5.20	Put	Currency Future	14.0000	14.0000	-	0	0	0
03/11/2009	\$ / R 2010/12/13	14.00	Call	Currency Future	101.0000	99.0000	(1.980)	0	0	0
03/11/2009	\$ / R 2010/12/13	7.15	Put	Currency Future	156.0000	154.0000	(1.282)	0	0	0
03/11/2009	\$ / R 2010/12/13	4.85	Call	Currency Future	3,661.0000	3,632.0000	(0.792)	0	0	0
03/11/2009	\$ / R 2010/12/13	6.15	Put	Currency Future	39.0000	37.0000	(5.128)	0	0	0
03/11/2009	\$ / R 2010/12/13	7.45	Call	Currency Future	1,279.0000	1,249.0000	(2.346)	0	0	0
03/11/2009	\$ / R 2010/12/13	6.85	Call	Currency Future	1,753.0000	1,722.0000	(1.768)	0	0	0
03/11/2009	\$ / R 2010/12/13	8.35	Call	Currency Future	790.0000	771.0000	(2.405)	0	0	0
03/11/2009	\$ / R 2010/12/13	16.45	Call	Currency Future	56.0000	55.0000	(1.786)	0	0	0
03/11/2009	\$ / R 2010/12/13	9.85	Call	Currency Future	386.0000	378.0000	(2.073)	0	0	0
03/11/2009	\$ / R 2010/12/13	6.45	Call	Currency Future	2,106.0000	2,074.0000	(1.519)	0	0	0
03/11/2009	\$ / R 2010/12/13	6.85	Put	Currency Future	102.0000	100.0000	(1.961)	0	0	0
03/11/2009	\$ / R 2010/12/13	4.40	Put	Currency Future	6.0000	6.0000	-	0	0	0
03/11/2009	\$ / R 2010/12/13	11.85	Call	Currency Future	185.0000	182.0000	(1.622)	0	0	0
03/11/2009	\$ / R 2010/12/13	4.40	Call	Currency Future	4,107.0000	4,078.0000	(0.706)	0	0	0
03/11/2009	\$ / R 2010/12/13	16.05	Call	Currency Future	61.0000	60.0000	(1.639)	0	0	0
03/11/2009	\$ / R 2010/12/13	9.85	Put	Currency Future	1,735.0000	1,755.0000	1.153	0	0	0
03/11/2009	\$ / R 2010/12/13	13.95	Put	Currency Future	5,551.0000	5,578.0000	0.486	0	0	0
03/11/2009	\$ / R 2010/12/13	4.15	Call	Currency Future	4,354.0000	4,325.0000	(0.666)	0	0	0
03/11/2009	\$ / R 2010/12/13	14.05	Put	Currency Future	5,648.0000	5,676.0000	0.496	0	0	0
03/11/2009	\$ / R 2010/12/13	13.95	Call	Currency Future	102.0000	100.0000	(1.961)	0	0	0
03/11/2009	\$ / R 2010/12/13	4.15	Put	Currency Future	3.0000	3.0000	-	0	0	0
03/11/2009	\$ / R 2010/12/13	8.15	Call	Currency Future	879.0000	858.0000	(2.389)	0	0	0
03/11/2009	\$ / R 2010/12/13	5.40	Call	Currency Future	3,117.0000	3,088.0000	(0.930)	0	0	0
03/11/2009	\$ / R 2010/12/13	14.05	Call	Currency Future	100.0000	98.0000	(2.000)	0	0	0
03/11/2009	\$ / R 2010/12/13	3.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	\$ / R 2010/12/13	6.15	Call	Currency Future	2,390.0000	2,360.0000	(1.255)	0	0	0
03/11/2009	\$ / R 2010/12/13	8.15	Put	Currency Future	528.0000	536.0000	1.515	0	0	0
03/11/2009	\$ / R 2010/12/13	5.40	Put	Currency Future	16.0000	16.0000	-	0	0	0
03/11/2009	\$ / R 2010/12/13	12.05	Put	Currency Future	3,723.0000	3,749.0000	0.698	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	\$ / R 2010/12/13	11.95	Call	Currency Future	179.0000	176.0000	(1.676)	0	0	0
03/11/2009	\$ / R 2010/12/13	8.25	Put	Currency Future	582.0000	591.0000	1.546	0	0	0
03/11/2009	\$ / R 2010/12/13	6.40	Call	Currency Future	2,153.0000	2,121.0000	(1.486)	0	0	0
03/11/2009	\$ / R 2010/12/13	16.05	Put	Currency Future	7,610.0000	7,637.0000	0.355	0	0	0
03/11/2009	\$ / R 2010/12/13	15.90	Put	Currency Future	7,462.0000	7,489.0000	0.362	0	0	0
03/11/2009	\$ / R 2010/12/13	5.95	Put	Currency Future	31.0000	30.0000	(3.226)	0	0	0
03/11/2009	\$ / R 2010/12/13	5.15	Call	Currency Future	3,364.0000	3,335.0000	(0.862)	0	0	0
03/11/2009	\$ / R 2010/12/13	6.45	Put	Currency Future	55.0000	52.0000	(5.455)	0	0	0
03/11/2009	\$ / R 2010/12/13	15.90	Call	Currency Future	63.0000	62.0000	(1.587)	0	0	0
03/11/2009	\$ / R 2010/12/13	5.95	Call	Currency Future	2,582.0000	2,552.0000	(1.162)	0	0	0
03/11/2009	\$ / R 2010/12/13	7.15	Call	Currency Future	1,507.0000	1,477.0000	(1.991)	0	0	0
03/11/2009	\$ / R 2010/12/13	7.40	Call	Currency Future	1,315.0000	1,286.0000	(2.205)	0	0	0
03/11/2009	\$ / R 2010/12/13	13.90	Put	Currency Future	5,502.0000	5,529.0000	0.491	0	0	0
03/11/2009	\$ / R 2010/12/13	6.95	Call	Currency Future	1,669.0000	1,639.0000	(1.797)	0	0	0
03/11/2009	\$ / R 2010/12/13	8.35	Put	Currency Future	639.0000	648.0000	1.408	0	0	0
03/11/2009	\$ / R 2010/12/13	6.40	Put	Currency Future	52.0000	49.0000	(5.769)	0	0	0
03/11/2009	\$ / R 2010/12/13	3.85	Call	Currency Future	4,652.0000	4,624.0000	(0.602)	0	0	0
03/11/2009	\$ / R 2010/12/13	8.25	Call	Currency Future	833.0000	813.0000	(2.401)	0	0	0
03/11/2009	\$ / R 2010/12/13	10.40	Call	Currency Future	311.0000	304.0000	(2.251)	0	0	0
03/11/2009	\$ / R 2010/12/13	12.05	Call	Currency Future	174.0000	171.0000	(1.724)	0	0	0
03/11/2009	\$ / R 2010/12/13	10.05	Call	Currency Future	356.0000	348.0000	(2.247)	0	0	0
03/11/2009	\$ / R 2010/12/13	3.95	Call	Currency Future	4,553.0000	4,524.0000	(0.637)	0	0	0
03/11/2009	\$ / R 2010/12/13	5.05	Call	Currency Future	3,463.0000	3,434.0000	(0.837)	0	0	0
03/11/2009	\$ / R 2010/12/13	11.95	Put	Currency Future	3,628.0000	3,654.0000	0.717	0	0	0
03/11/2009	\$ / R 2010/12/13	4.05	Put	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	\$ / R 2010/12/13	12.00	Put	Currency Future	3,675.0000	3,701.0000	0.707	0	0	0
03/11/2009	\$ / R 2010/12/13	4.05	Call	Currency Future	4,453.0000	4,425.0000	(0.629)	0	0	0
03/11/2009	\$ / R 2010/12/13	4.90	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
03/11/2009	\$ / R 2010/12/13	4.95	Put	Currency Future	11.0000	11.0000	-	0	0	0
03/11/2009	\$ / R 2010/12/13	10.05	Put	Currency Future	1,905.0000	1,926.0000	1.102	0	0	0
03/11/2009	\$ / R 2010/12/13	3.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	\$ / R 2010/12/13	10.00	Put	Currency Future	1,862.0000	1,883.0000	1.128	0	0	0
03/11/2009	\$ / R 2010/12/13	5.05	Put	Currency Future	12.0000	12.0000	-	0	0	0
03/11/2009	\$ / R 2010/12/13	4.95	Call	Currency Future	3,562.0000	3,533.0000	(0.814)	0	0	0
03/11/2009	\$ / R 2010/12/13	10.50	Call	Currency Future	299.0000	293.0000	(2.007)	0	0	0
03/11/2009	\$ / R 2010/12/13	6.05	Put	Currency Future	35.0000	34.0000	(2.857)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	\$ / R	2010/12/13	6.05	Call	Currency Future	2,486.0000	2,456.0000	(1.207)	0	0	0
03/11/2009	\$ / R	2010/12/13	7.05	Put	Currency Future	136.0000	134.0000	(1.471)	0	0	0
03/11/2009	\$ / R	2010/12/13	4.25	Call	Currency Future	4,255.0000	4,226.0000	(0.682)	0	0	0
03/11/2009	\$ / R	2010/12/13	4.00	Call	Currency Future	4,503.0000	4,474.0000	(0.644)	0	0	0
03/11/2009	\$ / R	2010/12/13	5.00	Call	Currency Future	3,513.0000	3,484.0000	(0.826)	0	0	0
03/11/2009	\$ / R	2010/12/13	10.40	Put	Currency Future	2,210.0000	2,232.0000	0.995	0	0	0
03/11/2009	\$ / R	2010/12/13	4.00	Put	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	\$ / R	2010/12/13	10.50	Put	Currency Future	2,298.0000	2,321.0000	1.001	0	0	0
03/11/2009	\$ / R	2010/12/13	7.40	Put	Currency Future	214.0000	214.0000	-	0	0	0
03/11/2009	\$ / R	2010/12/13	12.50	Put	Currency Future	4,152.0000	4,178.0000	0.626	0	0	0
03/11/2009	\$ / R	2010/12/13	12.40	Put	Currency Future	4,056.0000	4,082.0000	0.641	0	0	0
03/11/2009	\$ / R	2010/12/13	16.40	Call	Currency Future	57.0000	55.0000	(3.509)	0	0	0
03/11/2009	\$ / R	2010/12/13	15.85	Call	Currency Future	64.0000	63.0000	(1.563)	0	0	0
03/11/2009	\$ / R	2010/12/13	16.40	Put	Currency Future	7,955.0000	7,983.0000	0.352	0	0	0
03/11/2009	\$ / R	2010/12/13	14.40	Put	Currency Future	5,991.0000	6,018.0000	0.451	0	0	0
03/11/2009	\$ / R	2010/12/13	15.85	Put	Currency Future	7,413.0000	7,440.0000	0.364	0	0	0
03/11/2009	\$ / R	2010/12/13	12.00	Call	Currency Future	176.0000	173.0000	(1.705)	0	0	0
03/11/2009	\$ / R	2010/12/13	4.45	Call	Currency Future	4,058.0000	4,029.0000	(0.715)	0	0	0
03/11/2009	\$ / R	2010/12/13	5.45	Call	Currency Future	3,068.0000	3,039.0000	(0.945)	0	0	0
03/11/2009	\$ / R	2010/12/13	5.00	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
03/11/2009	\$ / R	2010/12/13	5.45	Put	Currency Future	17.0000	17.0000	-	0	0	0
03/11/2009	\$ / R	2010/12/13	4.45	Put	Currency Future	7.0000	7.0000	-	0	0	0
03/11/2009	\$ / R	2010/12/13	12.40	Call	Currency Future	157.0000	155.0000	(1.274)	0	0	0
03/11/2009	\$ / R	2010/12/13	14.40	Call	Currency Future	92.0000	90.0000	(2.174)	0	0	0
03/11/2009	\$ / R	2010/12/13	7.05	Call	Currency Future	1,587.0000	1,557.0000	(1.890)	0	0	0
03/11/2009	\$ / R	2010/12/13	5.15	Put	Currency Future	13.0000	13.0000	-	0	0	0
03/11/2009	\$ / R	2010/12/13	6.00	Call	Currency Future	2,534.0000	2,504.0000	(1.184)	0	0	0
03/11/2009	\$ / R	2010/12/13	16.50	Call	Currency Future	55.0000	54.0000	(1.818)	0	0	0
03/11/2009	\$ / R	2010/12/13	14.50	Put	Currency Future	6,089.0000	6,116.0000	0.443	0	0	0
03/11/2009	\$ / R	2010/12/13	7.00	Put	Currency Future	127.0000	125.0000	(1.575)	0	0	0
03/11/2009	\$ / R	2010/12/13	14.50	Call	Currency Future	90.0000	88.0000	(2.222)	0	0	0
03/11/2009	\$ / R	2010/12/13	12.10	Put	Currency Future	3,770.0000	3,796.0000	0.690	0	0	0
03/11/2009	\$ / R	2010/12/13	10.00	Call	Currency Future	363.0000	355.0000	(2.204)	0	0	0
03/11/2009	\$ / R	2010/12/13	12.50	Call	Currency Future	153.0000	150.0000	(1.961)	0	0	0
03/11/2009	\$ / R	2010/12/13	12.10	Call	Currency Future	171.0000	168.0000	(1.754)	0	0	0
03/11/2009	\$ / R	2010/12/13	6.00	Put	Currency Future	32.0000	32.0000	-	0	0	0

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03/11/2009	\$ / R	2010/12/13	16.50	Put	Currency Future	8,054.0000	8,081.0000	0.335	0	0	0
03/11/2009	\$ / R	2010/12/13	10.10	Put	Currency Future	1,948.0000	1,969.0000	1.078	0	0	0
03/11/2009	\$ / R	2010/12/13	7.00	Call	Currency Future	1,628.0000	1,597.0000	(1.904)	0	0	0
03/11/2009	\$ / R	2010/12/13	14.10	Call	Currency Future	98.0000	97.0000	(1.020)	0	0	0
03/11/2009	\$ / R	2010/12/13	9.95	Put	Currency Future	1,820.0000	1,840.0000	1.099	0	0	0
03/11/2009	\$ / R	2010/12/13	10.10	Call	Currency Future	349.0000	341.0000	(2.292)	0	0	0
03/11/2009	\$ / R	2010/12/13	9.95	Call	Currency Future	371.0000	363.0000	(2.156)	0	0	0
03/11/2009	\$ / R	2010/12/13	6.95	Put	Currency Future	118.0000	116.0000	(1.695)	0	0	0
03/11/2009	\$ / R	2010/12/13	5.50	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
03/11/2009	\$ / R	2010/12/13	14.10	Put	Currency Future	5,697.0000	5,724.0000	0.474	0	0	0
03/11/2009	\$ / R	2010/12/13	16.10	Put	Currency Future	7,659.0000	7,687.0000	0.366	0	0	0
03/11/2009	\$ / R	2010/12/13	6.20	Put	Currency Future	41.0000	39.0000	(4.878)	0	0	0
03/11/2009	\$ / R	2010/12/13	4.25	Put	Currency Future	4.0000	4.0000	-	0	0	0
03/11/2009	\$ / R	2010/12/13	5.25	Put	Currency Future	14.0000	14.0000	-	0	0	0
03/11/2009	\$ / R	2010/12/13	16.10	Call	Currency Future	60.0000	59.0000	(1.667)	0	0	0
03/11/2009	\$ / R	2010/12/13	7.10	Put	Currency Future	146.0000	144.0000	(1.370)	0	0	0
03/11/2009	\$ / R	2010/12/13	7.10	Call	Currency Future	1,547.0000	1,516.0000	(2.004)	0	0	0
03/11/2009	\$ / R	2010/12/13	16.25	Put	Currency Future	7,807.0000	7,835.0000	0.359	0	0	0
03/11/2009	\$ / R	2010/12/13	6.10	Put	Currency Future	37.0000	35.0000	(5.405)	0	0	0
03/11/2009	\$ / R	2010/12/13	5.25	Call	Currency Future	3,265.0000	3,237.0000	(0.858)	0	0	0
03/11/2009	\$ / R	2010/12/13	16.25	Call	Currency Future	58.0000	57.0000	(1.724)	0	0	0
03/11/2009	\$ / R	2010/12/13	14.25	Call	Currency Future	95.0000	93.0000	(2.105)	0	0	0
03/11/2009	\$ / R	2010/12/13	7.25	Call	Currency Future	1,429.0000	1,399.0000	(2.099)	0	0	0
03/11/2009	\$ / R	2010/12/13	6.25	Put	Currency Future	44.0000	42.0000	(4.545)	0	0	0
03/11/2009	\$ / R	2010/12/13	6.25	Call	Currency Future	2,295.0000	2,264.0000	(1.351)	0	0	0
03/11/2009	\$ / R	2010/12/13	14.25	Put	Currency Future	5,844.0000	5,871.0000	0.462	0	0	0
03/11/2009	\$ / R	2010/12/13	7.25	Put	Currency Future	178.0000	176.0000	(1.124)	0	0	0
03/11/2009	\$ / R	2010/12/13	10.25	Put	Currency Future	2,078.0000	2,100.0000	1.059	0	0	0
03/11/2009	\$ / R	2010/12/13	10.25	Call	Currency Future	329.0000	322.0000	(2.128)	0	0	0
03/11/2009	\$ / R	2010/12/13	12.25	Put	Currency Future	3,913.0000	3,939.0000	0.664	0	0	0
03/11/2009	\$ / R	2010/12/13	12.25	Call	Currency Future	164.0000	161.0000	(1.829)	0	0	0
03/11/2009	\$ / R	2010/12/13	7.20	Call	Currency Future	1,468.0000	1,437.0000	(2.112)	0	0	0
03/11/2009	\$ / R	2010/12/13	4.10	Call	Currency Future	4,404.0000	4,375.0000	(0.658)	0	0	0
03/11/2009	\$ / R	2010/12/13	6.10	Call	Currency Future	2,438.0000	2,408.0000	(1.231)	0	0	0
03/11/2009	\$ / R	2010/12/13	5.10	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
03/11/2009	\$ / R	2010/12/13	4.10	Put	Currency Future	3.0000	3.0000	-	0	0	0

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03/11/2009	\$ / R	2010/12/13	5.10	Call	Currency Future	3,414.0000	3,385.0000	(0.849)	0	0	0
03/11/2009	£ / R	2009/12/14			Currency Future	13.0242	12.9519	(0.555)	13.0500	12.9800	39,396
03/11/2009	£ / R	2009/12/14	15.05	Call	Currency Future	29.0000	27.0000	(6.897)	0	0	0
03/11/2009	£ / R	2009/12/14	15.70	Put	Currency Future	2,692.0000	2,764.0000	2.675	0	0	0
03/11/2009	£ / R	2009/12/14	10.35	Call	Currency Future	2,680.0000	2,609.0000	(2.649)	0	0	0
03/11/2009	£ / R	2009/12/14	12.10	Put	Currency Future	58.0000	70.0000	20.690	0	0	0
03/11/2009	£ / R	2009/12/14	16.50	Put	Currency Future	3,485.0000	3,557.0000	2.066	0	0	0
03/11/2009	£ / R	2009/12/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	12.55	Call	Currency Future	625.0000	581.0000	(7.040)	0	0	0
03/11/2009	£ / R	2009/12/14	20.15	Put	Currency Future	7,127.0000	7,199.0000	1.010	0	0	0
03/11/2009	£ / R	2009/12/14	11.10	Put	Currency Future	17.0000	20.0000	17.647	0	0	0
03/11/2009	£ / R	2009/12/14	16.20	Put	Currency Future	3,187.0000	3,259.0000	2.259	0	0	0
03/11/2009	£ / R	2009/12/14	19.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	9.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	9.70	Call	Currency Future	3,325.0000	3,253.0000	(2.165)	0	0	0
03/11/2009	£ / R	2009/12/14	21.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	21.35	Put	Currency Future	8,326.0000	8,399.0000	0.877	0	0	0
03/11/2009	£ / R	2009/12/14	16.60	Call	Currency Future	9.0000	9.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	18.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	7.75	Call	Currency Future	5,274.0000	5,202.0000	(1.365)	0	0	0
03/11/2009	£ / R	2009/12/14	12.55	Put	Currency Future	151.0000	179.0000	18.543	0	0	0
03/11/2009	£ / R	2009/12/14	10.10	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
03/11/2009	£ / R	2009/12/14	20.20	Put	Currency Future	7,177.0000	7,249.0000	1.003	0	0	0
03/11/2009	£ / R	2009/12/14	17.40	Call	Currency Future	5.0000	5.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	21.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	9.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	11.85	Call	Currency Future	1,212.0000	1,145.0000	(5.528)	0	0	0
03/11/2009	£ / R	2009/12/14	16.60	Put	Currency Future	3,584.0000	3,657.0000	2.037	0	0	0
03/11/2009	£ / R	2009/12/14	7.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	15.55	Call	Currency Future	18.0000	18.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	20.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	11.10	Call	Currency Future	1,941.0000	1,871.0000	(3.606)	0	0	0
03/11/2009	£ / R	2009/12/14	8.20	Call	Currency Future	4,824.0000	4,752.0000	(1.493)	0	0	0
03/11/2009	£ / R	2009/12/14	17.40	Put	Currency Future	4,381.0000	4,453.0000	1.643	0	0	0
03/11/2009	£ / R	2009/12/14	21.05	Put	Currency Future	8,027.0000	8,099.0000	0.897	0	0	0

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03/11/2009	£ / R	2009/12/14	10.70	Call	Currency Future	2,334.0000	2,264.0000	(2.999)	0	0	0
03/11/2009	£ / R	2009/12/14	9.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	12.10	Call	Currency Future	982.0000	922.0000	(6.110)	0	0	0
03/11/2009	£ / R	2009/12/14	8.75	Call	Currency Future	4,274.0000	4,202.0000	(1.685)	0	0	0
03/11/2009	£ / R	2009/12/14	19.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	20.40	Put	Currency Future	7,377.0000	7,449.0000	0.976	0	0	0
03/11/2009	£ / R	2009/12/14	17.10	Call	Currency Future	6.0000	6.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	16.20	Call	Currency Future	11.0000	11.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	13.30	Put	Currency Future	515.0000	574.0000	11.456	0	0	0
03/11/2009	£ / R	2009/12/14	19.40	Put	Currency Future	6,377.0000	6,450.0000	1.145	0	0	0
03/11/2009	£ / R	2009/12/14	10.70	Put	Currency Future	10.0000	12.0000	20.000	0	0	0
03/11/2009	£ / R	2009/12/14	12.40	Put	Currency Future	112.0000	134.0000	19.643	0	0	0
03/11/2009	£ / R	2009/12/14	9.85	Call	Currency Future	3,176.0000	3,104.0000	(2.267)	0	0	0
03/11/2009	£ / R	2009/12/14	10.60	Call	Currency Future	2,433.0000	2,362.0000	(2.918)	0	0	0
03/11/2009	£ / R	2009/12/14	17.55	Call	Currency Future	4.0000	4.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	17.10	Put	Currency Future	4,082.0000	4,154.0000	1.764	0	0	0
03/11/2009	£ / R	2009/12/14	18.20	Call	Currency Future	3.0000	3.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	15.40	Put	Currency Future	2,397.0000	2,468.0000	2.962	0	0	0
03/11/2009	£ / R	2009/12/14	21.65	Put	Currency Future	8,626.0000	8,699.0000	0.846	0	0	0
03/11/2009	£ / R	2009/12/14	12.50	Call	Currency Future	661.0000	615.0000	(6.959)	0	0	0
03/11/2009	£ / R	2009/12/14	21.75	Put	Currency Future	8,726.0000	8,798.0000	0.825	0	0	0
03/11/2009	£ / R	2009/12/14	18.10	Call	Currency Future	3.0000	3.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	8.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	15.55	Put	Currency Future	2,544.0000	2,616.0000	2.830	0	0	0
03/11/2009	£ / R	2009/12/14	18.40	Put	Currency Future	5,378.0000	5,451.0000	1.357	0	0	0
03/11/2009	£ / R	2009/12/14	10.10	Call	Currency Future	2,929.0000	2,857.0000	(2.458)	0	0	0
03/11/2009	£ / R	2009/12/14	20.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	12.90	Put	Currency Future	278.0000	323.0000	16.187	0	0	0
03/11/2009	£ / R	2009/12/14	21.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	17.70	Call	Currency Future	4.0000	4.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	12.40	Call	Currency Future	736.0000	686.0000	(6.793)	0	0	0
03/11/2009	£ / R	2009/12/14	21.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	18.35	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
03/11/2009	£ / R	2009/12/14	11.55	Put	Currency Future	27.0000	31.0000	14.815	0	0	0
03/11/2009	£ / R	2009/12/14	18.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	18.20	Put	Currency Future	5,179.0000	5,251.0000	1.390	0	0	0

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03/11/2009	£ / R	2009/12/14	13.30	Call	Currency Future	239.0000	226.0000	(5.439)	0	0	0
03/11/2009	£ / R	2009/12/14	15.40	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
03/11/2009	£ / R	2009/12/14	19.05	Put	Currency Future	6,027.0000	6,100.0000	1.211	0	0	0
03/11/2009	£ / R	2009/12/14	15.70	Call	Currency Future	16.0000	16.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	19.35	Put	Currency Future	6,327.0000	6,400.0000	1.154	0	0	0
03/11/2009	£ / R	2009/12/14	9.10	Call	Currency Future	3,924.0000	3,852.0000	(1.835)	0	0	0
03/11/2009	£ / R	2009/12/14	17.55	Put	Currency Future	4,530.0000	4,603.0000	1.611	0	0	0
03/11/2009	£ / R	2009/12/14	16.40	Put	Currency Future	3,385.0000	3,458.0000	2.157	0	0	0
03/11/2009	£ / R	2009/12/14	20.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	8.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	10.40	Call	Currency Future	2,631.0000	2,560.0000	(2.699)	0	0	0
03/11/2009	£ / R	2009/12/14	11.70	Put	Currency Future	32.0000	36.0000	12.500	0	0	0
03/11/2009	£ / R	2009/12/14	12.50	Put	Currency Future	137.0000	163.0000	18.978	0	0	0
03/11/2009	£ / R	2009/12/14	19.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	9.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	8.40	Call	Currency Future	4,624.0000	4,552.0000	(1.557)	0	0	0
03/11/2009	£ / R	2009/12/14	12.65	Call	Currency Future	556.0000	517.0000	(7.014)	0	0	0
03/11/2009	£ / R	2009/12/14	8.15	Call	Currency Future	4,874.0000	4,802.0000	(1.477)	0	0	0
03/11/2009	£ / R	2009/12/14	13.55	Call	Currency Future	173.0000	164.0000	(5.202)	0	0	0
03/11/2009	£ / R	2009/12/14	11.40	Call	Currency Future	1,647.0000	1,578.0000	(4.189)	0	0	0
03/11/2009	£ / R	2009/12/14	11.70	Call	Currency Future	1,356.0000	1,288.0000	(5.015)	0	0	0
03/11/2009	£ / R	2009/12/14	11.65	Put	Currency Future	30.0000	34.0000	13.333	0	0	0
03/11/2009	£ / R	2009/12/14	10.35	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
03/11/2009	£ / R	2009/12/14	10.60	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
03/11/2009	£ / R	2009/12/14	8.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	12.00	Call	Currency Future	1,069.0000	1,007.0000	(5.800)	0	0	0
03/11/2009	£ / R	2009/12/14	8.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	19.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	9.90	Call	Currency Future	3,126.0000	3,055.0000	(2.271)	0	0	0
03/11/2009	£ / R	2009/12/14	9.05	Call	Currency Future	3,974.0000	3,902.0000	(1.812)	0	0	0
03/11/2009	£ / R	2009/12/14	21.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	11.65	Call	Currency Future	1,404.0000	1,336.0000	(4.843)	0	0	0
03/11/2009	£ / R	2009/12/14	19.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	11.35	Call	Currency Future	1,696.0000	1,627.0000	(4.068)	0	0	0
03/11/2009	£ / R	2009/12/14	16.40	Call	Currency Future	10.0000	10.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	12.00	Put	Currency Future	45.0000	55.0000	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
03/11/2009	£ / R 2009/12/14	21.90	Put	Currency Future	8,876.0000	8,948.0000	0.811	0	0	0
03/11/2009	£ / R 2009/12/14	19.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	£ / R 2009/12/14	12.90	Call	Currency Future	403.0000	375.0000	(6.948)	0	0	0
03/11/2009	£ / R 2009/12/14	9.90	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
03/11/2009	£ / R 2009/12/14	19.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	£ / R 2009/12/14	19.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	£ / R 2009/12/14	10.00	Call	Currency Future	3,028.0000	2,956.0000	(2.378)	0	0	0
03/11/2009	£ / R 2009/12/14	11.35	Put	Currency Future	22.0000	25.0000	13.636	0	0	0
03/11/2009	£ / R 2009/12/14	18.10	Put	Currency Future	5,079.0000	5,151.0000	1.418	0	0	0
03/11/2009	£ / R 2009/12/14	16.50	Call	Currency Future	9.0000	9.0000	-	0	0	0
03/11/2009	£ / R 2009/12/14	9.55	Call	Currency Future	3,474.0000	3,402.0000	(2.073)	0	0	0
03/11/2009	£ / R 2009/12/14	16.15	Call	Currency Future	11.0000	11.0000	-	0	0	0
03/11/2009	£ / R 2009/12/14	19.10	Put	Currency Future	6,077.0000	6,150.0000	1.201	0	0	0
03/11/2009	£ / R 2009/12/14	10.90	Call	Currency Future	2,138.0000	2,068.0000	(3.274)	0	0	0
03/11/2009	£ / R 2009/12/14	17.05	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
03/11/2009	£ / R 2009/12/14	10.65	Call	Currency Future	2,384.0000	2,313.0000	(2.978)	0	0	0
03/11/2009	£ / R 2009/12/14	10.00	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
03/11/2009	£ / R 2009/12/14	17.35	Call	Currency Future	5.0000	5.0000	-	0	0	0
03/11/2009	£ / R 2009/12/14	19.60	Put	Currency Future	6,577.0000	6,649.0000	1.095	0	0	0
03/11/2009	£ / R 2009/12/14	9.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	£ / R 2009/12/14	18.15	Call	Currency Future	3.0000	3.0000	-	0	0	0
03/11/2009	£ / R 2009/12/14	21.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	£ / R 2009/12/14	13.55	Put	Currency Future	699.0000	762.0000	9.013	0	0	0
03/11/2009	£ / R 2009/12/14	21.40	Put	Currency Future	8,376.0000	8,449.0000	0.872	0	0	0
03/11/2009	£ / R 2009/12/14	10.05	Call	Currency Future	2,978.0000	2,907.0000	(2.384)	0	0	0
03/11/2009	£ / R 2009/12/14	9.65	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
03/11/2009	£ / R 2009/12/14	12.30	Call	Currency Future	815.0000	761.0000	(6.626)	0	0	0
03/11/2009	£ / R 2009/12/14	19.00	Put	Currency Future	5,977.0000	6,050.0000	1.221	0	0	0
03/11/2009	£ / R 2009/12/14	17.35	Put	Currency Future	4,331.0000	4,403.0000	1.662	0	0	0
03/11/2009	£ / R 2009/12/14	10.55	Call	Currency Future	2,482.0000	2,412.0000	(2.820)	0	0	0
03/11/2009	£ / R 2009/12/14	18.15	Put	Currency Future	5,129.0000	5,201.0000	1.404	0	0	0
03/11/2009	£ / R 2009/12/14	12.75	Call	Currency Future	491.0000	457.0000	(6.925)	0	0	0
03/11/2009	£ / R 2009/12/14	9.40	Call	Currency Future	3,624.0000	3,552.0000	(1.987)	0	0	0
03/11/2009	£ / R 2009/12/14	10.05	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
03/11/2009	£ / R 2009/12/14	9.65	Call	Currency Future	3,375.0000	3,303.0000	(2.133)	0	0	0
03/11/2009	£ / R 2009/12/14	12.30	Put	Currency Future	91.0000	109.0000	19.780	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	£ / R	2009/12/14	8.95	Call	Currency Future	4,074.0000	4,002.0000	(1.767)	0	0	0
03/11/2009	£ / R	2009/12/14	11.00	Call	Currency Future	2,040.0000	1,970.0000	(3.431)	0	0	0
03/11/2009	£ / R	2009/12/14	10.55	Put	Currency Future	8.0000	10.0000	25.000	0	0	0
03/11/2009	£ / R	2009/12/14	16.15	Put	Currency Future	3,137.0000	3,209.0000	2.295	0	0	0
03/11/2009	£ / R	2009/12/14	11.40	Put	Currency Future	23.0000	26.0000	13.043	0	0	0
03/11/2009	£ / R	2009/12/14	11.05	Call	Currency Future	1,990.0000	1,921.0000	(3.467)	0	0	0
03/11/2009	£ / R	2009/12/14	19.65	Put	Currency Future	6,627.0000	6,699.0000	1.086	0	0	0
03/11/2009	£ / R	2009/12/14	21.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	18.95	Put	Currency Future	5,928.0000	6,000.0000	1.215	0	0	0
03/11/2009	£ / R	2009/12/14	11.90	Put	Currency Future	40.0000	45.0000	12.500	0	0	0
03/11/2009	£ / R	2009/12/14	17.00	Call	Currency Future	7.0000	7.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	8.50	Call	Currency Future	4,524.0000	4,452.0000	(1.592)	0	0	0
03/11/2009	£ / R	2009/12/14	15.95	Call	Currency Future	13.0000	13.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	11.55	Call	Currency Future	1,501.0000	1,433.0000	(4.530)	0	0	0
03/11/2009	£ / R	2009/12/14	12.65	Put	Currency Future	182.0000	215.0000	18.132	0	0	0
03/11/2009	£ / R	2009/12/14	13.60	Call	Currency Future	163.0000	154.0000	(5.521)	0	0	0
03/11/2009	£ / R	2009/12/14	10.40	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
03/11/2009	£ / R	2009/12/14	11.05	Put	Currency Future	16.0000	19.0000	18.750	0	0	0
03/11/2009	£ / R	2009/12/14	10.65	Put	Currency Future	9.0000	11.0000	22.222	0	0	0
03/11/2009	£ / R	2009/12/14	20.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	11.90	Call	Currency Future	1,164.0000	1,097.0000	(5.756)	0	0	0
03/11/2009	£ / R	2009/12/14	17.00	Put	Currency Future	3,983.0000	4,055.0000	1.808	0	0	0
03/11/2009	£ / R	2009/12/14	8.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	7.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	17.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	13.60	Put	Currency Future	738.0000	802.0000	8.672	0	0	0
03/11/2009	£ / R	2009/12/14	9.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	12.05	Call	Currency Future	1,025.0000	964.0000	(5.951)	0	0	0
03/11/2009	£ / R	2009/12/14	15.65	Put	Currency Future	2,643.0000	2,714.0000	2.686	0	0	0
03/11/2009	£ / R	2009/12/14	20.95	Put	Currency Future	7,927.0000	7,999.0000	0.908	0	0	0
03/11/2009	£ / R	2009/12/14	11.00	Put	Currency Future	16.0000	18.0000	12.500	0	0	0
03/11/2009	£ / R	2009/12/14	7.95	Call	Currency Future	5,074.0000	5,002.0000	(1.419)	0	0	0
03/11/2009	£ / R	2009/12/14	21.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	9.60	Call	Currency Future	3,424.0000	3,352.0000	(2.103)	0	0	0
03/11/2009	£ / R	2009/12/14	17.05	Put	Currency Future	4,032.0000	4,105.0000	1.811	0	0	0
03/11/2009	£ / R	2009/12/14	15.65	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	£ / R	2009/12/14	18.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	12.20	Call	Currency Future	897.0000	840.0000	(6.355)	0	0	0
03/11/2009	£ / R	2009/12/14	21.00	Put	Currency Future	7,977.0000	8,049.0000	0.903	0	0	0
03/11/2009	£ / R	2009/12/14	19.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	20.50	Put	Currency Future	7,477.0000	7,549.0000	0.963	0	0	0
03/11/2009	£ / R	2009/12/14	15.95	Put	Currency Future	2,939.0000	3,011.0000	2.450	0	0	0
03/11/2009	£ / R	2009/12/14	19.90	Put	Currency Future	6,877.0000	6,949.0000	1.047	0	0	0
03/11/2009	£ / R	2009/12/14	12.70	Put	Currency Future	199.0000	234.0000	17.588	0	0	0
03/11/2009	£ / R	2009/12/14	15.05	Put	Currency Future	2,055.0000	2,125.0000	3.406	0	0	0
03/11/2009	£ / R	2009/12/14	17.65	Put	Currency Future	4,630.0000	4,702.0000	1.555	0	0	0
03/11/2009	£ / R	2009/12/14	19.75	Put	Currency Future	6,727.0000	6,799.0000	1.070	0	0	0
03/11/2009	£ / R	2009/12/14	16.95	Put	Currency Future	3,933.0000	4,005.0000	1.831	0	0	0
03/11/2009	£ / R	2009/12/14	12.20	Put	Currency Future	73.0000	88.0000	20.548	0	0	0
03/11/2009	£ / R	2009/12/14	17.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	15.85	Put	Currency Future	2,840.0000	2,912.0000	2.535	0	0	0
03/11/2009	£ / R	2009/12/14	12.25	Call	Currency Future	856.0000	800.0000	(6.542)	0	0	0
03/11/2009	£ / R	2009/12/14	17.90	Put	Currency Future	4,879.0000	4,952.0000	1.496	0	0	0
03/11/2009	£ / R	2009/12/14	21.10	Put	Currency Future	8,077.0000	8,149.0000	0.891	0	0	0
03/11/2009	£ / R	2009/12/14	12.70	Call	Currency Future	523.0000	486.0000	(7.075)	0	0	0
03/11/2009	£ / R	2009/12/14	11.60	Call	Currency Future	1,453.0000	1,384.0000	(4.749)	0	0	0
03/11/2009	£ / R	2009/12/14	12.05	Put	Currency Future	51.0000	62.0000	21.569	0	0	0
03/11/2009	£ / R	2009/12/14	17.65	Call	Currency Future	4.0000	4.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	19.70	Put	Currency Future	6,677.0000	6,749.0000	1.078	0	0	0
03/11/2009	£ / R	2009/12/14	16.95	Call	Currency Future	7.0000	7.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	20.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	17.95	Put	Currency Future	4,929.0000	5,001.0000	1.461	0	0	0
03/11/2009	£ / R	2009/12/14	10.80	Put	Currency Future	12.0000	14.0000	16.667	0	0	0
03/11/2009	£ / R	2009/12/14	12.35	Put	Currency Future	101.0000	121.0000	19.802	0	0	0
03/11/2009	£ / R	2009/12/14	21.55	Put	Currency Future	8,526.0000	8,599.0000	0.856	0	0	0
03/11/2009	£ / R	2009/12/14	17.75	Put	Currency Future	4,730.0000	4,802.0000	1.522	0	0	0
03/11/2009	£ / R	2009/12/14	18.30	Put	Currency Future	5,278.0000	5,351.0000	1.383	0	0	0
03/11/2009	£ / R	2009/12/14	10.95	Put	Currency Future	14.0000	17.0000	21.429	0	0	0
03/11/2009	£ / R	2009/12/14	18.50	Put	Currency Future	5,478.0000	5,550.0000	1.314	0	0	0
03/11/2009	£ / R	2009/12/14	19.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	12.35	Call	Currency Future	775.0000	723.0000	(6.710)	0	0	0
03/11/2009	£ / R	2009/12/14	16.30	Put	Currency Future	3,286.0000	3,358.0000	2.191	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	£ / R 2009/12/14	8.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	£ / R 2009/12/14	12.45	Call	Currency Future	698.0000	650.0000	(6.877)	0	0	0
03/11/2009	£ / R 2009/12/14	16.45	Call	Currency Future	9.0000	9.0000	-	0	0	0
03/11/2009	£ / R 2009/12/14	21.60	Put	Currency Future	8,576.0000	8,649.0000	0.851	0	0	0
03/11/2009	£ / R 2009/12/14	10.45	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
03/11/2009	£ / R 2009/12/14	16.30	Call	Currency Future	10.0000	10.0000	-	0	0	0
03/11/2009	£ / R 2009/12/14	11.80	Call	Currency Future	1,260.0000	1,192.0000	(5.397)	0	0	0
03/11/2009	£ / R 2009/12/14	8.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	£ / R 2009/12/14	12.75	Put	Currency Future	217.0000	255.0000	17.512	0	0	0
03/11/2009	£ / R 2009/12/14	11.50	Put	Currency Future	26.0000	29.0000	11.538	0	0	0
03/11/2009	£ / R 2009/12/14	15.15	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0
03/11/2009	£ / R 2009/12/14	18.30	Call	Currency Future	3.0000	3.0000	-	0	0	0
03/11/2009	£ / R 2009/12/14	9.95	Call	Currency Future	3,077.0000	3,006.0000	(2.307)	0	0	0
03/11/2009	£ / R 2009/12/14	11.80	Put	Currency Future	36.0000	40.0000	11.111	0	0	0
03/11/2009	£ / R 2009/12/14	12.90	Put	Currency Future	278.0000	323.0000	16.187	0	0	0
03/11/2009	£ / R 2009/12/14	13.75	Call	Currency Future	134.0000	127.0000	(5.224)	0	0	0
03/11/2009	£ / R 2009/12/14	8.45	Call	Currency Future	4,574.0000	4,502.0000	(1.574)	0	0	0
03/11/2009	£ / R 2009/12/14	9.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	£ / R 2009/12/14	11.50	Call	Currency Future	1,550.0000	1,481.0000	(4.452)	0	0	0
03/11/2009	£ / R 2009/12/14	15.15	Put	Currency Future	2,152.0000	2,223.0000	3.299	0	0	0
03/11/2009	£ / R 2009/12/14	10.95	Call	Currency Future	2,089.0000	2,019.0000	(3.351)	0	0	0
03/11/2009	£ / R 2009/12/14	12.90	Call	Currency Future	403.0000	375.0000	(6.948)	0	0	0
03/11/2009	£ / R 2009/12/14	19.95	Put	Currency Future	6,927.0000	6,999.0000	1.039	0	0	0
03/11/2009	£ / R 2009/12/14	16.45	Put	Currency Future	3,435.0000	3,507.0000	2.096	0	0	0
03/11/2009	£ / R 2009/12/14	10.50	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
03/11/2009	£ / R 2009/12/14	14.75	Put	Currency Future	1,766.0000	1,836.0000	3.964	0	0	0
03/11/2009	£ / R 2009/12/14	9.95	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
03/11/2009	£ / R 2009/12/14	9.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	£ / R 2009/12/14	18.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	£ / R 2009/12/14	10.45	Call	Currency Future	2,581.0000	2,510.0000	(2.751)	0	0	0
03/11/2009	£ / R 2009/12/14	10.50	Call	Currency Future	2,532.0000	2,461.0000	(2.804)	0	0	0
03/11/2009	£ / R 2009/12/14	14.55	Put	Currency Future	1,576.0000	1,646.0000	4.442	0	0	0
03/11/2009	£ / R 2009/12/14	19.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	£ / R 2009/12/14	11.30	Call	Currency Future	1,745.0000	1,676.0000	(3.954)	0	0	0
03/11/2009	£ / R 2009/12/14	18.35	Put	Currency Future	5,328.0000	5,401.0000	1.370	0	0	0
03/11/2009	£ / R 2009/12/14	8.80	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	£ / R 2009/12/14	12.25	Put	Currency Future	81.0000	98.0000	20.988	0	0	0
03/11/2009	£ / R 2009/12/14	18.45	Put	Currency Future	5,428.0000	5,500.0000	1.326	0	0	0
03/11/2009	£ / R 2009/12/14	10.90	Put	Currency Future	13.0000	16.0000	23.077	0	0	0
03/11/2009	£ / R 2009/12/14	9.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	£ / R 2009/12/14	15.50	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
03/11/2009	£ / R 2009/12/14	14.65	Put	Currency Future	1,671.0000	1,740.0000	4.129	0	0	0
03/11/2009	£ / R 2009/12/14	11.30	Put	Currency Future	21.0000	24.0000	14.286	0	0	0
03/11/2009	£ / R 2009/12/14	17.50	Call	Currency Future	5.0000	5.0000	-	0	0	0
03/11/2009	£ / R 2009/12/14	14.20	Call	Currency Future	76.0000	72.0000	(5.263)	0	0	0
03/11/2009	£ / R 2009/12/14	13.00	Put	Currency Future	325.0000	377.0000	16.000	0	0	0
03/11/2009	£ / R 2009/12/14	12.80	Call	Currency Future	461.0000	428.0000	(7.158)	0	0	0
03/11/2009	£ / R 2009/12/14	7.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	£ / R 2009/12/14	20.45	Put	Currency Future	7,427.0000	7,499.0000	0.969	0	0	0
03/11/2009	£ / R 2009/12/14	15.50	Put	Currency Future	2,495.0000	2,567.0000	2.886	0	0	0
03/11/2009	£ / R 2009/12/14	14.75	Call	Currency Future	40.0000	38.0000	(5.000)	0	0	0
03/11/2009	£ / R 2009/12/14	13.00	Call	Currency Future	349.0000	329.0000	(5.731)	0	0	0
03/11/2009	£ / R 2009/12/14	12.80	Put	Currency Future	236.0000	276.0000	16.949	0	0	0
03/11/2009	£ / R 2009/12/14	20.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	£ / R 2009/12/14	11.95	Call	Currency Future	1,117.0000	1,050.0000	(5.998)	0	0	0
03/11/2009	£ / R 2009/12/14	21.20	Put	Currency Future	8,177.0000	8,249.0000	0.881	0	0	0
03/11/2009	£ / R 2009/12/14	12.95	Call	Currency Future	375.0000	350.0000	(6.667)	0	0	0
03/11/2009	£ / R 2009/12/14	13.50	Call	Currency Future	185.0000	175.0000	(5.405)	0	0	0
03/11/2009	£ / R 2009/12/14	20.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	£ / R 2009/12/14	13.05	Call	Currency Future	328.0000	309.0000	(5.793)	0	0	0
03/11/2009	£ / R 2009/12/14	9.45	Call	Currency Future	3,574.0000	3,502.0000	(2.015)	0	0	0
03/11/2009	£ / R 2009/12/14	19.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	£ / R 2009/12/14	13.90	Call	Currency Future	111.0000	105.0000	(5.405)	0	0	0
03/11/2009	£ / R 2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	£ / R 2009/12/14	18.85	Put	Currency Future	5,828.0000	5,900.0000	1.235	0	0	0
03/11/2009	£ / R 2009/12/14	19.20	Put	Currency Future	6,177.0000	6,250.0000	1.182	0	0	0
03/11/2009	£ / R 2009/12/14	13.10	Put	Currency Future	384.0000	439.0000	14.323	0	0	0
03/11/2009	£ / R 2009/12/14	12.45	Put	Currency Future	124.0000	148.0000	19.355	0	0	0
03/11/2009	£ / R 2009/12/14	13.05	Put	Currency Future	354.0000	407.0000	14.972	0	0	0
03/11/2009	£ / R 2009/12/14	17.60	Put	Currency Future	4,580.0000	4,652.0000	1.572	0	0	0
03/11/2009	£ / R 2009/12/14	11.45	Call	Currency Future	1,598.0000	1,530.0000	(4.255)	0	0	0
03/11/2009	£ / R 2009/12/14	14.10	Put	Currency Future	1,162.0000	1,230.0000	5.852	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	£ / R	2009/12/14	21.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	8.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	20.85	Put	Currency Future	7,827.0000	7,899.0000	0.920	0	0	0
03/11/2009	£ / R	2009/12/14	9.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	13.10	Call	Currency Future	308.0000	290.0000	(5.844)	0	0	0
03/11/2009	£ / R	2009/12/14	13.20	Call	Currency Future	272.0000	256.0000	(5.882)	0	0	0
03/11/2009	£ / R	2009/12/14	21.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	9.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	14.10	Call	Currency Future	86.0000	82.0000	(4.651)	0	0	0
03/11/2009	£ / R	2009/12/14	21.70	Put	Currency Future	8,676.0000	8,748.0000	0.830	0	0	0
03/11/2009	£ / R	2009/12/14	7.60	Call	Currency Future	5,424.0000	5,352.0000	(1.327)	0	0	0
03/11/2009	£ / R	2009/12/14	9.80	Call	Currency Future	3,225.0000	3,154.0000	(2.202)	0	0	0
03/11/2009	£ / R	2009/12/14	18.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	9.20	Call	Currency Future	3,824.0000	3,752.0000	(1.883)	0	0	0
03/11/2009	£ / R	2009/12/14	14.10	Call	Currency Future	86.0000	82.0000	(4.651)	0	0	0
03/11/2009	£ / R	2009/12/14	8.80	Call	Currency Future	4,224.0000	4,152.0000	(1.705)	0	0	0
03/11/2009	£ / R	2009/12/14	12.95	Put	Currency Future	301.0000	348.0000	15.615	0	0	0
03/11/2009	£ / R	2009/12/14	13.40	Call	Currency Future	210.0000	199.0000	(5.238)	0	0	0
03/11/2009	£ / R	2009/12/14	13.50	Call	Currency Future	185.0000	175.0000	(5.405)	0	0	0
03/11/2009	£ / R	2009/12/14	21.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	9.50	Call	Currency Future	3,524.0000	3,452.0000	(2.043)	0	0	0
03/11/2009	£ / R	2009/12/14	15.60	Put	Currency Future	2,593.0000	2,665.0000	2.777	0	0	0
03/11/2009	£ / R	2009/12/14	8.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,162.0000	1,230.0000	5.852	0	0	0
03/11/2009	£ / R	2009/12/14	7.85	Call	Currency Future	5,174.0000	5,102.0000	(1.392)	0	0	0
03/11/2009	£ / R	2009/12/14	7.65	Call	Currency Future	5,374.0000	5,302.0000	(1.340)	0	0	0
03/11/2009	£ / R	2009/12/14	21.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	13.75	Put	Currency Future	860.0000	925.0000	7.558	0	0	0
03/11/2009	£ / R	2009/12/14	13.20	Put	Currency Future	447.0000	504.0000	12.752	0	0	0
03/11/2009	£ / R	2009/12/14	15.90	Put	Currency Future	2,890.0000	2,962.0000	2.491	0	0	0
03/11/2009	£ / R	2009/12/14	11.45	Put	Currency Future	24.0000	28.0000	16.667	0	0	0
03/11/2009	£ / R	2009/12/14	21.30	Put	Currency Future	8,276.0000	8,349.0000	0.882	0	0	0
03/11/2009	£ / R	2009/12/14	15.60	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
03/11/2009	£ / R	2009/12/14	8.30	Call	Currency Future	4,724.0000	4,652.0000	(1.524)	0	0	0
03/11/2009	£ / R	2009/12/14	8.85	Call	Currency Future	4,174.0000	4,102.0000	(1.725)	0	0	0
03/11/2009	£ / R	2009/12/14	10.20	Call	Currency Future	2,829.0000	2,758.0000	(2.510)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	£ / R 2009/12/14	7.80	Call	Currency Future	5,224.0000	5,152.0000	(1.378)	0	0	0
03/11/2009	£ / R 2009/12/14	12.60	Call	Currency Future	590.0000	548.0000	(7.119)	0	0	0
03/11/2009	£ / R 2009/12/14	17.85	Put	Currency Future	4,829.0000	4,902.0000	1.512	0	0	0
03/11/2009	£ / R 2009/12/14	13.85	Put	Currency Future	944.0000	1,010.0000	6.992	0	0	0
03/11/2009	£ / R 2009/12/14	13.50	Put	Currency Future	661.0000	723.0000	9.380	0	0	0
03/11/2009	£ / R 2009/12/14	15.45	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
03/11/2009	£ / R 2009/12/14	10.30	Call	Currency Future	2,730.0000	2,659.0000	(2.601)	0	0	0
03/11/2009	£ / R 2009/12/14	15.10	Call	Currency Future	28.0000	26.0000	(7.143)	0	0	0
03/11/2009	£ / R 2009/12/14	20.60	Put	Currency Future	7,577.0000	7,649.0000	0.950	0	0	0
03/11/2009	£ / R 2009/12/14	15.80	Call	Currency Future	15.0000	15.0000	-	0	0	0
03/11/2009	£ / R 2009/12/14	12.15	Put	Currency Future	65.0000	78.0000	20.000	0	0	0
03/11/2009	£ / R 2009/12/14	10.20	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
03/11/2009	£ / R 2009/12/14	12.60	Put	Currency Future	166.0000	197.0000	18.675	0	0	0
03/11/2009	£ / R 2009/12/14	17.85	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
03/11/2009	£ / R 2009/12/14	13.50	Put	Currency Future	661.0000	723.0000	9.380	0	0	0
03/11/2009	£ / R 2009/12/14	13.85	Call	Currency Future	118.0000	112.0000	(5.085)	0	0	0
03/11/2009	£ / R 2009/12/14	11.60	Put	Currency Future	28.0000	32.0000	14.286	0	0	0
03/11/2009	£ / R 2009/12/14	15.45	Put	Currency Future	2,446.0000	2,517.0000	2.903	0	0	0
03/11/2009	£ / R 2009/12/14	9.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	£ / R 2009/12/14	13.90	Put	Currency Future	987.0000	1,053.0000	6.687	0	0	0
03/11/2009	£ / R 2009/12/14	20.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	£ / R 2009/12/14	9.80	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
03/11/2009	£ / R 2009/12/14	11.95	Put	Currency Future	43.0000	48.0000	11.628	0	0	0
03/11/2009	£ / R 2009/12/14	11.20	Call	Currency Future	1,843.0000	1,773.0000	(3.798)	0	0	0
03/11/2009	£ / R 2009/12/14	7.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	£ / R 2009/12/14	12.85	Put	Currency Future	257.0000	299.0000	16.342	0	0	0
03/11/2009	£ / R 2009/12/14	20.70	Put	Currency Future	7,677.0000	7,749.0000	0.938	0	0	0
03/11/2009	£ / R 2009/12/14	17.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
03/11/2009	£ / R 2009/12/14	17.45	Call	Currency Future	5.0000	5.0000	-	0	0	0
03/11/2009	£ / R 2009/12/14	9.30	Call	Currency Future	3,724.0000	3,652.0000	(1.933)	0	0	0
03/11/2009	£ / R 2009/12/14	15.10	Put	Currency Future	2,103.0000	2,174.0000	3.376	0	0	0
03/11/2009	£ / R 2009/12/14	18.60	Put	Currency Future	5,578.0000	5,650.0000	1.291	0	0	0
03/11/2009	£ / R 2009/12/14	17.30	Call	Currency Future	5.0000	5.0000	-	0	0	0
03/11/2009	£ / R 2009/12/14	9.00	Call	Currency Future	4,024.0000	3,952.0000	(1.789)	0	0	0
03/11/2009	£ / R 2009/12/14	11.20	Put	Currency Future	19.0000	22.0000	15.789	0	0	0
03/11/2009	£ / R 2009/12/14	9.35	Call	Currency Future	3,674.0000	3,602.0000	(1.960)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	£ / R	2009/12/14	18.65	Put	Currency Future	5,628.0000	5,700.0000	1.279	0	0	0
03/11/2009	£ / R	2009/12/14	21.85	Put	Currency Future	8,826.0000	8,898.0000	0.816	0	0	0
03/11/2009	£ / R	2009/12/14	18.70	Put	Currency Future	5,678.0000	5,750.0000	1.268	0	0	0
03/11/2009	£ / R	2009/12/14	17.45	Put	Currency Future	4,431.0000	4,503.0000	1.625	0	0	0
03/11/2009	£ / R	2009/12/14	10.30	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
03/11/2009	£ / R	2009/12/14	15.20	Put	Currency Future	2,201.0000	2,272.0000	3.226	0	0	0
03/11/2009	£ / R	2009/12/14	18.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	20.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	11.75	Put	Currency Future	34.0000	38.0000	11.765	0	0	0
03/11/2009	£ / R	2009/12/14	21.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	9.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	18.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	13.70	Call	Currency Future	143.0000	136.0000	(4.895)	0	0	0
03/11/2009	£ / R	2009/12/14	18.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	21.45	Put	Currency Future	8,426.0000	8,499.0000	0.866	0	0	0
03/11/2009	£ / R	2009/12/14	15.30	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
03/11/2009	£ / R	2009/12/14	15.20	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
03/11/2009	£ / R	2009/12/14	15.85	Call	Currency Future	14.0000	14.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	8.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	15.80	Put	Currency Future	2,791.0000	2,863.0000	2.580	0	0	0
03/11/2009	£ / R	2009/12/14	11.75	Call	Currency Future	1,308.0000	1,240.0000	(5.199)	0	0	0
03/11/2009	£ / R	2009/12/14	19.20	Call	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	16.85	Put	Currency Future	3,833.0000	3,906.0000	1.905	0	0	0
03/11/2009	£ / R	2009/12/14	13.40	Put	Currency Future	586.0000	647.0000	10.410	0	0	0
03/11/2009	£ / R	2009/12/14	20.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	19.45	Put	Currency Future	6,427.0000	6,500.0000	1.136	0	0	0
03/11/2009	£ / R	2009/12/14	15.30	Put	Currency Future	2,299.0000	2,370.0000	3.088	0	0	0
03/11/2009	£ / R	2009/12/14	14.60	Call	Currency Future	47.0000	45.0000	(4.255)	0	0	0
03/11/2009	£ / R	2009/12/14	20.30	Put	Currency Future	7,277.0000	7,349.0000	0.989	0	0	0
03/11/2009	£ / R	2009/12/14	12.15	Call	Currency Future	939.0000	880.0000	(6.283)	0	0	0
03/11/2009	£ / R	2009/12/14	17.20	Put	Currency Future	4,182.0000	4,254.0000	1.722	0	0	0
03/11/2009	£ / R	2009/12/14	19.85	Put	Currency Future	6,827.0000	6,899.0000	1.055	0	0	0
03/11/2009	£ / R	2009/12/14	16.65	Put	Currency Future	3,634.0000	3,706.0000	1.981	0	0	0
03/11/2009	£ / R	2009/12/14	12.85	Call	Currency Future	431.0000	401.0000	(6.961)	0	0	0
03/11/2009	£ / R	2009/12/14	16.35	Call	Currency Future	10.0000	10.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	19.45	Call	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	£ / R 2009/12/14	21.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	£ / R 2009/12/14	14.20	Put	Currency Future	1,252.0000	1,321.0000	5.511	0	0	0
03/11/2009	£ / R 2009/12/14	10.75	Put	Currency Future	11.0000	13.0000	18.182	0	0	0
03/11/2009	£ / R 2009/12/14	18.80	Put	Currency Future	5,778.0000	5,850.0000	1.246	0	0	0
03/11/2009	£ / R 2009/12/14	19.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	£ / R 2009/12/14	8.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	£ / R 2009/12/14	8.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	£ / R 2009/12/14	13.15	Put	Currency Future	415.0000	471.0000	13.494	0	0	0
03/11/2009	£ / R 2009/12/14	19.30	Put	Currency Future	6,277.0000	6,350.0000	1.163	0	0	0
03/11/2009	£ / R 2009/12/14	15.00	Put	Currency Future	2,006.0000	2,077.0000	3.539	0	0	0
03/11/2009	£ / R 2009/12/14	10.75	Call	Currency Future	2,285.0000	2,215.0000	(3.063)	0	0	0
03/11/2009	£ / R 2009/12/14	8.60	Call	Currency Future	4,424.0000	4,352.0000	(1.627)	0	0	0
03/11/2009	£ / R 2009/12/14	14.70	Put	Currency Future	1,718.0000	1,788.0000	4.075	0	0	0
03/11/2009	£ / R 2009/12/14	17.20	Call	Currency Future	6.0000	6.0000	-	0	0	0
03/11/2009	£ / R 2009/12/14	13.25	Call	Currency Future	255.0000	241.0000	(5.490)	0	0	0
03/11/2009	£ / R 2009/12/14	8.65	Call	Currency Future	4,374.0000	4,302.0000	(1.646)	0	0	0
03/11/2009	£ / R 2009/12/14	15.90	Call	Currency Future	14.0000	14.0000	-	0	0	0
03/11/2009	£ / R 2009/12/14	19.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	£ / R 2009/12/14	14.15	Call	Currency Future	81.0000	77.0000	(4.938)	0	0	0
03/11/2009	£ / R 2009/12/14	9.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	£ / R 2009/12/14	17.30	Put	Currency Future	4,281.0000	4,353.0000	1.682	0	0	0
03/11/2009	£ / R 2009/12/14	14.60	Put	Currency Future	1,623.0000	1,693.0000	4.313	0	0	0
03/11/2009	£ / R 2009/12/14	13.95	Call	Currency Future	104.0000	99.0000	(4.808)	0	0	0
03/11/2009	£ / R 2009/12/14	16.85	Call	Currency Future	7.0000	7.0000	-	0	0	0
03/11/2009	£ / R 2009/12/14	16.65	Call	Currency Future	8.0000	8.0000	-	0	0	0
03/11/2009	£ / R 2009/12/14	14.45	Put	Currency Future	1,482.0000	1,552.0000	4.723	0	0	0
03/11/2009	£ / R 2009/12/14	13.80	Put	Currency Future	902.0000	968.0000	7.317	0	0	0
03/11/2009	£ / R 2009/12/14	19.50	Put	Currency Future	6,477.0000	6,549.0000	1.112	0	0	0
03/11/2009	£ / R 2009/12/14	14.15	Put	Currency Future	1,207.0000	1,275.0000	5.634	0	0	0
03/11/2009	£ / R 2009/12/14	11.85	Put	Currency Future	38.0000	43.0000	13.158	0	0	0
03/11/2009	£ / R 2009/12/14	18.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	£ / R 2009/12/14	14.70	Call	Currency Future	42.0000	40.0000	(4.762)	0	0	0
03/11/2009	£ / R 2009/12/14	15.25	Put	Currency Future	2,250.0000	2,321.0000	3.156	0	0	0
03/11/2009	£ / R 2009/12/14	15.35	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
03/11/2009	£ / R 2009/12/14	13.25	Put	Currency Future	481.0000	539.0000	12.058	0	0	0
03/11/2009	£ / R 2009/12/14	20.65	Put	Currency Future	7,627.0000	7,699.0000	0.944	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
03/11/2009	£ / R 2009/12/14	14.35	Call	Currency Future	64.0000	60.0000	(6.250)	0	0	0
03/11/2009	£ / R 2009/12/14	13.10	Call	Currency Future	308.0000	290.0000	(5.844)	0	0	0
03/11/2009	£ / R 2009/12/14	16.35	Put	Currency Future	3,336.0000	3,408.0000	2.158	0	0	0
03/11/2009	£ / R 2009/12/14	13.15	Call	Currency Future	289.0000	273.0000	(5.536)	0	0	0
03/11/2009	£ / R 2009/12/14	21.50	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
03/11/2009	£ / R 2009/12/14	14.60	Put	Currency Future	1,623.0000	1,693.0000	4.313	0	0	0
03/11/2009	£ / R 2009/12/14	14.55	Call	Currency Future	50.0000	48.0000	(4.000)	0	0	0
03/11/2009	£ / R 2009/12/14	14.50	Put	Currency Future	1,529.0000	1,599.0000	4.578	0	0	0
03/11/2009	£ / R 2009/12/14	14.80	Call	Currency Future	38.0000	36.0000	(5.263)	0	0	0
03/11/2009	£ / R 2009/12/14	17.25	Call	Currency Future	6.0000	6.0000	-	0	0	0
03/11/2009	£ / R 2009/12/14	13.95	Put	Currency Future	1,030.0000	1,097.0000	6.505	0	0	0
03/11/2009	£ / R 2009/12/14	15.35	Put	Currency Future	2,348.0000	2,419.0000	3.024	0	0	0
03/11/2009	£ / R 2009/12/14	20.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	£ / R 2009/12/14	14.25	Call	Currency Future	72.0000	68.0000	(5.556)	0	0	0
03/11/2009	£ / R 2009/12/14	20.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	£ / R 2009/12/14	17.50	Put	Currency Future	4,480.0000	4,553.0000	1.629	0	0	0
03/11/2009	£ / R 2009/12/14	14.65	Call	Currency Future	45.0000	42.0000	(6.667)	0	0	0
03/11/2009	£ / R 2009/12/14	9.75	Call	Currency Future	3,275.0000	3,203.0000	(2.198)	0	0	0
03/11/2009	£ / R 2009/12/14	14.95	Call	Currency Future	32.0000	30.0000	(6.250)	0	0	0
03/11/2009	£ / R 2009/12/14	14.50	Call	Currency Future	53.0000	50.0000	(5.660)	0	0	0
03/11/2009	£ / R 2009/12/14	14.60	Call	Currency Future	47.0000	45.0000	(4.255)	0	0	0
03/11/2009	£ / R 2009/12/14	17.25	Put	Currency Future	4,231.0000	4,304.0000	1.725	0	0	0
03/11/2009	£ / R 2009/12/14	10.85	Call	Currency Future	2,187.0000	2,117.0000	(3.201)	0	0	0
03/11/2009	£ / R 2009/12/14	14.45	Call	Currency Future	57.0000	53.0000	(7.018)	0	0	0
03/11/2009	£ / R 2009/12/14	13.15	Put	Currency Future	415.0000	471.0000	13.494	0	0	0
03/11/2009	£ / R 2009/12/14	20.35	Put	Currency Future	7,327.0000	7,399.0000	0.983	0	0	0
03/11/2009	£ / R 2009/12/14	14.55	Call	Currency Future	50.0000	48.0000	(4.000)	0	0	0
03/11/2009	£ / R 2009/12/14	15.75	Put	Currency Future	2,741.0000	2,813.0000	2.627	0	0	0
03/11/2009	£ / R 2009/12/14	14.15	Put	Currency Future	1,207.0000	1,275.0000	5.634	0	0	0
03/11/2009	£ / R 2009/12/14	14.85	Call	Currency Future	36.0000	34.0000	(5.556)	0	0	0
03/11/2009	£ / R 2009/12/14	15.00	Call	Currency Future	30.0000	29.0000	(3.333)	0	0	0
03/11/2009	£ / R 2009/12/14	15.25	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
03/11/2009	£ / R 2009/12/14	10.85	Put	Currency Future	13.0000	15.0000	15.385	0	0	0
03/11/2009	£ / R 2009/12/14	14.25	Put	Currency Future	1,298.0000	1,366.0000	5.239	0	0	0
03/11/2009	£ / R 2009/12/14	13.45	Put	Currency Future	623.0000	685.0000	9.952	0	0	0
03/11/2009	£ / R 2009/12/14	13.65	Call	Currency Future	152.0000	145.0000	(4.605)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	£ / R 2009/12/14	16.70	Put	Currency Future	3,684.0000	3,756.0000	1.954	0	0	0
03/11/2009	£ / R 2009/12/14	14.55	Put	Currency Future	1,576.0000	1,646.0000	4.442	0	0	0
03/11/2009	£ / R 2009/12/14	14.90	Put	Currency Future	1,910.0000	1,980.0000	3.665	0	0	0
03/11/2009	£ / R 2009/12/14	14.80	Put	Currency Future	1,814.0000	1,884.0000	3.859	0	0	0
03/11/2009	£ / R 2009/12/14	11.25	Put	Currency Future	20.0000	23.0000	15.000	0	0	0
03/11/2009	£ / R 2009/12/14	14.40	Call	Currency Future	60.0000	57.0000	(5.000)	0	0	0
03/11/2009	£ / R 2009/12/14	21.80	Put	Currency Future	8,776.0000	8,848.0000	0.820	0	0	0
03/11/2009	£ / R 2009/12/14	13.65	Put	Currency Future	778.0000	843.0000	8.355	0	0	0
03/11/2009	£ / R 2009/12/14	11.25	Call	Currency Future	1,794.0000	1,724.0000	(3.902)	0	0	0
03/11/2009	£ / R 2009/12/14	14.05	Call	Currency Future	92.0000	87.0000	(5.435)	0	0	0
03/11/2009	£ / R 2009/12/14	13.70	Put	Currency Future	819.0000	884.0000	7.937	0	0	0
03/11/2009	£ / R 2009/12/14	9.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	£ / R 2009/12/14	13.45	Call	Currency Future	197.0000	187.0000	(5.076)	0	0	0
03/11/2009	£ / R 2009/12/14	8.35	Call	Currency Future	4,674.0000	4,602.0000	(1.540)	0	0	0
03/11/2009	£ / R 2009/12/14	10.25	Call	Currency Future	2,780.0000	2,708.0000	(2.590)	0	0	0
03/11/2009	£ / R 2009/12/14	14.05	Put	Currency Future	1,118.0000	1,185.0000	5.993	0	0	0
03/11/2009	£ / R 2009/12/14	8.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	£ / R 2009/12/14	10.25	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
03/11/2009	£ / R 2009/12/14	13.60	Put	Currency Future	738.0000	802.0000	8.672	0	0	0
03/11/2009	£ / R 2009/12/14	13.45	Put	Currency Future	623.0000	685.0000	9.952	0	0	0
03/11/2009	£ / R 2009/12/14	19.25	Call	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	£ / R 2009/12/14	14.05	Put	Currency Future	1,118.0000	1,185.0000	5.993	0	0	0
03/11/2009	£ / R 2009/12/14	16.55	Call	Currency Future	9.0000	9.0000	-	0	0	0
03/11/2009	£ / R 2009/12/14	19.25	Put	Currency Future	6,227.0000	6,300.0000	1.172	0	0	0
03/11/2009	£ / R 2009/12/14	13.60	Call	Currency Future	163.0000	154.0000	(5.521)	0	0	0
03/11/2009	£ / R 2009/12/14	13.15	Call	Currency Future	289.0000	273.0000	(5.536)	0	0	0
03/11/2009	£ / R 2009/12/14	21.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	£ / R 2009/12/14	16.70	Call	Currency Future	8.0000	8.0000	-	0	0	0
03/11/2009	£ / R 2009/12/14	14.00	Call	Currency Future	98.0000	93.0000	(5.102)	0	0	0
03/11/2009	£ / R 2009/12/14	21.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	£ / R 2009/12/14	13.10	Put	Currency Future	384.0000	439.0000	14.323	0	0	0
03/11/2009	£ / R 2009/12/14	13.80	Call	Currency Future	126.0000	119.0000	(5.556)	0	0	0
03/11/2009	£ / R 2009/12/14	8.55	Call	Currency Future	4,474.0000	4,402.0000	(1.609)	0	0	0
03/11/2009	£ / R 2009/12/14	9.25	Call	Currency Future	3,774.0000	3,702.0000	(1.908)	0	0	0
03/11/2009	£ / R 2009/12/14	18.90	Put	Currency Future	5,878.0000	5,950.0000	1.225	0	0	0
03/11/2009	£ / R 2009/12/14	14.30	Put	Currency Future	1,343.0000	1,412.0000	5.138	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	£ / R 2009/12/14	19.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	£ / R 2009/12/14	13.20	Put	Currency Future	447.0000	504.0000	12.752	0	0	0
03/11/2009	£ / R 2009/12/14	18.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	£ / R 2009/12/14	8.70	Call	Currency Future	4,324.0000	4,252.0000	(1.665)	0	0	0
03/11/2009	£ / R 2009/12/14	14.40	Put	Currency Future	1,436.0000	1,505.0000	4.805	0	0	0
03/11/2009	£ / R 2009/12/14	19.80	Put	Currency Future	6,777.0000	6,849.0000	1.062	0	0	0
03/11/2009	£ / R 2009/12/14	13.35	Put	Currency Future	550.0000	610.0000	10.909	0	0	0
03/11/2009	£ / R 2009/12/14	18.55	Put	Currency Future	5,528.0000	5,600.0000	1.302	0	0	0
03/11/2009	£ / R 2009/12/14	10.80	Call	Currency Future	2,236.0000	2,166.0000	(3.131)	0	0	0
03/11/2009	£ / R 2009/12/14	13.35	Call	Currency Future	224.0000	212.0000	(5.357)	0	0	0
03/11/2009	£ / R 2009/12/14	16.55	Put	Currency Future	3,535.0000	3,607.0000	2.037	0	0	0
03/11/2009	£ / R 2009/12/14	21.50	Put	Currency Future	8,476.0000	8,549.0000	0.861	0	0	0
03/11/2009	£ / R 2009/12/14	14.30	Call	Currency Future	68.0000	64.0000	(5.882)	0	0	0
03/11/2009	£ / R 2009/12/14	21.55	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
03/11/2009	£ / R 2009/12/14	13.45	Call	Currency Future	197.0000	187.0000	(5.076)	0	0	0
03/11/2009	£ / R 2009/12/14	20.55	Put	Currency Future	7,527.0000	7,599.0000	0.957	0	0	0
03/11/2009	£ / R 2009/12/14	8.90	Call	Currency Future	4,124.0000	4,052.0000	(1.746)	0	0	0
03/11/2009	£ / R 2009/12/14	14.35	Put	Currency Future	1,389.0000	1,458.0000	4.968	0	0	0
03/11/2009	£ / R 2009/12/14	17.80	Call	Currency Future	4.0000	4.0000	-	0	0	0
03/11/2009	£ / R 2009/12/14	20.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	£ / R 2009/12/14	16.90	Call	Currency Future	7.0000	7.0000	-	0	0	0
03/11/2009	£ / R 2009/12/14	17.70	Put	Currency Future	4,680.0000	4,752.0000	1.538	0	0	0
03/11/2009	£ / R 2009/12/14	14.10	Call	Currency Future	86.0000	82.0000	(4.651)	0	0	0
03/11/2009	£ / R 2009/12/14	17.80	Put	Currency Future	4,779.0000	4,852.0000	1.528	0	0	0
03/11/2009	£ / R 2009/12/14	13.40	Put	Currency Future	586.0000	647.0000	10.410	0	0	0
03/11/2009	£ / R 2009/12/14	15.75	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
03/11/2009	£ / R 2009/12/14	8.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	£ / R 2009/12/14	14.10	Put	Currency Future	1,162.0000	1,230.0000	5.852	0	0	0
03/11/2009	£ / R 2009/12/14	19.55	Put	Currency Future	6,527.0000	6,599.0000	1.103	0	0	0
03/11/2009	£ / R 2009/12/14	13.20	Call	Currency Future	272.0000	256.0000	(5.882)	0	0	0
03/11/2009	£ / R 2009/12/14	17.75	Call	Currency Future	4.0000	4.0000	-	0	0	0
03/11/2009	£ / R 2009/12/14	14.00	Put	Currency Future	1,074.0000	1,141.0000	6.238	0	0	0
03/11/2009	£ / R 2009/12/14	13.60	Put	Currency Future	738.0000	802.0000	8.672	0	0	0
03/11/2009	£ / R 2009/12/14	14.15	Call	Currency Future	81.0000	77.0000	(4.938)	0	0	0
03/11/2009	£ / R 2009/12/14	14.05	Call	Currency Future	92.0000	87.0000	(5.435)	0	0	0
03/11/2009	£ / R 2009/12/14	14.85	Put	Currency Future	1,862.0000	1,932.0000	3.759	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	£ / R 2009/12/14	13.60	Call	Currency Future	163.0000	154.0000	(5.521)	0	0	0
03/11/2009	£ / R 2009/12/14	14.40	Put	Currency Future	1,436.0000	1,505.0000	4.805	0	0	0
03/11/2009	£ / R 2009/12/14	14.90	Call	Currency Future	34.0000	32.0000	(5.882)	0	0	0
03/11/2009	£ / R 2009/12/14	13.95	Call	Currency Future	104.0000	99.0000	(4.808)	0	0	0
03/11/2009	£ / R 2009/12/14	14.95	Put	Currency Future	1,958.0000	2,028.0000	3.575	0	0	0
03/11/2009	£ / R 2009/12/14	13.85	Call	Currency Future	118.0000	112.0000	(5.085)	0	0	0
03/11/2009	£ / R 2009/12/14	21.25	Put	Currency Future	8,227.0000	8,299.0000	0.875	0	0	0
03/11/2009	£ / R 2009/12/14	13.85	Put	Currency Future	944.0000	1,010.0000	6.992	0	0	0
03/11/2009	£ / R 2009/12/14	13.95	Put	Currency Future	1,030.0000	1,097.0000	6.505	0	0	0
03/11/2009	£ / R 2009/12/14	19.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	£ / R 2009/12/14	13.65	Put	Currency Future	778.0000	843.0000	8.355	0	0	0
03/11/2009	£ / R 2009/12/14	14.65	Call	Currency Future	45.0000	42.0000	(6.667)	0	0	0
03/11/2009	£ / R 2009/12/14	17.15	Put	Currency Future	4,132.0000	4,204.0000	1.742	0	0	0
03/11/2009	£ / R 2009/12/14	14.65	Put	Currency Future	1,671.0000	1,740.0000	4.129	0	0	0
03/11/2009	£ / R 2009/12/14	17.15	Call	Currency Future	6.0000	6.0000	-	0	0	0
03/11/2009	£ / R 2009/12/14	13.75	Call	Currency Future	134.0000	127.0000	(5.224)	0	0	0
03/11/2009	£ / R 2009/12/14	15.05	Call	Currency Future	29.0000	27.0000	(6.897)	0	0	0
03/11/2009	£ / R 2009/12/14	19.15	Put	Currency Future	6,127.0000	6,200.0000	1.191	0	0	0
03/11/2009	£ / R 2009/12/14	14.40	Call	Currency Future	60.0000	57.0000	(5.000)	0	0	0
03/11/2009	£ / R 2009/12/14	21.15	Put	Currency Future	8,127.0000	8,199.0000	0.886	0	0	0
03/11/2009	£ / R 2009/12/14	14.35	Put	Currency Future	1,389.0000	1,458.0000	4.968	0	0	0
03/11/2009	£ / R 2009/12/14	21.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	£ / R 2009/12/14	13.75	Put	Currency Future	860.0000	925.0000	7.558	0	0	0
03/11/2009	£ / R 2009/12/14	14.90	Put	Currency Future	1,910.0000	1,980.0000	3.665	0	0	0
03/11/2009	£ / R 2009/12/14	15.05	Put	Currency Future	2,055.0000	2,125.0000	3.406	0	0	0
03/11/2009	£ / R 2009/12/14	15.15	Put	Currency Future	2,152.0000	2,223.0000	3.299	0	0	0
03/11/2009	£ / R 2009/12/14	14.90	Call	Currency Future	34.0000	32.0000	(5.882)	0	0	0
03/11/2009	£ / R 2009/12/14	11.15	Put	Currency Future	18.0000	21.0000	16.667	0	0	0
03/11/2009	£ / R 2009/12/14	14.35	Call	Currency Future	64.0000	60.0000	(6.250)	0	0	0
03/11/2009	£ / R 2009/12/14	13.35	Call	Currency Future	224.0000	212.0000	(5.357)	0	0	0
03/11/2009	£ / R 2009/12/14	9.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	£ / R 2009/12/14	15.15	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0
03/11/2009	£ / R 2009/12/14	13.70	Call	Currency Future	143.0000	136.0000	(4.895)	0	0	0
03/11/2009	£ / R 2009/12/14	13.35	Put	Currency Future	550.0000	610.0000	10.909	0	0	0
03/11/2009	£ / R 2009/12/14	10.15	Call	Currency Future	2,879.0000	2,807.0000	(2.501)	0	0	0
03/11/2009	£ / R 2009/12/14	13.65	Call	Currency Future	152.0000	145.0000	(4.605)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	£ / R	2009/12/14	11.15	Call	Currency Future	1,892.0000	1,822.0000	(3.700)	0	0	0
03/11/2009	£ / R	2009/12/14	13.90	Put	Currency Future	987.0000	1,053.0000	6.687	0	0	0
03/11/2009	£ / R	2009/12/14	10.15	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
03/11/2009	£ / R	2009/12/14	9.15	Call	Currency Future	3,874.0000	3,802.0000	(1.859)	0	0	0
03/11/2009	£ / R	2009/12/14	16.90	Put	Currency Future	3,883.0000	3,955.0000	1.854	0	0	0
03/11/2009	£ / R	2009/12/14	8.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	18.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	13.40	Call	Currency Future	210.0000	199.0000	(5.238)	0	0	0
03/11/2009	£ / R	2009/12/14	20.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	19.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	13.90	Call	Currency Future	111.0000	105.0000	(5.405)	0	0	0
03/11/2009	£ / R	2009/12/14	13.85	Put	Currency Future	944.0000	1,010.0000	6.992	0	0	0
03/11/2009	£ / R	2009/12/14	20.90	Put	Currency Future	7,877.0000	7,949.0000	0.914	0	0	0
03/11/2009	£ / R	2009/12/14	13.70	Put	Currency Future	819.0000	884.0000	7.937	0	0	0
03/11/2009	£ / R	2009/12/14	13.85	Call	Currency Future	118.0000	112.0000	(5.085)	0	0	0
03/11/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,074.0000	1,141.0000	6.238	0	0	0
03/11/2009	£ / R	2009/12/14	14.00	Call	Currency Future	98.0000	93.0000	(5.102)	0	0	0
03/11/2009	£ / R	2009/12/14	20.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	16.00	Call	Currency Future	13.0000	13.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	20.00	Put	Currency Future	6,977.0000	7,049.0000	1.032	0	0	0
03/11/2009	£ / R	2009/12/14	16.00	Put	Currency Future	2,989.0000	3,061.0000	2.409	0	0	0
03/11/2009	£ / R	2009/12/14	18.00	Put	Currency Future	4,979.0000	5,051.0000	1.446	0	0	0
03/11/2009	£ / R	2009/12/14	18.00	Call	Currency Future	3.0000	3.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	7.90	Call	Currency Future	5,124.0000	5,052.0000	(1.405)	0	0	0
03/11/2009	£ / R	2009/12/14	8.00	Call	Currency Future	5,024.0000	4,952.0000	(1.433)	0	0	0
03/11/2009	£ / R	2009/12/14	8.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	16.25	Call	Currency Future	11.0000	11.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	20.25	Put	Currency Future	7,227.0000	7,299.0000	0.996	0	0	0
03/11/2009	£ / R	2009/12/14	8.25	Call	Currency Future	4,774.0000	4,702.0000	(1.508)	0	0	0
03/11/2009	£ / R	2009/12/14	16.25	Put	Currency Future	3,237.0000	3,309.0000	2.224	0	0	0
03/11/2009	£ / R	2009/12/14	18.25	Call	Currency Future	3.0000	3.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	18.25	Put	Currency Future	5,228.0000	5,301.0000	1.396	0	0	0
03/11/2009	£ / R	2009/12/14	20.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	£ / R	2009/12/14	8.25	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
03/11/2009	£ / R	2010/03/15			Currency Future	13.2402	13.1682	(0.544)	13.2200	13.2100	979
03/11/2009	£ / R	2010/03/15	12.40	Call	Currency Future	1,052.0000	1,012.0000	(3.802)	0	0	0
03/11/2009	£ / R	2010/03/15	18.55	Put	Currency Future	5,334.0000	5,406.0000	1.350	0	0	0
03/11/2009	£ / R	2010/03/15	11.65	Put	Currency Future	85.0000	97.0000	14.118	0	0	0
03/11/2009	£ / R	2010/03/15	21.55	Call	Currency Future	8.0000	8.0000	-	0	0	0
03/11/2009	£ / R	2010/03/15	12.80	Put	Currency Future	362.0000	403.0000	11.326	0	0	0
03/11/2009	£ / R	2010/03/15	10.15	Call	Currency Future	3,113.0000	3,044.0000	(2.217)	0	0	0
03/11/2009	£ / R	2010/03/15	17.15	Call	Currency Future	39.0000	37.0000	(5.128)	0	0	0
03/11/2009	£ / R	2010/03/15	20.60	Call	Currency Future	12.0000	12.0000	-	0	0	0
03/11/2009	£ / R	2010/03/15	12.45	Call	Currency Future	1,018.0000	979.0000	(3.831)	0	0	0
03/11/2009	£ / R	2010/03/15	17.15	Put	Currency Future	3,949.0000	4,019.0000	1.773	0	0	0
03/11/2009	£ / R	2010/03/15	15.35	Call	Currency Future	143.0000	138.0000	(3.497)	0	0	0
03/11/2009	£ / R	2010/03/15	9.45	Call	Currency Future	3,802.0000	3,732.0000	(1.841)	0	0	0
03/11/2009	£ / R	2010/03/15	16.15	Put	Currency Future	2,989.0000	3,058.0000	2.308	0	0	0
03/11/2009	£ / R	2010/03/15	13.75	Call	Currency Future	408.0000	396.0000	(2.941)	0	0	0
03/11/2009	£ / R	2010/03/15	12.50	Call	Currency Future	985.0000	947.0000	(3.858)	0	0	0
03/11/2009	£ / R	2010/03/15	19.15	Call	Currency Future	21.0000	21.0000	-	0	0	0
03/11/2009	£ / R	2010/03/15	11.85	Call	Currency Future	1,497.0000	1,439.0000	(3.874)	0	0	0
03/11/2009	£ / R	2010/03/15	15.35	Put	Currency Future	2,252.0000	2,320.0000	3.020	0	0	0
03/11/2009	£ / R	2010/03/15	18.70	Put	Currency Future	5,483.0000	5,555.0000	1.313	0	0	0
03/11/2009	£ / R	2010/03/15	12.80	Call	Currency Future	802.0000	771.0000	(3.865)	0	0	0
03/11/2009	£ / R	2010/03/15	11.15	Call	Currency Future	2,139.0000	2,072.0000	(3.132)	0	0	0
03/11/2009	£ / R	2010/03/15	15.15	Put	Currency Future	2,073.0000	2,142.0000	3.329	0	0	0
03/11/2009	£ / R	2010/03/15	12.35	Call	Currency Future	1,086.0000	1,045.0000	(3.775)	0	0	0
03/11/2009	£ / R	2010/03/15	11.35	Put	Currency Future	60.0000	68.0000	13.333	0	0	0
03/11/2009	£ / R	2010/03/15	20.70	Call	Currency Future	12.0000	12.0000	-	0	0	0
03/11/2009	£ / R	2010/03/15	9.00	Put	Currency Future	6.0000	8.0000	33.333	0	0	0
03/11/2009	£ / R	2010/03/15	11.15	Put	Currency Future	49.0000	54.0000	10.204	0	0	0
03/11/2009	£ / R	2010/03/15	13.75	Put	Currency Future	918.0000	978.0000	6.536	0	0	0
03/11/2009	£ / R	2010/03/15	19.15	Put	Currency Future	5,930.0000	6,003.0000	1.231	0	0	0
03/11/2009	£ / R	2010/03/15	10.35	Put	Currency Future	27.0000	30.0000	11.111	0	0	0
03/11/2009	£ / R	2010/03/15	20.70	Put	Currency Future	7,471.0000	7,544.0000	0.977	0	0	0
03/11/2009	£ / R	2010/03/15	19.55	Put	Currency Future	6,328.0000	6,400.0000	1.138	0	0	0
03/11/2009	£ / R	2010/03/15	12.45	Put	Currency Future	227.0000	261.0000	14.978	0	0	0
03/11/2009	£ / R	2010/03/15	10.15	Put	Currency Future	23.0000	26.0000	13.043	0	0	0
03/11/2009	£ / R	2010/03/15	15.15	Call	Currency Future	163.0000	160.0000	(1.840)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	£ / R	2010/03/15	12.35	Put	Currency Future	196.0000	227.0000	15.816	0	0	0
03/11/2009	£ / R	2010/03/15	10.35	Call	Currency Future	2,917.0000	2,848.0000	(2.365)	0	0	0
03/11/2009	£ / R	2010/03/15	18.70	Call	Currency Future	23.0000	23.0000	-	0	0	0
03/11/2009	£ / R	2010/03/15	9.00	Call	Currency Future	4,246.0000	4,176.0000	(1.649)	0	0	0
03/11/2009	£ / R	2010/03/15	18.40	Put	Currency Future	5,185.0000	5,257.0000	1.389	0	0	0
03/11/2009	£ / R	2010/03/15	9.30	Put	Currency Future	10.0000	12.0000	20.000	0	0	0
03/11/2009	£ / R	2010/03/15	12.40	Put	Currency Future	211.0000	243.0000	15.166	0	0	0
03/11/2009	£ / R	2010/03/15	21.05	Call	Currency Future	10.0000	10.0000	-	0	0	0
03/11/2009	£ / R	2010/03/15	11.85	Put	Currency Future	107.0000	121.0000	13.084	0	0	0
03/11/2009	£ / R	2010/03/15	11.35	Call	Currency Future	1,950.0000	1,887.0000	(3.231)	0	0	0
03/11/2009	£ / R	2010/03/15	15.65	Call	Currency Future	114.0000	110.0000	(3.509)	0	0	0
03/11/2009	£ / R	2010/03/15	8.70	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
03/11/2009	£ / R	2010/03/15	8.00	Call	Currency Future	5,241.0000	5,169.0000	(1.374)	0	0	0
03/11/2009	£ / R	2010/03/15	21.55	Put	Currency Future	8,318.0000	8,389.0000	0.854	0	0	0
03/11/2009	£ / R	2010/03/15	16.15	Call	Currency Future	80.0000	76.0000	(5.000)	0	0	0
03/11/2009	£ / R	2010/03/15	8.50	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
03/11/2009	£ / R	2010/03/15	17.05	Put	Currency Future	3,852.0000	3,922.0000	1.817	0	0	0
03/11/2009	£ / R	2010/03/15	9.35	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
03/11/2009	£ / R	2010/03/15	17.65	Put	Currency Future	4,441.0000	4,513.0000	1.621	0	0	0
03/11/2009	£ / R	2010/03/15	8.70	Call	Currency Future	4,543.0000	4,472.0000	(1.563)	0	0	0
03/11/2009	£ / R	2010/03/15	19.55	Call	Currency Future	18.0000	18.0000	-	0	0	0
03/11/2009	£ / R	2010/03/15	10.30	Put	Currency Future	26.0000	29.0000	11.538	0	0	0
03/11/2009	£ / R	2010/03/15	19.05	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
03/11/2009	£ / R	2010/03/15	17.35	Call	Currency Future	35.0000	34.0000	(2.857)	0	0	0
03/11/2009	£ / R	2010/03/15	17.65	Call	Currency Future	32.0000	31.0000	(3.125)	0	0	0
03/11/2009	£ / R	2010/03/15	10.30	Call	Currency Future	2,966.0000	2,897.0000	(2.326)	0	0	0
03/11/2009	£ / R	2010/03/15	18.65	Put	Currency Future	5,433.0000	5,505.0000	1.325	0	0	0
03/11/2009	£ / R	2010/03/15	13.10	Put	Currency Future	506.0000	553.0000	9.289	0	0	0
03/11/2009	£ / R	2010/03/15	12.50	Put	Currency Future	244.0000	279.0000	14.344	0	0	0
03/11/2009	£ / R	2010/03/15	20.50	Put	Currency Future	7,272.0000	7,344.0000	0.990	0	0	0
03/11/2009	£ / R	2010/03/15	19.05	Put	Currency Future	5,831.0000	5,903.0000	1.235	0	0	0
03/11/2009	£ / R	2010/03/15	16.65	Put	Currency Future	3,465.0000	3,535.0000	2.020	0	0	0
03/11/2009	£ / R	2010/03/15	18.55	Call	Currency Future	24.0000	24.0000	-	0	0	0
03/11/2009	£ / R	2010/03/15	21.05	Put	Currency Future	7,820.0000	7,892.0000	0.921	0	0	0
03/11/2009	£ / R	2010/03/15	12.20	Put	Currency Future	159.0000	182.0000	14.465	0	0	0
03/11/2009	£ / R	2010/03/15	16.65	Call	Currency Future	56.0000	53.0000	(5.357)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	£ / R 2010/03/15	8.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	£ / R 2010/03/15	20.60	Put	Currency Future	7,372.0000	7,444.0000	0.977	0	0	0
03/11/2009	£ / R 2010/03/15	20.65	Call	Currency Future	12.0000	12.0000	-	0	0	0
03/11/2009	£ / R 2010/03/15	13.10	Call	Currency Future	647.0000	622.0000	(3.864)	0	0	0
03/11/2009	£ / R 2010/03/15	20.55	Call	Currency Future	12.0000	12.0000	-	0	0	0
03/11/2009	£ / R 2010/03/15	21.15	Call	Currency Future	10.0000	10.0000	-	0	0	0
03/11/2009	£ / R 2010/03/15	15.65	Put	Currency Future	2,524.0000	2,592.0000	2.694	0	0	0
03/11/2009	£ / R 2010/03/15	8.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	£ / R 2010/03/15	22.00	Put	Currency Future	8,766.0000	8,837.0000	0.810	0	0	0
03/11/2009	£ / R 2010/03/15	20.65	Put	Currency Future	7,422.0000	7,494.0000	0.970	0	0	0
03/11/2009	£ / R 2010/03/15	19.95	Call	Currency Future	15.0000	15.0000	-	0	0	0
03/11/2009	£ / R 2010/03/15	21.15	Put	Currency Future	7,920.0000	7,992.0000	0.909	0	0	0
03/11/2009	£ / R 2010/03/15	14.65	Put	Currency Future	1,633.0000	1,700.0000	4.103	0	0	0
03/11/2009	£ / R 2010/03/15	8.05	Call	Currency Future	5,191.0000	5,119.0000	(1.387)	0	0	0
03/11/2009	£ / R 2010/03/15	19.95	Put	Currency Future	6,725.0000	6,797.0000	1.071	0	0	0
03/11/2009	£ / R 2010/03/15	20.50	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
03/11/2009	£ / R 2010/03/15	12.20	Call	Currency Future	1,199.0000	1,150.0000	(4.087)	0	0	0
03/11/2009	£ / R 2010/03/15	19.30	Call	Currency Future	20.0000	20.0000	-	0	0	0
03/11/2009	£ / R 2010/03/15	18.65	Call	Currency Future	23.0000	23.0000	-	0	0	0
03/11/2009	£ / R 2010/03/15	18.50	Call	Currency Future	24.0000	24.0000	-	0	0	0
03/11/2009	£ / R 2010/03/15	8.35	Call	Currency Future	4,892.0000	4,820.0000	(1.472)	0	0	0
03/11/2009	£ / R 2010/03/15	19.30	Put	Currency Future	6,080.0000	6,152.0000	1.184	0	0	0
03/11/2009	£ / R 2010/03/15	8.65	Call	Currency Future	4,593.0000	4,522.0000	(1.546)	0	0	0
03/11/2009	£ / R 2010/03/15	21.95	Put	Currency Future	8,716.0000	8,788.0000	0.826	0	0	0
03/11/2009	£ / R 2010/03/15	18.50	Put	Currency Future	5,284.0000	5,356.0000	1.363	0	0	0
03/11/2009	£ / R 2010/03/15	9.45	Put	Currency Future	12.0000	14.0000	16.667	0	0	0
03/11/2009	£ / R 2010/03/15	18.60	Call	Currency Future	24.0000	24.0000	-	0	0	0
03/11/2009	£ / R 2010/03/15	20.35	Put	Currency Future	7,123.0000	7,195.0000	1.011	0	0	0
03/11/2009	£ / R 2010/03/15	8.65	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
03/11/2009	£ / R 2010/03/15	12.60	Put	Currency Future	280.0000	317.0000	13.214	0	0	0
03/11/2009	£ / R 2010/03/15	21.95	Call	Currency Future	6.0000	6.0000	-	0	0	0
03/11/2009	£ / R 2010/03/15	19.60	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
03/11/2009	£ / R 2010/03/15	18.60	Put	Currency Future	5,383.0000	5,456.0000	1.356	0	0	0
03/11/2009	£ / R 2010/03/15	14.35	Call	Currency Future	271.0000	265.0000	(2.214)	0	0	0
03/11/2009	£ / R 2010/03/15	13.85	Call	Currency Future	381.0000	370.0000	(2.887)	0	0	0
03/11/2009	£ / R 2010/03/15	12.60	Call	Currency Future	921.0000	885.0000	(3.909)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	£ / R	2010/03/15	8.50	Call	Currency Future	4,742.0000	4,671.0000	(1.497)	0	0	0
03/11/2009	£ / R	2010/03/15	11.45	Call	Currency Future	1,858.0000	1,795.0000	(3.391)	0	0	0
03/11/2009	£ / R	2010/03/15	8.60	Call	Currency Future	4,643.0000	4,572.0000	(1.529)	0	0	0
03/11/2009	£ / R	2010/03/15	12.65	Call	Currency Future	890.0000	856.0000	(3.820)	0	0	0
03/11/2009	£ / R	2010/03/15	14.40	Put	Currency Future	1,422.0000	1,488.0000	4.641	0	0	0
03/11/2009	£ / R	2010/03/15	22.10	Put	Currency Future	8,865.0000	8,937.0000	0.812	0	0	0
03/11/2009	£ / R	2010/03/15	13.25	Call	Currency Future	579.0000	559.0000	(3.454)	0	0	0
03/11/2009	£ / R	2010/03/15	20.55	Put	Currency Future	7,322.0000	7,394.0000	0.983	0	0	0
03/11/2009	£ / R	2010/03/15	9.35	Call	Currency Future	3,901.0000	3,830.0000	(1.820)	0	0	0
03/11/2009	£ / R	2010/03/15	10.45	Put	Currency Future	29.0000	32.0000	10.345	0	0	0
03/11/2009	£ / R	2010/03/15	21.60	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
03/11/2009	£ / R	2010/03/15	8.60	Put	Currency Future	3.0000	3.0000	-	0	0	0
03/11/2009	£ / R	2010/03/15	16.40	Call	Currency Future	66.0000	64.0000	(3.030)	0	0	0
03/11/2009	£ / R	2010/03/15	8.55	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
03/11/2009	£ / R	2010/03/15	12.10	Call	Currency Future	1,282.0000	1,227.0000	(4.290)	0	0	0
03/11/2009	£ / R	2010/03/15	21.20	Call	Currency Future	10.0000	10.0000	-	0	0	0
03/11/2009	£ / R	2010/03/15	19.60	Put	Currency Future	6,377.0000	6,449.0000	1.129	0	0	0
03/11/2009	£ / R	2010/03/15	16.40	Put	Currency Future	3,226.0000	3,295.0000	2.139	0	0	0
03/11/2009	£ / R	2010/03/15	9.30	Call	Currency Future	3,951.0000	3,880.0000	(1.797)	0	0	0
03/11/2009	£ / R	2010/03/15	12.95	Call	Currency Future	721.0000	693.0000	(3.883)	0	0	0
03/11/2009	£ / R	2010/03/15	21.75	Put	Currency Future	8,517.0000	8,589.0000	0.845	0	0	0
03/11/2009	£ / R	2010/03/15	9.20	Put	Currency Future	9.0000	11.0000	22.222	0	0	0
03/11/2009	£ / R	2010/03/15	11.45	Put	Currency Future	68.0000	77.0000	13.235	0	0	0
03/11/2009	£ / R	2010/03/15	14.65	Call	Currency Future	223.0000	218.0000	(2.242)	0	0	0
03/11/2009	£ / R	2010/03/15	20.40	Put	Currency Future	7,173.0000	7,245.0000	1.004	0	0	0
03/11/2009	£ / R	2010/03/15	22.00	Call	Currency Future	6.0000	6.0000	-	0	0	0
03/11/2009	£ / R	2010/03/15	12.95	Put	Currency Future	431.0000	475.0000	10.209	0	0	0
03/11/2009	£ / R	2010/03/15	13.25	Put	Currency Future	588.0000	641.0000	9.014	0	0	0
03/11/2009	£ / R	2010/03/15	12.10	Put	Currency Future	142.0000	159.0000	11.972	0	0	0
03/11/2009	£ / R	2010/03/15	9.20	Call	Currency Future	4,049.0000	3,979.0000	(1.729)	0	0	0
03/11/2009	£ / R	2010/03/15	7.95	Call	Currency Future	5,291.0000	5,219.0000	(1.361)	0	0	0
03/11/2009	£ / R	2010/03/15	12.05	Call	Currency Future	1,325.0000	1,269.0000	(4.226)	0	0	0
03/11/2009	£ / R	2010/03/15	20.40	Call	Currency Future	13.0000	13.0000	-	0	0	0
03/11/2009	£ / R	2010/03/15	16.00	Call	Currency Future	89.0000	85.0000	(4.494)	0	0	0
03/11/2009	£ / R	2010/03/15	21.30	Call	Currency Future	9.0000	9.0000	-	0	0	0
03/11/2009	£ / R	2010/03/15	13.80	Call	Currency Future	394.0000	383.0000	(2.792)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	£ / R	2010/03/15	19.75	Put	Currency Future	6,526.0000	6,598.0000	1.103	0	0	0
03/11/2009	£ / R	2010/03/15	17.05	Call	Currency Future	42.0000	40.0000	(4.762)	0	0	0
03/11/2009	£ / R	2010/03/15	10.20	Call	Currency Future	3,064.0000	2,995.0000	(2.252)	0	0	0
03/11/2009	£ / R	2010/03/15	15.45	Call	Currency Future	133.0000	128.0000	(3.759)	0	0	0
03/11/2009	£ / R	2010/03/15	10.05	Put	Currency Future	21.0000	24.0000	14.286	0	0	0
03/11/2009	£ / R	2010/03/15	14.40	Call	Currency Future	262.0000	256.0000	(2.290)	0	0	0
03/11/2009	£ / R	2010/03/15	20.00	Call	Currency Future	15.0000	15.0000	-	0	0	0
03/11/2009	£ / R	2010/03/15	11.30	Put	Currency Future	57.0000	65.0000	14.035	0	0	0
03/11/2009	£ / R	2010/03/15	17.45	Call	Currency Future	34.0000	33.0000	(2.941)	0	0	0
03/11/2009	£ / R	2010/03/15	9.90	Put	Currency Future	18.0000	20.0000	11.111	0	0	0
03/11/2009	£ / R	2010/03/15	7.95	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
03/11/2009	£ / R	2010/03/15	21.60	Put	Currency Future	8,367.0000	8,439.0000	0.861	0	0	0
03/11/2009	£ / R	2010/03/15	10.05	Call	Currency Future	3,211.0000	3,142.0000	(2.149)	0	0	0
03/11/2009	£ / R	2010/03/15	12.55	Put	Currency Future	262.0000	298.0000	13.740	0	0	0
03/11/2009	£ / R	2010/03/15	8.35	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
03/11/2009	£ / R	2010/03/15	18.15	Call	Currency Future	27.0000	27.0000	-	0	0	0
03/11/2009	£ / R	2010/03/15	11.30	Call	Currency Future	1,997.0000	1,933.0000	(3.205)	0	0	0
03/11/2009	£ / R	2010/03/15	13.80	Put	Currency Future	954.0000	1,015.0000	6.394	0	0	0
03/11/2009	£ / R	2010/03/15	19.85	Call	Currency Future	16.0000	16.0000	-	0	0	0
03/11/2009	£ / R	2010/03/15	19.45	Put	Currency Future	6,228.0000	6,300.0000	1.156	0	0	0
03/11/2009	£ / R	2010/03/15	8.40	Call	Currency Future	4,842.0000	4,770.0000	(1.487)	0	0	0
03/11/2009	£ / R	2010/03/15	20.00	Put	Currency Future	6,775.0000	6,847.0000	1.063	0	0	0
03/11/2009	£ / R	2010/03/15	12.30	Put	Currency Future	181.0000	211.0000	16.575	0	0	0
03/11/2009	£ / R	2010/03/15	21.85	Call	Currency Future	6.0000	6.0000	-	0	0	0
03/11/2009	£ / R	2010/03/15	11.95	Call	Currency Future	1,410.0000	1,353.0000	(4.043)	0	0	0
03/11/2009	£ / R	2010/03/15	19.45	Call	Currency Future	19.0000	19.0000	-	0	0	0
03/11/2009	£ / R	2010/03/15	10.90	Call	Currency Future	2,381.0000	2,313.0000	(2.856)	0	0	0
03/11/2009	£ / R	2010/03/15	12.05	Put	Currency Future	134.0000	151.0000	12.687	0	0	0
03/11/2009	£ / R	2010/03/15	13.60	Put	Currency Future	813.0000	871.0000	7.134	0	0	0
03/11/2009	£ / R	2010/03/15	12.55	Call	Currency Future	952.0000	916.0000	(3.782)	0	0	0
03/11/2009	£ / R	2010/03/15	20.35	Call	Currency Future	13.0000	13.0000	-	0	0	0
03/11/2009	£ / R	2010/03/15	10.00	Call	Currency Future	3,260.0000	3,191.0000	(2.117)	0	0	0
03/11/2009	£ / R	2010/03/15	13.20	Put	Currency Future	560.0000	611.0000	9.107	0	0	0
03/11/2009	£ / R	2010/03/15	15.05	Call	Currency Future	173.0000	170.0000	(1.734)	0	0	0
03/11/2009	£ / R	2010/03/15	11.95	Put	Currency Future	120.0000	135.0000	12.500	0	0	0
03/11/2009	£ / R	2010/03/15	17.45	Put	Currency Future	4,244.0000	4,315.0000	1.673	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	£ / R	2010/03/15	13.05	Put	Currency Future	480.0000	527.0000	9.792	0	0	0
03/11/2009	£ / R	2010/03/15	16.05	Put	Currency Future	2,895.0000	2,964.0000	2.383	0	0	0
03/11/2009	£ / R	2010/03/15	14.35	Put	Currency Future	1,381.0000	1,447.0000	4.779	0	0	0
03/11/2009	£ / R	2010/03/15	10.00	Put	Currency Future	20.0000	22.0000	10.000	0	0	0
03/11/2009	£ / R	2010/03/15	12.90	Call	Currency Future	747.0000	718.0000	(3.882)	0	0	11,630
03/11/2009	£ / R	2010/03/15	19.85	Put	Currency Future	6,626.0000	6,698.0000	1.087	0	0	0
03/11/2009	£ / R	2010/03/15	13.20	Call	Currency Future	601.0000	579.0000	(3.661)	0	0	0
03/11/2009	£ / R	2010/03/15	15.05	Put	Currency Future	1,983.0000	2,052.0000	3.480	0	0	0
03/11/2009	£ / R	2010/03/15	21.20	Put	Currency Future	7,970.0000	8,042.0000	0.903	0	0	0
03/11/2009	£ / R	2010/03/15	15.45	Put	Currency Future	2,342.0000	2,410.0000	2.904	0	0	0
03/11/2009	£ / R	2010/03/15	9.90	Call	Currency Future	3,358.0000	3,289.0000	(2.055)	0	0	0
03/11/2009	£ / R	2010/03/15	12.85	Call	Currency Future	774.0000	744.0000	(3.876)	0	0	0
03/11/2009	£ / R	2010/03/15	16.05	Call	Currency Future	85.0000	82.0000	(3.529)	0	0	0
03/11/2009	£ / R	2010/03/15	13.60	Call	Currency Future	453.0000	439.0000	(3.091)	0	0	0
03/11/2009	£ / R	2010/03/15	12.65	Put	Currency Future	300.0000	337.0000	12.333	0	0	0
03/11/2009	£ / R	2010/03/15	16.35	Call	Currency Future	69.0000	66.0000	(4.348)	0	0	0
03/11/2009	£ / R	2010/03/15	18.15	Put	Currency Future	4,937.0000	5,008.0000	1.438	0	0	0
03/11/2009	£ / R	2010/03/15	21.85	Put	Currency Future	8,616.0000	8,688.0000	0.836	0	0	0
03/11/2009	£ / R	2010/03/15	9.05	Call	Currency Future	4,197.0000	4,127.0000	(1.668)	0	0	0
03/11/2009	£ / R	2010/03/15	10.20	Put	Currency Future	24.0000	27.0000	12.500	0	0	0
03/11/2009	£ / R	2010/03/15	21.45	Call	Currency Future	8.0000	8.0000	-	0	0	0
03/11/2009	£ / R	2010/03/15	12.85	Put	Currency Future	384.0000	426.0000	10.938	0	0	0
03/11/2009	£ / R	2010/03/15	18.05	Put	Currency Future	4,837.0000	4,909.0000	1.489	0	0	0
03/11/2009	£ / R	2010/03/15	16.35	Put	Currency Future	3,179.0000	3,248.0000	2.170	0	0	0
03/11/2009	£ / R	2010/03/15	20.15	Put	Currency Future	6,924.0000	6,996.0000	1.040	0	0	0
03/11/2009	£ / R	2010/03/15	13.55	Put	Currency Future	779.0000	836.0000	7.317	0	0	0
03/11/2009	£ / R	2010/03/15	21.80	Put	Currency Future	8,566.0000	8,638.0000	0.841	0	0	0
03/11/2009	£ / R	2010/03/15	11.20	Put	Currency Future	51.0000	57.0000	11.765	0	0	0
03/11/2009	£ / R	2010/03/15	7.85	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
03/11/2009	£ / R	2010/03/15	18.05	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
03/11/2009	£ / R	2010/03/15	18.35	Call	Currency Future	25.0000	25.0000	-	0	0	0
03/11/2009	£ / R	2010/03/15	20.15	Call	Currency Future	14.0000	14.0000	-	0	0	0
03/11/2009	£ / R	2010/03/15	19.20	Put	Currency Future	5,980.0000	6,052.0000	1.204	0	0	0
03/11/2009	£ / R	2010/03/15	7.85	Call	Currency Future	5,391.0000	5,319.0000	(1.336)	0	0	0
03/11/2009	£ / R	2010/03/15	13.05	Call	Currency Future	671.0000	645.0000	(3.875)	0	0	0
03/11/2009	£ / R	2010/03/15	20.05	Call	Currency Future	15.0000	15.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	£ / R	2010/03/15	18.35	Put	Currency Future	5,135.0000	5,207.0000	1.402	0	0	0
03/11/2009	£ / R	2010/03/15	22.15	Put	Currency Future	8,915.0000	8,987.0000	0.808	0	0	0
03/11/2009	£ / R	2010/03/15	21.75	Call	Currency Future	7.0000	7.0000	-	0	0	0
03/11/2009	£ / R	2010/03/15	12.15	Call	Currency Future	1,240.0000	1,186.0000	(4.355)	0	0	0
03/11/2009	£ / R	2010/03/15	19.20	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
03/11/2009	£ / R	2010/03/15	10.90	Put	Currency Future	41.0000	45.0000	9.756	0	0	0
03/11/2009	£ / R	2010/03/15	12.70	Put	Currency Future	320.0000	359.0000	12.188	0	0	0
03/11/2009	£ / R	2010/03/15	18.40	Call	Currency Future	25.0000	25.0000	-	0	0	0
03/11/2009	£ / R	2010/03/15	22.15	Call	Currency Future	5.0000	5.0000	-	0	0	0
03/11/2009	£ / R	2010/03/15	13.35	Call	Currency Future	540.0000	522.0000	(3.333)	0	0	0
03/11/2009	£ / R	2010/03/15	12.15	Put	Currency Future	150.0000	168.0000	12.000	0	0	0
03/11/2009	£ / R	2010/03/15	11.20	Call	Currency Future	2,091.0000	2,026.0000	(3.109)	0	0	0
03/11/2009	£ / R	2010/03/15	14.05	Put	Currency Future	1,142.0000	1,205.0000	5.517	0	0	0
03/11/2009	£ / R	2010/03/15	8.40	Put	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	£ / R	2010/03/15	11.00	Call	Currency Future	2,284.0000	2,216.0000	(2.977)	0	0	0
03/11/2009	£ / R	2010/03/15	8.95	Put	Currency Future	5.0000	7.0000	40.000	0	0	0
03/11/2009	£ / R	2010/03/15	10.10	Call	Currency Future	3,162.0000	3,093.0000	(2.182)	0	0	0
03/11/2009	£ / R	2010/03/15	17.20	Put	Currency Future	3,998.0000	4,068.0000	1.751	0	0	0
03/11/2009	£ / R	2010/03/15	10.45	Call	Currency Future	2,819.0000	2,750.0000	(2.448)	0	0	0
03/11/2009	£ / R	2010/03/15	12.70	Call	Currency Future	860.0000	827.0000	(3.837)	0	0	0
03/11/2009	£ / R	2010/03/15	12.90	Put	Currency Future	407.0000	450.0000	10.565	0	0	0
03/11/2009	£ / R	2010/03/15	20.10	Put	Currency Future	6,874.0000	6,946.0000	1.047	0	0	0
03/11/2009	£ / R	2010/03/15	15.20	Put	Currency Future	2,118.0000	2,186.0000	3.211	0	0	0
03/11/2009	£ / R	2010/03/15	13.00	Call	Currency Future	695.0000	669.0000	(3.741)	0	0	0
03/11/2009	£ / R	2010/03/15	22.10	Call	Currency Future	5.0000	5.0000	-	0	0	0
03/11/2009	£ / R	2010/03/15	9.05	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
03/11/2009	£ / R	2010/03/15	15.20	Call	Currency Future	158.0000	154.0000	(2.532)	0	0	0
03/11/2009	£ / R	2010/03/15	11.00	Put	Currency Future	44.0000	48.0000	9.091	0	0	0
03/11/2009	£ / R	2010/03/15	17.20	Call	Currency Future	38.0000	36.0000	(5.263)	0	0	0
03/11/2009	£ / R	2010/03/15	20.85	Call	Currency Future	11.0000	11.0000	-	0	0	0
03/11/2009	£ / R	2010/03/15	13.40	Call	Currency Future	521.0000	504.0000	(3.263)	0	0	0
03/11/2009	£ / R	2010/03/15	18.00	Put	Currency Future	4,788.0000	4,860.0000	1.504	0	0	0
03/11/2009	£ / R	2010/03/15	13.15	Call	Currency Future	623.0000	599.0000	(3.852)	0	0	0
03/11/2009	£ / R	2010/03/15	12.00	Call	Currency Future	1,367.0000	1,311.0000	(4.097)	0	0	0
03/11/2009	£ / R	2010/03/15	13.40	Put	Currency Future	681.0000	736.0000	8.076	0	0	0
03/11/2009	£ / R	2010/03/15	16.00	Put	Currency Future	2,848.0000	2,917.0000	2.423	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	£ / R	2010/03/15	12.30	Call	Currency Future	1,122.0000	1,079.0000	(3.832)	0	0	0
03/11/2009	£ / R	2010/03/15	13.15	Put	Currency Future	533.0000	581.0000	9.006	0	0	0
03/11/2009	£ / R	2010/03/15	18.10	Put	Currency Future	4,887.0000	4,959.0000	1.473	0	0	0
03/11/2009	£ / R	2010/03/15	19.90	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
03/11/2009	£ / R	2010/03/15	14.70	Call	Currency Future	216.0000	211.0000	(2.315)	0	0	11,630
03/11/2009	£ / R	2010/03/15	18.00	Call	Currency Future	28.0000	28.0000	-	0	0	0
03/11/2009	£ / R	2010/03/15	20.10	Call	Currency Future	14.0000	14.0000	-	0	0	0
03/11/2009	£ / R	2010/03/15	19.35	Call	Currency Future	19.0000	19.0000	-	0	0	0
03/11/2009	£ / R	2010/03/15	11.90	Call	Currency Future	1,454.0000	1,396.0000	(3.989)	0	0	0
03/11/2009	£ / R	2010/03/15	20.85	Put	Currency Future	7,621.0000	7,693.0000	0.945	0	0	0
03/11/2009	£ / R	2010/03/15	13.00	Put	Currency Future	455.0000	500.0000	9.890	0	0	0
03/11/2009	£ / R	2010/03/15	21.30	Put	Currency Future	8,069.0000	8,141.0000	0.892	0	0	0
03/11/2009	£ / R	2010/03/15	13.35	Put	Currency Future	649.0000	704.0000	8.475	0	0	0
03/11/2009	£ / R	2010/03/15	16.10	Put	Currency Future	2,942.0000	3,011.0000	2.345	0	0	0
03/11/2009	£ / R	2010/03/15	21.90	Call	Currency Future	6.0000	6.0000	-	0	0	0
03/11/2009	£ / R	2010/03/15	17.35	Put	Currency Future	4,145.0000	4,216.0000	1.713	0	0	0
03/11/2009	£ / R	2010/03/15	14.90	Call	Currency Future	190.0000	187.0000	(1.579)	0	0	0
03/11/2009	£ / R	2010/03/15	13.95	Put	Currency Future	1,065.0000	1,128.0000	5.915	0	0	0
03/11/2009	£ / R	2010/03/15	16.30	Call	Currency Future	71.0000	68.0000	(4.225)	0	0	0
03/11/2009	£ / R	2010/03/15	8.95	Call	Currency Future	4,296.0000	4,225.0000	(1.653)	0	0	0
03/11/2009	£ / R	2010/03/15	10.10	Put	Currency Future	22.0000	25.0000	13.636	0	0	0
03/11/2009	£ / R	2010/03/15	12.00	Put	Currency Future	127.0000	143.0000	12.598	0	0	0
03/11/2009	£ / R	2010/03/15	17.25	Call	Currency Future	37.0000	36.0000	(2.703)	0	0	0
03/11/2009	£ / R	2010/03/15	21.45	Put	Currency Future	8,218.0000	8,290.0000	0.876	0	0	0
03/11/2009	£ / R	2010/03/15	17.90	Put	Currency Future	4,689.0000	4,760.0000	1.514	0	0	0
03/11/2009	£ / R	2010/03/15	14.70	Put	Currency Future	1,676.0000	1,743.0000	3.998	0	0	0
03/11/2009	£ / R	2010/03/15	18.10	Call	Currency Future	27.0000	27.0000	-	0	0	0
03/11/2009	£ / R	2010/03/15	19.80	Put	Currency Future	6,576.0000	6,648.0000	1.095	0	0	0
03/11/2009	£ / R	2010/03/15	17.25	Put	Currency Future	4,047.0000	4,117.0000	1.730	0	0	0
03/11/2009	£ / R	2010/03/15	17.90	Call	Currency Future	29.0000	29.0000	-	0	0	0
03/11/2009	£ / R	2010/03/15	13.50	Call	Currency Future	486.0000	471.0000	(3.086)	0	0	0
03/11/2009	£ / R	2010/03/15	14.30	Put	Currency Future	1,340.0000	1,406.0000	4.925	0	0	0
03/11/2009	£ / R	2010/03/15	21.80	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
03/11/2009	£ / R	2010/03/15	8.80	Call	Currency Future	4,444.0000	4,373.0000	(1.598)	0	0	0
03/11/2009	£ / R	2010/03/15	19.25	Call	Currency Future	20.0000	20.0000	-	0	0	0
03/11/2009	£ / R	2010/03/15	21.50	Call	Currency Future	8.0000	8.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	£ / R	2010/03/15	20.05	Put	Currency Future	6,824.0000	6,897.0000	1.070	0	0	0
03/11/2009	£ / R	2010/03/15	13.70	Put	Currency Future	882.0000	942.0000	6.803	0	0	0
03/11/2009	£ / R	2010/03/15	14.30	Call	Currency Future	280.0000	274.0000	(2.143)	0	0	0
03/11/2009	£ / R	2010/03/15	18.95	Call	Currency Future	22.0000	22.0000	-	0	0	0
03/11/2009	£ / R	2010/03/15	13.55	Call	Currency Future	469.0000	455.0000	(2.985)	0	0	0
03/11/2009	£ / R	2010/03/15	16.10	Call	Currency Future	82.0000	79.0000	(3.659)	0	0	0
03/11/2009	£ / R	2010/03/15	19.65	Call	Currency Future	17.0000	17.0000	-	0	0	0
03/11/2009	£ / R	2010/03/15	20.80	Put	Currency Future	7,571.0000	7,643.0000	0.951	0	0	0
03/11/2009	£ / R	2010/03/15	19.25	Put	Currency Future	6,030.0000	6,102.0000	1.194	0	0	0
03/11/2009	£ / R	2010/03/15	13.70	Call	Currency Future	423.0000	410.0000	(3.073)	0	0	0
03/11/2009	£ / R	2010/03/15	22.05	Put	Currency Future	8,815.0000	8,887.0000	0.817	0	0	0
03/11/2009	£ / R	2010/03/15	16.30	Put	Currency Future	3,131.0000	3,200.0000	2.204	0	0	0
03/11/2009	£ / R	2010/03/15	18.95	Put	Currency Future	5,731.0000	5,804.0000	1.274	0	0	0
03/11/2009	£ / R	2010/03/15	11.10	Call	Currency Future	2,188.0000	2,120.0000	(3.108)	0	0	0
03/11/2009	£ / R	2010/03/15	17.40	Put	Currency Future	4,194.0000	4,266.0000	1.717	0	0	0
03/11/2009	£ / R	2010/03/15	19.90	Put	Currency Future	6,675.0000	6,747.0000	1.079	0	0	0
03/11/2009	£ / R	2010/03/15	18.80	Put	Currency Future	5,582.0000	5,654.0000	1.290	0	0	0
03/11/2009	£ / R	2010/03/15	15.25	Call	Currency Future	154.0000	149.0000	(3.247)	0	0	0
03/11/2009	£ / R	2010/03/15	13.70	Call	Currency Future	423.0000	410.0000	(3.073)	0	0	0
03/11/2009	£ / R	2010/03/15	15.30	Put	Currency Future	2,208.0000	2,275.0000	3.034	0	0	0
03/11/2009	£ / R	2010/03/15	13.85	Put	Currency Future	991.0000	1,052.0000	6.155	0	0	0
03/11/2009	£ / R	2010/03/15	11.10	Put	Currency Future	47.0000	52.0000	10.638	0	0	0
03/11/2009	£ / R	2010/03/15	17.40	Call	Currency Future	35.0000	34.0000	(2.857)	0	0	0
03/11/2009	£ / R	2010/03/15	21.25	Put	Currency Future	8,019.0000	8,091.0000	0.898	0	0	0
03/11/2009	£ / R	2010/03/15	11.90	Put	Currency Future	114.0000	128.0000	12.281	0	0	0
03/11/2009	£ / R	2010/03/15	17.30	Put	Currency Future	4,096.0000	4,167.0000	1.733	0	0	0
03/11/2009	£ / R	2010/03/15	20.95	Call	Currency Future	11.0000	11.0000	-	0	0	0
03/11/2009	£ / R	2010/03/15	16.95	Call	Currency Future	45.0000	43.0000	(4.444)	0	0	0
03/11/2009	£ / R	2010/03/15	15.40	Put	Currency Future	2,297.0000	2,365.0000	2.960	0	0	0
03/11/2009	£ / R	2010/03/15	21.25	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
03/11/2009	£ / R	2010/03/15	13.70	Put	Currency Future	882.0000	942.0000	6.803	0	0	0
03/11/2009	£ / R	2010/03/15	18.85	Put	Currency Future	5,632.0000	5,704.0000	1.278	0	0	0
03/11/2009	£ / R	2010/03/15	17.30	Call	Currency Future	36.0000	35.0000	(2.778)	0	0	0
03/11/2009	£ / R	2010/03/15	12.75	Put	Currency Future	340.0000	380.0000	11.765	0	0	0
03/11/2009	£ / R	2010/03/15	14.95	Put	Currency Future	1,894.0000	1,963.0000	3.643	0	0	0
03/11/2009	£ / R	2010/03/15	19.40	Call	Currency Future	19.0000	19.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	£ / R 2010/03/15	21.90	Put	Currency Future	8,666.0000	8,738.0000	0.831	0	0	0
03/11/2009	£ / R 2010/03/15	12.25	Put	Currency Future	167.0000	196.0000	17.365	0	0	0
03/11/2009	£ / R 2010/03/15	16.90	Put	Currency Future	3,707.0000	3,776.0000	1.861	0	0	0
03/11/2009	£ / R 2010/03/15	15.25	Put	Currency Future	2,163.0000	2,231.0000	3.144	0	0	0
03/11/2009	£ / R 2010/03/15	15.90	Put	Currency Future	2,755.0000	2,824.0000	2.505	0	0	0
03/11/2009	£ / R 2010/03/15	8.85	Put	Currency Future	4.0000	6.0000	50.000	0	0	0
03/11/2009	£ / R 2010/03/15	14.05	Call	Currency Future	332.0000	323.0000	(2.711)	0	0	0
03/11/2009	£ / R 2010/03/15	11.25	Put	Currency Future	53.0000	61.0000	15.094	0	0	0
03/11/2009	£ / R 2010/03/15	15.90	Call	Currency Future	95.0000	92.0000	(3.158)	0	0	0
03/11/2009	£ / R 2010/03/15	18.85	Call	Currency Future	22.0000	22.0000	-	0	0	0
03/11/2009	£ / R 2010/03/15	12.25	Call	Currency Future	1,158.0000	1,114.0000	(3.800)	0	0	0
03/11/2009	£ / R 2010/03/15	14.90	Put	Currency Future	1,850.0000	1,918.0000	3.676	0	0	0
03/11/2009	£ / R 2010/03/15	13.50	Put	Currency Future	746.0000	802.0000	7.507	0	0	0
03/11/2009	£ / R 2010/03/15	16.90	Call	Currency Future	47.0000	44.0000	(6.383)	0	0	0
03/11/2009	£ / R 2010/03/15	8.85	Call	Currency Future	4,395.0000	4,324.0000	(1.615)	0	0	0
03/11/2009	£ / R 2010/03/15	8.55	Call	Currency Future	4,692.0000	4,621.0000	(1.513)	0	0	0
03/11/2009	£ / R 2010/03/15	15.30	Call	Currency Future	148.0000	143.0000	(3.378)	0	0	0
03/11/2009	£ / R 2010/03/15	9.25	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
03/11/2009	£ / R 2010/03/15	14.75	Call	Currency Future	209.0000	205.0000	(1.914)	0	0	0
03/11/2009	£ / R 2010/03/15	15.95	Put	Currency Future	2,802.0000	2,870.0000	2.427	0	0	0
03/11/2009	£ / R 2010/03/15	22.05	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
03/11/2009	£ / R 2010/03/15	9.25	Call	Currency Future	4,000.0000	3,929.0000	(1.775)	0	0	0
03/11/2009	£ / R 2010/03/15	11.65	Call	Currency Future	1,676.0000	1,615.0000	(3.640)	0	0	0
03/11/2009	£ / R 2010/03/15	15.95	Call	Currency Future	92.0000	88.0000	(4.348)	0	0	0
03/11/2009	£ / R 2010/03/15	19.40	Put	Currency Future	6,179.0000	6,251.0000	1.165	0	0	0
03/11/2009	£ / R 2010/03/15	10.25	Put	Currency Future	25.0000	28.0000	12.000	0	0	0
03/11/2009	£ / R 2010/03/15	15.75	Call	Currency Future	106.0000	103.0000	(2.830)	0	0	0
03/11/2009	£ / R 2010/03/15	10.95	Put	Currency Future	42.0000	46.0000	9.524	0	0	0
03/11/2009	£ / R 2010/03/15	21.40	Call	Currency Future	9.0000	9.0000	-	0	0	0
03/11/2009	£ / R 2010/03/15	11.25	Call	Currency Future	2,043.0000	1,979.0000	(3.133)	0	0	0
03/11/2009	£ / R 2010/03/15	9.65	Call	Currency Future	3,605.0000	3,534.0000	(1.969)	0	0	0
03/11/2009	£ / R 2010/03/15	10.95	Call	Currency Future	2,332.0000	2,265.0000	(2.873)	0	0	0
03/11/2009	£ / R 2010/03/15	10.25	Call	Currency Future	3,015.0000	2,946.0000	(2.289)	0	0	0
03/11/2009	£ / R 2010/03/15	19.50	Call	Currency Future	18.0000	18.0000	-	0	0	0
03/11/2009	£ / R 2010/03/15	9.65	Put	Currency Future	14.0000	16.0000	14.286	0	0	0
03/11/2009	£ / R 2010/03/15	21.10	Put	Currency Future	7,870.0000	7,942.0000	0.915	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	£ / R 2010/03/15	19.80	Call	Currency Future	16.0000	16.0000	-	0	0	0
03/11/2009	£ / R 2010/03/15	19.50	Put	Currency Future	6,278.0000	6,350.0000	1.147	0	0	0
03/11/2009	£ / R 2010/03/15	10.65	Call	Currency Future	2,624.0000	2,555.0000	(2.630)	0	0	0
03/11/2009	£ / R 2010/03/15	21.10	Call	Currency Future	10.0000	10.0000	-	0	0	0
03/11/2009	£ / R 2010/03/15	14.95	Call	Currency Future	184.0000	181.0000	(1.630)	0	0	0
03/11/2009	£ / R 2010/03/15	21.40	Put	Currency Future	8,168.0000	8,240.0000	0.881	0	0	0
03/11/2009	£ / R 2010/03/15	13.45	Put	Currency Future	713.0000	769.0000	7.854	0	0	0
03/11/2009	£ / R 2010/03/15	12.75	Call	Currency Future	830.0000	799.0000	(3.735)	0	0	0
03/11/2009	£ / R 2010/03/15	16.95	Put	Currency Future	3,755.0000	3,824.0000	1.838	0	0	0
03/11/2009	£ / R 2010/03/15	15.40	Call	Currency Future	138.0000	133.0000	(3.623)	0	0	0
03/11/2009	£ / R 2010/03/15	13.30	Call	Currency Future	559.0000	540.0000	(3.399)	0	0	0
03/11/2009	£ / R 2010/03/15	21.50	Put	Currency Future	8,268.0000	8,340.0000	0.871	0	0	0
03/11/2009	£ / R 2010/03/15	17.75	Put	Currency Future	4,540.0000	4,612.0000	1.586	0	0	0
03/11/2009	£ / R 2010/03/15	9.95	Put	Currency Future	19.0000	21.0000	10.526	0	0	0
03/11/2009	£ / R 2010/03/15	11.40	Put	Currency Future	64.0000	73.0000	14.063	0	0	0
03/11/2009	£ / R 2010/03/15	13.30	Put	Currency Future	619.0000	672.0000	8.562	0	0	0
03/11/2009	£ / R 2010/03/15	10.80	Put	Currency Future	38.0000	41.0000	7.895	0	0	0
03/11/2009	£ / R 2010/03/15	17.75	Call	Currency Future	31.0000	30.0000	(3.226)	0	0	0
03/11/2009	£ / R 2010/03/15	9.95	Call	Currency Future	3,309.0000	3,240.0000	(2.085)	0	0	0
03/11/2009	£ / R 2010/03/15	19.75	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
03/11/2009	£ / R 2010/03/15	11.40	Call	Currency Future	1,904.0000	1,841.0000	(3.309)	0	0	0
03/11/2009	£ / R 2010/03/15	13.95	Call	Currency Future	356.0000	346.0000	(2.809)	0	0	0
03/11/2009	£ / R 2010/03/15	17.60	Put	Currency Future	4,392.0000	4,463.0000	1.617	0	0	0
03/11/2009	£ / R 2010/03/15	15.75	Put	Currency Future	2,616.0000	2,684.0000	2.599	0	0	0
03/11/2009	£ / R 2010/03/15	19.10	Put	Currency Future	5,881.0000	5,953.0000	1.224	0	0	0
03/11/2009	£ / R 2010/03/15	17.95	Call	Currency Future	29.0000	28.0000	(3.448)	0	0	0
03/11/2009	£ / R 2010/03/15	10.40	Put	Currency Future	28.0000	31.0000	10.714	0	0	0
03/11/2009	£ / R 2010/03/15	13.45	Call	Currency Future	503.0000	487.0000	(3.181)	0	0	0
03/11/2009	£ / R 2010/03/15	14.60	Call	Currency Future	230.0000	225.0000	(2.174)	0	0	0
03/11/2009	£ / R 2010/03/15	16.75	Call	Currency Future	52.0000	49.0000	(5.769)	0	0	0
03/11/2009	£ / R 2010/03/15	19.10	Call	Currency Future	21.0000	21.0000	-	0	0	0
03/11/2009	£ / R 2010/03/15	14.85	Put	Currency Future	1,806.0000	1,874.0000	3.765	0	0	0
03/11/2009	£ / R 2010/03/15	19.65	Put	Currency Future	6,427.0000	6,499.0000	1.120	0	0	0
03/11/2009	£ / R 2010/03/15	14.60	Put	Currency Future	1,590.0000	1,657.0000	4.214	0	0	0
03/11/2009	£ / R 2010/03/15	20.80	Call	Currency Future	11.0000	11.0000	-	0	0	0
03/11/2009	£ / R 2010/03/15	13.90	Call	Currency Future	368.0000	358.0000	(2.717)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	£ / R	2010/03/15	15.60	Call	Currency Future	119.0000	115.0000	(3.361)	0	0	0
03/11/2009	£ / R	2010/03/15	18.80	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
03/11/2009	£ / R	2010/03/15	16.75	Put	Currency Future	3,562.0000	3,631.0000	1.937	0	0	0
03/11/2009	£ / R	2010/03/15	14.15	Call	Currency Future	310.0000	302.0000	(2.581)	0	0	0
03/11/2009	£ / R	2010/03/15	15.60	Put	Currency Future	2,479.0000	2,546.0000	2.703	0	0	0
03/11/2009	£ / R	2010/03/15	8.80	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
03/11/2009	£ / R	2010/03/15	14.75	Put	Currency Future	1,719.0000	1,787.0000	3.956	0	0	0
03/11/2009	£ / R	2010/03/15	16.60	Call	Currency Future	58.0000	55.0000	(5.172)	0	0	0
03/11/2009	£ / R	2010/03/15	11.75	Put	Currency Future	96.0000	108.0000	12.500	0	0	0
03/11/2009	£ / R	2010/03/15	19.35	Put	Currency Future	6,129.0000	6,201.0000	1.175	0	0	0
03/11/2009	£ / R	2010/03/15	10.75	Put	Currency Future	36.0000	40.0000	11.111	0	0	0
03/11/2009	£ / R	2010/03/15	14.15	Put	Currency Future	1,220.0000	1,284.0000	5.246	0	0	0
03/11/2009	£ / R	2010/03/15	17.60	Call	Currency Future	32.0000	32.0000	-	0	0	0
03/11/2009	£ / R	2010/03/15	10.65	Put	Currency Future	34.0000	37.0000	8.824	0	0	0
03/11/2009	£ / R	2010/03/15	16.60	Put	Currency Future	3,417.0000	3,487.0000	2.049	0	0	0
03/11/2009	£ / R	2010/03/15	20.90	Call	Currency Future	11.0000	11.0000	-	0	0	0
03/11/2009	£ / R	2010/03/15	11.75	Call	Currency Future	1,586.0000	1,526.0000	(3.783)	0	0	0
03/11/2009	£ / R	2010/03/15	13.90	Put	Currency Future	1,028.0000	1,090.0000	6.031	0	0	0
03/11/2009	£ / R	2010/03/15	20.90	Put	Currency Future	7,671.0000	7,743.0000	0.939	0	0	0
03/11/2009	£ / R	2010/03/15	14.55	Call	Currency Future	238.0000	233.0000	(2.101)	0	0	0
03/11/2009	£ / R	2010/03/15	9.55	Put	Currency Future	13.0000	15.0000	15.385	0	0	0
03/11/2009	£ / R	2010/03/15	14.00	Call	Currency Future	344.0000	334.0000	(2.907)	0	0	0
03/11/2009	£ / R	2010/03/15	11.60	Put	Currency Future	80.0000	91.0000	13.750	0	0	0
03/11/2009	£ / R	2010/03/15	18.90	Call	Currency Future	22.0000	22.0000	-	0	0	0
03/11/2009	£ / R	2010/03/15	11.55	Put	Currency Future	76.0000	86.0000	13.158	0	0	0
03/11/2009	£ / R	2010/03/15	17.70	Put	Currency Future	4,491.0000	4,562.0000	1.581	0	0	0
03/11/2009	£ / R	2010/03/15	18.90	Put	Currency Future	5,682.0000	5,754.0000	1.267	0	0	0
03/11/2009	£ / R	2010/03/15	10.55	Put	Currency Future	31.0000	34.0000	9.677	0	0	0
03/11/2009	£ / R	2010/03/15	17.70	Call	Currency Future	31.0000	31.0000	-	0	0	0
03/11/2009	£ / R	2010/03/15	10.55	Call	Currency Future	2,722.0000	2,653.0000	(2.535)	0	0	0
03/11/2009	£ / R	2010/03/15	14.00	Put	Currency Future	1,103.0000	1,166.0000	5.712	0	0	0
03/11/2009	£ / R	2010/03/15	16.70	Put	Currency Future	3,514.0000	3,583.0000	1.964	0	0	0
03/11/2009	£ / R	2010/03/15	8.90	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
03/11/2009	£ / R	2010/03/15	11.55	Call	Currency Future	1,766.0000	1,704.0000	(3.511)	0	0	0
03/11/2009	£ / R	2010/03/15	16.70	Call	Currency Future	54.0000	51.0000	(5.556)	0	0	0
03/11/2009	£ / R	2010/03/15	15.55	Call	Currency Future	123.0000	119.0000	(3.252)	0	0	0

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03/11/2009	£ / R 2010/03/15	8.90	Call	Currency Future	4,345.0000	4,274.0000	(1.634)	0	0	0
03/11/2009	£ / R 2010/03/15	14.55	Put	Currency Future	1,548.0000	1,614.0000	4.264	0	0	0
03/11/2009	£ / R 2010/03/15	17.10	Put	Currency Future	3,900.0000	3,970.0000	1.795	0	0	0
03/11/2009	£ / R 2010/03/15	9.80	Call	Currency Future	3,457.0000	3,387.0000	(2.025)	0	0	0
03/11/2009	£ / R 2010/03/15	17.85	Put	Currency Future	4,639.0000	4,711.0000	1.552	0	0	0
03/11/2009	£ / R 2010/03/15	16.55	Call	Currency Future	60.0000	57.0000	(5.000)	0	0	0
03/11/2009	£ / R 2010/03/15	9.10	Call	Currency Future	4,148.0000	4,077.0000	(1.712)	0	0	0
03/11/2009	£ / R 2010/03/15	9.85	Put	Currency Future	17.0000	20.0000	17.647	0	0	0
03/11/2009	£ / R 2010/03/15	9.75	Call	Currency Future	3,506.0000	3,436.0000	(1.997)	0	0	0
03/11/2009	£ / R 2010/03/15	9.10	Put	Currency Future	7.0000	9.0000	28.571	0	0	0
03/11/2009	£ / R 2010/03/15	10.80	Call	Currency Future	2,478.0000	2,410.0000	(2.744)	0	0	0
03/11/2009	£ / R 2010/03/15	9.85	Call	Currency Future	3,408.0000	3,338.0000	(2.054)	0	0	0
03/11/2009	£ / R 2010/03/15	9.75	Put	Currency Future	16.0000	18.0000	12.500	0	0	0
03/11/2009	£ / R 2010/03/15	15.10	Call	Currency Future	168.0000	165.0000	(1.786)	0	0	0
03/11/2009	£ / R 2010/03/15	9.80	Put	Currency Future	17.0000	19.0000	11.765	0	0	0
03/11/2009	£ / R 2010/03/15	10.75	Call	Currency Future	2,527.0000	2,458.0000	(2.731)	0	0	0
03/11/2009	£ / R 2010/03/15	9.15	Put	Currency Future	8.0000	10.0000	25.000	0	0	0
03/11/2009	£ / R 2010/03/15	15.10	Put	Currency Future	2,028.0000	2,097.0000	3.402	0	0	0
03/11/2009	£ / R 2010/03/15	10.85	Call	Currency Future	2,429.0000	2,361.0000	(2.800)	0	0	0
03/11/2009	£ / R 2010/03/15	17.55	Put	Currency Future	4,343.0000	4,414.0000	1.635	0	0	0
03/11/2009	£ / R 2010/03/15	13.65	Call	Currency Future	438.0000	424.0000	(3.196)	0	0	0
03/11/2009	£ / R 2010/03/15	17.10	Call	Currency Future	41.0000	38.0000	(7.317)	0	0	0
03/11/2009	£ / R 2010/03/15	15.70	Put	Currency Future	2,570.0000	2,638.0000	2.646	0	0	0
03/11/2009	£ / R 2010/03/15	10.85	Put	Currency Future	39.0000	43.0000	10.256	0	0	0
03/11/2009	£ / R 2010/03/15	17.55	Call	Currency Future	33.0000	32.0000	(3.030)	0	0	0
03/11/2009	£ / R 2010/03/15	9.15	Call	Currency Future	4,098.0000	4,028.0000	(1.708)	0	0	0
03/11/2009	£ / R 2010/03/15	11.70	Put	Currency Future	90.0000	102.0000	13.333	0	0	0
03/11/2009	£ / R 2010/03/15	14.85	Call	Currency Future	196.0000	192.0000	(2.041)	0	0	0
03/11/2009	£ / R 2010/03/15	16.55	Put	Currency Future	3,370.0000	3,439.0000	2.047	0	0	0
03/11/2009	£ / R 2010/03/15	13.65	Put	Currency Future	847.0000	906.0000	6.966	0	0	0
03/11/2009	£ / R 2010/03/15	15.85	Call	Currency Future	99.0000	95.0000	(4.040)	0	0	0
03/11/2009	£ / R 2010/03/15	15.55	Put	Currency Future	2,433.0000	2,501.0000	2.795	0	0	0
03/11/2009	£ / R 2010/03/15	21.35	Put	Currency Future	8,119.0000	8,191.0000	0.887	0	0	0
03/11/2009	£ / R 2010/03/15	17.85	Call	Currency Future	30.0000	29.0000	(3.333)	0	0	0
03/11/2009	£ / R 2010/03/15	9.55	Call	Currency Future	3,703.0000	3,633.0000	(1.890)	0	0	0
03/11/2009	£ / R 2010/03/15	17.95	Put	Currency Future	4,738.0000	4,810.0000	1.520	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	£ / R	2010/03/15	20.95	Put	Currency Future	7,720.0000	7,793.0000	0.946	0	0	0
03/11/2009	£ / R	2010/03/15	15.70	Call	Currency Future	110.0000	106.0000	(3.636)	0	0	0
03/11/2009	£ / R	2010/03/15	21.35	Call	Currency Future	9.0000	9.0000	-	0	0	0
03/11/2009	£ / R	2010/03/15	16.85	Put	Currency Future	3,658.0000	3,728.0000	1.914	0	0	0
03/11/2009	£ / R	2010/03/15	9.70	Call	Currency Future	3,555.0000	3,485.0000	(1.969)	0	0	0
03/11/2009	£ / R	2010/03/15	15.85	Put	Currency Future	2,709.0000	2,777.0000	2.510	0	0	0
03/11/2009	£ / R	2010/03/15	11.05	Put	Currency Future	46.0000	50.0000	8.696	0	0	0
03/11/2009	£ / R	2010/03/15	10.70	Call	Currency Future	2,575.0000	2,507.0000	(2.641)	0	0	0
03/11/2009	£ / R	2010/03/15	16.85	Call	Currency Future	48.0000	46.0000	(4.167)	0	0	0
03/11/2009	£ / R	2010/03/15	9.70	Put	Currency Future	15.0000	17.0000	13.333	0	0	0
03/11/2009	£ / R	2010/03/15	11.70	Call	Currency Future	1,631.0000	1,570.0000	(3.740)	0	0	0
03/11/2009	£ / R	2010/03/15	21.65	Put	Currency Future	8,417.0000	8,489.0000	0.855	0	0	0
03/11/2009	£ / R	2010/03/15	11.80	Put	Currency Future	101.0000	114.0000	12.871	0	0	0
03/11/2009	£ / R	2010/03/15	14.10	Put	Currency Future	1,181.0000	1,244.0000	5.334	0	0	0
03/11/2009	£ / R	2010/03/15	10.70	Put	Currency Future	35.0000	38.0000	8.571	0	0	0
03/11/2009	£ / R	2010/03/15	9.40	Call	Currency Future	3,852.0000	3,781.0000	(1.843)	0	0	0
03/11/2009	£ / R	2010/03/15	14.10	Call	Currency Future	321.0000	313.0000	(2.492)	0	0	0
03/11/2009	£ / R	2010/03/15	11.60	Call	Currency Future	1,721.0000	1,659.0000	(3.603)	0	0	0
03/11/2009	£ / R	2010/03/15	9.40	Put	Currency Future	11.0000	13.0000	18.182	0	0	0
03/11/2009	£ / R	2010/03/15	16.80	Put	Currency Future	3,610.0000	3,679.0000	1.911	0	0	0
03/11/2009	£ / R	2010/03/15	11.05	Call	Currency Future	2,236.0000	2,168.0000	(3.041)	0	0	0
03/11/2009	£ / R	2010/03/15	11.80	Call	Currency Future	1,542.0000	1,483.0000	(3.826)	0	0	0
03/11/2009	£ / R	2010/03/15	10.40	Call	Currency Future	2,868.0000	2,799.0000	(2.406)	0	0	0
03/11/2009	£ / R	2010/03/15	10.60	Call	Currency Future	2,673.0000	2,604.0000	(2.581)	0	0	0
03/11/2009	£ / R	2010/03/15	16.50	Call	Currency Future	62.0000	59.0000	(4.839)	0	0	0
03/11/2009	£ / R	2010/03/15	21.65	Call	Currency Future	7.0000	7.0000	-	0	0	0
03/11/2009	£ / R	2010/03/15	17.80	Call	Currency Future	30.0000	30.0000	-	0	0	0
03/11/2009	£ / R	2010/03/15	17.80	Put	Currency Future	4,590.0000	4,661.0000	1.547	0	0	0
03/11/2009	£ / R	2010/03/15	16.80	Call	Currency Future	50.0000	48.0000	(4.000)	0	0	0
03/11/2009	£ / R	2010/03/15	15.80	Call	Currency Future	103.0000	99.0000	(3.883)	0	0	0
03/11/2009	£ / R	2010/03/15	15.80	Put	Currency Future	2,662.0000	2,731.0000	2.592	0	0	0
03/11/2009	£ / R	2010/03/15	14.80	Put	Currency Future	1,762.0000	1,830.0000	3.859	0	0	0
03/11/2009	£ / R	2010/03/15	14.80	Call	Currency Future	203.0000	199.0000	(1.970)	0	0	0
03/11/2009	£ / R	2010/03/15	16.50	Put	Currency Future	3,322.0000	3,391.0000	2.077	0	0	0
03/11/2009	£ / R	2010/03/15	17.50	Call	Currency Future	33.0000	33.0000	-	0	0	0
03/11/2009	£ / R	2010/03/15	17.50	Put	Currency Future	4,293.0000	4,364.0000	1.654	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
03/11/2009	£ / R	2010/03/15	10.60	Put	Currency Future	33.0000	36.0000	9.091	0	0	0
03/11/2009	£ / R	2010/03/15	15.50	Call	Currency Future	128.0000	124.0000	(3.125)	0	0	0
03/11/2009	£ / R	2010/03/15	14.50	Call	Currency Future	246.0000	240.0000	(2.439)	0	0	0
03/11/2009	£ / R	2010/03/15	14.50	Put	Currency Future	1,506.0000	1,572.0000	4.382	0	0	0
03/11/2009	£ / R	2010/03/15	9.60	Call	Currency Future	3,654.0000	3,584.0000	(1.916)	0	0	0
03/11/2009	£ / R	2010/03/15	9.60	Put	Currency Future	14.0000	16.0000	14.286	0	0	0
03/11/2009	£ / R	2010/03/15	15.50	Put	Currency Future	2,388.0000	2,455.0000	2.806	0	0	0
03/11/2009	£ / R	2010/03/15	9.50	Call	Currency Future	3,753.0000	3,682.0000	(1.892)	0	0	0
03/11/2009	£ / R	2010/03/15	10.50	Call	Currency Future	2,770.0000	2,701.0000	(2.491)	0	0	0
03/11/2009	£ / R	2010/03/15	10.50	Put	Currency Future	30.0000	33.0000	10.000	0	0	0
03/11/2009	£ / R	2010/03/15	9.50	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
03/11/2009	£ / R	2010/03/15	11.50	Put	Currency Future	72.0000	81.0000	12.500	0	0	0
03/11/2009	£ / R	2010/03/15	11.50	Call	Currency Future	1,812.0000	1,750.0000	(3.422)	0	0	0
03/11/2009	£ / R	2010/03/15	8.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	£ / R	2010/03/15	8.20	Call	Currency Future	5,041.0000	4,969.0000	(1.428)	0	0	0
03/11/2009	£ / R	2010/03/15	14.20	Call	Currency Future	300.0000	292.0000	(2.667)	0	0	0
03/11/2009	£ / R	2010/03/15	14.20	Put	Currency Future	1,260.0000	1,324.0000	5.079	0	0	0
03/11/2009	£ / R	2010/03/15	16.20	Call	Currency Future	77.0000	74.0000	(3.896)	0	0	0
03/11/2009	£ / R	2010/03/15	16.20	Put	Currency Future	3,037.0000	3,105.0000	2.239	0	0	0
03/11/2009	£ / R	2010/03/15	8.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	£ / R	2010/03/15	8.15	Call	Currency Future	5,091.0000	5,019.0000	(1.414)	0	0	0
03/11/2009	£ / R	2010/03/15	18.20	Call	Currency Future	26.0000	26.0000	-	0	0	0
03/11/2009	£ / R	2010/03/15	18.20	Put	Currency Future	4,986.0000	5,058.0000	1.444	0	0	0
03/11/2009	£ / R	2010/03/15	20.20	Call	Currency Future	14.0000	14.0000	-	0	0	0
03/11/2009	£ / R	2010/03/15	20.20	Put	Currency Future	6,974.0000	7,046.0000	1.032	0	0	0
03/11/2009	£ / R	2010/03/15	16.45	Call	Currency Future	64.0000	61.0000	(4.688)	0	0	0
03/11/2009	£ / R	2010/03/15	14.45	Put	Currency Future	1,464.0000	1,530.0000	4.508	0	0	0
03/11/2009	£ / R	2010/03/15	14.45	Call	Currency Future	254.0000	248.0000	(2.362)	0	0	0
03/11/2009	£ / R	2010/03/15	8.45	Put	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	£ / R	2010/03/15	16.45	Put	Currency Future	3,274.0000	3,343.0000	2.108	0	0	0
03/11/2009	£ / R	2010/03/15	18.45	Put	Currency Future	5,234.0000	5,306.0000	1.376	0	0	0
03/11/2009	£ / R	2010/03/15	18.45	Call	Currency Future	25.0000	25.0000	-	0	0	0
03/11/2009	£ / R	2010/03/15	20.45	Put	Currency Future	7,222.0000	7,295.0000	1.011	0	0	0
03/11/2009	£ / R	2010/03/15	20.45	Call	Currency Future	13.0000	13.0000	-	0	0	0
03/11/2009	£ / R	2010/03/15	8.45	Call	Currency Future	4,792.0000	4,721.0000	(1.482)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	£ / R	2010/06/14			Currency Future	13.4570	13.3855	(0.531)	13.4300		655
03/11/2009	£ / R	2010/06/14	10.20	Put	Currency Future	40.0000	43.0000	7.500	0	0	0
03/11/2009	£ / R	2010/06/14	11.60	Call	Currency Future	1,952.0000	1,895.0000	(2.920)	0	0	0
03/11/2009	£ / R	2010/06/14	21.25	Call	Currency Future	25.0000	25.0000	-	0	0	0
03/11/2009	£ / R	2010/06/14	12.05	Put	Currency Future	178.0000	201.0000	12.921	0	0	0
03/11/2009	£ / R	2010/06/14	19.40	Call	Currency Future	37.0000	36.0000	(2.703)	0	0	0
03/11/2009	£ / R	2010/06/14	21.50	Put	Currency Future	8,066.0000	8,138.0000	0.893	0	0	0
03/11/2009	£ / R	2010/06/14	16.80	Put	Currency Future	3,500.0000	3,570.0000	2.000	0	0	0
03/11/2009	£ / R	2010/06/14	14.00	Call	Currency Future	580.0000	568.0000	(2.069)	0	0	0
03/11/2009	£ / R	2010/06/14	12.90	Put	Currency Future	469.0000	512.0000	9.168	0	0	0
03/11/2009	£ / R	2010/06/14	11.20	Call	Currency Future	2,324.0000	2,258.0000	(2.840)	0	0	0
03/11/2009	£ / R	2010/06/14	8.70	Call	Currency Future	4,764.0000	4,694.0000	(1.469)	0	0	0
03/11/2009	£ / R	2010/06/14	11.60	Put	Currency Future	95.0000	110.0000	15.789	0	0	0
03/11/2009	£ / R	2010/06/14	12.55	Put	Currency Future	322.0000	358.0000	11.180	0	0	0
03/11/2009	£ / R	2010/06/14	19.50	Put	Currency Future	6,078.0000	6,149.0000	1.168	0	0	0
03/11/2009	£ / R	2010/06/14	12.00	Call	Currency Future	1,624.0000	1,575.0000	(3.017)	0	0	0
03/11/2009	£ / R	2010/06/14	19.75	Put	Currency Future	6,326.0000	6,398.0000	1.138	0	0	0
03/11/2009	£ / R	2010/06/14	20.55	Call	Currency Future	28.0000	28.0000	-	0	0	0
03/11/2009	£ / R	2010/06/14	22.35	Put	Currency Future	8,907.0000	8,979.0000	0.808	0	0	0
03/11/2009	£ / R	2010/06/14	14.00	Put	Currency Future	1,123.0000	1,183.0000	5.343	0	0	0
03/11/2009	£ / R	2010/06/14	12.90	Call	Currency Future	1,026.0000	998.0000	(2.729)	0	0	0
03/11/2009	£ / R	2010/06/14	16.70	Call	Currency Future	165.0000	163.0000	(1.212)	0	0	0
03/11/2009	£ / R	2010/06/14	16.10	Call	Currency Future	216.0000	213.0000	(1.389)	0	0	0
03/11/2009	£ / R	2010/06/14	12.55	Call	Currency Future	1,229.0000	1,194.0000	(2.848)	0	0	0
03/11/2009	£ / R	2010/06/14	21.50	Call	Currency Future	23.0000	23.0000	-	0	0	0
03/11/2009	£ / R	2010/06/14	11.00	Call	Currency Future	2,518.0000	2,451.0000	(2.661)	0	0	0
03/11/2009	£ / R	2010/06/14	18.90	Put	Currency Future	5,493.0000	5,563.0000	1.274	0	0	0
03/11/2009	£ / R	2010/06/14	19.75	Call	Currency Future	33.0000	33.0000	-	0	0	0
03/11/2009	£ / R	2010/06/14	13.00	Call	Currency Future	974.0000	947.0000	(2.772)	0	0	0
03/11/2009	£ / R	2010/06/14	14.55	Call	Currency Future	443.0000	436.0000	(1.580)	0	0	0
03/11/2009	£ / R	2010/06/14	14.70	Put	Currency Future	1,656.0000	1,721.0000	3.925	0	0	0
03/11/2009	£ / R	2010/06/14	10.10	Put	Currency Future	38.0000	41.0000	7.895	0	0	0
03/11/2009	£ / R	2010/06/14	11.65	Call	Currency Future	1,909.0000	1,853.0000	(2.933)	0	0	0
03/11/2009	£ / R	2010/06/14	19.50	Call	Currency Future	35.0000	35.0000	-	0	0	0
03/11/2009	£ / R	2010/06/14	18.50	Call	Currency Future	64.0000	63.0000	(1.563)	0	0	0
03/11/2009	£ / R	2010/06/14	21.75	Call	Currency Future	20.0000	20.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	£ / R	2010/06/14	8.55	Call	Currency Future	4,912.0000	4,842.0000	(1.425)	0	0	0
03/11/2009	£ / R	2010/06/14	9.45	Call	Currency Future	4,031.0000	3,962.0000	(1.712)	0	0	0
03/11/2009	£ / R	2010/06/14	14.70	Call	Currency Future	413.0000	406.0000	(1.695)	0	0	0
03/11/2009	£ / R	2010/06/14	10.10	Call	Currency Future	3,395.0000	3,326.0000	(2.032)	0	0	0
03/11/2009	£ / R	2010/06/14	10.65	Call	Currency Future	2,859.0000	2,791.0000	(2.378)	0	0	0
03/11/2009	£ / R	2010/06/14	17.20	Call	Currency Future	133.0000	132.0000	(0.752)	0	0	0
03/11/2009	£ / R	2010/06/14	11.00	Put	Currency Future	61.0000	66.0000	8.197	0	0	0
03/11/2009	£ / R	2010/06/14	21.75	Put	Currency Future	8,313.0000	8,385.0000	0.866	0	0	0
03/11/2009	£ / R	2010/06/14	8.80	Call	Currency Future	4,665.0000	4,595.0000	(1.501)	0	0	0
03/11/2009	£ / R	2010/06/14	12.65	Call	Currency Future	1,168.0000	1,134.0000	(2.911)	0	0	0
03/11/2009	£ / R	2010/06/14	14.55	Put	Currency Future	1,536.0000	1,600.0000	4.167	0	0	0
03/11/2009	£ / R	2010/06/14	9.45	Put	Currency Future	24.0000	26.0000	8.333	0	0	0
03/11/2009	£ / R	2010/06/14	8.70	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
03/11/2009	£ / R	2010/06/14	16.10	Put	Currency Future	2,859.0000	2,928.0000	2.413	0	0	0
03/11/2009	£ / R	2010/06/14	12.05	Call	Currency Future	1,585.0000	1,537.0000	(3.028)	0	0	0
03/11/2009	£ / R	2010/06/14	10.65	Put	Currency Future	52.0000	56.0000	7.692	0	0	0
03/11/2009	£ / R	2010/06/14	18.20	Call	Currency Future	77.0000	75.0000	(2.597)	0	0	0
03/11/2009	£ / R	2010/06/14	10.00	Put	Currency Future	35.0000	38.0000	8.571	0	0	0
03/11/2009	£ / R	2010/06/14	8.55	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
03/11/2009	£ / R	2010/06/14	10.45	Call	Currency Future	3,055.0000	2,986.0000	(2.259)	0	0	0
03/11/2009	£ / R	2010/06/14	10.20	Call	Currency Future	3,297.0000	3,229.0000	(2.062)	0	0	0
03/11/2009	£ / R	2010/06/14	16.70	Put	Currency Future	3,408.0000	3,477.0000	2.025	0	0	0
03/11/2009	£ / R	2010/06/14	15.30	Call	Currency Future	315.0000	310.0000	(1.587)	0	0	0
03/11/2009	£ / R	2010/06/14	17.20	Put	Currency Future	3,876.0000	3,946.0000	1.806	0	0	0
03/11/2009	£ / R	2010/06/14	18.50	Put	Currency Future	5,107.0000	5,177.0000	1.371	0	0	0
03/11/2009	£ / R	2010/06/14	9.80	Call	Currency Future	3,688.0000	3,619.0000	(1.871)	0	0	0
03/11/2009	£ / R	2010/06/14	13.00	Put	Currency Future	517.0000	562.0000	8.704	0	0	0
03/11/2009	£ / R	2010/06/14	22.35	Call	Currency Future	14.0000	14.0000	-	0	0	0
03/11/2009	£ / R	2010/06/14	13.20	Put	Currency Future	619.0000	668.0000	7.916	0	0	0
03/11/2009	£ / R	2010/06/14	18.70	Call	Currency Future	57.0000	55.0000	(3.509)	0	0	0
03/11/2009	£ / R	2010/06/14	18.35	Put	Currency Future	4,963.0000	5,033.0000	1.410	0	0	0
03/11/2009	£ / R	2010/06/14	18.20	Put	Currency Future	4,820.0000	4,890.0000	1.452	0	0	0
03/11/2009	£ / R	2010/06/14	12.70	Put	Currency Future	381.0000	420.0000	10.236	0	0	0
03/11/2009	£ / R	2010/06/14	18.05	Call	Currency Future	84.0000	82.0000	(2.381)	0	0	0
03/11/2009	£ / R	2010/06/14	13.75	Put	Currency Future	951.0000	1,008.0000	5.994	0	0	0
03/11/2009	£ / R	2010/06/14	11.45	Call	Currency Future	2,082.0000	2,023.0000	(2.834)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	£ / R	2010/06/14	13.20	Call	Currency Future	876.0000	853.0000	(2.626)	0	0	0
03/11/2009	£ / R	2010/06/14	8.60	Call	Currency Future	4,863.0000	4,792.0000	(1.460)	0	0	0
03/11/2009	£ / R	2010/06/14	12.60	Put	Currency Future	341.0000	378.0000	10.850	0	0	0
03/11/2009	£ / R	2010/06/14	9.70	Call	Currency Future	3,786.0000	3,717.0000	(1.823)	0	0	0
03/11/2009	£ / R	2010/06/14	8.05	Call	Currency Future	5,409.0000	5,338.0000	(1.313)	0	0	0
03/11/2009	£ / R	2010/06/14	18.10	Call	Currency Future	81.0000	80.0000	(1.235)	0	0	0
03/11/2009	£ / R	2010/06/14	20.35	Put	Currency Future	6,922.0000	6,994.0000	1.040	0	0	0
03/11/2009	£ / R	2010/06/14	20.65	Put	Currency Future	7,220.0000	7,292.0000	0.997	0	0	0
03/11/2009	£ / R	2010/06/14	10.45	Put	Currency Future	48.0000	51.0000	6.250	0	0	0
03/11/2009	£ / R	2010/06/14	12.80	Put	Currency Future	424.0000	465.0000	9.670	0	0	0
03/11/2009	£ / R	2010/06/14	22.20	Call	Currency Future	16.0000	16.0000	-	0	0	0
03/11/2009	£ / R	2010/06/14	20.70	Call	Currency Future	27.0000	27.0000	-	0	0	0
03/11/2009	£ / R	2010/06/14	16.30	Call	Currency Future	197.0000	195.0000	(1.015)	0	0	0
03/11/2009	£ / R	2010/06/14	15.20	Put	Currency Future	2,072.0000	2,139.0000	3.234	0	0	0
03/11/2009	£ / R	2010/06/14	20.90	Put	Currency Future	7,469.0000	7,541.0000	0.964	0	0	0
03/11/2009	£ / R	2010/06/14	9.20	Call	Currency Future	4,273.0000	4,204.0000	(1.615)	0	0	0
03/11/2009	£ / R	2010/06/14	9.80	Put	Currency Future	31.0000	33.0000	6.452	0	0	0
03/11/2009	£ / R	2010/06/14	22.10	Put	Currency Future	8,660.0000	8,731.0000	0.820	0	0	0
03/11/2009	£ / R	2010/06/14	20.20	Put	Currency Future	6,773.0000	6,845.0000	1.063	0	0	0
03/11/2009	£ / R	2010/06/14	8.60	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
03/11/2009	£ / R	2010/06/14	15.20	Call	Currency Future	329.0000	324.0000	(1.520)	0	0	0
03/11/2009	£ / R	2010/06/14	19.90	Put	Currency Future	6,475.0000	6,546.0000	1.097	0	0	0
03/11/2009	£ / R	2010/06/14	14.90	Call	Currency Future	376.0000	370.0000	(1.596)	0	0	0
03/11/2009	£ / R	2010/06/14	9.20	Put	Currency Future	16.0000	19.0000	18.750	0	0	0
03/11/2009	£ / R	2010/06/14	10.80	Put	Currency Future	55.0000	60.0000	9.091	0	0	0
03/11/2009	£ / R	2010/06/14	20.10	Call	Currency Future	31.0000	31.0000	-	0	0	0
03/11/2009	£ / R	2010/06/14	20.55	Put	Currency Future	7,121.0000	7,193.0000	1.011	0	0	0
03/11/2009	£ / R	2010/06/14	16.85	Put	Currency Future	3,547.0000	3,617.0000	1.973	0	0	0
03/11/2009	£ / R	2010/06/14	12.60	Call	Currency Future	1,198.0000	1,164.0000	(2.838)	0	0	0
03/11/2009	£ / R	2010/06/14	20.20	Call	Currency Future	30.0000	30.0000	-	0	0	0
03/11/2009	£ / R	2010/06/14	17.60	Call	Currency Future	109.0000	108.0000	(0.917)	0	0	0
03/11/2009	£ / R	2010/06/14	11.70	Put	Currency Future	110.0000	127.0000	15.455	0	0	0
03/11/2009	£ / R	2010/06/14	19.80	Put	Currency Future	6,376.0000	6,447.0000	1.114	0	0	0
03/11/2009	£ / R	2010/06/14	13.25	Put	Currency Future	646.0000	696.0000	7.740	0	0	0
03/11/2009	£ / R	2010/06/14	22.05	Call	Currency Future	17.0000	17.0000	-	0	0	0
03/11/2009	£ / R	2010/06/14	12.80	Call	Currency Future	1,081.0000	1,050.0000	(2.868)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	£ / R	2010/06/14	22.20	Put	Currency Future	8,759.0000	8,830.0000	0.811	0	0	0
03/11/2009	£ / R	2010/06/14	19.10	Call	Currency Future	44.0000	43.0000	(2.273)	0	0	0
03/11/2009	£ / R	2010/06/14	12.45	Call	Currency Future	1,293.0000	1,255.0000	(2.939)	0	0	8,032
03/11/2009	£ / R	2010/06/14	16.20	Call	Currency Future	206.0000	204.0000	(0.971)	0	0	0
03/11/2009	£ / R	2010/06/14	14.90	Put	Currency Future	1,819.0000	1,885.0000	3.628	0	0	0
03/11/2009	£ / R	2010/06/14	19.80	Call	Currency Future	33.0000	33.0000	-	0	0	0
03/11/2009	£ / R	2010/06/14	14.80	Call	Currency Future	394.0000	388.0000	(1.523)	0	0	0
03/11/2009	£ / R	2010/06/14	13.25	Call	Currency Future	853.0000	831.0000	(2.579)	0	0	0
03/11/2009	£ / R	2010/06/14	18.70	Put	Currency Future	5,300.0000	5,370.0000	1.321	0	0	0
03/11/2009	£ / R	2010/06/14	16.35	Call	Currency Future	193.0000	190.0000	(1.554)	0	0	0
03/11/2009	£ / R	2010/06/14	12.45	Put	Currency Future	286.0000	320.0000	11.888	0	0	0
03/11/2009	£ / R	2010/06/14	11.85	Put	Currency Future	136.0000	156.0000	14.706	0	0	0
03/11/2009	£ / R	2010/06/14	16.90	Put	Currency Future	3,594.0000	3,664.0000	1.948	0	0	0
03/11/2009	£ / R	2010/06/14	20.90	Call	Currency Future	26.0000	26.0000	-	0	0	0
03/11/2009	£ / R	2010/06/14	15.80	Put	Currency Future	2,592.0000	2,660.0000	2.623	0	0	0
03/11/2009	£ / R	2010/06/14	8.80	Put	Currency Future	8.0000	10.0000	25.000	0	0	0
03/11/2009	£ / R	2010/06/14	12.40	Put	Currency Future	270.0000	301.0000	11.481	0	0	0
03/11/2009	£ / R	2010/06/14	22.05	Put	Currency Future	8,610.0000	8,682.0000	0.836	0	0	0
03/11/2009	£ / R	2010/06/14	21.55	Put	Currency Future	8,116.0000	8,187.0000	0.875	0	0	0
03/11/2009	£ / R	2010/06/14	14.85	Put	Currency Future	1,778.0000	1,843.0000	3.656	0	0	0
03/11/2009	£ / R	2010/06/14	15.35	Put	Currency Future	2,201.0000	2,268.0000	3.044	0	0	0
03/11/2009	£ / R	2010/06/14	11.65	Put	Currency Future	102.0000	118.0000	15.686	0	0	0
03/11/2009	£ / R	2010/06/14	11.85	Call	Currency Future	1,743.0000	1,691.0000	(2.983)	0	0	0
03/11/2009	£ / R	2010/06/14	16.90	Call	Currency Future	151.0000	149.0000	(1.325)	0	0	0
03/11/2009	£ / R	2010/06/14	10.00	Call	Currency Future	3,492.0000	3,423.0000	(1.976)	0	0	0
03/11/2009	£ / R	2010/06/14	18.90	Call	Currency Future	50.0000	49.0000	(2.000)	0	0	0
03/11/2009	£ / R	2010/06/14	8.25	Put	Currency Future	3.0000	3.0000	-	0	0	0
03/11/2009	£ / R	2010/06/14	17.80	Call	Currency Future	97.0000	96.0000	(1.031)	0	0	0
03/11/2009	£ / R	2010/06/14	16.80	Call	Currency Future	157.0000	156.0000	(0.637)	0	0	0
03/11/2009	£ / R	2010/06/14	12.65	Put	Currency Future	361.0000	399.0000	10.526	0	0	0
03/11/2009	£ / R	2010/06/14	20.05	Put	Currency Future	6,624.0000	6,695.0000	1.072	0	0	0
03/11/2009	£ / R	2010/06/14	13.75	Call	Currency Future	658.0000	643.0000	(2.280)	0	0	0
03/11/2009	£ / R	2010/06/14	12.70	Call	Currency Future	1,138.0000	1,106.0000	(2.812)	0	0	0
03/11/2009	£ / R	2010/06/14	15.35	Call	Currency Future	308.0000	304.0000	(1.299)	0	0	0
03/11/2009	£ / R	2010/06/14	19.65	Call	Currency Future	34.0000	34.0000	-	0	0	0
03/11/2009	£ / R	2010/06/14	9.85	Put	Currency Future	32.0000	34.0000	6.250	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	£ / R	2010/06/14	18.40	Call	Currency Future	68.0000	66.0000	(2.941)	0	0	0
03/11/2009	£ / R	2010/06/14	12.00	Put	Currency Future	167.0000	189.0000	13.174	0	0	0
03/11/2009	£ / R	2010/06/14	17.80	Put	Currency Future	4,440.0000	4,510.0000	1.577	0	0	0
03/11/2009	£ / R	2010/06/14	14.80	Put	Currency Future	1,737.0000	1,802.0000	3.742	0	0	0
03/11/2009	£ / R	2010/06/14	20.05	Call	Currency Future	31.0000	31.0000	-	0	0	0
03/11/2009	£ / R	2010/06/14	12.70	Put	Currency Future	381.0000	420.0000	10.236	0	0	0
03/11/2009	£ / R	2010/06/14	16.35	Put	Currency Future	3,086.0000	3,155.0000	2.236	0	0	0
03/11/2009	£ / R	2010/06/14	10.85	Call	Currency Future	2,664.0000	2,597.0000	(2.515)	0	0	0
03/11/2009	£ / R	2010/06/14	19.90	Call	Currency Future	32.0000	32.0000	-	0	0	0
03/11/2009	£ / R	2010/06/14	15.20	Call	Currency Future	329.0000	324.0000	(1.520)	0	0	0
03/11/2009	£ / R	2010/06/14	21.80	Put	Currency Future	8,363.0000	8,434.0000	0.849	0	0	0
03/11/2009	£ / R	2010/06/14	18.10	Put	Currency Future	4,724.0000	4,794.0000	1.482	0	0	0
03/11/2009	£ / R	2010/06/14	12.40	Call	Currency Future	1,327.0000	1,287.0000	(3.014)	0	0	0
03/11/2009	£ / R	2010/06/14	21.55	Call	Currency Future	23.0000	23.0000	-	0	0	0
03/11/2009	£ / R	2010/06/14	20.70	Put	Currency Future	7,270.0000	7,342.0000	0.990	0	0	0
03/11/2009	£ / R	2010/06/14	17.60	Put	Currency Future	4,252.0000	4,322.0000	1.646	0	0	0
03/11/2009	£ / R	2010/06/14	12.30	Put	Currency Future	241.0000	270.0000	12.033	0	0	0
03/11/2009	£ / R	2010/06/14	21.65	Call	Currency Future	21.0000	21.0000	-	0	0	0
03/11/2009	£ / R	2010/06/14	10.85	Put	Currency Future	57.0000	61.0000	7.018	0	0	0
03/11/2009	£ / R	2010/06/14	18.40	Put	Currency Future	5,011.0000	5,081.0000	1.397	0	0	0
03/11/2009	£ / R	2010/06/14	15.20	Put	Currency Future	2,072.0000	2,139.0000	3.234	0	0	0
03/11/2009	£ / R	2010/06/14	8.90	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
03/11/2009	£ / R	2010/06/14	20.10	Put	Currency Future	6,674.0000	6,745.0000	1.064	0	0	0
03/11/2009	£ / R	2010/06/14	12.70	Call	Currency Future	1,138.0000	1,106.0000	(2.812)	0	0	0
03/11/2009	£ / R	2010/06/14	19.55	Put	Currency Future	6,128.0000	6,199.0000	1.159	0	0	0
03/11/2009	£ / R	2010/06/14	20.85	Call	Currency Future	27.0000	27.0000	-	0	0	0
03/11/2009	£ / R	2010/06/14	11.20	Put	Currency Future	67.0000	73.0000	8.955	0	0	0
03/11/2009	£ / R	2010/06/14	17.35	Call	Currency Future	125.0000	124.0000	(0.800)	0	0	0
03/11/2009	£ / R	2010/06/14	11.70	Call	Currency Future	1,867.0000	1,812.0000	(2.946)	0	0	0
03/11/2009	£ / R	2010/06/14	10.70	Call	Currency Future	2,810.0000	2,742.0000	(2.420)	0	0	0
03/11/2009	£ / R	2010/06/14	21.80	Call	Currency Future	20.0000	20.0000	-	0	0	0
03/11/2009	£ / R	2010/06/14	22.10	Call	Currency Future	17.0000	17.0000	-	0	0	0
03/11/2009	£ / R	2010/06/14	19.55	Call	Currency Future	35.0000	35.0000	-	0	0	0
03/11/2009	£ / R	2010/06/14	20.85	Put	Currency Future	7,420.0000	7,491.0000	0.957	0	0	0
03/11/2009	£ / R	2010/06/14	18.35	Call	Currency Future	70.0000	69.0000	(1.429)	0	0	0
03/11/2009	£ / R	2010/06/14	16.20	Put	Currency Future	2,949.0000	3,018.0000	2.340	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	£ / R	2010/06/14	15.40	Put	Currency Future	2,244.0000	2,312.0000	3.030	0	0	0
03/11/2009	£ / R	2010/06/14	10.70	Put	Currency Future	53.0000	57.0000	7.547	0	0	0
03/11/2009	£ / R	2010/06/14	8.90	Call	Currency Future	4,567.0000	4,497.0000	(1.533)	0	0	0
03/11/2009	£ / R	2010/06/14	16.85	Call	Currency Future	154.0000	153.0000	(0.649)	0	0	0
03/11/2009	£ / R	2010/06/14	19.10	Put	Currency Future	5,687.0000	5,758.0000	1.248	0	0	0
03/11/2009	£ / R	2010/06/14	21.65	Put	Currency Future	8,214.0000	8,286.0000	0.877	0	0	0
03/11/2009	£ / R	2010/06/14	9.85	Call	Currency Future	3,639.0000	3,570.0000	(1.896)	0	0	0
03/11/2009	£ / R	2010/06/14	10.90	Put	Currency Future	58.0000	63.0000	8.621	0	0	0
03/11/2009	£ / R	2010/06/14	11.70	Call	Currency Future	1,867.0000	1,812.0000	(2.946)	0	0	0
03/11/2009	£ / R	2010/06/14	20.80	Call	Currency Future	27.0000	27.0000	-	0	0	0
03/11/2009	£ / R	2010/06/14	20.35	Call	Currency Future	29.0000	29.0000	-	0	0	0
03/11/2009	£ / R	2010/06/14	14.85	Call	Currency Future	385.0000	379.0000	(1.558)	0	0	0
03/11/2009	£ / R	2010/06/14	15.85	Put	Currency Future	2,636.0000	2,704.0000	2.580	0	0	0
03/11/2009	£ / R	2010/06/14	20.60	Call	Currency Future	28.0000	28.0000	-	0	0	0
03/11/2009	£ / R	2010/06/14	12.30	Call	Currency Future	1,398.0000	1,356.0000	(3.004)	0	0	0
03/11/2009	£ / R	2010/06/14	10.70	Call	Currency Future	2,810.0000	2,742.0000	(2.420)	0	0	0
03/11/2009	£ / R	2010/06/14	7.90	Call	Currency Future	5,558.0000	5,487.0000	(1.277)	0	0	0
03/11/2009	£ / R	2010/06/14	11.80	Call	Currency Future	1,784.0000	1,731.0000	(2.971)	0	0	0
03/11/2009	£ / R	2010/06/14	22.25	Call	Currency Future	15.0000	15.0000	-	0	0	0
03/11/2009	£ / R	2010/06/14	18.80	Call	Currency Future	53.0000	52.0000	(1.887)	0	0	0
03/11/2009	£ / R	2010/06/14	18.05	Put	Currency Future	4,677.0000	4,747.0000	1.497	0	0	0
03/11/2009	£ / R	2010/06/14	8.85	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
03/11/2009	£ / R	2010/06/14	15.85	Call	Currency Future	243.0000	240.0000	(1.235)	0	0	0
03/11/2009	£ / R	2010/06/14	19.45	Call	Currency Future	36.0000	35.0000	(2.778)	0	0	0
03/11/2009	£ / R	2010/06/14	21.95	Put	Currency Future	8,511.0000	8,583.0000	0.846	0	0	0
03/11/2009	£ / R	2010/06/14	22.15	Call	Currency Future	16.0000	16.0000	-	0	0	0
03/11/2009	£ / R	2010/06/14	20.60	Put	Currency Future	7,171.0000	7,242.0000	0.990	0	0	0
03/11/2009	£ / R	2010/06/14	19.65	Put	Currency Future	6,227.0000	6,298.0000	1.140	0	0	0
03/11/2009	£ / R	2010/06/14	9.70	Put	Currency Future	29.0000	31.0000	6.897	0	0	0
03/11/2009	£ / R	2010/06/14	15.40	Call	Currency Future	301.0000	297.0000	(1.329)	0	0	0
03/11/2009	£ / R	2010/06/14	11.70	Put	Currency Future	110.0000	127.0000	15.455	0	0	0
03/11/2009	£ / R	2010/06/14	9.75	Call	Currency Future	3,737.0000	3,668.0000	(1.846)	0	0	0
03/11/2009	£ / R	2010/06/14	10.80	Call	Currency Future	2,712.0000	2,645.0000	(2.471)	0	0	0
03/11/2009	£ / R	2010/06/14	18.80	Put	Currency Future	5,396.0000	5,466.0000	1.297	0	0	0
03/11/2009	£ / R	2010/06/14	22.15	Put	Currency Future	8,709.0000	8,781.0000	0.827	0	0	0
03/11/2009	£ / R	2010/06/14	17.35	Put	Currency Future	4,018.0000	4,088.0000	1.742	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	£ / R	2010/06/14	10.70	Put	Currency Future	53.0000	57.0000	7.547	0	0	0
03/11/2009	£ / R	2010/06/14	9.40	Call	Currency Future	4,080.0000	4,011.0000	(1.691)	0	0	0
03/11/2009	£ / R	2010/06/14	17.55	Call	Currency Future	113.0000	111.0000	(1.770)	0	0	0
03/11/2009	£ / R	2010/06/14	9.90	Call	Currency Future	3,590.0000	3,521.0000	(1.922)	0	0	0
03/11/2009	£ / R	2010/06/14	8.20	Call	Currency Future	5,260.0000	5,189.0000	(1.350)	0	0	0
03/11/2009	£ / R	2010/06/14	11.80	Put	Currency Future	127.0000	146.0000	14.961	0	0	0
03/11/2009	£ / R	2010/06/14	20.80	Put	Currency Future	7,370.0000	7,441.0000	0.963	0	0	0
03/11/2009	£ / R	2010/06/14	12.85	Put	Currency Future	446.0000	488.0000	9.417	0	0	0
03/11/2009	£ / R	2010/06/14	17.85	Call	Currency Future	94.0000	93.0000	(1.064)	0	0	0
03/11/2009	£ / R	2010/06/14	17.90	Call	Currency Future	92.0000	90.0000	(2.174)	0	0	0
03/11/2009	£ / R	2010/06/14	18.15	Put	Currency Future	4,772.0000	4,842.0000	1.467	0	0	0
03/11/2009	£ / R	2010/06/14	17.30	Call	Currency Future	127.0000	126.0000	(0.787)	0	0	0
03/11/2009	£ / R	2010/06/14	21.40	Put	Currency Future	7,967.0000	8,039.0000	0.904	0	0	0
03/11/2009	£ / R	2010/06/14	10.90	Call	Currency Future	2,615.0000	2,548.0000	(2.562)	0	0	0
03/11/2009	£ / R	2010/06/14	9.75	Put	Currency Future	30.0000	32.0000	6.667	0	0	0
03/11/2009	£ / R	2010/06/14	17.90	Put	Currency Future	4,535.0000	4,604.0000	1.521	0	0	0
03/11/2009	£ / R	2010/06/14	13.40	Put	Currency Future	731.0000	783.0000	7.114	0	0	0
03/11/2009	£ / R	2010/06/14	15.30	Put	Currency Future	2,158.0000	2,225.0000	3.105	0	0	0
03/11/2009	£ / R	2010/06/14	12.20	Call	Currency Future	1,471.0000	1,426.0000	(3.059)	0	0	0
03/11/2009	£ / R	2010/06/14	19.40	Put	Currency Future	5,980.0000	6,050.0000	1.171	0	0	0
03/11/2009	£ / R	2010/06/14	16.60	Put	Currency Future	3,315.0000	3,385.0000	2.112	0	0	0
03/11/2009	£ / R	2010/06/14	9.40	Put	Currency Future	23.0000	25.0000	8.696	0	0	0
03/11/2009	£ / R	2010/06/14	15.25	Call	Currency Future	322.0000	317.0000	(1.553)	0	0	0
03/11/2009	£ / R	2010/06/14	15.80	Call	Currency Future	249.0000	245.0000	(1.606)	0	0	0
03/11/2009	£ / R	2010/06/14	22.30	Put	Currency Future	8,858.0000	8,929.0000	0.802	0	0	0
03/11/2009	£ / R	2010/06/14	13.80	Put	Currency Future	984.0000	1,042.0000	5.894	0	0	0
03/11/2009	£ / R	2010/06/14	12.85	Call	Currency Future	1,053.0000	1,024.0000	(2.754)	0	0	0
03/11/2009	£ / R	2010/06/14	13.15	Call	Currency Future	899.0000	876.0000	(2.558)	0	0	0
03/11/2009	£ / R	2010/06/14	17.85	Put	Currency Future	4,487.0000	4,557.0000	1.560	0	0	0
03/11/2009	£ / R	2010/06/14	21.90	Call	Currency Future	19.0000	19.0000	-	0	0	0
03/11/2009	£ / R	2010/06/14	13.40	Call	Currency Future	788.0000	768.0000	(2.538)	0	0	11,323
03/11/2009	£ / R	2010/06/14	18.30	Call	Currency Future	72.0000	71.0000	(1.389)	0	0	0
03/11/2009	£ / R	2010/06/14	7.90	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
03/11/2009	£ / R	2010/06/14	17.55	Put	Currency Future	4,206.0000	4,275.0000	1.641	0	0	0
03/11/2009	£ / R	2010/06/14	10.75	Put	Currency Future	54.0000	58.0000	7.407	0	0	0
03/11/2009	£ / R	2010/06/14	8.25	Call	Currency Future	5,210.0000	5,139.0000	(1.363)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	£ / R	2010/06/14	13.30	Call	Currency Future	831.0000	810.0000	(2.527)	0	0	0
03/11/2009	£ / R	2010/06/14	15.05	Call	Currency Future	352.0000	346.0000	(1.705)	0	0	0
03/11/2009	£ / R	2010/06/14	13.15	Put	Currency Future	592.0000	640.0000	8.108	0	0	0
03/11/2009	£ / R	2010/06/14	19.85	Put	Currency Future	6,426.0000	6,497.0000	1.105	0	0	0
03/11/2009	£ / R	2010/06/14	21.40	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
03/11/2009	£ / R	2010/06/14	18.60	Call	Currency Future	60.0000	59.0000	(1.667)	0	0	0
03/11/2009	£ / R	2010/06/14	9.50	Put	Currency Future	25.0000	27.0000	8.000	0	0	0
03/11/2009	£ / R	2010/06/14	17.25	Call	Currency Future	130.0000	129.0000	(0.769)	0	0	0
03/11/2009	£ / R	2010/06/14	13.80	Call	Currency Future	641.0000	628.0000	(2.028)	0	0	0
03/11/2009	£ / R	2010/06/14	15.05	Put	Currency Future	1,945.0000	2,011.0000	3.393	0	0	0
03/11/2009	£ / R	2010/06/14	12.15	Call	Currency Future	1,508.0000	1,463.0000	(2.984)	0	0	0
03/11/2009	£ / R	2010/06/14	18.65	Put	Currency Future	5,251.0000	5,322.0000	1.352	0	0	0
03/11/2009	£ / R	2010/06/14	10.40	Put	Currency Future	46.0000	49.0000	6.522	0	0	0
03/11/2009	£ / R	2010/06/14	17.25	Put	Currency Future	3,923.0000	3,993.0000	1.784	0	0	0
03/11/2009	£ / R	2010/06/14	8.20	Put	Currency Future	3.0000	3.0000	-	0	0	0
03/11/2009	£ / R	2010/06/14	16.05	Call	Currency Future	221.0000	218.0000	(1.357)	0	0	0
03/11/2009	£ / R	2010/06/14	8.85	Call	Currency Future	4,616.0000	4,546.0000	(1.516)	0	0	0
03/11/2009	£ / R	2010/06/14	13.55	Put	Currency Future	822.0000	876.0000	6.569	0	0	0
03/11/2009	£ / R	2010/06/14	21.85	Put	Currency Future	8,412.0000	8,484.0000	0.856	0	0	0
03/11/2009	£ / R	2010/06/14	15.90	Put	Currency Future	2,680.0000	2,749.0000	2.575	0	0	0
03/11/2009	£ / R	2010/06/14	12.20	Put	Currency Future	214.0000	241.0000	12.617	0	0	0
03/11/2009	£ / R	2010/06/14	16.60	Call	Currency Future	172.0000	170.0000	(1.163)	0	0	0
03/11/2009	£ / R	2010/06/14	8.15	Call	Currency Future	5,309.0000	5,238.0000	(1.337)	0	0	0
03/11/2009	£ / R	2010/06/14	17.40	Put	Currency Future	4,065.0000	4,136.0000	1.747	0	0	0
03/11/2009	£ / R	2010/06/14	18.25	Call	Currency Future	74.0000	73.0000	(1.351)	0	0	0
03/11/2009	£ / R	2010/06/14	13.50	Put	Currency Future	791.0000	845.0000	6.827	0	0	0
03/11/2009	£ / R	2010/06/14	12.75	Call	Currency Future	1,109.0000	1,078.0000	(2.795)	0	0	0
03/11/2009	£ / R	2010/06/14	11.55	Put	Currency Future	88.0000	102.0000	15.909	0	0	0
03/11/2009	£ / R	2010/06/14	21.85	Call	Currency Future	19.0000	19.0000	-	0	0	0
03/11/2009	£ / R	2010/06/14	18.15	Call	Currency Future	79.0000	77.0000	(2.532)	0	0	0
03/11/2009	£ / R	2010/06/14	18.60	Put	Currency Future	5,203.0000	5,273.0000	1.345	0	0	0
03/11/2009	£ / R	2010/06/14	8.15	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
03/11/2009	£ / R	2010/06/14	17.40	Call	Currency Future	122.0000	121.0000	(0.820)	0	0	0
03/11/2009	£ / R	2010/06/14	10.75	Call	Currency Future	2,761.0000	2,694.0000	(2.427)	0	0	0
03/11/2009	£ / R	2010/06/14	12.75	Put	Currency Future	402.0000	442.0000	9.950	0	0	0
03/11/2009	£ / R	2010/06/14	11.55	Call	Currency Future	1,995.0000	1,937.0000	(2.907)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	£ / R	2010/06/14	19.85	Call	Currency Future	33.0000	32.0000	(3.030)	0	0	0
03/11/2009	£ / R	2010/06/14	16.15	Call	Currency Future	211.0000	208.0000	(1.422)	0	0	0
03/11/2009	£ / R	2010/06/14	17.30	Put	Currency Future	3,970.0000	4,041.0000	1.788	0	0	0
03/11/2009	£ / R	2010/06/14	12.35	Put	Currency Future	255.0000	285.0000	11.765	0	0	0
03/11/2009	£ / R	2010/06/14	15.60	Put	Currency Future	2,417.0000	2,484.0000	2.772	0	0	0
03/11/2009	£ / R	2010/06/14	9.65	Call	Currency Future	3,835.0000	3,766.0000	(1.799)	0	0	0
03/11/2009	£ / R	2010/06/14	10.40	Call	Currency Future	3,103.0000	3,035.0000	(2.191)	0	0	0
03/11/2009	£ / R	2010/06/14	16.25	Put	Currency Future	2,995.0000	3,064.0000	2.304	0	0	0
03/11/2009	£ / R	2010/06/14	10.55	Put	Currency Future	50.0000	53.0000	6.000	0	0	0
03/11/2009	£ / R	2010/06/14	18.85	Put	Currency Future	5,445.0000	5,515.0000	1.286	0	0	0
03/11/2009	£ / R	2010/06/14	13.45	Call	Currency Future	767.0000	749.0000	(2.347)	0	0	0
03/11/2009	£ / R	2010/06/14	9.65	Put	Currency Future	28.0000	30.0000	7.143	0	0	0
03/11/2009	£ / R	2010/06/14	16.40	Put	Currency Future	3,131.0000	3,201.0000	2.236	0	0	0
03/11/2009	£ / R	2010/06/14	15.25	Put	Currency Future	2,115.0000	2,182.0000	3.168	0	0	0
03/11/2009	£ / R	2010/06/14	8.05	Put	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	£ / R	2010/06/14	22.30	Call	Currency Future	15.0000	15.0000	-	0	0	0
03/11/2009	£ / R	2010/06/14	10.55	Call	Currency Future	2,957.0000	2,888.0000	(2.333)	0	0	0
03/11/2009	£ / R	2010/06/14	18.85	Call	Currency Future	52.0000	50.0000	(3.846)	0	0	0
03/11/2009	£ / R	2010/06/14	15.90	Call	Currency Future	237.0000	234.0000	(1.266)	0	0	0
03/11/2009	£ / R	2010/06/14	11.15	Call	Currency Future	2,372.0000	2,306.0000	(2.782)	0	0	0
03/11/2009	£ / R	2010/06/14	11.40	Put	Currency Future	73.0000	81.0000	10.959	0	0	0
03/11/2009	£ / R	2010/06/14	16.25	Call	Currency Future	202.0000	199.0000	(1.485)	0	0	0
03/11/2009	£ / R	2010/06/14	20.30	Call	Currency Future	29.0000	29.0000	-	0	0	0
03/11/2009	£ / R	2010/06/14	13.10	Call	Currency Future	924.0000	899.0000	(2.706)	0	0	0
03/11/2009	£ / R	2010/06/14	16.15	Put	Currency Future	2,904.0000	2,973.0000	2.376	0	0	0
03/11/2009	£ / R	2010/06/14	13.45	Put	Currency Future	760.0000	813.0000	6.974	0	0	0
03/11/2009	£ / R	2010/06/14	18.30	Put	Currency Future	4,915.0000	4,985.0000	1.424	0	0	0
03/11/2009	£ / R	2010/06/14	12.35	Call	Currency Future	1,362.0000	1,321.0000	(3.010)	0	0	0
03/11/2009	£ / R	2010/06/14	11.40	Call	Currency Future	2,130.0000	2,066.0000	(3.005)	0	0	0
03/11/2009	£ / R	2010/06/14	11.75	Call	Currency Future	1,825.0000	1,771.0000	(2.959)	0	0	0
03/11/2009	£ / R	2010/06/14	16.05	Put	Currency Future	2,814.0000	2,883.0000	2.452	0	0	0
03/11/2009	£ / R	2010/06/14	9.15	Put	Currency Future	15.0000	17.0000	13.333	0	0	0
03/11/2009	£ / R	2010/06/14	20.00	Call	Currency Future	31.0000	31.0000	-	0	0	0
03/11/2009	£ / R	2010/06/14	21.00	Put	Currency Future	7,569.0000	7,641.0000	0.951	0	0	0
03/11/2009	£ / R	2010/06/14	12.15	Put	Currency Future	201.0000	227.0000	12.935	0	0	0
03/11/2009	£ / R	2010/06/14	11.10	Call	Currency Future	2,421.0000	2,355.0000	(2.726)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	£ / R	2010/06/14	15.65	Call	Currency Future	268.0000	264.0000	(1.493)	0	0	0
03/11/2009	£ / R	2010/06/14	16.40	Call	Currency Future	188.0000	186.0000	(1.064)	0	0	0
03/11/2009	£ / R	2010/06/14	11.75	Put	Currency Future	118.0000	136.0000	15.254	0	0	0
03/11/2009	£ / R	2010/06/14	13.50	Call	Currency Future	748.0000	730.0000	(2.406)	0	0	0
03/11/2009	£ / R	2010/06/14	9.15	Call	Currency Future	4,322.0000	4,253.0000	(1.596)	0	0	0
03/11/2009	£ / R	2010/06/14	13.35	Call	Currency Future	809.0000	789.0000	(2.472)	0	0	0
03/11/2009	£ / R	2010/06/14	22.00	Call	Currency Future	18.0000	18.0000	-	0	0	0
03/11/2009	£ / R	2010/06/14	11.10	Put	Currency Future	64.0000	69.0000	7.813	0	0	0
03/11/2009	£ / R	2010/06/14	11.15	Put	Currency Future	65.0000	71.0000	9.231	0	0	0
03/11/2009	£ / R	2010/06/14	9.50	Call	Currency Future	3,982.0000	3,913.0000	(1.733)	0	0	0
03/11/2009	£ / R	2010/06/14	18.25	Put	Currency Future	4,867.0000	4,937.0000	1.438	0	0	0
03/11/2009	£ / R	2010/06/14	9.05	Call	Currency Future	4,420.0000	4,350.0000	(1.584)	0	0	0
03/11/2009	£ / R	2010/06/14	9.55	Put	Currency Future	26.0000	28.0000	7.692	0	0	0
03/11/2009	£ / R	2010/06/14	15.15	Call	Currency Future	336.0000	331.0000	(1.488)	0	0	0
03/11/2009	£ / R	2010/06/14	13.35	Put	Currency Future	702.0000	753.0000	7.265	0	0	0
03/11/2009	£ / R	2010/06/14	22.00	Put	Currency Future	8,561.0000	8,632.0000	0.829	0	0	0
03/11/2009	£ / R	2010/06/14	9.25	Put	Currency Future	18.0000	20.0000	11.111	0	0	0
03/11/2009	£ / R	2010/06/14	12.10	Call	Currency Future	1,546.0000	1,499.0000	(3.040)	0	0	0
03/11/2009	£ / R	2010/06/14	15.50	Put	Currency Future	2,331.0000	2,398.0000	2.874	0	0	0
03/11/2009	£ / R	2010/06/14	11.90	Call	Currency Future	1,703.0000	1,652.0000	(2.995)	0	0	0
03/11/2009	£ / R	2010/06/14	20.30	Put	Currency Future	6,872.0000	6,944.0000	1.048	0	0	0
03/11/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,088.0000	1,147.0000	5.423	0	0	0
03/11/2009	£ / R	2010/06/14	9.55	Call	Currency Future	3,933.0000	3,864.0000	(1.754)	0	0	0
03/11/2009	£ / R	2010/06/14	20.00	Put	Currency Future	6,574.0000	6,646.0000	1.095	0	0	0
03/11/2009	£ / R	2010/06/14	9.25	Call	Currency Future	4,225.0000	4,156.0000	(1.633)	0	0	0
03/11/2009	£ / R	2010/06/14	15.60	Call	Currency Future	274.0000	270.0000	(1.460)	0	0	0
03/11/2009	£ / R	2010/06/14	16.50	Put	Currency Future	3,223.0000	3,292.0000	2.141	0	0	0
03/11/2009	£ / R	2010/06/14	16.00	Put	Currency Future	2,770.0000	2,838.0000	2.455	0	0	0
03/11/2009	£ / R	2010/06/14	13.05	Put	Currency Future	541.0000	587.0000	8.503	0	0	0
03/11/2009	£ / R	2010/06/14	13.95	Call	Currency Future	595.0000	582.0000	(2.185)	0	0	0
03/11/2009	£ / R	2010/06/14	19.25	Put	Currency Future	5,834.0000	5,904.0000	1.200	0	0	0
03/11/2009	£ / R	2010/06/14	19.45	Put	Currency Future	6,029.0000	6,100.0000	1.178	0	0	0
03/11/2009	£ / R	2010/06/14	12.10	Put	Currency Future	189.0000	214.0000	13.228	0	0	0
03/11/2009	£ / R	2010/06/14	11.35	Call	Currency Future	2,178.0000	2,114.0000	(2.938)	0	0	0
03/11/2009	£ / R	2010/06/14	16.00	Call	Currency Future	227.0000	223.0000	(1.762)	0	0	0
03/11/2009	£ / R	2010/06/14	13.30	Put	Currency Future	674.0000	724.0000	7.418	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	£ / R	2010/06/14	10.30	Put	Currency Future	43.0000	46.0000	6.977	0	0	0
03/11/2009	£ / R	2010/06/14	17.05	Call	Currency Future	141.0000	140.0000	(0.709)	0	0	0
03/11/2009	£ / R	2010/06/14	13.55	Call	Currency Future	729.0000	712.0000	(2.332)	0	0	0
03/11/2009	£ / R	2010/06/14	21.35	Put	Currency Future	7,917.0000	7,989.0000	0.909	0	0	0
03/11/2009	£ / R	2010/06/14	10.35	Put	Currency Future	45.0000	48.0000	6.667	0	0	0
03/11/2009	£ / R	2010/06/14	15.00	Put	Currency Future	1,903.0000	1,969.0000	3.468	0	0	0
03/11/2009	£ / R	2010/06/14	13.05	Call	Currency Future	948.0000	923.0000	(2.637)	0	0	0
03/11/2009	£ / R	2010/06/14	10.30	Call	Currency Future	3,200.0000	3,132.0000	(2.125)	0	0	0
03/11/2009	£ / R	2010/06/14	13.60	Put	Currency Future	853.0000	908.0000	6.448	0	0	0
03/11/2009	£ / R	2010/06/14	9.10	Call	Currency Future	4,371.0000	4,301.0000	(1.601)	0	0	0
03/11/2009	£ / R	2010/06/14	19.25	Call	Currency Future	41.0000	39.0000	(4.878)	0	0	0
03/11/2009	£ / R	2010/06/14	12.50	Put	Currency Future	303.0000	339.0000	11.881	0	0	0
03/11/2009	£ / R	2010/06/14	17.00	Call	Currency Future	144.0000	143.0000	(0.694)	0	0	0
03/11/2009	£ / R	2010/06/14	11.30	Put	Currency Future	70.0000	77.0000	10.000	0	0	0
03/11/2009	£ / R	2010/06/14	13.60	Call	Currency Future	710.0000	694.0000	(2.254)	0	0	0
03/11/2009	£ / R	2010/06/14	13.10	Put	Currency Future	567.0000	614.0000	8.289	0	0	0
03/11/2009	£ / R	2010/06/14	9.10	Put	Currency Future	14.0000	16.0000	14.286	0	0	0
03/11/2009	£ / R	2010/06/14	19.35	Put	Currency Future	5,931.0000	6,001.0000	1.180	0	0	0
03/11/2009	£ / R	2010/06/14	16.50	Call	Currency Future	180.0000	178.0000	(1.111)	0	0	0
03/11/2009	£ / R	2010/06/14	15.00	Call	Currency Future	360.0000	354.0000	(1.667)	0	0	0
03/11/2009	£ / R	2010/06/14	17.50	Call	Currency Future	116.0000	114.0000	(1.724)	0	0	11,279
03/11/2009	£ / R	2010/06/14	11.30	Call	Currency Future	2,227.0000	2,162.0000	(2.919)	0	0	0
03/11/2009	£ / R	2010/06/14	13.95	Call	Currency Future	595.0000	582.0000	(2.185)	0	0	0
03/11/2009	£ / R	2010/06/14	17.05	Put	Currency Future	3,734.0000	3,805.0000	1.901	0	0	0
03/11/2009	£ / R	2010/06/14	15.15	Put	Currency Future	2,029.0000	2,096.0000	3.302	0	0	0
03/11/2009	£ / R	2010/06/14	16.30	Put	Currency Future	3,040.0000	3,109.0000	2.270	0	0	0
03/11/2009	£ / R	2010/06/14	21.35	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
03/11/2009	£ / R	2010/06/14	15.65	Put	Currency Future	2,461.0000	2,528.0000	2.722	0	0	0
03/11/2009	£ / R	2010/06/14	15.50	Call	Currency Future	288.0000	283.0000	(1.736)	0	0	0
03/11/2009	£ / R	2010/06/14	17.50	Put	Currency Future	4,159.0000	4,229.0000	1.683	0	0	0
03/11/2009	£ / R	2010/06/14	22.25	Put	Currency Future	8,808.0000	8,880.0000	0.817	0	0	0
03/11/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,088.0000	1,147.0000	5.423	0	0	0
03/11/2009	£ / R	2010/06/14	8.75	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
03/11/2009	£ / R	2010/06/14	19.15	Put	Currency Future	5,736.0000	5,806.0000	1.220	0	0	0
03/11/2009	£ / R	2010/06/14	14.40	Call	Currency Future	476.0000	468.0000	(1.681)	0	0	8,032
03/11/2009	£ / R	2010/06/14	21.25	Put	Currency Future	7,818.0000	7,890.0000	0.921	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	£ / R	2010/06/14	11.35	Put	Currency Future	71.0000	79.0000	11.268	0	0	0
03/11/2009	£ / R	2010/06/14	17.75	Put	Currency Future	4,393.0000	4,463.0000	1.593	0	0	0
03/11/2009	£ / R	2010/06/14	18.75	Put	Currency Future	5,348.0000	5,418.0000	1.309	0	0	0
03/11/2009	£ / R	2010/06/14	19.35	Call	Currency Future	38.0000	37.0000	(2.632)	0	0	0
03/11/2009	£ / R	2010/06/14	14.50	Put	Currency Future	1,497.0000	1,560.0000	4.208	0	0	0
03/11/2009	£ / R	2010/06/14	13.70	Call	Currency Future	675.0000	660.0000	(2.222)	0	0	0
03/11/2009	£ / R	2010/06/14	10.35	Call	Currency Future	3,152.0000	3,083.0000	(2.189)	0	0	0
03/11/2009	£ / R	2010/06/14	17.00	Put	Currency Future	3,687.0000	3,758.0000	1.926	0	0	0
03/11/2009	£ / R	2010/06/14	11.25	Call	Currency Future	2,275.0000	2,210.0000	(2.857)	0	0	0
03/11/2009	£ / R	2010/06/14	14.10	Call	Currency Future	552.0000	541.0000	(1.993)	0	0	0
03/11/2009	£ / R	2010/06/14	19.15	Call	Currency Future	43.0000	42.0000	(2.326)	0	0	0
03/11/2009	£ / R	2010/06/14	21.00	Call	Currency Future	26.0000	26.0000	-	0	0	0
03/11/2009	£ / R	2010/06/14	9.35	Call	Currency Future	4,128.0000	4,059.0000	(1.672)	0	0	0
03/11/2009	£ / R	2010/06/14	18.00	Call	Currency Future	86.0000	85.0000	(1.163)	0	0	0
03/11/2009	£ / R	2010/06/14	19.05	Call	Currency Future	46.0000	45.0000	(2.174)	0	0	0
03/11/2009	£ / R	2010/06/14	10.25	Put	Currency Future	42.0000	45.0000	7.143	0	0	0
03/11/2009	£ / R	2010/06/14	14.10	Put	Currency Future	1,195.0000	1,255.0000	5.021	0	0	0
03/11/2009	£ / R	2010/06/14	14.40	Put	Currency Future	1,419.0000	1,482.0000	4.440	0	0	0
03/11/2009	£ / R	2010/06/14	10.95	Call	Currency Future	2,566.0000	2,500.0000	(2.572)	0	0	0
03/11/2009	£ / R	2010/06/14	15.10	Call	Currency Future	344.0000	339.0000	(1.453)	0	0	0
03/11/2009	£ / R	2010/06/14	10.50	Call	Currency Future	3,006.0000	2,937.0000	(2.295)	0	0	0
03/11/2009	£ / R	2010/06/14	16.75	Call	Currency Future	161.0000	159.0000	(1.242)	0	0	0
03/11/2009	£ / R	2010/06/14	10.25	Call	Currency Future	3,249.0000	3,180.0000	(2.124)	0	0	0
03/11/2009	£ / R	2010/06/14	8.75	Call	Currency Future	4,715.0000	4,644.0000	(1.506)	0	0	0
03/11/2009	£ / R	2010/06/14	19.95	Put	Currency Future	6,525.0000	6,596.0000	1.088	0	0	0
03/11/2009	£ / R	2010/06/14	11.05	Call	Currency Future	2,469.0000	2,403.0000	(2.673)	0	0	0
03/11/2009	£ / R	2010/06/14	19.00	Call	Currency Future	47.0000	46.0000	(2.128)	0	0	0
03/11/2009	£ / R	2010/06/14	17.15	Put	Currency Future	3,828.0000	3,899.0000	1.855	0	0	0
03/11/2009	£ / R	2010/06/14	10.50	Put	Currency Future	49.0000	52.0000	6.122	0	0	0
03/11/2009	£ / R	2010/06/14	15.75	Put	Currency Future	2,548.0000	2,616.0000	2.669	0	0	0
03/11/2009	£ / R	2010/06/14	9.05	Put	Currency Future	13.0000	15.0000	15.385	0	0	0
03/11/2009	£ / R	2010/06/14	13.70	Put	Currency Future	918.0000	974.0000	6.100	0	0	0
03/11/2009	£ / R	2010/06/14	18.75	Call	Currency Future	55.0000	54.0000	(1.818)	0	0	0
03/11/2009	£ / R	2010/06/14	17.15	Call	Currency Future	135.0000	134.0000	(0.741)	0	0	0
03/11/2009	£ / R	2010/06/14	11.50	Call	Currency Future	2,038.0000	1,980.0000	(2.846)	0	0	0
03/11/2009	£ / R	2010/06/14	18.00	Put	Currency Future	4,629.0000	4,699.0000	1.512	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	£ / R	2010/06/14	11.25	Put	Currency Future	68.0000	75.0000	10.294	0	0	0
03/11/2009	£ / R	2010/06/14	20.75	Call	Currency Future	27.0000	27.0000	-	0	0	0
03/11/2009	£ / R	2010/06/14	18.65	Call	Currency Future	58.0000	57.0000	(1.724)	0	0	0
03/11/2009	£ / R	2010/06/14	11.50	Put	Currency Future	81.0000	94.0000	16.049	0	0	0
03/11/2009	£ / R	2010/06/14	15.75	Call	Currency Future	255.0000	251.0000	(1.569)	0	0	0
03/11/2009	£ / R	2010/06/14	14.60	Call	Currency Future	433.0000	425.0000	(1.848)	0	0	0
03/11/2009	£ / R	2010/06/14	12.25	Put	Currency Future	227.0000	255.0000	12.335	0	0	0
03/11/2009	£ / R	2010/06/14	14.25	Call	Currency Future	512.0000	503.0000	(1.758)	0	0	0
03/11/2009	£ / R	2010/06/14	20.15	Call	Currency Future	30.0000	30.0000	-	0	0	0
03/11/2009	£ / R	2010/06/14	12.50	Call	Currency Future	1,260.0000	1,224.0000	(2.857)	0	0	0
03/11/2009	£ / R	2010/06/14	16.75	Put	Currency Future	3,454.0000	3,524.0000	2.027	0	0	0
03/11/2009	£ / R	2010/06/14	21.05	Put	Currency Future	7,619.0000	7,690.0000	0.932	0	0	0
03/11/2009	£ / R	2010/06/14	12.25	Call	Currency Future	1,434.0000	1,391.0000	(2.999)	0	0	0
03/11/2009	£ / R	2010/06/14	13.90	Call	Currency Future	610.0000	597.0000	(2.131)	0	0	0
03/11/2009	£ / R	2010/06/14	21.45	Put	Currency Future	8,017.0000	8,088.0000	0.886	0	0	0
03/11/2009	£ / R	2010/06/14	20.15	Put	Currency Future	6,723.0000	6,795.0000	1.071	0	0	0
03/11/2009	£ / R	2010/06/14	9.35	Put	Currency Future	21.0000	24.0000	14.286	0	0	0
03/11/2009	£ / R	2010/06/14	9.90	Put	Currency Future	33.0000	36.0000	9.091	0	0	0
03/11/2009	£ / R	2010/06/14	20.25	Put	Currency Future	6,823.0000	6,894.0000	1.041	0	0	0
03/11/2009	£ / R	2010/06/14	13.70	Call	Currency Future	675.0000	660.0000	(2.222)	0	0	0
03/11/2009	£ / R	2010/06/14	21.45	Call	Currency Future	24.0000	24.0000	-	0	0	0
03/11/2009	£ / R	2010/06/14	21.15	Call	Currency Future	25.0000	25.0000	-	0	0	0
03/11/2009	£ / R	2010/06/14	14.50	Call	Currency Future	454.0000	446.0000	(1.762)	0	0	0
03/11/2009	£ / R	2010/06/14	17.75	Call	Currency Future	100.0000	98.0000	(2.000)	0	0	0
03/11/2009	£ / R	2010/06/14	19.05	Put	Currency Future	5,639.0000	5,709.0000	1.241	0	0	0
03/11/2009	£ / R	2010/06/14	20.25	Call	Currency Future	30.0000	30.0000	-	0	0	0
03/11/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,053.0000	1,111.0000	5.508	0	0	0
03/11/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,053.0000	1,111.0000	5.508	0	0	0
03/11/2009	£ / R	2010/06/14	21.15	Put	Currency Future	7,718.0000	7,790.0000	0.933	0	0	0
03/11/2009	£ / R	2010/06/14	14.75	Call	Currency Future	403.0000	397.0000	(1.489)	0	0	0
03/11/2009	£ / R	2010/06/14	21.05	Call	Currency Future	26.0000	26.0000	-	0	0	0
03/11/2009	£ / R	2010/06/14	13.70	Put	Currency Future	918.0000	974.0000	6.100	0	0	0
03/11/2009	£ / R	2010/06/14	20.75	Put	Currency Future	7,320.0000	7,392.0000	0.984	0	0	0
03/11/2009	£ / R	2010/06/14	14.75	Put	Currency Future	1,696.0000	1,761.0000	3.833	0	0	0
03/11/2009	£ / R	2010/06/14	19.95	Call	Currency Future	32.0000	32.0000	-	0	0	0
03/11/2009	£ / R	2010/06/14	13.65	Call	Currency Future	692.0000	677.0000	(2.168)	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
03/11/2009	£ / R	2010/06/14	21.70	Put	Currency Future	8,264.0000	8,335.0000	0.859	0	0	0
03/11/2009	£ / R	2010/06/14	17.95	Put	Currency Future	4,582.0000	4,652.0000	1.528	0	0	0
03/11/2009	£ / R	2010/06/14	11.45	Put	Currency Future	75.0000	87.0000	16.000	0	0	0
03/11/2009	£ / R	2010/06/14	13.65	Put	Currency Future	885.0000	941.0000	6.328	0	0	0
03/11/2009	£ / R	2010/06/14	17.65	Put	Currency Future	4,299.0000	4,369.0000	1.628	0	0	0
03/11/2009	£ / R	2010/06/14	17.95	Call	Currency Future	89.0000	87.0000	(2.247)	0	0	0
03/11/2009	£ / R	2010/06/14	14.60	Put	Currency Future	1,576.0000	1,640.0000	4.061	0	0	0
03/11/2009	£ / R	2010/06/14	14.25	Put	Currency Future	1,305.0000	1,367.0000	4.751	0	0	0
03/11/2009	£ / R	2010/06/14	10.05	Call	Currency Future	3,443.0000	3,375.0000	(1.975)	0	0	0
03/11/2009	£ / R	2010/06/14	10.05	Put	Currency Future	36.0000	39.0000	8.333	0	0	0
03/11/2009	£ / R	2010/06/14	21.70	Call	Currency Future	21.0000	21.0000	-	0	0	0
03/11/2009	£ / R	2010/06/14	15.95	Call	Currency Future	232.0000	229.0000	(1.293)	0	0	0
03/11/2009	£ / R	2010/06/14	13.90	Call	Currency Future	610.0000	597.0000	(2.131)	0	0	0
03/11/2009	£ / R	2010/06/14	11.90	Put	Currency Future	146.0000	166.0000	13.699	0	0	0
03/11/2009	£ / R	2010/06/14	19.70	Put	Currency Future	6,277.0000	6,348.0000	1.131	0	0	0
03/11/2009	£ / R	2010/06/14	17.70	Put	Currency Future	4,346.0000	4,416.0000	1.611	0	0	0
03/11/2009	£ / R	2010/06/14	15.95	Put	Currency Future	2,725.0000	2,793.0000	2.495	0	0	0
03/11/2009	£ / R	2010/06/14	9.00	Put	Currency Future	12.0000	14.0000	16.667	0	0	0
03/11/2009	£ / R	2010/06/14	15.70	Call	Currency Future	261.0000	257.0000	(1.533)	0	0	0
03/11/2009	£ / R	2010/06/14	15.95	Put	Currency Future	2,725.0000	2,793.0000	2.495	0	0	0
03/11/2009	£ / R	2010/06/14	9.00	Call	Currency Future	4,469.0000	4,399.0000	(1.566)	0	0	0
03/11/2009	£ / R	2010/06/14	15.70	Put	Currency Future	2,504.0000	2,572.0000	2.716	0	0	0
03/11/2009	£ / R	2010/06/14	17.70	Call	Currency Future	103.0000	101.0000	(1.942)	0	0	0
03/11/2009	£ / R	2010/06/14	19.70	Call	Currency Future	34.0000	33.0000	(2.941)	0	0	0
03/11/2009	£ / R	2010/06/14	14.35	Call	Currency Future	488.0000	479.0000	(1.844)	0	0	0
03/11/2009	£ / R	2010/06/14	19.00	Put	Currency Future	5,590.0000	5,660.0000	1.252	0	0	0
03/11/2009	£ / R	2010/06/14	14.35	Put	Currency Future	1,381.0000	1,444.0000	4.562	0	0	0
03/11/2009	£ / R	2010/06/14	11.05	Put	Currency Future	62.0000	67.0000	8.065	0	0	0
03/11/2009	£ / R	2010/06/14	17.10	Call	Currency Future	138.0000	137.0000	(0.725)	0	0	0
03/11/2009	£ / R	2010/06/14	17.10	Put	Currency Future	3,781.0000	3,852.0000	1.878	0	0	0
03/11/2009	£ / R	2010/06/14	15.55	Call	Currency Future	281.0000	277.0000	(1.423)	0	0	0
03/11/2009	£ / R	2010/06/14	16.55	Call	Currency Future	176.0000	174.0000	(1.136)	0	0	0
03/11/2009	£ / R	2010/06/14	15.10	Put	Currency Future	1,987.0000	2,053.0000	3.322	0	0	0
03/11/2009	£ / R	2010/06/14	14.15	Put	Currency Future	1,231.0000	1,292.0000	4.955	0	0	0
03/11/2009	£ / R	2010/06/14	9.60	Call	Currency Future	3,884.0000	3,815.0000	(1.777)	0	0	0
03/11/2009	£ / R	2010/06/14	21.10	Call	Currency Future	25.0000	26.0000	4.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	£ / R	2010/06/14	14.20	Put	Currency Future	1,268.0000	1,330.0000	4.890	0	0	0
03/11/2009	£ / R	2010/06/14	21.10	Put	Currency Future	7,668.0000	7,740.0000	0.939	0	0	0
03/11/2009	£ / R	2010/06/14	14.15	Call	Currency Future	538.0000	528.0000	(1.859)	0	0	0
03/11/2009	£ / R	2010/06/14	14.20	Call	Currency Future	525.0000	515.0000	(1.905)	0	0	0
03/11/2009	£ / R	2010/06/14	17.65	Call	Currency Future	106.0000	104.0000	(1.887)	0	0	0
03/11/2009	£ / R	2010/06/14	15.55	Put	Currency Future	2,374.0000	2,441.0000	2.822	0	0	0
03/11/2009	£ / R	2010/06/14	9.60	Put	Currency Future	27.0000	29.0000	7.407	0	0	0
03/11/2009	£ / R	2010/06/14	10.60	Put	Currency Future	51.0000	54.0000	5.882	0	0	0
03/11/2009	£ / R	2010/06/14	18.55	Put	Currency Future	5,155.0000	5,225.0000	1.358	0	0	0
03/11/2009	£ / R	2010/06/14	21.60	Put	Currency Future	8,165.0000	8,236.0000	0.870	0	0	0
03/11/2009	£ / R	2010/06/14	13.85	Put	Currency Future	1,018.0000	1,077.0000	5.796	0	0	0
03/11/2009	£ / R	2010/06/14	18.55	Call	Currency Future	62.0000	61.0000	(1.613)	0	0	0
03/11/2009	£ / R	2010/06/14	16.55	Put	Currency Future	3,269.0000	3,339.0000	2.141	0	0	0
03/11/2009	£ / R	2010/06/14	10.60	Call	Currency Future	2,908.0000	2,840.0000	(2.338)	0	0	0
03/11/2009	£ / R	2010/06/14	21.95	Call	Currency Future	18.0000	18.0000	-	0	0	0
03/11/2009	£ / R	2010/06/14	13.85	Call	Currency Future	625.0000	612.0000	(2.080)	0	0	0
03/11/2009	£ / R	2010/06/14	21.30	Call	Currency Future	25.0000	25.0000	-	0	0	0
03/11/2009	£ / R	2010/06/14	19.60	Put	Currency Future	6,178.0000	6,249.0000	1.149	0	0	0
03/11/2009	£ / R	2010/06/14	15.95	Call	Currency Future	232.0000	229.0000	(1.293)	0	0	0
03/11/2009	£ / R	2010/06/14	19.30	Put	Currency Future	5,882.0000	5,953.0000	1.207	0	0	0
03/11/2009	£ / R	2010/06/14	21.60	Call	Currency Future	22.0000	22.0000	-	0	0	0
03/11/2009	£ / R	2010/06/14	11.95	Call	Currency Future	1,663.0000	1,613.0000	(3.007)	0	0	0
03/11/2009	£ / R	2010/06/14	21.30	Put	Currency Future	7,868.0000	7,939.0000	0.902	0	0	0
03/11/2009	£ / R	2010/06/14	19.60	Call	Currency Future	35.0000	34.0000	(2.857)	0	0	0
03/11/2009	£ / R	2010/06/14	16.65	Put	Currency Future	3,361.0000	3,431.0000	2.083	0	0	0
03/11/2009	£ / R	2010/06/14	10.95	Put	Currency Future	59.0000	64.0000	8.475	0	0	0
03/11/2009	£ / R	2010/06/14	14.30	Call	Currency Future	500.0000	491.0000	(1.800)	0	0	0
03/11/2009	£ / R	2010/06/14	9.30	Put	Currency Future	19.0000	22.0000	15.789	0	0	0
03/11/2009	£ / R	2010/06/14	12.95	Call	Currency Future	999.0000	972.0000	(2.703)	0	0	0
03/11/2009	£ / R	2010/06/14	10.15	Put	Currency Future	39.0000	42.0000	7.692	0	0	0
03/11/2009	£ / R	2010/06/14	11.95	Put	Currency Future	156.0000	177.0000	13.462	0	0	0
03/11/2009	£ / R	2010/06/14	9.30	Call	Currency Future	4,176.0000	4,107.0000	(1.652)	0	0	0
03/11/2009	£ / R	2010/06/14	12.95	Put	Currency Future	492.0000	537.0000	9.146	0	0	0
03/11/2009	£ / R	2010/06/14	19.30	Call	Currency Future	39.0000	38.0000	(2.564)	0	0	0
03/11/2009	£ / R	2010/06/14	14.30	Put	Currency Future	1,343.0000	1,405.0000	4.617	0	0	0
03/11/2009	£ / R	2010/06/14	21.90	Put	Currency Future	8,462.0000	8,533.0000	0.839	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	£ / R	2010/06/14	14.05	Call	Currency Future	566.0000	554.0000	(2.120)	0	0	0
03/11/2009	£ / R	2010/06/14	11.95	Call	Currency Future	1,663.0000	1,613.0000	(3.007)	0	0	0
03/11/2009	£ / R	2010/06/14	14.05	Put	Currency Future	1,159.0000	1,219.0000	5.177	0	0	0
03/11/2009	£ / R	2010/06/14	11.95	Put	Currency Future	156.0000	177.0000	13.462	0	0	0
03/11/2009	£ / R	2010/06/14	16.65	Call	Currency Future	168.0000	166.0000	(1.190)	0	0	0
03/11/2009	£ / R	2010/06/14	10.15	Call	Currency Future	3,346.0000	3,277.0000	(2.062)	0	0	0
03/11/2009	£ / R	2010/06/14	12.95	Call	Currency Future	999.0000	972.0000	(2.703)	0	0	0
03/11/2009	£ / R	2010/06/14	12.95	Put	Currency Future	492.0000	537.0000	9.146	0	0	0
03/11/2009	£ / R	2010/06/14	10.95	Call	Currency Future	2,566.0000	2,500.0000	(2.572)	0	0	0
03/11/2009	£ / R	2010/06/14	15.45	Call	Currency Future	295.0000	290.0000	(1.695)	0	0	0
03/11/2009	£ / R	2010/06/14	9.95	Put	Currency Future	34.0000	37.0000	8.824	0	0	0
03/11/2009	£ / R	2010/06/14	9.95	Call	Currency Future	3,541.0000	3,472.0000	(1.949)	0	0	0
03/11/2009	£ / R	2010/06/14	10.95	Put	Currency Future	59.0000	64.0000	8.475	0	0	0
03/11/2009	£ / R	2010/06/14	17.45	Put	Currency Future	4,113.0000	4,182.0000	1.678	0	0	0
03/11/2009	£ / R	2010/06/14	17.45	Call	Currency Future	120.0000	118.0000	(1.667)	0	0	0
03/11/2009	£ / R	2010/06/14	18.45	Call	Currency Future	66.0000	64.0000	(3.030)	0	0	0
03/11/2009	£ / R	2010/06/14	18.45	Put	Currency Future	5,059.0000	5,129.0000	1.384	0	0	0
03/11/2009	£ / R	2010/06/14	16.45	Put	Currency Future	3,177.0000	3,246.0000	2.172	0	0	0
03/11/2009	£ / R	2010/06/14	16.45	Call	Currency Future	184.0000	182.0000	(1.087)	0	0	0
03/11/2009	£ / R	2010/06/14	15.45	Put	Currency Future	2,288.0000	2,355.0000	2.928	0	0	0
03/11/2009	£ / R	2010/06/14	20.65	Call	Currency Future	27.0000	28.0000	3.704	0	0	0
03/11/2009	£ / R	2010/06/14	20.40	Call	Currency Future	29.0000	29.0000	-	0	0	0
03/11/2009	£ / R	2010/06/14	8.40	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
03/11/2009	£ / R	2010/06/14	20.40	Put	Currency Future	6,972.0000	7,043.0000	1.018	0	0	0
03/11/2009	£ / R	2010/06/14	8.40	Call	Currency Future	5,061.0000	4,990.0000	(1.403)	0	0	0
03/11/2009	£ / R	2010/06/14	8.65	Call	Currency Future	4,813.0000	4,743.0000	(1.454)	0	0	0
03/11/2009	£ / R	2010/06/14	14.65	Call	Currency Future	423.0000	416.0000	(1.655)	0	0	0
03/11/2009	£ / R	2010/06/14	8.65	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
03/11/2009	£ / R	2010/06/14	8.35	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
03/11/2009	£ / R	2010/06/14	8.35	Call	Currency Future	5,110.0000	5,040.0000	(1.370)	0	0	0
03/11/2009	£ / R	2010/06/14	14.65	Put	Currency Future	1,616.0000	1,680.0000	3.960	0	0	0
03/11/2009	€ / R	2009/12/14			Currency Future	11.7710	11.6327	(1.175)	11.7500	11.7200	35,893
03/11/2009	€ / R	2009/12/14	8.20	Call	Currency Future	3,571.0000	3,433.0000	(3.864)	0	0	0
03/11/2009	€ / R	2009/12/14	10.60	Put	Currency Future	22.0000	26.0000	18.182	0	0	0
03/11/2009	€ / R	2009/12/14	9.65	Call	Currency Future	2,126.0000	1,989.0000	(6.444)	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
03/11/2009	€ / R 2009/12/14	7.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	16.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	19.05	Put	Currency Future	7,280.0000	7,418.0000	1.896	0	0	0
03/11/2009	€ / R 2009/12/14	19.85	Put	Currency Future	8,080.0000	8,218.0000	1.708	0	0	0
03/11/2009	€ / R 2009/12/14	11.95	Put	Currency Future	406.0000	494.0000	21.675	0	0	0
03/11/2009	€ / R 2009/12/14	13.65	Call	Currency Future	23.0000	18.0000	(21.739)	0	0	0
03/11/2009	€ / R 2009/12/14	13.70	Call	Currency Future	21.0000	17.0000	(19.048)	0	0	0
03/11/2009	€ / R 2009/12/14	12.60	Put	Currency Future	917.0000	1,035.0000	12.868	0	0	0
03/11/2009	€ / R 2009/12/14	19.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	19.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	11.85	Call	Currency Future	262.0000	205.0000	(21.756)	0	0	0
03/11/2009	€ / R 2009/12/14	14.20	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
03/11/2009	€ / R 2009/12/14	15.10	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
03/11/2009	€ / R 2009/12/14	15.65	Put	Currency Future	3,882.0000	4,020.0000	3.555	0	0	0
03/11/2009	€ / R 2009/12/14	9.15	Call	Currency Future	2,623.0000	2,485.0000	(5.261)	0	0	0
03/11/2009	€ / R 2009/12/14	10.10	Put	Currency Future	10.0000	12.0000	20.000	0	0	0
03/11/2009	€ / R 2009/12/14	19.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	17.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,611.0000	1,743.0000	8.194	0	0	0
03/11/2009	€ / R 2009/12/14	13.60	Put	Currency Future	1,853.0000	1,986.0000	7.178	0	0	0
03/11/2009	€ / R 2009/12/14	12.60	Call	Currency Future	88.0000	68.0000	(22.727)	0	0	0
03/11/2009	€ / R 2009/12/14	19.10	Put	Currency Future	7,330.0000	7,468.0000	1.883	0	0	0
03/11/2009	€ / R 2009/12/14	17.60	Put	Currency Future	5,830.0000	5,968.0000	2.367	0	0	0
03/11/2009	€ / R 2009/12/14	11.85	Put	Currency Future	341.0000	423.0000	24.047	0	0	0
03/11/2009	€ / R 2009/12/14	10.20	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
03/11/2009	€ / R 2009/12/14	15.10	Put	Currency Future	3,334.0000	3,471.0000	4.109	0	0	0
03/11/2009	€ / R 2009/12/14	8.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	8.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	16.10	Put	Currency Future	4,331.0000	4,469.0000	3.186	0	0	0
03/11/2009	€ / R 2009/12/14	7.05	Call	Currency Future	4,721.0000	4,583.0000	(2.923)	0	0	0
03/11/2009	€ / R 2009/12/14	19.85	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
03/11/2009	€ / R 2009/12/14	13.35	Call	Currency Future	32.0000	25.0000	(21.875)	0	0	0
03/11/2009	€ / R 2009/12/14	13.60	Call	Currency Future	24.0000	19.0000	(20.833)	0	0	0
03/11/2009	€ / R 2009/12/14	12.35	Call	Currency Future	126.0000	97.0000	(23.016)	0	0	0
03/11/2009	€ / R 2009/12/14	19.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	17.10	Call	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	€ / R 2009/12/14	19.60	Put	Currency Future	7,830.0000	7,968.0000	1.762	0	0	0
03/11/2009	€ / R 2009/12/14	11.65	Put	Currency Future	236.0000	294.0000	24.576	0	0	0
03/11/2009	€ / R 2009/12/14	8.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	10.60	Call	Currency Future	1,193.0000	1,059.0000	(11.232)	0	0	0
03/11/2009	€ / R 2009/12/14	15.65	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
03/11/2009	€ / R 2009/12/14	7.15	Call	Currency Future	4,621.0000	4,483.0000	(2.986)	0	0	0
03/11/2009	€ / R 2009/12/14	16.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	7.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	17.85	Put	Currency Future	6,080.0000	6,218.0000	2.270	0	0	0
03/11/2009	€ / R 2009/12/14	12.15	Call	Currency Future	169.0000	131.0000	(22.485)	0	0	0
03/11/2009	€ / R 2009/12/14	13.35	Call	Currency Future	32.0000	25.0000	(21.875)	0	0	0
03/11/2009	€ / R 2009/12/14	13.70	Put	Currency Future	1,950.0000	2,084.0000	6.872	0	0	0
03/11/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,141.0000	1,265.0000	10.868	0	0	0
03/11/2009	€ / R 2009/12/14	19.15	Put	Currency Future	7,380.0000	7,518.0000	1.870	0	0	0
03/11/2009	€ / R 2009/12/14	9.75	Call	Currency Future	2,027.0000	1,889.0000	(6.808)	0	0	0
03/11/2009	€ / R 2009/12/14	7.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	17.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	7.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	9.10	Put	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	8.65	Call	Currency Future	3,122.0000	2,984.0000	(4.420)	0	0	0
03/11/2009	€ / R 2009/12/14	8.15	Call	Currency Future	3,621.0000	3,483.0000	(3.811)	0	0	0
03/11/2009	€ / R 2009/12/14	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	19.00	Put	Currency Future	7,230.0000	7,368.0000	1.909	0	0	0
03/11/2009	€ / R 2009/12/14	19.90	Put	Currency Future	8,129.0000	8,268.0000	1.710	0	0	0
03/11/2009	€ / R 2009/12/14	12.10	Call	Currency Future	182.0000	141.0000	(22.527)	0	0	0
03/11/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,611.0000	1,743.0000	8.194	0	0	0
03/11/2009	€ / R 2009/12/14	14.85	Put	Currency Future	3,085.0000	3,222.0000	4.441	0	0	0
03/11/2009	€ / R 2009/12/14	12.85	Call	Currency Future	62.0000	48.0000	(22.581)	0	0	0
03/11/2009	€ / R 2009/12/14	15.15	Put	Currency Future	3,384.0000	3,521.0000	4.048	0	0	0
03/11/2009	€ / R 2009/12/14	7.75	Call	Currency Future	4,021.0000	3,883.0000	(3.432)	0	0	0
03/11/2009	€ / R 2009/12/14	7.10	Call	Currency Future	4,671.0000	4,533.0000	(2.954)	0	0	0
03/11/2009	€ / R 2009/12/14	11.90	Call	Currency Future	244.0000	190.0000	(22.131)	0	0	0
03/11/2009	€ / R 2009/12/14	7.20	Call	Currency Future	4,571.0000	4,433.0000	(3.019)	0	0	0
03/11/2009	€ / R 2009/12/14	9.10	Call	Currency Future	2,673.0000	2,535.0000	(5.163)	0	0	0
03/11/2009	€ / R 2009/12/14	19.20	Put	Currency Future	7,430.0000	7,568.0000	1.857	0	0	0
03/11/2009	€ / R 2009/12/14	7.65	Call	Currency Future	4,121.0000	3,983.0000	(3.349)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	€ / R 2009/12/14	8.90	Call	Currency Future	2,872.0000	2,734.0000	(4.805)	0	0	0
03/11/2009	€ / R 2009/12/14	7.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	17.90	Put	Currency Future	6,130.0000	6,268.0000	2.251	0	0	0
03/11/2009	€ / R 2009/12/14	12.10	Put	Currency Future	511.0000	608.0000	18.982	0	0	0
03/11/2009	€ / R 2009/12/14	12.65	Put	Currency Future	961.0000	1,081.0000	12.487	0	0	0
03/11/2009	€ / R 2009/12/14	13.55	Call	Currency Future	25.0000	20.0000	(20.000)	0	0	0
03/11/2009	€ / R 2009/12/14	12.35	Put	Currency Future	705.0000	815.0000	15.603	0	0	0
03/11/2009	€ / R 2009/12/14	17.15	Put	Currency Future	5,380.0000	5,518.0000	2.565	0	0	0
03/11/2009	€ / R 2009/12/14	17.10	Put	Currency Future	5,330.0000	5,468.0000	2.589	0	0	0
03/11/2009	€ / R 2009/12/14	19.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	10.20	Call	Currency Future	1,583.0000	1,446.0000	(8.654)	0	0	0
03/11/2009	€ / R 2009/12/14	16.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	10.10	Call	Currency Future	1,681.0000	1,544.0000	(8.150)	0	0	0
03/11/2009	€ / R 2009/12/14	17.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	11.75	Put	Currency Future	282.0000	356.0000	26.241	0	0	0
03/11/2009	€ / R 2009/12/14	12.00	Call	Currency Future	211.0000	164.0000	(22.275)	0	0	0
03/11/2009	€ / R 2009/12/14	12.25	Put	Currency Future	625.0000	730.0000	16.800	0	0	0
03/11/2009	€ / R 2009/12/14	13.45	Call	Currency Future	29.0000	23.0000	(20.690)	0	0	0
03/11/2009	€ / R 2009/12/14	12.65	Call	Currency Future	82.0000	63.0000	(23.171)	0	0	0
03/11/2009	€ / R 2009/12/14	15.15	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
03/11/2009	€ / R 2009/12/14	11.90	Put	Currency Future	373.0000	458.0000	22.788	0	0	0
03/11/2009	€ / R 2009/12/14	9.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	10.75	Call	Currency Future	1,049.0000	921.0000	(12.202)	0	0	0
03/11/2009	€ / R 2009/12/14	9.65	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
03/11/2009	€ / R 2009/12/14	7.90	Call	Currency Future	3,871.0000	3,733.0000	(3.565)	0	0	0
03/11/2009	€ / R 2009/12/14	10.35	Call	Currency Future	1,436.0000	1,300.0000	(9.471)	0	0	0
03/11/2009	€ / R 2009/12/14	7.00	Call	Currency Future	4,771.0000	4,633.0000	(2.892)	0	0	0
03/11/2009	€ / R 2009/12/14	11.75	Call	Currency Future	303.0000	238.0000	(21.452)	0	0	0
03/11/2009	€ / R 2009/12/14	13.30	Call	Currency Future	34.0000	27.0000	(20.588)	0	0	0
03/11/2009	€ / R 2009/12/14	13.50	Put	Currency Future	1,756.0000	1,889.0000	7.574	0	0	0
03/11/2009	€ / R 2009/12/14	12.60	Put	Currency Future	917.0000	1,035.0000	12.868	0	0	0
03/11/2009	€ / R 2009/12/14	19.75	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
03/11/2009	€ / R 2009/12/14	7.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	9.20	Call	Currency Future	2,573.0000	2,435.0000	(5.363)	0	0	0
03/11/2009	€ / R 2009/12/14	10.75	Put	Currency Future	28.0000	38.0000	35.714	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	€ / R 2009/12/14	14.70	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
03/11/2009	€ / R 2009/12/14	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	9.35	Put	Currency Future	3.0000	3.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	17.00	Put	Currency Future	5,230.0000	5,368.0000	2.639	0	0	0
03/11/2009	€ / R 2009/12/14	12.45	Call	Currency Future	109.0000	84.0000	(22.936)	0	0	0
03/11/2009	€ / R 2009/12/14	13.55	Call	Currency Future	25.0000	20.0000	(20.000)	0	0	0
03/11/2009	€ / R 2009/12/14	12.65	Put	Currency Future	961.0000	1,081.0000	12.487	0	0	0
03/11/2009	€ / R 2009/12/14	17.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	15.75	Put	Currency Future	3,982.0000	4,120.0000	3.466	0	0	0
03/11/2009	€ / R 2009/12/14	17.65	Put	Currency Future	5,880.0000	6,018.0000	2.347	0	0	0
03/11/2009	€ / R 2009/12/14	7.25	Call	Currency Future	4,521.0000	4,383.0000	(3.052)	0	0	0
03/11/2009	€ / R 2009/12/14	9.30	Put	Currency Future	3.0000	3.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	9.25	Call	Currency Future	2,523.0000	2,385.0000	(5.470)	0	0	0
03/11/2009	€ / R 2009/12/14	15.70	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
03/11/2009	€ / R 2009/12/14	10.90	Put	Currency Future	43.0000	58.0000	34.884	0	0	0
03/11/2009	€ / R 2009/12/14	9.35	Call	Currency Future	2,424.0000	2,286.0000	(5.693)	0	0	0
03/11/2009	€ / R 2009/12/14	19.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	19.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	12.05	Call	Currency Future	196.0000	152.0000	(22.449)	0	0	0
03/11/2009	€ / R 2009/12/14	12.75	Call	Currency Future	71.0000	55.0000	(22.535)	0	0	0
03/11/2009	€ / R 2009/12/14	13.55	Put	Currency Future	1,804.0000	1,937.0000	7.373	0	0	0
03/11/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,187.0000	1,312.0000	10.531	0	0	0
03/11/2009	€ / R 2009/12/14	19.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	19.65	Put	Currency Future	7,880.0000	8,018.0000	1.751	0	0	0
03/11/2009	€ / R 2009/12/14	18.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	15.80	Put	Currency Future	4,032.0000	4,169.0000	3.398	0	0	0
03/11/2009	€ / R 2009/12/14	9.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	8.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	8.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	13.65	Put	Currency Future	1,902.0000	2,035.0000	6.993	0	0	0
03/11/2009	€ / R 2009/12/14	13.50	Call	Currency Future	27.0000	21.0000	(22.222)	0	0	0
03/11/2009	€ / R 2009/12/14	12.90	Call	Currency Future	58.0000	45.0000	(22.414)	0	0	0
03/11/2009	€ / R 2009/12/14	15.75	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
03/11/2009	€ / R 2009/12/14	17.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	8.25	Call	Currency Future	3,521.0000	3,383.0000	(3.919)	0	0	0

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03/11/2009	€ / R 2009/12/14	7.85	Call	Currency Future	3,921.0000	3,783.0000	(3.520)	0	0	0
03/11/2009	€ / R 2009/12/14	14.30	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
03/11/2009	€ / R 2009/12/14	18.10	Put	Currency Future	6,330.0000	6,468.0000	2.180	0	0	0
03/11/2009	€ / R 2009/12/14	8.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	10.15	Call	Currency Future	1,632.0000	1,495.0000	(8.395)	0	0	0
03/11/2009	€ / R 2009/12/14	9.00	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
03/11/2009	€ / R 2009/12/14	10.35	Put	Currency Future	15.0000	17.0000	13.333	0	0	0
03/11/2009	€ / R 2009/12/14	12.80	Call	Currency Future	67.0000	51.0000	(23.881)	0	0	0
03/11/2009	€ / R 2009/12/14	13.45	Put	Currency Future	1,708.0000	1,840.0000	7.728	0	0	0
03/11/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,327.0000	1,454.0000	9.570	0	0	0
03/11/2009	€ / R 2009/12/14	17.75	Put	Currency Future	5,980.0000	6,118.0000	2.308	0	0	0
03/11/2009	€ / R 2009/12/14	8.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	11.65	Call	Currency Future	357.0000	277.0000	(22.409)	0	0	0
03/11/2009	€ / R 2009/12/14	14.30	Put	Currency Future	2,540.0000	2,676.0000	5.354	0	0	0
03/11/2009	€ / R 2009/12/14	12.20	Put	Currency Future	586.0000	689.0000	17.577	0	0	0
03/11/2009	€ / R 2009/12/14	8.80	Call	Currency Future	2,972.0000	2,834.0000	(4.643)	0	0	0
03/11/2009	€ / R 2009/12/14	10.00	Call	Currency Future	1,780.0000	1,643.0000	(7.697)	0	0	0
03/11/2009	€ / R 2009/12/14	15.35	Put	Currency Future	3,583.0000	3,720.0000	3.824	0	0	0
03/11/2009	€ / R 2009/12/14	12.45	Put	Currency Future	788.0000	901.0000	14.340	0	0	0
03/11/2009	€ / R 2009/12/14	13.25	Put	Currency Future	1,516.0000	1,646.0000	8.575	0	0	0
03/11/2009	€ / R 2009/12/14	12.30	Call	Currency Future	136.0000	105.0000	(22.794)	0	0	0
03/11/2009	€ / R 2009/12/14	7.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	17.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	10.25	Call	Currency Future	1,533.0000	1,397.0000	(8.871)	0	0	0
03/11/2009	€ / R 2009/12/14	15.30	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
03/11/2009	€ / R 2009/12/14	12.20	Call	Currency Future	157.0000	121.0000	(22.930)	0	0	0
03/11/2009	€ / R 2009/12/14	7.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	10.00	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
03/11/2009	€ / R 2009/12/14	15.35	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
03/11/2009	€ / R 2009/12/14	17.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	12.15	Put	Currency Future	548.0000	648.0000	18.248	0	0	0
03/11/2009	€ / R 2009/12/14	12.70	Call	Currency Future	77.0000	59.0000	(23.377)	0	0	0
03/11/2009	€ / R 2009/12/14	13.55	Put	Currency Future	1,804.0000	1,937.0000	7.373	0	0	0
03/11/2009	€ / R 2009/12/14	12.40	Call	Currency Future	118.0000	90.0000	(23.729)	0	0	0
03/11/2009	€ / R 2009/12/14	8.75	Call	Currency Future	3,022.0000	2,884.0000	(4.567)	0	0	0
03/11/2009	€ / R 2009/12/14	19.75	Put	Currency Future	7,980.0000	8,118.0000	1.729	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	€ / R 2009/12/14	17.25	Put	Currency Future	5,480.0000	5,618.0000	2.518	0	0	0
03/11/2009	€ / R 2009/12/14	10.30	Put	Currency Future	13.0000	16.0000	23.077	0	0	0
03/11/2009	€ / R 2009/12/14	16.75	Put	Currency Future	4,980.0000	5,118.0000	2.771	0	0	0
03/11/2009	€ / R 2009/12/14	15.80	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
03/11/2009	€ / R 2009/12/14	15.00	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
03/11/2009	€ / R 2009/12/14	19.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,006.0000	1,126.0000	11.928	0	0	0
03/11/2009	€ / R 2009/12/14	13.25	Call	Currency Future	37.0000	29.0000	(21.622)	0	0	0
03/11/2009	€ / R 2009/12/14	12.30	Put	Currency Future	665.0000	772.0000	16.090	0	0	0
03/11/2009	€ / R 2009/12/14	8.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	17.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	10.30	Call	Currency Future	1,484.0000	1,349.0000	(9.097)	0	0	0
03/11/2009	€ / R 2009/12/14	16.60	Put	Currency Future	4,830.0000	4,969.0000	2.878	0	0	0
03/11/2009	€ / R 2009/12/14	14.80	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
03/11/2009	€ / R 2009/12/14	15.00	Put	Currency Future	3,234.0000	3,371.0000	4.236	0	0	0
03/11/2009	€ / R 2009/12/14	19.35	Put	Currency Future	7,580.0000	7,718.0000	1.821	0	0	0
03/11/2009	€ / R 2009/12/14	6.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	11.95	Call	Currency Future	227.0000	177.0000	(22.026)	0	0	0
03/11/2009	€ / R 2009/12/14	12.40	Put	Currency Future	747.0000	858.0000	14.859	0	0	0
03/11/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,097.0000	2,231.0000	6.390	0	0	0
03/11/2009	€ / R 2009/12/14	12.60	Call	Currency Future	88.0000	68.0000	(22.727)	0	0	0
03/11/2009	€ / R 2009/12/14	9.75	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
03/11/2009	€ / R 2009/12/14	10.25	Put	Currency Future	12.0000	15.0000	25.000	0	0	0
03/11/2009	€ / R 2009/12/14	11.80	Put	Currency Future	311.0000	389.0000	25.080	0	0	0
03/11/2009	€ / R 2009/12/14	7.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	15.05	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
03/11/2009	€ / R 2009/12/14	14.20	Put	Currency Future	2,441.0000	2,577.0000	5.571	0	0	0
03/11/2009	€ / R 2009/12/14	16.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	19.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	14.80	Put	Currency Future	3,035.0000	3,172.0000	4.514	0	0	0
03/11/2009	€ / R 2009/12/14	9.00	Call	Currency Future	2,772.0000	2,634.0000	(4.978)	0	0	0
03/11/2009	€ / R 2009/12/14	8.35	Call	Currency Future	3,421.0000	3,283.0000	(4.034)	0	0	0
03/11/2009	€ / R 2009/12/14	12.00	Put	Currency Future	440.0000	531.0000	20.682	0	0	0
03/11/2009	€ / R 2009/12/14	12.40	Call	Currency Future	118.0000	90.0000	(23.729)	0	0	0
03/11/2009	€ / R 2009/12/14	14.85	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
03/11/2009	€ / R 2009/12/14	12.40	Put	Currency Future	747.0000	858.0000	14.859	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	€ / R 2009/12/14	19.25	Put	Currency Future	7,480.0000	7,618.0000	1.845	0	0	0
03/11/2009	€ / R 2009/12/14	11.80	Call	Currency Future	282.0000	221.0000	(21.631)	0	0	0
03/11/2009	€ / R 2009/12/14	8.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	15.05	Put	Currency Future	3,284.0000	3,421.0000	4.172	0	0	0
03/11/2009	€ / R 2009/12/14	9.30	Call	Currency Future	2,474.0000	2,336.0000	(5.578)	0	0	0
03/11/2009	€ / R 2009/12/14	15.25	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
03/11/2009	€ / R 2009/12/14	17.20	Put	Currency Future	5,430.0000	5,568.0000	2.541	0	0	0
03/11/2009	€ / R 2009/12/14	10.80	Call	Currency Future	1,003.0000	877.0000	(12.562)	0	0	0
03/11/2009	€ / R 2009/12/14	8.00	Call	Currency Future	3,771.0000	3,633.0000	(3.660)	0	0	0
03/11/2009	€ / R 2009/12/14	7.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	12.05	Put	Currency Future	475.0000	569.0000	19.789	0	0	0
03/11/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,563.0000	1,694.0000	8.381	0	0	0
03/11/2009	€ / R 2009/12/14	13.85	Call	Currency Future	18.0000	14.0000	(22.222)	0	0	0
03/11/2009	€ / R 2009/12/14	13.05	Call	Currency Future	48.0000	37.0000	(22.917)	0	0	0
03/11/2009	€ / R 2009/12/14	16.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	7.30	Call	Currency Future	4,471.0000	4,333.0000	(3.087)	0	0	0
03/11/2009	€ / R 2009/12/14	15.25	Put	Currency Future	3,483.0000	3,621.0000	3.962	0	0	0
03/11/2009	€ / R 2009/12/14	17.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	10.80	Put	Currency Future	32.0000	44.0000	37.500	0	0	0
03/11/2009	€ / R 2009/12/14	15.90	Put	Currency Future	4,131.0000	4,269.0000	3.341	0	0	0
03/11/2009	€ / R 2009/12/14	7.35	Call	Currency Future	4,421.0000	4,283.0000	(3.121)	0	0	0
03/11/2009	€ / R 2009/12/14	6.95	Call	Currency Future	4,821.0000	4,683.0000	(2.862)	0	0	0
03/11/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,096.0000	1,219.0000	11.223	0	0	0
03/11/2009	€ / R 2009/12/14	16.05	Put	Currency Future	4,281.0000	4,419.0000	3.224	0	0	0
03/11/2009	€ / R 2009/12/14	15.30	Put	Currency Future	3,533.0000	3,671.0000	3.906	0	0	0
03/11/2009	€ / R 2009/12/14	18.25	Put	Currency Future	6,480.0000	6,618.0000	2.130	0	0	0
03/11/2009	€ / R 2009/12/14	15.70	Put	Currency Future	3,932.0000	4,070.0000	3.510	0	0	0
03/11/2009	€ / R 2009/12/14	15.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	11.10	Call	Currency Future	743.0000	628.0000	(15.478)	0	0	0
03/11/2009	€ / R 2009/12/14	13.00	Put	Currency Future	1,280.0000	1,407.0000	9.922	0	0	0
03/11/2009	€ / R 2009/12/14	19.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	10.05	Put	Currency Future	9.0000	11.0000	22.222	0	0	0
03/11/2009	€ / R 2009/12/14	7.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	18.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	7.80	Call	Currency Future	3,971.0000	3,833.0000	(3.475)	0	0	0
03/11/2009	€ / R 2009/12/14	9.90	Call	Currency Future	1,878.0000	1,741.0000	(7.295)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	€ / R 2009/12/14	12.25	Call	Currency Future	146.0000	113.0000	(22.603)	0	0	0
03/11/2009	€ / R 2009/12/14	9.05	Put	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	8.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	9.25	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
03/11/2009	€ / R 2009/12/14	7.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	9.90	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
03/11/2009	€ / R 2009/12/14	13.40	Call	Currency Future	30.0000	24.0000	(20.000)	0	0	0
03/11/2009	€ / R 2009/12/14	17.70	Put	Currency Future	5,930.0000	6,068.0000	2.327	0	0	0
03/11/2009	€ / R 2009/12/14	10.05	Call	Currency Future	1,730.0000	1,593.0000	(7.919)	0	0	0
03/11/2009	€ / R 2009/12/14	8.30	Call	Currency Future	3,471.0000	3,333.0000	(3.976)	0	0	0
03/11/2009	€ / R 2009/12/14	14.75	Put	Currency Future	2,986.0000	3,123.0000	4.588	0	0	0
03/11/2009	€ / R 2009/12/14	10.70	Put	Currency Future	26.0000	33.0000	26.923	0	0	0
03/11/2009	€ / R 2009/12/14	8.10	Call	Currency Future	3,671.0000	3,533.0000	(3.759)	0	0	0
03/11/2009	€ / R 2009/12/14	11.05	Put	Currency Future	64.0000	85.0000	32.813	0	0	0
03/11/2009	€ / R 2009/12/14	13.40	Put	Currency Future	1,659.0000	1,791.0000	7.957	0	0	0
03/11/2009	€ / R 2009/12/14	10.40	Call	Currency Future	1,387.0000	1,251.0000	(9.805)	0	0	0
03/11/2009	€ / R 2009/12/14	17.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	19.70	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
03/11/2009	€ / R 2009/12/14	11.55	Put	Currency Future	195.0000	246.0000	26.154	0	0	0
03/11/2009	€ / R 2009/12/14	8.05	Call	Currency Future	3,721.0000	3,583.0000	(3.709)	0	0	0
03/11/2009	€ / R 2009/12/14	9.55	Call	Currency Future	2,225.0000	2,088.0000	(6.157)	0	0	0
03/11/2009	€ / R 2009/12/14	9.80	Call	Currency Future	1,977.0000	1,840.0000	(6.930)	0	0	0
03/11/2009	€ / R 2009/12/14	10.90	Call	Currency Future	914.0000	790.0000	(13.567)	0	0	0
03/11/2009	€ / R 2009/12/14	11.05	Call	Currency Future	785.0000	667.0000	(15.032)	0	0	0
03/11/2009	€ / R 2009/12/14	13.00	Call	Currency Future	51.0000	39.0000	(23.529)	0	0	0
03/11/2009	€ / R 2009/12/14	19.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	17.45	Put	Currency Future	5,680.0000	5,818.0000	2.430	0	0	0
03/11/2009	€ / R 2009/12/14	19.80	Put	Currency Future	8,030.0000	8,168.0000	1.719	0	0	0
03/11/2009	€ / R 2009/12/14	11.55	Call	Currency Future	416.0000	329.0000	(20.913)	0	0	0
03/11/2009	€ / R 2009/12/14	9.05	Call	Currency Future	2,723.0000	2,585.0000	(5.068)	0	0	0
03/11/2009	€ / R 2009/12/14	14.65	Put	Currency Future	2,886.0000	3,023.0000	4.747	0	0	0
03/11/2009	€ / R 2009/12/14	15.20	Put	Currency Future	3,433.0000	3,571.0000	4.020	0	0	0
03/11/2009	€ / R 2009/12/14	14.70	Put	Currency Future	2,936.0000	3,073.0000	4.666	0	0	0
03/11/2009	€ / R 2009/12/14	14.90	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
03/11/2009	€ / R 2009/12/14	12.65	Call	Currency Future	82.0000	63.0000	(23.171)	0	0	0
03/11/2009	€ / R 2009/12/14	8.40	Call	Currency Future	3,371.0000	3,233.0000	(4.094)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	€ / R 2009/12/14	10.15	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
03/11/2009	€ / R 2009/12/14	19.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	19.80	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
03/11/2009	€ / R 2009/12/14	10.65	Put	Currency Future	24.0000	28.0000	16.667	0	0	0
03/11/2009	€ / R 2009/12/14	7.70	Call	Currency Future	4,071.0000	3,933.0000	(3.390)	0	0	0
03/11/2009	€ / R 2009/12/14	14.90	Put	Currency Future	3,135.0000	3,272.0000	4.370	0	0	0
03/11/2009	€ / R 2009/12/14	13.20	Call	Currency Future	39.0000	31.0000	(20.513)	0	0	0
03/11/2009	€ / R 2009/12/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	19.45	Put	Currency Future	7,680.0000	7,818.0000	1.797	0	0	0
03/11/2009	€ / R 2009/12/14	17.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	10.65	Call	Currency Future	1,145.0000	1,011.0000	(11.703)	0	0	0
03/11/2009	€ / R 2009/12/14	10.70	Call	Currency Future	1,097.0000	966.0000	(11.942)	0	0	0
03/11/2009	€ / R 2009/12/14	16.00	Put	Currency Future	4,231.0000	4,369.0000	3.262	0	0	0
03/11/2009	€ / R 2009/12/14	11.00	Put	Currency Future	56.0000	75.0000	33.929	0	0	0
03/11/2009	€ / R 2009/12/14	13.20	Put	Currency Future	1,468.0000	1,598.0000	8.856	0	0	0
03/11/2009	€ / R 2009/12/14	7.40	Call	Currency Future	4,371.0000	4,233.0000	(3.157)	0	0	0
03/11/2009	€ / R 2009/12/14	15.45	Put	Currency Future	3,683.0000	3,820.0000	3.720	0	0	0
03/11/2009	€ / R 2009/12/14	14.60	Put	Currency Future	2,837.0000	2,973.0000	4.794	0	0	0
03/11/2009	€ / R 2009/12/14	14.65	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
03/11/2009	€ / R 2009/12/14	9.70	Call	Currency Future	2,076.0000	1,939.0000	(6.599)	0	0	0
03/11/2009	€ / R 2009/12/14	8.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	12.55	Put	Currency Future	874.0000	990.0000	13.272	0	0	0
03/11/2009	€ / R 2009/12/14	9.45	Call	Currency Future	2,324.0000	2,187.0000	(5.895)	0	0	0
03/11/2009	€ / R 2009/12/14	17.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	9.55	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
03/11/2009	€ / R 2009/12/14	9.70	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
03/11/2009	€ / R 2009/12/14	17.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	12.55	Call	Currency Future	95.0000	73.0000	(23.158)	0	0	0
03/11/2009	€ / R 2009/12/14	19.30	Put	Currency Future	7,530.0000	7,668.0000	1.833	0	0	0
03/11/2009	€ / R 2009/12/14	15.45	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
03/11/2009	€ / R 2009/12/14	19.70	Put	Currency Future	7,930.0000	8,068.0000	1.740	0	0	0
03/11/2009	€ / R 2009/12/14	15.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	8.70	Call	Currency Future	3,072.0000	2,934.0000	(4.492)	0	0	0
03/11/2009	€ / R 2009/12/14	17.35	Put	Currency Future	5,580.0000	5,718.0000	2.473	0	0	0
03/11/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,050.0000	1,172.0000	11.619	0	0	0
03/11/2009	€ / R 2009/12/14	8.40	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	€ / R 2009/12/14	8.45	Call	Currency Future	3,321.0000	3,183.0000	(4.155)	0	0	0
03/11/2009	€ / R 2009/12/14	17.80	Put	Currency Future	6,030.0000	6,168.0000	2.289	0	0	0
03/11/2009	€ / R 2009/12/14	11.60	Call	Currency Future	386.0000	302.0000	(21.762)	0	0	0
03/11/2009	€ / R 2009/12/14	10.85	Call	Currency Future	958.0000	833.0000	(13.048)	0	0	0
03/11/2009	€ / R 2009/12/14	15.55	Put	Currency Future	3,782.0000	3,920.0000	3.649	0	0	0
03/11/2009	€ / R 2009/12/14	8.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	19.40	Put	Currency Future	7,630.0000	7,768.0000	1.809	0	0	0
03/11/2009	€ / R 2009/12/14	8.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	11.45	Put	Currency Future	160.0000	204.0000	27.500	0	0	0
03/11/2009	€ / R 2009/12/14	9.85	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
03/11/2009	€ / R 2009/12/14	10.45	Put	Currency Future	17.0000	20.0000	17.647	0	0	0
03/11/2009	€ / R 2009/12/14	9.80	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
03/11/2009	€ / R 2009/12/14	9.40	Call	Currency Future	2,374.0000	2,236.0000	(5.813)	0	0	0
03/11/2009	€ / R 2009/12/14	9.85	Call	Currency Future	1,928.0000	1,791.0000	(7.106)	0	0	0
03/11/2009	€ / R 2009/12/14	10.45	Call	Currency Future	1,338.0000	1,203.0000	(10.090)	0	0	0
03/11/2009	€ / R 2009/12/14	17.30	Put	Currency Future	5,530.0000	5,668.0000	2.495	0	0	0
03/11/2009	€ / R 2009/12/14	10.85	Put	Currency Future	37.0000	50.0000	35.135	0	0	0
03/11/2009	€ / R 2009/12/14	18.55	Put	Currency Future	6,780.0000	6,918.0000	2.035	0	0	0
03/11/2009	€ / R 2009/12/14	10.95	Put	Currency Future	49.0000	66.0000	34.694	0	0	0
03/11/2009	€ / R 2009/12/14	17.40	Put	Currency Future	5,630.0000	5,768.0000	2.451	0	0	0
03/11/2009	€ / R 2009/12/14	11.25	Call	Currency Future	625.0000	517.0000	(17.280)	0	0	0
03/11/2009	€ / R 2009/12/14	12.20	Call	Currency Future	157.0000	121.0000	(22.930)	0	0	12,389
03/11/2009	€ / R 2009/12/14	15.85	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
03/11/2009	€ / R 2009/12/14	18.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,048.0000	2,182.0000	6.543	0	0	0
03/11/2009	€ / R 2009/12/14	11.10	Put	Currency Future	72.0000	96.0000	33.333	0	0	0
03/11/2009	€ / R 2009/12/14	17.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	11.25	Put	Currency Future	104.0000	135.0000	29.808	0	0	0
03/11/2009	€ / R 2009/12/14	11.60	Put	Currency Future	215.0000	269.0000	25.116	0	0	0
03/11/2009	€ / R 2009/12/14	15.85	Put	Currency Future	4,082.0000	4,219.0000	3.356	0	0	0
03/11/2009	€ / R 2009/12/14	17.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,374.0000	1,502.0000	9.316	0	0	0
03/11/2009	€ / R 2009/12/14	15.40	Put	Currency Future	3,633.0000	3,770.0000	3.771	0	0	0
03/11/2009	€ / R 2009/12/14	14.60	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	12,389
03/11/2009	€ / R 2009/12/14	14.75	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
03/11/2009	€ / R 2009/12/14	13.90	Call	Currency Future	17.0000	13.0000	(23.529)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	€ / R 2009/12/14	15.40	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
03/11/2009	€ / R 2009/12/14	11.40	Call	Currency Future	515.0000	417.0000	(19.029)	0	0	0
03/11/2009	€ / R 2009/12/14	12.20	Put	Currency Future	586.0000	689.0000	17.577	0	0	0
03/11/2009	€ / R 2009/12/14	17.05	Put	Currency Future	5,280.0000	5,418.0000	2.614	0	0	0
03/11/2009	€ / R 2009/12/14	13.10	Call	Currency Future	45.0000	35.0000	(22.222)	0	0	0
03/11/2009	€ / R 2009/12/14	10.95	Call	Currency Future	870.0000	748.0000	(14.023)	0	0	0
03/11/2009	€ / R 2009/12/14	10.40	Put	Currency Future	16.0000	19.0000	18.750	0	0	0
03/11/2009	€ / R 2009/12/14	7.45	Call	Currency Future	4,321.0000	4,183.0000	(3.194)	0	0	0
03/11/2009	€ / R 2009/12/14	11.40	Put	Currency Future	144.0000	184.0000	27.778	0	0	0
03/11/2009	€ / R 2009/12/14	11.45	Call	Currency Future	481.0000	386.0000	(19.751)	0	0	0
03/11/2009	€ / R 2009/12/14	8.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	15.20	Call	Currency Future	4.0000	4.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	14.15	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
03/11/2009	€ / R 2009/12/14	12.90	Call	Currency Future	58.0000	45.0000	(22.414)	0	0	0
03/11/2009	€ / R 2009/12/14	11.00	Call	Currency Future	827.0000	707.0000	(14.510)	0	0	0
03/11/2009	€ / R 2009/12/14	9.40	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
03/11/2009	€ / R 2009/12/14	12.50	Call	Currency Future	102.0000	78.0000	(23.529)	0	0	80
03/11/2009	€ / R 2009/12/14	8.85	Call	Currency Future	2,922.0000	2,784.0000	(4.723)	0	0	0
03/11/2009	€ / R 2009/12/14	13.75	Call	Currency Future	20.0000	16.0000	(20.000)	0	0	0
03/11/2009	€ / R 2009/12/14	13.60	Call	Currency Future	24.0000	19.0000	(20.833)	0	0	0
03/11/2009	€ / R 2009/12/14	17.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	13.95	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
03/11/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,187.0000	1,312.0000	10.531	0	0	0
03/11/2009	€ / R 2009/12/14	11.50	Put	Currency Future	177.0000	224.0000	26.554	0	0	0
03/11/2009	€ / R 2009/12/14	9.95	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
03/11/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,293.0000	2,428.0000	5.887	0	0	0
03/11/2009	€ / R 2009/12/14	13.60	Put	Currency Future	1,853.0000	1,986.0000	7.178	0	0	0
03/11/2009	€ / R 2009/12/14	13.95	Put	Currency Future	2,195.0000	2,330.0000	6.150	0	0	0
03/11/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,146.0000	2,281.0000	6.291	0	0	0
03/11/2009	€ / R 2009/12/14	9.95	Call	Currency Future	1,829.0000	1,692.0000	(7.490)	0	0	0
03/11/2009	€ / R 2009/12/14	14.25	Put	Currency Future	2,490.0000	2,626.0000	5.462	0	0	0
03/11/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,048.0000	2,182.0000	6.543	0	0	0
03/11/2009	€ / R 2009/12/14	9.45	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
03/11/2009	€ / R 2009/12/14	7.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	14.05	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
03/11/2009	€ / R 2009/12/14	13.80	Call	Currency Future	19.0000	15.0000	(21.053)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	€ / R 2009/12/14	8.95	Call	Currency Future	2,822.0000	2,684.0000	(4.890)	0	0	0
03/11/2009	€ / R 2009/12/14	14.15	Put	Currency Future	2,392.0000	2,527.0000	5.644	0	0	0
03/11/2009	€ / R 2009/12/14	13.30	Call	Currency Future	34.0000	27.0000	(20.588)	0	0	0
03/11/2009	€ / R 2009/12/14	19.50	Put	Currency Future	7,730.0000	7,868.0000	1.785	0	0	0
03/11/2009	€ / R 2009/12/14	8.95	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
03/11/2009	€ / R 2009/12/14	14.25	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
03/11/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,563.0000	1,694.0000	8.381	0	0	0
03/11/2009	€ / R 2009/12/14	11.35	Put	Currency Future	129.0000	167.0000	29.457	0	0	0
03/11/2009	€ / R 2009/12/14	14.95	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
03/11/2009	€ / R 2009/12/14	13.75	Put	Currency Future	1,999.0000	2,133.0000	6.703	0	0	0
03/11/2009	€ / R 2009/12/14	13.40	Call	Currency Future	30.0000	24.0000	(20.000)	0	0	0
03/11/2009	€ / R 2009/12/14	11.35	Call	Currency Future	550.0000	449.0000	(18.364)	0	0	0
03/11/2009	€ / R 2009/12/14	12.50	Put	Currency Future	831.0000	946.0000	13.839	0	0	0
03/11/2009	€ / R 2009/12/14	14.95	Put	Currency Future	3,184.0000	3,322.0000	4.334	0	0	0
03/11/2009	€ / R 2009/12/14	13.80	Call	Currency Future	19.0000	15.0000	(21.053)	0	0	0
03/11/2009	€ / R 2009/12/14	11.70	Put	Currency Future	258.0000	324.0000	25.581	0	0	0
03/11/2009	€ / R 2009/12/14	18.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	13.40	Put	Currency Future	1,659.0000	1,791.0000	7.957	0	0	0
03/11/2009	€ / R 2009/12/14	11.70	Call	Currency Future	329.0000	257.0000	(21.884)	0	0	0
03/11/2009	€ / R 2009/12/14	16.95	Put	Currency Future	5,180.0000	5,318.0000	2.664	0	0	0
03/11/2009	€ / R 2009/12/14	14.00	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
03/11/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,374.0000	1,502.0000	9.316	0	0	0
03/11/2009	€ / R 2009/12/14	11.50	Call	Currency Future	448.0000	357.0000	(20.313)	0	0	0
03/11/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,421.0000	1,550.0000	9.078	0	0	0
03/11/2009	€ / R 2009/12/14	16.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,293.0000	2,428.0000	5.887	0	0	0
03/11/2009	€ / R 2009/12/14	14.05	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
03/11/2009	€ / R 2009/12/14	11.20	Put	Currency Future	92.0000	120.0000	30.435	0	0	0
03/11/2009	€ / R 2009/12/14	18.95	Put	Currency Future	7,180.0000	7,318.0000	1.922	0	0	0
03/11/2009	€ / R 2009/12/14	14.10	Put	Currency Future	2,342.0000	2,478.0000	5.807	0	0	0
03/11/2009	€ / R 2009/12/14	19.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	14.10	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
03/11/2009	€ / R 2009/12/14	11.20	Call	Currency Future	663.0000	553.0000	(16.591)	0	0	0
03/11/2009	€ / R 2009/12/14	13.65	Put	Currency Future	1,902.0000	2,035.0000	6.993	0	0	0
03/11/2009	€ / R 2009/12/14	7.95	Call	Currency Future	3,821.0000	3,683.0000	(3.612)	0	0	0
03/11/2009	€ / R 2009/12/14	13.90	Call	Currency Future	17.0000	13.0000	(23.529)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,146.0000	2,281.0000	6.291	0	0	0
03/11/2009	€ / R 2009/12/14	14.00	Put	Currency Future	2,244.0000	2,379.0000	6.016	0	0	0
03/11/2009	€ / R 2009/12/14	13.65	Call	Currency Future	23.0000	18.0000	(21.739)	0	0	0
03/11/2009	€ / R 2009/12/14	13.15	Call	Currency Future	42.0000	32.0000	(23.810)	0	0	0
03/11/2009	€ / R 2009/12/14	17.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	12.95	Put	Currency Future	1,233.0000	1,359.0000	10.219	0	0	0
03/11/2009	€ / R 2009/12/14	12.95	Call	Currency Future	54.0000	42.0000	(22.222)	0	0	0
03/11/2009	€ / R 2009/12/14	13.10	Call	Currency Future	45.0000	35.0000	(22.222)	0	0	0
03/11/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,097.0000	2,231.0000	6.390	0	0	0
03/11/2009	€ / R 2009/12/14	17.50	Put	Currency Future	5,730.0000	5,868.0000	2.408	0	0	0
03/11/2009	€ / R 2009/12/14	13.85	Call	Currency Future	18.0000	14.0000	(22.222)	0	0	0
03/11/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,421.0000	1,550.0000	9.078	0	0	0
03/11/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,327.0000	1,454.0000	9.570	0	0	0
03/11/2009	€ / R 2009/12/14	13.05	Call	Currency Future	48.0000	37.0000	(22.917)	0	0	0
03/11/2009	€ / R 2009/12/14	13.15	Call	Currency Future	42.0000	32.0000	(23.810)	0	0	0
03/11/2009	€ / R 2009/12/14	9.50	Call	Currency Future	2,275.0000	2,137.0000	(6.066)	0	0	0
03/11/2009	€ / R 2009/12/14	10.50	Call	Currency Future	1,289.0000	1,155.0000	(10.396)	0	0	0
03/11/2009	€ / R 2009/12/14	10.50	Put	Currency Future	18.0000	22.0000	22.222	0	0	0
03/11/2009	€ / R 2009/12/14	9.50	Put	Currency Future	4.0000	4.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	8.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	8.50	Call	Currency Future	3,271.0000	3,133.0000	(4.219)	0	0	0
03/11/2009	€ / R 2009/12/14	14.50	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
03/11/2009	€ / R 2009/12/14	7.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	7.50	Call	Currency Future	4,271.0000	4,133.0000	(3.231)	0	0	0
03/11/2009	€ / R 2009/12/14	14.50	Put	Currency Future	2,738.0000	2,874.0000	4.967	0	0	0
03/11/2009	€ / R 2009/12/14	15.50	Put	Currency Future	3,732.0000	3,870.0000	3.698	0	0	0
03/11/2009	€ / R 2009/12/14	19.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	15.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	9.60	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
03/11/2009	€ / R 2009/12/14	7.55	Call	Currency Future	4,221.0000	4,083.0000	(3.269)	0	0	0
03/11/2009	€ / R 2009/12/14	15.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	8.55	Call	Currency Future	3,221.0000	3,083.0000	(4.284)	0	0	0
03/11/2009	€ / R 2009/12/14	17.55	Put	Currency Future	5,780.0000	5,918.0000	2.388	0	0	0
03/11/2009	€ / R 2009/12/14	15.60	Put	Currency Future	3,832.0000	3,970.0000	3.601	0	0	0
03/11/2009	€ / R 2009/12/14	17.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	€ / R 2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	€ / R	2009/12/14	10.55	Put	Currency Future	20.0000	24.0000	20.000	0	0	0
03/11/2009	€ / R	2009/12/14	7.60	Call	Currency Future	4,171.0000	4,033.0000	(3.309)	0	0	0
03/11/2009	€ / R	2009/12/14	10.55	Call	Currency Future	1,241.0000	1,107.0000	(10.798)	0	0	0
03/11/2009	€ / R	2009/12/14	8.60	Call	Currency Future	3,171.0000	3,033.0000	(4.352)	0	0	0
03/11/2009	€ / R	2009/12/14	8.55	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
03/11/2009	€ / R	2009/12/14	7.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	€ / R	2009/12/14	7.60	Call	Currency Future	4,171.0000	4,033.0000	(3.309)	0	0	0
03/11/2009	€ / R	2009/12/14	8.60	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
03/11/2009	€ / R	2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	€ / R	2009/12/14	19.55	Put	Currency Future	7,780.0000	7,918.0000	1.774	0	0	0
03/11/2009	€ / R	2009/12/14	9.60	Call	Currency Future	2,175.0000	2,038.0000	(6.299)	0	0	0
03/11/2009	€ / R	2009/12/14	11.30	Put	Currency Future	116.0000	150.0000	29.310	0	0	0
03/11/2009	€ / R	2009/12/14	11.15	Call	Currency Future	703.0000	590.0000	(16.074)	0	0	0
03/11/2009	€ / R	2009/12/14	11.15	Put	Currency Future	82.0000	107.0000	30.488	0	0	0
03/11/2009	€ / R	2009/12/14	11.30	Call	Currency Future	587.0000	483.0000	(17.717)	0	0	0
03/11/2009	€ / R	2010/03/15			Currency Future	11.9659	11.8270	(1.161)	11.7400	11.7400	3,900
03/11/2009	€ / R	2010/03/15	19.35	Put	Currency Future	7,390.0000	7,528.0000	1.867	0	0	0
03/11/2009	€ / R	2010/03/15	8.45	Call	Currency Future	3,524.0000	3,385.0000	(3.944)	0	0	0
03/11/2009	€ / R	2010/03/15	18.05	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
03/11/2009	€ / R	2010/03/15	19.30	Put	Currency Future	7,340.0000	7,478.0000	1.880	0	0	0
03/11/2009	€ / R	2010/03/15	15.00	Put	Currency Future	3,086.0000	3,217.0000	4.245	0	0	0
03/11/2009	€ / R	2010/03/15	7.55	Call	Currency Future	4,418.0000	4,279.0000	(3.146)	0	0	0
03/11/2009	€ / R	2010/03/15	17.85	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
03/11/2009	€ / R	2010/03/15	14.10	Put	Currency Future	2,242.0000	2,364.0000	5.442	0	0	0
03/11/2009	€ / R	2010/03/15	8.20	Put	Currency Future	6.0000	6.0000	-	0	0	0
03/11/2009	€ / R	2010/03/15	17.35	Put	Currency Future	5,398.0000	5,535.0000	2.538	0	0	0
03/11/2009	€ / R	2010/03/15	7.45	Call	Currency Future	4,517.0000	4,379.0000	(3.055)	0	0	0
03/11/2009	€ / R	2010/03/15	18.05	Put	Currency Future	6,095.0000	6,232.0000	2.248	0	0	0
03/11/2009	€ / R	2010/03/15	12.25	Call	Currency Future	421.0000	358.0000	(14.964)	0	0	0
03/11/2009	€ / R	2010/03/15	17.30	Put	Currency Future	5,348.0000	5,485.0000	2.562	0	0	0
03/11/2009	€ / R	2010/03/15	16.00	Put	Currency Future	4,059.0000	4,195.0000	3.351	0	0	0
03/11/2009	€ / R	2010/03/15	19.40	Put	Currency Future	7,440.0000	7,578.0000	1.855	0	0	0
03/11/2009	€ / R	2010/03/15	17.85	Put	Currency Future	5,896.0000	6,033.0000	2.324	0	0	0
03/11/2009	€ / R	2010/03/15	15.10	Call	Currency Future	48.0000	41.0000	(14.583)	0	0	0
03/11/2009	€ / R	2010/03/15	9.20	Put	Currency Future	17.0000	18.0000	5.882	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	€ / R 2010/03/15	19.35	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
03/11/2009	€ / R 2010/03/15	8.45	Put	Currency Future	8.0000	8.0000	-	0	0	0
03/11/2009	€ / R 2010/03/15	20.05	Call	Currency Future	4.0000	4.0000	-	0	0	0
03/11/2009	€ / R 2010/03/15	12.25	Put	Currency Future	705.0000	781.0000	10.780	0	0	0
03/11/2009	€ / R 2010/03/15	19.30	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
03/11/2009	€ / R 2010/03/15	16.00	Call	Currency Future	25.0000	22.0000	(12.000)	0	0	0
03/11/2009	€ / R 2010/03/15	17.40	Put	Currency Future	5,448.0000	5,585.0000	2.515	0	0	0
03/11/2009	€ / R 2010/03/15	16.10	Call	Currency Future	24.0000	21.0000	(12.500)	0	0	0
03/11/2009	€ / R 2010/03/15	9.20	Call	Currency Future	2,783.0000	2,645.0000	(4.959)	0	0	0
03/11/2009	€ / R 2010/03/15	17.35	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
03/11/2009	€ / R 2010/03/15	7.45	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
03/11/2009	€ / R 2010/03/15	20.05	Put	Currency Future	8,088.0000	8,227.0000	1.719	0	0	0
03/11/2009	€ / R 2010/03/15	17.40	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
03/11/2009	€ / R 2010/03/15	7.85	Call	Currency Future	4,119.0000	3,981.0000	(3.350)	0	0	0
03/11/2009	€ / R 2010/03/15	12.00	Put	Currency Future	546.0000	610.0000	11.722	0	0	0
03/11/2009	€ / R 2010/03/15	16.10	Put	Currency Future	4,158.0000	4,294.0000	3.271	0	0	0
03/11/2009	€ / R 2010/03/15	10.20	Call	Currency Future	1,813.0000	1,678.0000	(7.446)	0	0	0
03/11/2009	€ / R 2010/03/15	14.35	Call	Currency Future	88.0000	74.0000	(15.909)	0	0	0
03/11/2009	€ / R 2010/03/15	9.45	Call	Currency Future	2,537.0000	2,400.0000	(5.400)	0	0	0
03/11/2009	€ / R 2010/03/15	15.40	Call	Currency Future	38.0000	33.0000	(13.158)	0	0	0
03/11/2009	€ / R 2010/03/15	7.85	Put	Currency Future	4.0000	4.0000	-	0	0	0
03/11/2009	€ / R 2010/03/15	19.80	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
03/11/2009	€ / R 2010/03/15	15.10	Put	Currency Future	3,183.0000	3,314.0000	4.116	0	0	0
03/11/2009	€ / R 2010/03/15	13.20	Call	Currency Future	205.0000	174.0000	(15.122)	0	0	0
03/11/2009	€ / R 2010/03/15	7.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	€ / R 2010/03/15	9.45	Put	Currency Future	21.0000	23.0000	9.524	0	0	0
03/11/2009	€ / R 2010/03/15	11.75	Call	Currency Future	626.0000	536.0000	(14.377)	0	0	0
03/11/2009	€ / R 2010/03/15	15.80	Call	Currency Future	28.0000	24.0000	(14.286)	0	0	0
03/11/2009	€ / R 2010/03/15	13.40	Put	Currency Future	1,611.0000	1,724.0000	7.014	0	0	0
03/11/2009	€ / R 2010/03/15	19.85	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
03/11/2009	€ / R 2010/03/15	12.10	Put	Currency Future	608.0000	676.0000	11.184	0	0	0
03/11/2009	€ / R 2010/03/15	14.10	Call	Currency Future	108.0000	91.0000	(15.741)	0	0	0
03/11/2009	€ / R 2010/03/15	13.20	Put	Currency Future	1,439.0000	1,547.0000	7.505	0	0	0
03/11/2009	€ / R 2010/03/15	12.35	Call	Currency Future	390.0000	331.0000	(15.128)	0	0	0
03/11/2009	€ / R 2010/03/15	19.25	Put	Currency Future	7,290.0000	7,428.0000	1.893	0	0	0
03/11/2009	€ / R 2010/03/15	10.45	Call	Currency Future	1,580.0000	1,445.0000	(8.544)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	€ / R 2010/03/15	20.10	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
03/11/2009	€ / R 2010/03/15	14.80	Put	Currency Future	2,895.0000	3,025.0000	4.491	0	0	0
03/11/2009	€ / R 2010/03/15	15.40	Put	Currency Future	3,472.0000	3,606.0000	3.859	0	0	0
03/11/2009	€ / R 2010/03/15	19.85	Put	Currency Future	7,889.0000	8,027.0000	1.749	0	0	0
03/11/2009	€ / R 2010/03/15	7.25	Call	Currency Future	4,717.0000	4,578.0000	(2.947)	0	0	0
03/11/2009	€ / R 2010/03/15	19.80	Put	Currency Future	7,839.0000	7,977.0000	1.760	0	0	0
03/11/2009	€ / R 2010/03/15	10.10	Put	Currency Future	41.0000	45.0000	9.756	0	0	0
03/11/2009	€ / R 2010/03/15	16.20	Put	Currency Future	4,257.0000	4,393.0000	3.195	0	0	0
03/11/2009	€ / R 2010/03/15	12.35	Put	Currency Future	774.0000	854.0000	10.336	0	0	0
03/11/2009	€ / R 2010/03/15	17.25	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
03/11/2009	€ / R 2010/03/15	17.95	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
03/11/2009	€ / R 2010/03/15	12.15	Put	Currency Future	640.0000	710.0000	10.938	0	0	0
03/11/2009	€ / R 2010/03/15	17.30	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
03/11/2009	€ / R 2010/03/15	14.80	Call	Currency Future	61.0000	52.0000	(14.754)	0	0	0
03/11/2009	€ / R 2010/03/15	19.40	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
03/11/2009	€ / R 2010/03/15	11.00	Call	Currency Future	1,097.0000	979.0000	(10.757)	0	0	13,636
03/11/2009	€ / R 2010/03/15	13.10	Call	Currency Future	220.0000	187.0000	(15.000)	0	0	0
03/11/2009	€ / R 2010/03/15	16.20	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
03/11/2009	€ / R 2010/03/15	10.35	Put	Currency Future	57.0000	61.0000	7.018	0	0	0
03/11/2009	€ / R 2010/03/15	17.25	Put	Currency Future	5,298.0000	5,435.0000	2.586	0	0	0
03/11/2009	€ / R 2010/03/15	18.10	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
03/11/2009	€ / R 2010/03/15	11.70	Put	Currency Future	386.0000	432.0000	11.917	0	0	0
03/11/2009	€ / R 2010/03/15	13.40	Call	Currency Future	177.0000	151.0000	(14.689)	0	0	0
03/11/2009	€ / R 2010/03/15	11.00	Put	Currency Future	132.0000	152.0000	15.152	0	0	0
03/11/2009	€ / R 2010/03/15	8.10	Call	Currency Future	3,871.0000	3,733.0000	(3.565)	0	0	0
03/11/2009	€ / R 2010/03/15	15.20	Put	Currency Future	3,279.0000	3,411.0000	4.026	0	0	0
03/11/2009	€ / R 2010/03/15	13.35	Call	Currency Future	184.0000	157.0000	(14.674)	0	0	0
03/11/2009	€ / R 2010/03/15	19.25	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
03/11/2009	€ / R 2010/03/15	15.80	Put	Currency Future	3,862.0000	3,997.0000	3.496	0	0	0
03/11/2009	€ / R 2010/03/15	17.80	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
03/11/2009	€ / R 2010/03/15	12.00	Call	Currency Future	512.0000	437.0000	(14.648)	0	0	0
03/11/2009	€ / R 2010/03/15	8.10	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
03/11/2009	€ / R 2010/03/15	14.20	Put	Currency Future	2,333.0000	2,457.0000	5.315	0	0	0
03/11/2009	€ / R 2010/03/15	15.50	Call	Currency Future	36.0000	30.0000	(16.667)	0	0	0
03/11/2009	€ / R 2010/03/15	15.35	Call	Currency Future	40.0000	34.0000	(15.000)	0	0	0
03/11/2009	€ / R 2010/03/15	19.20	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	€ / R 2010/03/15	20.10	Put	Currency Future	8,138.0000	8,276.0000	1.696	0	0	0
03/11/2009	€ / R 2010/03/15	11.70	Call	Currency Future	652.0000	559.0000	(14.264)	0	0	0
03/11/2009	€ / R 2010/03/15	15.30	Put	Currency Future	3,376.0000	3,508.0000	3.910	0	0	0
03/11/2009	€ / R 2010/03/15	7.55	Put	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	€ / R 2010/03/15	12.10	Call	Currency Future	474.0000	403.0000	(14.979)	0	0	0
03/11/2009	€ / R 2010/03/15	14.20	Call	Currency Future	99.0000	84.0000	(15.152)	0	0	0
03/11/2009	€ / R 2010/03/15	14.35	Put	Currency Future	2,472.0000	2,597.0000	5.057	0	0	0
03/11/2009	€ / R 2010/03/15	17.20	Put	Currency Future	5,249.0000	5,386.0000	2.610	0	0	0
03/11/2009	€ / R 2010/03/15	19.95	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
03/11/2009	€ / R 2010/03/15	12.15	Call	Currency Future	455.0000	387.0000	(14.945)	0	0	0
03/11/2009	€ / R 2010/03/15	10.30	Call	Currency Future	1,719.0000	1,584.0000	(7.853)	0	0	0
03/11/2009	€ / R 2010/03/15	15.00	Call	Currency Future	52.0000	44.0000	(15.385)	0	0	0
03/11/2009	€ / R 2010/03/15	7.40	Call	Currency Future	4,567.0000	4,428.0000	(3.044)	0	0	0
03/11/2009	€ / R 2010/03/15	9.10	Put	Currency Future	16.0000	16.0000	-	0	0	0
03/11/2009	€ / R 2010/03/15	10.20	Put	Currency Future	47.0000	51.0000	8.511	0	0	0
03/11/2009	€ / R 2010/03/15	15.35	Put	Currency Future	3,424.0000	3,557.0000	3.884	0	0	0
03/11/2009	€ / R 2010/03/15	11.75	Put	Currency Future	410.0000	459.0000	11.951	0	0	0
03/11/2009	€ / R 2010/03/15	17.95	Put	Currency Future	5,995.0000	6,132.0000	2.285	0	0	0
03/11/2009	€ / R 2010/03/15	12.20	Put	Currency Future	672.0000	745.0000	10.863	0	0	0
03/11/2009	€ / R 2010/03/15	13.30	Put	Currency Future	1,524.0000	1,635.0000	7.283	0	0	0
03/11/2009	€ / R 2010/03/15	7.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	€ / R 2010/03/15	12.05	Put	Currency Future	577.0000	643.0000	11.438	0	0	0
03/11/2009	€ / R 2010/03/15	10.10	Call	Currency Future	1,907.0000	1,772.0000	(7.079)	0	0	0
03/11/2009	€ / R 2010/03/15	15.20	Call	Currency Future	45.0000	38.0000	(15.556)	0	0	0
03/11/2009	€ / R 2010/03/15	10.35	Call	Currency Future	1,673.0000	1,538.0000	(8.069)	0	0	0
03/11/2009	€ / R 2010/03/15	19.10	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
03/11/2009	€ / R 2010/03/15	8.30	Call	Currency Future	3,673.0000	3,534.0000	(3.784)	0	0	0
03/11/2009	€ / R 2010/03/15	8.40	Call	Currency Future	3,573.0000	3,435.0000	(3.862)	0	0	0
03/11/2009	€ / R 2010/03/15	12.60	Call	Currency Future	321.0000	272.0000	(15.265)	0	0	13,636
03/11/2009	€ / R 2010/03/15	13.10	Put	Currency Future	1,354.0000	1,460.0000	7.829	0	0	0
03/11/2009	€ / R 2010/03/15	13.25	Put	Currency Future	1,481.0000	1,591.0000	7.427	0	0	0
03/11/2009	€ / R 2010/03/15	9.35	Put	Currency Future	20.0000	21.0000	5.000	0	0	0
03/11/2009	€ / R 2010/03/15	17.10	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
03/11/2009	€ / R 2010/03/15	19.95	Put	Currency Future	7,989.0000	8,127.0000	1.727	0	0	0
03/11/2009	€ / R 2010/03/15	12.20	Call	Currency Future	438.0000	372.0000	(15.068)	0	0	0
03/11/2009	€ / R 2010/03/15	7.30	Put	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	€ / R	2010/03/15	8.40	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
03/11/2009	€ / R	2010/03/15	17.90	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
03/11/2009	€ / R	2010/03/15	12.05	Call	Currency Future	492.0000	420.0000	(14.634)	0	0	0
03/11/2009	€ / R	2010/03/15	9.10	Call	Currency Future	2,882.0000	2,743.0000	(4.823)	0	0	0
03/11/2009	€ / R	2010/03/15	8.25	Call	Currency Future	3,722.0000	3,584.0000	(3.708)	0	0	0
03/11/2009	€ / R	2010/03/15	9.35	Call	Currency Future	2,635.0000	2,498.0000	(5.199)	0	0	0
03/11/2009	€ / R	2010/03/15	7.10	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
03/11/2009	€ / R	2010/03/15	18.10	Put	Currency Future	6,145.0000	6,282.0000	2.229	0	0	0
03/11/2009	€ / R	2010/03/15	7.30	Call	Currency Future	4,667.0000	4,528.0000	(2.978)	0	0	0
03/11/2009	€ / R	2010/03/15	9.40	Call	Currency Future	2,586.0000	2,449.0000	(5.298)	0	0	0
03/11/2009	€ / R	2010/03/15	18.00	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
03/11/2009	€ / R	2010/03/15	19.20	Put	Currency Future	7,240.0000	7,378.0000	1.906	0	0	0
03/11/2009	€ / R	2010/03/15	14.00	Put	Currency Future	2,151.0000	2,272.0000	5.625	0	0	0
03/11/2009	€ / R	2010/03/15	10.40	Put	Currency Future	60.0000	64.0000	6.667	0	0	0
03/11/2009	€ / R	2010/03/15	19.90	Put	Currency Future	7,939.0000	8,077.0000	1.738	0	0	0
03/11/2009	€ / R	2010/03/15	19.10	Put	Currency Future	7,141.0000	7,279.0000	1.933	0	0	0
03/11/2009	€ / R	2010/03/15	15.30	Call	Currency Future	41.0000	35.0000	(14.634)	0	0	0
03/11/2009	€ / R	2010/03/15	9.00	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
03/11/2009	€ / R	2010/03/15	10.40	Call	Currency Future	1,626.0000	1,491.0000	(8.303)	0	0	0
03/11/2009	€ / R	2010/03/15	19.90	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
03/11/2009	€ / R	2010/03/15	17.80	Put	Currency Future	5,846.0000	5,983.0000	2.343	0	0	0
03/11/2009	€ / R	2010/03/15	12.60	Put	Currency Future	955.0000	1,045.0000	9.424	0	0	0
03/11/2009	€ / R	2010/03/15	14.05	Call	Currency Future	112.0000	95.0000	(15.179)	0	0	0
03/11/2009	€ / R	2010/03/15	17.50	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
03/11/2009	€ / R	2010/03/15	13.00	Put	Currency Future	1,271.0000	1,374.0000	8.104	0	0	0
03/11/2009	€ / R	2010/03/15	9.40	Put	Currency Future	20.0000	22.0000	10.000	0	0	0
03/11/2009	€ / R	2010/03/15	18.00	Put	Currency Future	6,045.0000	6,182.0000	2.266	0	0	0
03/11/2009	€ / R	2010/03/15	13.05	Put	Currency Future	1,313.0000	1,417.0000	7.921	0	0	0
03/11/2009	€ / R	2010/03/15	7.35	Call	Currency Future	4,617.0000	4,478.0000	(3.011)	0	0	0
03/11/2009	€ / R	2010/03/15	13.45	Put	Currency Future	1,655.0000	1,769.0000	6.888	0	0	0
03/11/2009	€ / R	2010/03/15	7.10	Call	Currency Future	4,866.0000	4,728.0000	(2.836)	0	0	0
03/11/2009	€ / R	2010/03/15	9.30	Call	Currency Future	2,685.0000	2,547.0000	(5.140)	0	0	0
03/11/2009	€ / R	2010/03/15	10.85	Call	Currency Future	1,222.0000	1,091.0000	(10.720)	0	0	0
03/11/2009	€ / R	2010/03/15	8.55	Call	Currency Future	3,425.0000	3,286.0000	(4.058)	0	0	0
03/11/2009	€ / R	2010/03/15	17.90	Put	Currency Future	5,945.0000	6,083.0000	2.321	0	0	0
03/11/2009	€ / R	2010/03/15	11.65	Call	Currency Future	678.0000	584.0000	(13.864)	0	0	0

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03/11/2009	€ / R 2010/03/15	13.05	Call	Currency Future	229.0000	194.0000	(15.284)	0	0	0
03/11/2009	€ / R 2010/03/15	7.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	€ / R 2010/03/15	13.45	Call	Currency Future	171.0000	146.0000	(14.620)	0	0	0
03/11/2009	€ / R 2010/03/15	17.50	Put	Currency Future	5,547.0000	5,684.0000	2.470	0	0	0
03/11/2009	€ / R 2010/03/15	13.30	Call	Currency Future	190.0000	162.0000	(14.737)	0	0	0
03/11/2009	€ / R 2010/03/15	10.85	Put	Currency Future	106.0000	114.0000	7.547	0	0	0
03/11/2009	€ / R 2010/03/15	19.55	Call	Currency Future	5.0000	5.0000	-	0	0	0
03/11/2009	€ / R 2010/03/15	20.00	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
03/11/2009	€ / R 2010/03/15	11.05	Call	Currency Future	1,060.0000	943.0000	(11.038)	0	0	0
03/11/2009	€ / R 2010/03/15	13.35	Put	Currency Future	1,568.0000	1,680.0000	7.143	0	0	0
03/11/2009	€ / R 2010/03/15	10.45	Put	Currency Future	64.0000	68.0000	6.250	0	0	0
03/11/2009	€ / R 2010/03/15	7.20	Call	Currency Future	4,767.0000	4,628.0000	(2.916)	0	0	0
03/11/2009	€ / R 2010/03/15	19.50	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
03/11/2009	€ / R 2010/03/15	10.30	Put	Currency Future	53.0000	57.0000	7.547	0	0	0
03/11/2009	€ / R 2010/03/15	12.85	Call	Currency Future	265.0000	225.0000	(15.094)	0	0	0
03/11/2009	€ / R 2010/03/15	9.55	Call	Currency Future	2,439.0000	2,302.0000	(5.617)	0	0	0
03/11/2009	€ / R 2010/03/15	11.65	Put	Currency Future	362.0000	407.0000	12.431	0	0	0
03/11/2009	€ / R 2010/03/15	14.05	Put	Currency Future	2,196.0000	2,318.0000	5.556	0	0	0
03/11/2009	€ / R 2010/03/15	8.35	Put	Currency Future	7.0000	7.0000	-	0	0	0
03/11/2009	€ / R 2010/03/15	15.45	Call	Currency Future	37.0000	31.0000	(16.216)	0	0	0
03/11/2009	€ / R 2010/03/15	9.30	Put	Currency Future	19.0000	20.0000	5.263	0	0	0
03/11/2009	€ / R 2010/03/15	9.85	Put	Currency Future	31.0000	34.0000	9.677	0	0	0
03/11/2009	€ / R 2010/03/15	15.05	Put	Currency Future	3,134.0000	3,266.0000	4.212	0	0	0
03/11/2009	€ / R 2010/03/15	15.50	Put	Currency Future	3,570.0000	3,703.0000	3.725	0	0	0
03/11/2009	€ / R 2010/03/15	8.35	Call	Currency Future	3,623.0000	3,484.0000	(3.837)	0	0	0
03/11/2009	€ / R 2010/03/15	15.45	Put	Currency Future	3,521.0000	3,654.0000	3.777	0	0	0
03/11/2009	€ / R 2010/03/15	8.30	Put	Currency Future	7.0000	7.0000	-	0	0	0
03/11/2009	€ / R 2010/03/15	9.85	Call	Currency Future	2,147.0000	2,011.0000	(6.334)	0	0	0
03/11/2009	€ / R 2010/03/15	15.05	Call	Currency Future	50.0000	43.0000	(14.000)	0	0	0
03/11/2009	€ / R 2010/03/15	7.50	Call	Currency Future	4,467.0000	4,329.0000	(3.089)	0	0	0
03/11/2009	€ / R 2010/03/15	17.45	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
03/11/2009	€ / R 2010/03/15	17.10	Put	Currency Future	5,149.0000	5,286.0000	2.661	0	0	0
03/11/2009	€ / R 2010/03/15	11.15	Put	Currency Future	172.0000	197.0000	14.535	0	0	0
03/11/2009	€ / R 2010/03/15	8.85	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
03/11/2009	€ / R 2010/03/15	16.05	Put	Currency Future	4,108.0000	4,244.0000	3.311	0	0	0
03/11/2009	€ / R 2010/03/15	16.25	Put	Currency Future	4,306.0000	4,442.0000	3.158	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	€ / R 2010/03/15	8.50	Call	Currency Future	3,474.0000	3,336.0000	(3.972)	0	0	0
03/11/2009	€ / R 2010/03/15	19.45	Put	Currency Future	7,490.0000	7,628.0000	1.842	0	0	0
03/11/2009	€ / R 2010/03/15	11.10	Call	Currency Future	1,024.0000	908.0000	(11.328)	0	0	0
03/11/2009	€ / R 2010/03/15	10.65	Call	Currency Future	1,398.0000	1,263.0000	(9.657)	0	0	0
03/11/2009	€ / R 2010/03/15	7.85	Call	Currency Future	4,119.0000	3,981.0000	(3.350)	0	0	0
03/11/2009	€ / R 2010/03/15	16.05	Call	Currency Future	24.0000	21.0000	(12.500)	0	0	0
03/11/2009	€ / R 2010/03/15	16.25	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	0
03/11/2009	€ / R 2010/03/15	13.50	Put	Currency Future	1,699.0000	1,814.0000	6.769	0	0	0
03/11/2009	€ / R 2010/03/15	19.45	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
03/11/2009	€ / R 2010/03/15	15.65	Call	Currency Future	32.0000	27.0000	(15.625)	0	0	0
03/11/2009	€ / R 2010/03/15	7.85	Put	Currency Future	4.0000	4.0000	-	0	0	0
03/11/2009	€ / R 2010/03/15	20.00	Put	Currency Future	8,039.0000	8,177.0000	1.717	0	0	0
03/11/2009	€ / R 2010/03/15	10.05	Put	Currency Future	39.0000	43.0000	10.256	0	0	0
03/11/2009	€ / R 2010/03/15	15.25	Put	Currency Future	3,327.0000	3,460.0000	3.998	0	0	0
03/11/2009	€ / R 2010/03/15	14.50	Call	Currency Future	78.0000	66.0000	(15.385)	0	0	0
03/11/2009	€ / R 2010/03/15	17.45	Put	Currency Future	5,497.0000	5,635.0000	2.510	0	0	0
03/11/2009	€ / R 2010/03/15	11.10	Put	Currency Future	158.0000	181.0000	14.557	0	0	0
03/11/2009	€ / R 2010/03/15	19.50	Put	Currency Future	7,540.0000	7,678.0000	1.830	0	0	0
03/11/2009	€ / R 2010/03/15	9.65	Put	Currency Future	26.0000	28.0000	7.692	0	0	0
03/11/2009	€ / R 2010/03/15	8.85	Call	Currency Future	3,128.0000	2,990.0000	(4.412)	0	0	0
03/11/2009	€ / R 2010/03/15	11.80	Put	Currency Future	436.0000	486.0000	11.468	0	0	0
03/11/2009	€ / R 2010/03/15	10.05	Call	Currency Future	1,954.0000	1,820.0000	(6.858)	0	0	0
03/11/2009	€ / R 2010/03/15	9.25	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
03/11/2009	€ / R 2010/03/15	14.50	Put	Currency Future	2,612.0000	2,739.0000	4.862	0	0	0
03/11/2009	€ / R 2010/03/15	13.65	Call	Currency Future	149.0000	128.0000	(14.094)	0	0	0
03/11/2009	€ / R 2010/03/15	12.85	Put	Currency Future	1,150.0000	1,248.0000	8.522	0	0	0
03/11/2009	€ / R 2010/03/15	9.05	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
03/11/2009	€ / R 2010/03/15	9.25	Call	Currency Future	2,734.0000	2,596.0000	(5.048)	0	0	0
03/11/2009	€ / R 2010/03/15	13.50	Call	Currency Future	165.0000	141.0000	(14.545)	0	0	0
03/11/2009	€ / R 2010/03/15	7.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	€ / R 2010/03/15	11.20	Call	Currency Future	953.0000	841.0000	(11.752)	0	0	0
03/11/2009	€ / R 2010/03/15	13.65	Put	Currency Future	1,833.0000	1,951.0000	6.438	0	0	0
03/11/2009	€ / R 2010/03/15	14.00	Call	Currency Future	117.0000	99.0000	(15.385)	0	0	0
03/11/2009	€ / R 2010/03/15	8.25	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
03/11/2009	€ / R 2010/03/15	12.50	Put	Currency Future	881.0000	967.0000	9.762	0	0	0
03/11/2009	€ / R 2010/03/15	17.75	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	€ / R 2010/03/15	11.25	Call	Currency Future	919.0000	809.0000	(11.970)	0	0	0
03/11/2009	€ / R 2010/03/15	10.65	Put	Currency Future	83.0000	86.0000	3.614	0	0	0
03/11/2009	€ / R 2010/03/15	13.85	Call	Currency Future	130.0000	111.0000	(14.615)	0	0	0
03/11/2009	€ / R 2010/03/15	11.90	Put	Currency Future	489.0000	547.0000	11.861	0	0	0
03/11/2009	€ / R 2010/03/15	10.25	Call	Currency Future	1,766.0000	1,631.0000	(7.644)	0	0	0
03/11/2009	€ / R 2010/03/15	12.50	Call	Currency Future	347.0000	294.0000	(15.274)	0	0	0
03/11/2009	€ / R 2010/03/15	19.75	Put	Currency Future	7,789.0000	7,927.0000	1.772	0	0	0
03/11/2009	€ / R 2010/03/15	17.20	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
03/11/2009	€ / R 2010/03/15	11.25	Put	Currency Future	203.0000	232.0000	14.286	0	0	0
03/11/2009	€ / R 2010/03/15	9.65	Call	Currency Future	2,342.0000	2,205.0000	(5.850)	0	0	0
03/11/2009	€ / R 2010/03/15	14.85	Call	Currency Future	59.0000	50.0000	(15.254)	0	0	0
03/11/2009	€ / R 2010/03/15	8.55	Put	Currency Future	9.0000	9.0000	-	0	0	0
03/11/2009	€ / R 2010/03/15	11.55	Put	Currency Future	317.0000	358.0000	12.934	0	0	0
03/11/2009	€ / R 2010/03/15	11.80	Call	Currency Future	602.0000	513.0000	(14.784)	0	0	0
03/11/2009	€ / R 2010/03/15	10.25	Put	Currency Future	50.0000	54.0000	8.000	0	0	0
03/11/2009	€ / R 2010/03/15	10.50	Put	Currency Future	68.0000	72.0000	5.882	0	0	0
03/11/2009	€ / R 2010/03/15	19.75	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
03/11/2009	€ / R 2010/03/15	11.20	Put	Currency Future	187.0000	214.0000	14.439	0	0	0
03/11/2009	€ / R 2010/03/15	7.65	Call	Currency Future	4,318.0000	4,180.0000	(3.196)	0	0	0
03/11/2009	€ / R 2010/03/15	10.00	Call	Currency Future	2,002.0000	1,867.0000	(6.743)	0	0	0
03/11/2009	€ / R 2010/03/15	19.55	Put	Currency Future	7,590.0000	7,728.0000	1.818	0	0	0
03/11/2009	€ / R 2010/03/15	11.90	Call	Currency Future	555.0000	474.0000	(14.595)	0	0	0
03/11/2009	€ / R 2010/03/15	13.25	Call	Currency Future	197.0000	168.0000	(14.721)	0	0	0
03/11/2009	€ / R 2010/03/15	8.50	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
03/11/2009	€ / R 2010/03/15	17.75	Put	Currency Future	5,796.0000	5,933.0000	2.364	0	0	0
03/11/2009	€ / R 2010/03/15	8.65	Call	Currency Future	3,326.0000	3,187.0000	(4.179)	0	0	0
03/11/2009	€ / R 2010/03/15	10.00	Put	Currency Future	36.0000	40.0000	11.111	0	0	0
03/11/2009	€ / R 2010/03/15	17.55	Put	Currency Future	5,597.0000	5,734.0000	2.448	0	0	0
03/11/2009	€ / R 2010/03/15	15.25	Call	Currency Future	43.0000	37.0000	(13.953)	0	0	0
03/11/2009	€ / R 2010/03/15	7.50	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
03/11/2009	€ / R 2010/03/15	17.65	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
03/11/2009	€ / R 2010/03/15	13.00	Call	Currency Future	237.0000	201.0000	(15.190)	0	0	0
03/11/2009	€ / R 2010/03/15	10.55	Put	Currency Future	73.0000	76.0000	4.110	0	0	0
03/11/2009	€ / R 2010/03/15	14.25	Put	Currency Future	2,379.0000	2,503.0000	5.212	0	0	0
03/11/2009	€ / R 2010/03/15	9.50	Call	Currency Future	2,488.0000	2,351.0000	(5.506)	0	0	0
03/11/2009	€ / R 2010/03/15	17.65	Put	Currency Future	5,696.0000	5,834.0000	2.423	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	€ / R 2010/03/15	9.00	Call	Currency Future	2,980.0000	2,842.0000	(4.631)	0	0	0
03/11/2009	€ / R 2010/03/15	10.55	Call	Currency Future	1,489.0000	1,353.0000	(9.134)	0	0	0
03/11/2009	€ / R 2010/03/15	11.55	Call	Currency Future	733.0000	635.0000	(13.370)	0	0	0
03/11/2009	€ / R 2010/03/15	9.05	Call	Currency Future	2,931.0000	2,793.0000	(4.708)	0	0	0
03/11/2009	€ / R 2010/03/15	14.25	Call	Currency Future	95.0000	80.0000	(15.789)	0	0	0
03/11/2009	€ / R 2010/03/15	10.50	Call	Currency Future	1,534.0000	1,399.0000	(8.801)	0	0	0
03/11/2009	€ / R 2010/03/15	19.65	Call	Currency Future	5.0000	5.0000	-	0	0	0
03/11/2009	€ / R 2010/03/15	8.00	Put	Currency Future	5.0000	5.0000	-	0	0	0
03/11/2009	€ / R 2010/03/15	9.55	Put	Currency Future	23.0000	25.0000	8.696	0	0	0
03/11/2009	€ / R 2010/03/15	8.05	Put	Currency Future	5.0000	5.0000	-	0	0	0
03/11/2009	€ / R 2010/03/15	8.20	Call	Currency Future	3,772.0000	3,633.0000	(3.685)	0	0	0
03/11/2009	€ / R 2010/03/15	9.50	Put	Currency Future	22.0000	24.0000	9.091	0	0	0
03/11/2009	€ / R 2010/03/15	19.65	Put	Currency Future	7,689.0000	7,828.0000	1.808	0	0	0
03/11/2009	€ / R 2010/03/15	8.00	Call	Currency Future	3,971.0000	3,832.0000	(3.500)	0	0	0
03/11/2009	€ / R 2010/03/15	8.05	Call	Currency Future	3,921.0000	3,782.0000	(3.545)	0	0	0
03/11/2009	€ / R 2010/03/15	7.65	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
03/11/2009	€ / R 2010/03/15	14.85	Put	Currency Future	2,943.0000	3,073.0000	4.417	0	0	0
03/11/2009	€ / R 2010/03/15	13.55	Call	Currency Future	159.0000	137.0000	(13.836)	0	0	0
03/11/2009	€ / R 2010/03/15	10.80	Call	Currency Future	1,265.0000	1,130.0000	(10.672)	0	0	0
03/11/2009	€ / R 2010/03/15	11.15	Call	Currency Future	988.0000	874.0000	(11.538)	0	0	0
03/11/2009	€ / R 2010/03/15	8.65	Put	Currency Future	10.0000	10.0000	-	0	0	0
03/11/2009	€ / R 2010/03/15	15.85	Call	Currency Future	27.0000	24.0000	(11.111)	0	0	0
03/11/2009	€ / R 2010/03/15	15.55	Call	Currency Future	34.0000	29.0000	(14.706)	0	0	0
03/11/2009	€ / R 2010/03/15	11.60	Put	Currency Future	339.0000	382.0000	12.684	0	0	0
03/11/2009	€ / R 2010/03/15	11.05	Put	Currency Future	144.0000	166.0000	15.278	0	0	0
03/11/2009	€ / R 2010/03/15	7.80	Call	Currency Future	4,169.0000	4,031.0000	(3.310)	0	0	0
03/11/2009	€ / R 2010/03/15	15.65	Put	Currency Future	3,716.0000	3,850.0000	3.606	0	0	0
03/11/2009	€ / R 2010/03/15	15.85	Put	Currency Future	3,911.0000	4,047.0000	3.477	0	0	0
03/11/2009	€ / R 2010/03/15	13.55	Put	Currency Future	1,744.0000	1,860.0000	6.651	0	0	0
03/11/2009	€ / R 2010/03/15	7.80	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
03/11/2009	€ / R 2010/03/15	13.85	Put	Currency Future	2,014.0000	2,134.0000	5.958	0	0	0
03/11/2009	€ / R 2010/03/15	17.55	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
03/11/2009	€ / R 2010/03/15	11.70	Call	Currency Future	652.0000	559.0000	(14.264)	0	0	0
03/11/2009	€ / R 2010/03/15	7.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	€ / R 2010/03/15	8.80	Call	Currency Future	3,177.0000	3,039.0000	(4.344)	0	0	0
03/11/2009	€ / R 2010/03/15	13.80	Put	Currency Future	1,968.0000	2,089.0000	6.148	0	0	0

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03/11/2009	€ / R 2010/03/15	15.55	Put	Currency Future	3,618.0000	3,752.0000	3.704	0	0	0
03/11/2009	€ / R 2010/03/15	11.70	Put	Currency Future	386.0000	432.0000	11.917	0	0	0
03/11/2009	€ / R 2010/03/15	9.80	Put	Currency Future	29.0000	32.0000	10.345	0	0	0
03/11/2009	€ / R 2010/03/15	8.60	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
03/11/2009	€ / R 2010/03/15	11.45	Put	Currency Future	276.0000	312.0000	13.043	0	0	0
03/11/2009	€ / R 2010/03/15	9.80	Call	Currency Future	2,195.0000	2,059.0000	(6.196)	0	0	0
03/11/2009	€ / R 2010/03/15	8.60	Call	Currency Future	3,375.0000	3,237.0000	(4.089)	0	0	0
03/11/2009	€ / R 2010/03/15	11.60	Call	Currency Future	705.0000	609.0000	(13.617)	0	0	0
03/11/2009	€ / R 2010/03/15	8.80	Put	Currency Future	12.0000	12.0000	-	0	0	0
03/11/2009	€ / R 2010/03/15	11.45	Call	Currency Future	792.0000	689.0000	(13.005)	0	0	0
03/11/2009	€ / R 2010/03/15	10.80	Put	Currency Future	99.0000	103.0000	4.040	0	0	0
03/11/2009	€ / R 2010/03/15	7.60	Call	Currency Future	4,368.0000	4,229.0000	(3.182)	0	0	0
03/11/2009	€ / R 2010/03/15	11.85	Put	Currency Future	462.0000	516.0000	11.688	0	0	0
03/11/2009	€ / R 2010/03/15	12.80	Call	Currency Future	276.0000	234.0000	(15.217)	0	0	0
03/11/2009	€ / R 2010/03/15	9.60	Call	Currency Future	2,390.0000	2,253.0000	(5.732)	0	0	0
03/11/2009	€ / R 2010/03/15	9.90	Put	Currency Future	32.0000	36.0000	12.500	0	0	0
03/11/2009	€ / R 2010/03/15	7.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	€ / R 2010/03/15	15.90	Call	Currency Future	26.0000	23.0000	(11.538)	0	0	0
03/11/2009	€ / R 2010/03/15	11.40	Call	Currency Future	823.0000	718.0000	(12.758)	0	0	0
03/11/2009	€ / R 2010/03/15	9.60	Put	Currency Future	25.0000	26.0000	4.000	0	0	0
03/11/2009	€ / R 2010/03/15	14.15	Call	Currency Future	103.0000	87.0000	(15.534)	0	0	0
03/11/2009	€ / R 2010/03/15	15.60	Call	Currency Future	33.0000	28.0000	(15.152)	0	0	0
03/11/2009	€ / R 2010/03/15	11.85	Call	Currency Future	578.0000	493.0000	(14.706)	0	0	0
03/11/2009	€ / R 2010/03/15	17.15	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
03/11/2009	€ / R 2010/03/15	13.15	Put	Currency Future	1,396.0000	1,504.0000	7.736	0	0	0
03/11/2009	€ / R 2010/03/15	10.60	Put	Currency Future	78.0000	81.0000	3.846	0	0	0
03/11/2009	€ / R 2010/03/15	17.15	Put	Currency Future	5,199.0000	5,336.0000	2.635	0	0	0
03/11/2009	€ / R 2010/03/15	14.15	Put	Currency Future	2,287.0000	2,410.0000	5.378	0	0	0
03/11/2009	€ / R 2010/03/15	17.70	Put	Currency Future	5,746.0000	5,884.0000	2.402	0	0	0
03/11/2009	€ / R 2010/03/15	15.15	Put	Currency Future	3,231.0000	3,362.0000	4.054	0	0	0
03/11/2009	€ / R 2010/03/15	17.70	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
03/11/2009	€ / R 2010/03/15	19.15	Call	Currency Future	6.0000	6.0000	-	0	0	0
03/11/2009	€ / R 2010/03/15	15.15	Call	Currency Future	47.0000	39.0000	(17.021)	0	0	0
03/11/2009	€ / R 2010/03/15	19.70	Call	Currency Future	5.0000	5.0000	-	0	0	0
03/11/2009	€ / R 2010/03/15	16.15	Call	Currency Future	23.0000	20.0000	(13.043)	0	0	0
03/11/2009	€ / R 2010/03/15	11.40	Put	Currency Future	257.0000	291.0000	13.230	0	0	0

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03/11/2009	€ / R 2010/03/15	7.15	Call	Currency Future	4,816.0000	4,678.0000	(2.865)	0	0	0
03/11/2009	€ / R 2010/03/15	13.15	Call	Currency Future	212.0000	181.0000	(14.623)	0	0	0
03/11/2009	€ / R 2010/03/15	19.70	Put	Currency Future	7,739.0000	7,878.0000	1.796	0	0	0
03/11/2009	€ / R 2010/03/15	19.15	Put	Currency Future	7,191.0000	7,329.0000	1.919	0	0	0
03/11/2009	€ / R 2010/03/15	10.15	Call	Currency Future	1,860.0000	1,725.0000	(7.258)	0	0	0
03/11/2009	€ / R 2010/03/15	19.60	Put	Currency Future	7,639.0000	7,778.0000	1.820	0	0	0
03/11/2009	€ / R 2010/03/15	8.15	Call	Currency Future	3,822.0000	3,683.0000	(3.637)	0	0	0
03/11/2009	€ / R 2010/03/15	19.60	Call	Currency Future	5.0000	5.0000	-	0	0	0
03/11/2009	€ / R 2010/03/15	10.15	Put	Currency Future	44.0000	48.0000	9.091	0	0	0
03/11/2009	€ / R 2010/03/15	17.60	Put	Currency Future	5,647.0000	5,784.0000	2.426	0	0	0
03/11/2009	€ / R 2010/03/15	8.15	Put	Currency Future	6.0000	6.0000	-	0	0	0
03/11/2009	€ / R 2010/03/15	13.60	Call	Currency Future	154.0000	132.0000	(14.286)	0	0	0
03/11/2009	€ / R 2010/03/15	9.15	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
03/11/2009	€ / R 2010/03/15	13.60	Put	Currency Future	1,788.0000	1,905.0000	6.544	0	0	0
03/11/2009	€ / R 2010/03/15	9.15	Call	Currency Future	2,832.0000	2,694.0000	(4.873)	0	0	0
03/11/2009	€ / R 2010/03/15	15.90	Put	Currency Future	3,960.0000	4,096.0000	3.434	0	0	0
03/11/2009	€ / R 2010/03/15	15.60	Put	Currency Future	3,667.0000	3,801.0000	3.654	0	0	0
03/11/2009	€ / R 2010/03/15	16.15	Put	Currency Future	4,207.0000	4,343.0000	3.233	0	0	0
03/11/2009	€ / R 2010/03/15	17.60	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
03/11/2009	€ / R 2010/03/15	7.90	Put	Currency Future	4.0000	4.0000	-	0	0	0
03/11/2009	€ / R 2010/03/15	10.60	Call	Currency Future	1,443.0000	1,308.0000	(9.356)	0	0	0
03/11/2009	€ / R 2010/03/15	13.90	Call	Currency Future	126.0000	107.0000	(15.079)	0	0	0
03/11/2009	€ / R 2010/03/15	12.90	Put	Currency Future	1,190.0000	1,290.0000	8.403	0	0	0
03/11/2009	€ / R 2010/03/15	13.90	Put	Currency Future	2,060.0000	2,180.0000	5.825	0	0	0
03/11/2009	€ / R 2010/03/15	14.90	Put	Currency Future	2,991.0000	3,121.0000	4.346	0	0	0
03/11/2009	€ / R 2010/03/15	14.90	Call	Currency Future	57.0000	48.0000	(15.789)	0	0	0
03/11/2009	€ / R 2010/03/15	7.90	Call	Currency Future	4,070.0000	3,931.0000	(3.415)	0	0	0
03/11/2009	€ / R 2010/03/15	12.90	Call	Currency Future	256.0000	217.0000	(15.234)	0	0	0
03/11/2009	€ / R 2010/03/15	10.90	Call	Currency Future	1,178.0000	1,052.0000	(10.696)	0	0	0
03/11/2009	€ / R 2010/03/15	8.90	Call	Currency Future	3,079.0000	2,941.0000	(4.482)	0	0	0
03/11/2009	€ / R 2010/03/15	10.90	Put	Currency Future	112.0000	125.0000	11.607	0	0	0
03/11/2009	€ / R 2010/03/15	8.90	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
03/11/2009	€ / R 2010/03/15	10.70	Put	Currency Future	88.0000	91.0000	3.409	0	0	0
03/11/2009	€ / R 2010/03/15	12.80	Put	Currency Future	1,110.0000	1,207.0000	8.739	0	0	0
03/11/2009	€ / R 2010/03/15	9.90	Call	Currency Future	2,098.0000	1,963.0000	(6.435)	0	0	0
03/11/2009	€ / R 2010/03/15	13.80	Call	Currency Future	134.0000	116.0000	(13.433)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	€ / R 2010/03/15	15.70	Put	Currency Future	3,765.0000	3,899.0000	3.559	0	0	0
03/11/2009	€ / R 2010/03/15	11.95	Put	Currency Future	516.0000	578.0000	12.016	0	0	0
03/11/2009	€ / R 2010/03/15	15.70	Call	Currency Future	31.0000	26.0000	(16.129)	0	0	0
03/11/2009	€ / R 2010/03/15	11.95	Call	Currency Future	532.0000	455.0000	(14.474)	0	0	0
03/11/2009	€ / R 2010/03/15	12.70	Call	Currency Future	297.0000	252.0000	(15.152)	0	0	0
03/11/2009	€ / R 2010/03/15	12.70	Put	Currency Future	1,032.0000	1,125.0000	9.012	0	0	0
03/11/2009	€ / R 2010/03/15	13.70	Call	Currency Future	144.0000	124.0000	(13.889)	0	0	0
03/11/2009	€ / R 2010/03/15	9.70	Call	Currency Future	2,293.0000	2,156.0000	(5.975)	0	0	0
03/11/2009	€ / R 2010/03/15	10.70	Call	Currency Future	1,354.0000	1,218.0000	(10.044)	0	0	0
03/11/2009	€ / R 2010/03/15	9.70	Put	Currency Future	27.0000	29.0000	7.407	0	0	0
03/11/2009	€ / R 2010/03/15	13.70	Put	Currency Future	1,878.0000	1,997.0000	6.337	0	0	0
03/11/2009	€ / R 2010/03/15	14.70	Call	Currency Future	66.0000	56.0000	(15.152)	0	0	0
03/11/2009	€ / R 2010/03/15	14.70	Put	Currency Future	2,800.0000	2,929.0000	4.607	0	0	0
03/11/2009	€ / R 2010/03/15	7.70	Call	Currency Future	4,268.0000	4,130.0000	(3.233)	0	0	0
03/11/2009	€ / R 2010/03/15	7.70	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
03/11/2009	€ / R 2010/03/15	8.70	Call	Currency Future	3,276.0000	3,138.0000	(4.212)	0	0	0
03/11/2009	€ / R 2010/03/15	8.70	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
03/11/2009	€ / R 2010/03/15	7.95	Call	Currency Future	4,020.0000	3,882.0000	(3.433)	0	0	0
03/11/2009	€ / R 2010/03/15	15.75	Put	Currency Future	3,814.0000	3,948.0000	3.513	0	0	0
03/11/2009	€ / R 2010/03/15	10.75	Put	Currency Future	93.0000	97.0000	4.301	0	0	0
03/11/2009	€ / R 2010/03/15	14.75	Put	Currency Future	2,848.0000	2,977.0000	4.529	0	0	0
03/11/2009	€ / R 2010/03/15	13.95	Put	Currency Future	2,106.0000	2,226.0000	5.698	0	0	0
03/11/2009	€ / R 2010/03/15	13.95	Call	Currency Future	122.0000	103.0000	(15.574)	0	0	0
03/11/2009	€ / R 2010/03/15	14.95	Call	Currency Future	54.0000	46.0000	(14.815)	0	0	0
03/11/2009	€ / R 2010/03/15	12.95	Put	Currency Future	1,230.0000	1,332.0000	8.293	0	0	0
03/11/2009	€ / R 2010/03/15	10.95	Put	Currency Future	120.0000	138.0000	15.000	0	0	0
03/11/2009	€ / R 2010/03/15	10.95	Call	Currency Future	1,135.0000	1,015.0000	(10.573)	0	0	0
03/11/2009	€ / R 2010/03/15	12.95	Call	Currency Future	246.0000	209.0000	(15.041)	0	0	0
03/11/2009	€ / R 2010/03/15	9.95	Put	Currency Future	34.0000	38.0000	11.765	0	0	0
03/11/2009	€ / R 2010/03/15	14.95	Put	Currency Future	3,039.0000	3,169.0000	4.278	0	0	0
03/11/2009	€ / R 2010/03/15	15.95	Put	Currency Future	4,010.0000	4,145.0000	3.367	0	0	0
03/11/2009	€ / R 2010/03/15	15.95	Call	Currency Future	25.0000	22.0000	(12.000)	0	0	0
03/11/2009	€ / R 2010/03/15	15.75	Call	Currency Future	29.0000	25.0000	(13.793)	0	0	0
03/11/2009	€ / R 2010/03/15	9.95	Call	Currency Future	2,050.0000	1,915.0000	(6.585)	0	0	0
03/11/2009	€ / R 2010/03/15	12.75	Call	Currency Future	286.0000	243.0000	(15.035)	0	0	0
03/11/2009	€ / R 2010/03/15	10.75	Call	Currency Future	1,309.0000	1,174.0000	(10.313)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	€ / R	2010/03/15	12.75	Put	Currency Future	1,070.0000	1,166.0000	8.972	0	0	0
03/11/2009	€ / R	2010/03/15	13.75	Put	Currency Future	1,923.0000	2,043.0000	6.240	0	0	0
03/11/2009	€ / R	2010/03/15	14.75	Call	Currency Future	64.0000	54.0000	(15.625)	0	0	0
03/11/2009	€ / R	2010/03/15	13.75	Call	Currency Future	139.0000	120.0000	(13.669)	0	0	0
03/11/2009	€ / R	2010/03/15	8.95	Put	Currency Future	14.0000	14.0000	-	0	0	0
03/11/2009	€ / R	2010/03/15	9.75	Put	Currency Future	28.0000	31.0000	10.714	0	0	0
03/11/2009	€ / R	2010/03/15	8.75	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
03/11/2009	€ / R	2010/03/15	8.95	Call	Currency Future	3,030.0000	2,891.0000	(4.587)	0	0	0
03/11/2009	€ / R	2010/03/15	9.75	Call	Currency Future	2,244.0000	2,108.0000	(6.061)	0	0	0
03/11/2009	€ / R	2010/03/15	7.95	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
03/11/2009	€ / R	2010/03/15	7.75	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
03/11/2009	€ / R	2010/03/15	8.75	Call	Currency Future	3,227.0000	3,089.0000	(4.276)	0	0	0
03/11/2009	€ / R	2010/03/15	7.75	Call	Currency Future	4,219.0000	4,081.0000	(3.271)	0	0	0
03/11/2009	€ / R	2010/03/15	11.50	Call	Currency Future	762.0000	662.0000	(13.123)	0	0	24
03/11/2009	€ / R	2010/03/15	11.30	Put	Currency Future	220.0000	251.0000	14.091	0	0	0
03/11/2009	€ / R	2010/03/15	11.30	Call	Currency Future	886.0000	778.0000	(12.190)	0	0	0
03/11/2009	€ / R	2010/03/15	11.35	Call	Currency Future	854.0000	747.0000	(12.529)	0	0	0
03/11/2009	€ / R	2010/03/15	11.50	Put	Currency Future	296.0000	335.0000	13.176	0	0	0
03/11/2009	€ / R	2010/03/15	11.35	Put	Currency Future	238.0000	270.0000	13.445	0	0	0
03/11/2009	€ / R	2010/06/14			Currency Future	12.1598	12.0213	(1.139)	0.0000	0.0000	791
03/11/2009	€ / R	2010/06/14	17.40	Call	Currency Future	42.0000	44.0000	4.762	0	0	0
03/11/2009	€ / R	2010/06/14	15.40	Put	Currency Future	3,375.0000	3,504.0000	3.822	0	0	0
03/11/2009	€ / R	2010/06/14	10.40	Put	Currency Future	78.0000	93.0000	19.231	0	0	0
03/11/2009	€ / R	2010/06/14	17.40	Put	Currency Future	5,282.0000	5,423.0000	2.669	0	0	0
03/11/2009	€ / R	2010/06/14	12.15	Call	Currency Future	695.0000	624.0000	(10.216)	0	0	0
03/11/2009	€ / R	2010/06/14	13.40	Put	Currency Future	1,592.0000	1,696.0000	6.533	0	0	0
03/11/2009	€ / R	2010/06/14	15.40	Call	Currency Future	135.0000	126.0000	(6.667)	0	0	0
03/11/2009	€ / R	2010/06/14	13.40	Call	Currency Future	352.0000	318.0000	(9.659)	0	0	0
03/11/2009	€ / R	2010/06/14	19.40	Call	Currency Future	17.0000	17.0000	-	0	0	0
03/11/2009	€ / R	2010/06/14	11.95	Put	Currency Future	573.0000	630.0000	9.948	0	0	0
03/11/2009	€ / R	2010/06/14	19.40	Put	Currency Future	7,257.0000	7,395.0000	1.902	0	0	0
03/11/2009	€ / R	2010/06/14	11.95	Call	Currency Future	783.0000	701.0000	(10.473)	0	0	0
03/11/2009	€ / R	2010/06/14	19.50	Call	Currency Future	16.0000	16.0000	-	0	0	0
03/11/2009	€ / R	2010/06/14	15.35	Put	Currency Future	3,328.0000	3,457.0000	3.876	0	0	0
03/11/2009	€ / R	2010/06/14	15.35	Call	Currency Future	138.0000	128.0000	(7.246)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	€ / R 2010/06/14	8.30	Call	Currency Future	3,875.0000	3,737.0000	(3.561)	0	0	0
03/11/2009	€ / R 2010/06/14	13.35	Put	Currency Future	1,551.0000	1,654.0000	6.641	0	0	0
03/11/2009	€ / R 2010/06/14	17.35	Call	Currency Future	44.0000	46.0000	4.545	0	0	0
03/11/2009	€ / R 2010/06/14	13.35	Call	Currency Future	361.0000	326.0000	(9.695)	0	0	0
03/11/2009	€ / R 2010/06/14	17.35	Put	Currency Future	5,234.0000	5,374.0000	2.675	0	0	0
03/11/2009	€ / R 2010/06/14	7.30	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
03/11/2009	€ / R 2010/06/14	12.10	Put	Currency Future	657.0000	720.0000	9.589	0	0	0
03/11/2009	€ / R 2010/06/14	19.35	Put	Currency Future	7,207.0000	7,346.0000	1.929	0	0	0
03/11/2009	€ / R 2010/06/14	7.30	Call	Currency Future	4,862.0000	4,724.0000	(2.838)	0	0	0
03/11/2009	€ / R 2010/06/14	10.50	Call	Currency Future	1,751.0000	1,629.0000	(6.967)	0	0	0
03/11/2009	€ / R 2010/06/14	8.30	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
03/11/2009	€ / R 2010/06/14	11.35	Put	Currency Future	297.0000	334.0000	12.458	0	0	0
03/11/2009	€ / R 2010/06/14	12.10	Call	Currency Future	716.0000	642.0000	(10.335)	0	0	0
03/11/2009	€ / R 2010/06/14	10.50	Put	Currency Future	92.0000	107.0000	16.304	0	0	0
03/11/2009	€ / R 2010/06/14	12.15	Put	Currency Future	686.0000	752.0000	9.621	0	0	0
03/11/2009	€ / R 2010/06/14	13.50	Call	Currency Future	334.0000	302.0000	(9.581)	0	0	0
03/11/2009	€ / R 2010/06/14	9.30	Call	Currency Future	2,891.0000	2,754.0000	(4.739)	0	0	0
03/11/2009	€ / R 2010/06/14	11.35	Call	Currency Future	1,107.0000	1,005.0000	(9.214)	0	0	0
03/11/2009	€ / R 2010/06/14	19.35	Call	Currency Future	17.0000	17.0000	-	0	0	0
03/11/2009	€ / R 2010/06/14	11.30	Call	Currency Future	1,138.0000	1,035.0000	(9.051)	0	0	0
03/11/2009	€ / R 2010/06/14	10.40	Call	Currency Future	1,838.0000	1,714.0000	(6.746)	0	0	0
03/11/2009	€ / R 2010/06/14	17.30	Call	Currency Future	45.0000	47.0000	4.444	0	0	0
03/11/2009	€ / R 2010/06/14	10.35	Put	Currency Future	72.0000	86.0000	19.444	0	0	0
03/11/2009	€ / R 2010/06/14	15.30	Put	Currency Future	3,281.0000	3,410.0000	3.932	0	0	0
03/11/2009	€ / R 2010/06/14	9.35	Put	Currency Future	32.0000	33.0000	3.125	0	0	0
03/11/2009	€ / R 2010/06/14	11.85	Call	Currency Future	830.0000	745.0000	(10.241)	0	0	0
03/11/2009	€ / R 2010/06/14	15.50	Put	Currency Future	3,469.0000	3,599.0000	3.747	0	0	0
03/11/2009	€ / R 2010/06/14	19.30	Put	Currency Future	7,158.0000	7,296.0000	1.928	0	0	0
03/11/2009	€ / R 2010/06/14	11.85	Put	Currency Future	520.0000	574.0000	10.385	0	0	0
03/11/2009	€ / R 2010/06/14	17.50	Call	Currency Future	39.0000	42.0000	7.692	0	0	0
03/11/2009	€ / R 2010/06/14	19.30	Call	Currency Future	17.0000	17.0000	-	0	0	0
03/11/2009	€ / R 2010/06/14	17.50	Put	Currency Future	5,379.0000	5,520.0000	2.621	0	0	0
03/11/2009	€ / R 2010/06/14	9.30	Put	Currency Future	31.0000	32.0000	3.226	0	0	0
03/11/2009	€ / R 2010/06/14	15.50	Call	Currency Future	129.0000	121.0000	(6.202)	0	0	0
03/11/2009	€ / R 2010/06/14	15.30	Call	Currency Future	141.0000	131.0000	(7.092)	0	0	0
03/11/2009	€ / R 2010/06/14	11.30	Put	Currency Future	279.0000	314.0000	12.545	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	€ / R 2010/06/14	12.00	Put	Currency Future	600.0000	659.0000	9.833	0	0	0
03/11/2009	€ / R 2010/06/14	10.35	Call	Currency Future	1,882.0000	1,757.0000	(6.642)	0	0	0
03/11/2009	€ / R 2010/06/14	13.50	Put	Currency Future	1,674.0000	1,781.0000	6.392	0	0	0
03/11/2009	€ / R 2010/06/14	10.30	Call	Currency Future	1,926.0000	1,801.0000	(6.490)	0	0	0
03/11/2009	€ / R 2010/06/14	7.35	Put	Currency Future	3.0000	3.0000	-	0	0	0
03/11/2009	€ / R 2010/06/14	9.35	Call	Currency Future	2,842.0000	2,705.0000	(4.821)	0	0	0
03/11/2009	€ / R 2010/06/14	10.30	Put	Currency Future	66.0000	80.0000	21.212	0	0	0
03/11/2009	€ / R 2010/06/14	12.00	Call	Currency Future	760.0000	680.0000	(10.526)	0	0	0
03/11/2009	€ / R 2010/06/14	8.35	Put	Currency Future	16.0000	16.0000	-	0	0	0
03/11/2009	€ / R 2010/06/14	13.30	Put	Currency Future	1,510.0000	1,613.0000	6.821	0	0	0
03/11/2009	€ / R 2010/06/14	8.35	Call	Currency Future	3,826.0000	3,688.0000	(3.607)	0	0	0
03/11/2009	€ / R 2010/06/14	13.30	Call	Currency Future	370.0000	334.0000	(9.730)	0	0	0
03/11/2009	€ / R 2010/06/14	7.35	Call	Currency Future	4,812.0000	4,675.0000	(2.847)	0	0	0
03/11/2009	€ / R 2010/06/14	17.30	Put	Currency Future	5,185.0000	5,326.0000	2.719	0	0	0
03/11/2009	€ / R 2010/06/14	11.40	Put	Currency Future	316.0000	355.0000	12.342	0	0	0
03/11/2009	€ / R 2010/06/14	9.40	Put	Currency Future	33.0000	34.0000	3.030	0	0	0
03/11/2009	€ / R 2010/06/14	11.40	Call	Currency Future	1,076.0000	976.0000	(9.294)	0	0	0
03/11/2009	€ / R 2010/06/14	9.45	Call	Currency Future	2,744.0000	2,607.0000	(4.993)	0	0	0
03/11/2009	€ / R 2010/06/14	8.40	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
03/11/2009	€ / R 2010/06/14	19.45	Put	Currency Future	7,307.0000	7,445.0000	1.889	0	0	0
03/11/2009	€ / R 2010/06/14	7.55	Call	Currency Future	4,614.0000	4,476.0000	(2.991)	0	0	0
03/11/2009	€ / R 2010/06/14	8.50	Call	Currency Future	3,677.0000	3,540.0000	(3.726)	0	0	0
03/11/2009	€ / R 2010/06/14	7.55	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
03/11/2009	€ / R 2010/06/14	7.50	Call	Currency Future	4,663.0000	4,526.0000	(2.938)	0	0	0
03/11/2009	€ / R 2010/06/14	8.55	Call	Currency Future	3,628.0000	3,490.0000	(3.804)	0	0	0
03/11/2009	€ / R 2010/06/14	8.50	Put	Currency Future	18.0000	18.0000	-	0	0	0
03/11/2009	€ / R 2010/06/14	8.55	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
03/11/2009	€ / R 2010/06/14	7.50	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
03/11/2009	€ / R 2010/06/14	19.45	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
03/11/2009	€ / R 2010/06/14	9.50	Call	Currency Future	2,695.0000	2,558.0000	(5.083)	0	0	0
03/11/2009	€ / R 2010/06/14	17.45	Put	Currency Future	5,331.0000	5,472.0000	2.645	0	0	0
03/11/2009	€ / R 2010/06/14	11.50	Call	Currency Future	1,017.0000	920.0000	(9.538)	0	0	0
03/11/2009	€ / R 2010/06/14	17.45	Call	Currency Future	41.0000	43.0000	4.878	0	0	0
03/11/2009	€ / R 2010/06/14	15.45	Put	Currency Future	3,422.0000	3,552.0000	3.799	0	0	0
03/11/2009	€ / R 2010/06/14	9.45	Put	Currency Future	34.0000	35.0000	2.941	0	0	0
03/11/2009	€ / R 2010/06/14	11.50	Put	Currency Future	357.0000	399.0000	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
03/11/2009	€ / R 2010/06/14	10.45	Call	Currency Future	1,794.0000	1,671.0000	(6.856)	0	0	0
03/11/2009	€ / R 2010/06/14	9.55	Call	Currency Future	2,646.0000	2,509.0000	(5.178)	0	0	0
03/11/2009	€ / R 2010/06/14	11.90	Put	Currency Future	546.0000	601.0000	10.073	0	0	0
03/11/2009	€ / R 2010/06/14	10.45	Put	Currency Future	85.0000	100.0000	17.647	0	0	0
03/11/2009	€ / R 2010/06/14	11.60	Put	Currency Future	400.0000	445.0000	11.250	0	0	0
03/11/2009	€ / R 2010/06/14	13.45	Put	Currency Future	1,633.0000	1,739.0000	6.491	0	0	0
03/11/2009	€ / R 2010/06/14	11.90	Call	Currency Future	806.0000	723.0000	(10.298)	0	0	0
03/11/2009	€ / R 2010/06/14	15.60	Call	Currency Future	123.0000	116.0000	(5.691)	0	0	0
03/11/2009	€ / R 2010/06/14	15.45	Call	Currency Future	132.0000	123.0000	(6.818)	0	0	0
03/11/2009	€ / R 2010/06/14	11.60	Call	Currency Future	960.0000	867.0000	(9.688)	0	0	0
03/11/2009	€ / R 2010/06/14	13.60	Put	Currency Future	1,758.0000	1,867.0000	6.200	0	0	0
03/11/2009	€ / R 2010/06/14	13.45	Call	Currency Future	343.0000	310.0000	(9.621)	0	0	0
03/11/2009	€ / R 2010/06/14	15.60	Put	Currency Future	3,564.0000	3,695.0000	3.676	0	0	0
03/11/2009	€ / R 2010/06/14	9.55	Put	Currency Future	36.0000	37.0000	2.778	0	0	0
03/11/2009	€ / R 2010/06/14	17.60	Call	Currency Future	36.0000	39.0000	8.333	0	0	0
03/11/2009	€ / R 2010/06/14	10.55	Call	Currency Future	1,709.0000	1,587.0000	(7.139)	0	0	0
03/11/2009	€ / R 2010/06/14	17.70	Put	Currency Future	5,574.0000	5,716.0000	2.548	0	0	0
03/11/2009	€ / R 2010/06/14	10.55	Put	Currency Future	99.0000	115.0000	16.162	0	0	0
03/11/2009	€ / R 2010/06/14	13.60	Call	Currency Future	318.0000	288.0000	(9.434)	0	0	0
03/11/2009	€ / R 2010/06/14	7.45	Call	Currency Future	4,713.0000	4,575.0000	(2.928)	0	0	0
03/11/2009	€ / R 2010/06/14	17.60	Put	Currency Future	5,477.0000	5,618.0000	2.574	0	0	0
03/11/2009	€ / R 2010/06/14	8.45	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
03/11/2009	€ / R 2010/06/14	19.60	Put	Currency Future	7,456.0000	7,594.0000	1.851	0	0	0
03/11/2009	€ / R 2010/06/14	7.45	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
03/11/2009	€ / R 2010/06/14	19.60	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
03/11/2009	€ / R 2010/06/14	19.50	Put	Currency Future	7,357.0000	7,495.0000	1.876	0	0	0
03/11/2009	€ / R 2010/06/14	10.60	Put	Currency Future	107.0000	124.0000	15.888	0	0	0
03/11/2009	€ / R 2010/06/14	7.40	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
03/11/2009	€ / R 2010/06/14	7.60	Call	Currency Future	4,564.0000	4,427.0000	(3.002)	0	0	0
03/11/2009	€ / R 2010/06/14	8.40	Call	Currency Future	3,776.0000	3,638.0000	(3.655)	0	0	0
03/11/2009	€ / R 2010/06/14	9.60	Put	Currency Future	37.0000	39.0000	5.405	0	0	0
03/11/2009	€ / R 2010/06/14	7.40	Call	Currency Future	4,763.0000	4,625.0000	(2.897)	0	0	0
03/11/2009	€ / R 2010/06/14	10.70	Put	Currency Future	124.0000	142.0000	14.516	0	0	0
03/11/2009	€ / R 2010/06/14	9.40	Call	Currency Future	2,793.0000	2,656.0000	(4.905)	0	0	0
03/11/2009	€ / R 2010/06/14	13.70	Call	Currency Future	303.0000	275.0000	(9.241)	0	0	0
03/11/2009	€ / R 2010/06/14	8.45	Call	Currency Future	3,727.0000	3,589.0000	(3.703)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	€ / R 2010/06/14	13.70	Put	Currency Future	1,843.0000	1,953.0000	5.969	0	0	0
03/11/2009	€ / R 2010/06/14	19.55	Call	Currency Future	16.0000	16.0000	-	0	0	0
03/11/2009	€ / R 2010/06/14	15.70	Call	Currency Future	118.0000	111.0000	(5.932)	0	0	0
03/11/2009	€ / R 2010/06/14	13.55	Call	Currency Future	326.0000	295.0000	(9.509)	0	0	0
03/11/2009	€ / R 2010/06/14	15.70	Put	Currency Future	3,659.0000	3,790.0000	3.580	0	0	0
03/11/2009	€ / R 2010/06/14	13.55	Put	Currency Future	1,716.0000	1,824.0000	6.294	0	0	0
03/11/2009	€ / R 2010/06/14	10.70	Call	Currency Future	1,584.0000	1,463.0000	(7.639)	0	0	0
03/11/2009	€ / R 2010/06/14	19.55	Put	Currency Future	7,406.0000	7,544.0000	1.863	0	0	0
03/11/2009	€ / R 2010/06/14	19.70	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
03/11/2009	€ / R 2010/06/14	7.80	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
03/11/2009	€ / R 2010/06/14	15.55	Call	Currency Future	126.0000	118.0000	(6.349)	0	0	0
03/11/2009	€ / R 2010/06/14	19.70	Put	Currency Future	7,556.0000	7,693.0000	1.813	0	0	0
03/11/2009	€ / R 2010/06/14	17.55	Call	Currency Future	38.0000	41.0000	7.895	0	0	0
03/11/2009	€ / R 2010/06/14	10.60	Call	Currency Future	1,667.0000	1,545.0000	(7.319)	0	0	0
03/11/2009	€ / R 2010/06/14	13.80	Put	Currency Future	1,928.0000	2,041.0000	5.861	0	0	0
03/11/2009	€ / R 2010/06/14	17.55	Put	Currency Future	5,428.0000	5,569.0000	2.598	0	0	0
03/11/2009	€ / R 2010/06/14	9.70	Call	Currency Future	2,499.0000	2,362.0000	(5.482)	0	0	0
03/11/2009	€ / R 2010/06/14	13.80	Call	Currency Future	288.0000	262.0000	(9.028)	0	0	0
03/11/2009	€ / R 2010/06/14	15.55	Put	Currency Future	3,516.0000	3,647.0000	3.726	0	0	0
03/11/2009	€ / R 2010/06/14	8.70	Call	Currency Future	3,480.0000	3,343.0000	(3.937)	0	0	0
03/11/2009	€ / R 2010/06/14	15.80	Call	Currency Future	113.0000	107.0000	(5.310)	0	0	0
03/11/2009	€ / R 2010/06/14	9.50	Put	Currency Future	35.0000	36.0000	2.857	0	0	0
03/11/2009	€ / R 2010/06/14	9.60	Call	Currency Future	2,597.0000	2,460.0000	(5.275)	0	0	0
03/11/2009	€ / R 2010/06/14	10.80	Put	Currency Future	143.0000	162.0000	13.287	0	0	0
03/11/2009	€ / R 2010/06/14	8.60	Put	Currency Future	19.0000	20.0000	5.263	0	0	0
03/11/2009	€ / R 2010/06/14	9.80	Put	Currency Future	41.0000	44.0000	7.317	0	0	0
03/11/2009	€ / R 2010/06/14	8.60	Call	Currency Future	3,579.0000	3,441.0000	(3.856)	0	0	0
03/11/2009	€ / R 2010/06/14	9.80	Call	Currency Future	2,401.0000	2,265.0000	(5.664)	0	0	0
03/11/2009	€ / R 2010/06/14	7.60	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
03/11/2009	€ / R 2010/06/14	10.80	Call	Currency Future	1,503.0000	1,383.0000	(7.984)	0	0	0
03/11/2009	€ / R 2010/06/14	17.70	Call	Currency Future	34.0000	37.0000	8.824	0	0	0
03/11/2009	€ / R 2010/06/14	8.70	Put	Currency Future	21.0000	22.0000	4.762	0	0	0
03/11/2009	€ / R 2010/06/14	15.80	Put	Currency Future	3,754.0000	3,886.0000	3.516	0	0	0
03/11/2009	€ / R 2010/06/14	7.70	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
03/11/2009	€ / R 2010/06/14	17.80	Put	Currency Future	5,672.0000	5,814.0000	2.504	0	0	0
03/11/2009	€ / R 2010/06/14	7.70	Call	Currency Future	4,465.0000	4,328.0000	(3.068)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	€ / R 2010/06/14	9.70	Put	Currency Future	39.0000	41.0000	5.128	0	0	0
03/11/2009	€ / R 2010/06/14	17.80	Call	Currency Future	32.0000	35.0000	9.375	0	0	0
03/11/2009	€ / R 2010/06/14	8.80	Call	Currency Future	3,382.0000	3,245.0000	(4.051)	0	0	0
03/11/2009	€ / R 2010/06/14	17.95	Call	Currency Future	28.0000	32.0000	14.286	0	0	0
03/11/2009	€ / R 2010/06/14	19.80	Put	Currency Future	7,655.0000	7,793.0000	1.803	0	0	0
03/11/2009	€ / R 2010/06/14	17.95	Put	Currency Future	5,819.0000	5,961.0000	2.440	0	0	0
03/11/2009	€ / R 2010/06/14	19.80	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
03/11/2009	€ / R 2010/06/14	19.95	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
03/11/2009	€ / R 2010/06/14	7.80	Call	Currency Future	4,367.0000	4,230.0000	(3.137)	0	0	0
03/11/2009	€ / R 2010/06/14	19.95	Put	Currency Future	7,805.0000	7,942.0000	1.755	0	0	0
03/11/2009	€ / R 2010/06/14	8.80	Put	Currency Future	22.0000	23.0000	4.545	0	0	0
03/11/2009	€ / R 2010/06/14	15.95	Put	Currency Future	3,897.0000	4,030.0000	3.413	0	0	0
03/11/2009	€ / R 2010/06/14	15.95	Call	Currency Future	107.0000	101.0000	(5.607)	0	0	0
03/11/2009	€ / R 2010/06/14	15.85	Put	Currency Future	3,801.0000	3,934.0000	3.499	0	0	0
03/11/2009	€ / R 2010/06/14	13.95	Call	Currency Future	268.0000	245.0000	(8.582)	0	0	0
03/11/2009	€ / R 2010/06/14	7.85	Call	Currency Future	4,317.0000	4,181.0000	(3.150)	0	0	0
03/11/2009	€ / R 2010/06/14	7.85	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
03/11/2009	€ / R 2010/06/14	8.85	Call	Currency Future	3,333.0000	3,196.0000	(4.110)	0	0	0
03/11/2009	€ / R 2010/06/14	8.85	Put	Currency Future	23.0000	24.0000	4.348	0	0	0
03/11/2009	€ / R 2010/06/14	9.85	Call	Currency Future	2,352.0000	2,216.0000	(5.782)	0	0	0
03/11/2009	€ / R 2010/06/14	9.85	Put	Currency Future	43.0000	45.0000	4.651	0	0	0
03/11/2009	€ / R 2010/06/14	10.85	Call	Currency Future	1,464.0000	1,344.0000	(8.197)	0	0	0
03/11/2009	€ / R 2010/06/14	10.85	Put	Currency Future	154.0000	173.0000	12.338	0	0	0
03/11/2009	€ / R 2010/06/14	13.85	Call	Currency Future	281.0000	256.0000	(8.897)	0	0	0
03/11/2009	€ / R 2010/06/14	8.95	Put	Currency Future	25.0000	26.0000	4.000	0	0	0
03/11/2009	€ / R 2010/06/14	9.95	Call	Currency Future	2,255.0000	2,119.0000	(6.031)	0	0	0
03/11/2009	€ / R 2010/06/14	9.95	Put	Currency Future	45.0000	48.0000	6.667	0	0	0
03/11/2009	€ / R 2010/06/14	10.95	Call	Currency Future	1,386.0000	1,267.0000	(8.586)	0	0	0
03/11/2009	€ / R 2010/06/14	10.95	Put	Currency Future	176.0000	196.0000	11.364	0	0	0
03/11/2009	€ / R 2010/06/14	8.95	Call	Currency Future	3,235.0000	3,097.0000	(4.266)	0	0	0
03/11/2009	€ / R 2010/06/14	7.95	Put	Currency Future	9.0000	11.0000	22.222	0	0	0
03/11/2009	€ / R 2010/06/14	7.95	Call	Currency Future	4,219.0000	4,083.0000	(3.224)	0	0	0
03/11/2009	€ / R 2010/06/14	19.85	Put	Currency Future	7,705.0000	7,843.0000	1.791	0	0	0
03/11/2009	€ / R 2010/06/14	13.85	Put	Currency Future	1,971.0000	2,085.0000	5.784	0	0	0
03/11/2009	€ / R 2010/06/14	15.85	Call	Currency Future	111.0000	105.0000	(5.405)	0	0	0
03/11/2009	€ / R 2010/06/14	13.95	Put	Currency Future	2,058.0000	2,174.0000	5.637	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	€ / R 2010/06/14	17.85	Put	Currency Future	5,721.0000	5,863.0000	2.482	0	0	0
03/11/2009	€ / R 2010/06/14	19.85	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
03/11/2009	€ / R 2010/06/14	17.85	Call	Currency Future	31.0000	34.0000	9.677	0	0	0
03/11/2009	€ / R 2010/06/14	11.45	Put	Currency Future	336.0000	376.0000	11.905	0	0	0
03/11/2009	€ / R 2010/06/14	11.55	Call	Currency Future	988.0000	893.0000	(9.615)	0	0	0
03/11/2009	€ / R 2010/06/14	11.80	Put	Currency Future	495.0000	547.0000	10.505	0	0	0
03/11/2009	€ / R 2010/06/14	11.45	Call	Currency Future	1,046.0000	948.0000	(9.369)	0	0	0
03/11/2009	€ / R 2010/06/14	11.80	Call	Currency Future	855.0000	768.0000	(10.175)	0	0	0
03/11/2009	€ / R 2010/06/14	11.70	Call	Currency Future	906.0000	816.0000	(9.934)	0	0	0
03/11/2009	€ / R 2010/06/14	11.70	Put	Currency Future	446.0000	495.0000	10.987	0	0	0
03/11/2009	€ / R 2010/06/14	11.55	Put	Currency Future	378.0000	422.0000	11.640	0	0	0
03/11/2009	€ / R 2010/06/14	19.90	Put	Currency Future	7,755.0000	7,892.0000	1.767	0	0	0
03/11/2009	€ / R 2010/06/14	19.90	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
03/11/2009	€ / R 2010/06/14	17.90	Call	Currency Future	29.0000	33.0000	13.793	0	0	0
03/11/2009	€ / R 2010/06/14	10.90	Put	Currency Future	165.0000	184.0000	11.515	0	0	0
03/11/2009	€ / R 2010/06/14	13.90	Call	Currency Future	275.0000	250.0000	(9.091)	0	0	0
03/11/2009	€ / R 2010/06/14	13.90	Put	Currency Future	2,015.0000	2,129.0000	5.658	0	0	0
03/11/2009	€ / R 2010/06/14	15.90	Call	Currency Future	109.0000	103.0000	(5.505)	0	0	0
03/11/2009	€ / R 2010/06/14	15.90	Put	Currency Future	3,849.0000	3,982.0000	3.455	0	0	0
03/11/2009	€ / R 2010/06/14	10.90	Call	Currency Future	1,424.0000	1,305.0000	(8.357)	0	0	0
03/11/2009	€ / R 2010/06/14	17.90	Put	Currency Future	5,770.0000	5,912.0000	2.461	0	0	0
03/11/2009	€ / R 2010/06/14	9.90	Put	Currency Future	44.0000	46.0000	4.545	0	0	0
03/11/2009	€ / R 2010/06/14	8.90	Put	Currency Future	24.0000	25.0000	4.167	0	0	0
03/11/2009	€ / R 2010/06/14	7.90	Call	Currency Future	4,268.0000	4,132.0000	(3.187)	0	0	0
03/11/2009	€ / R 2010/06/14	7.90	Put	Currency Future	8.0000	10.0000	25.000	0	0	0
03/11/2009	€ / R 2010/06/14	8.90	Call	Currency Future	3,284.0000	3,147.0000	(4.172)	0	0	0
03/11/2009	€ / R 2010/06/14	9.90	Call	Currency Future	2,304.0000	2,168.0000	(5.903)	0	0	0
03/11/2009	€ / R 2010/06/14	14.15	Put	Currency Future	2,234.0000	2,351.0000	5.237	0	0	0
03/11/2009	€ / R 2010/06/14	20.15	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
03/11/2009	€ / R 2010/06/14	10.15	Call	Currency Future	2,061.0000	1,934.0000	(6.162)	0	0	0
03/11/2009	€ / R 2010/06/14	9.15	Put	Currency Future	29.0000	30.0000	3.448	0	0	0
03/11/2009	€ / R 2010/06/14	9.15	Call	Currency Future	3,039.0000	2,901.0000	(4.541)	0	0	0
03/11/2009	€ / R 2010/06/14	8.15	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
03/11/2009	€ / R 2010/06/14	8.15	Call	Currency Future	4,023.0000	3,885.0000	(3.430)	0	0	0
03/11/2009	€ / R 2010/06/14	10.15	Put	Currency Future	51.0000	63.0000	23.529	0	0	0
03/11/2009	€ / R 2010/06/14	20.15	Put	Currency Future	8,004.0000	8,141.0000	1.712	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	€ / R	2010/06/14	11.15	Call	Currency Future	1,237.0000	1,129.0000	(8.731)	0	0	0
03/11/2009	€ / R	2010/06/14	14.15	Call	Currency Future	244.0000	222.0000	(9.016)	0	0	0
03/11/2009	€ / R	2010/06/14	18.15	Put	Currency Future	6,015.0000	6,158.0000	2.377	0	0	0
03/11/2009	€ / R	2010/06/14	18.15	Call	Currency Future	25.0000	29.0000	16.000	0	0	0
03/11/2009	€ / R	2010/06/14	16.15	Put	Currency Future	4,089.0000	4,220.0000	3.204	0	0	0
03/11/2009	€ / R	2010/06/14	16.15	Call	Currency Future	98.0000	91.0000	(7.143)	0	0	0
03/11/2009	€ / R	2010/06/14	11.15	Put	Currency Future	227.0000	258.0000	13.656	0	0	0
03/11/2009	€ / R	2010/12/13			Currency Future	12.5312	12.3937	(1.097)	5.0000	5.0000	0
03/11/2009	€ / R	2010/12/13	12.55	Put	Currency Future	982.0000	1,039.0000	5.804	0	0	0
03/11/2009	€ / R	2010/12/13	12.25	Put	Currency Future	801.0000	851.0000	6.242	0	0	0
03/11/2009	€ / R	2010/12/13	12.25	Call	Currency Future	1,082.0000	994.0000	(8.133)	0	0	0
03/11/2009	€ / R	2010/12/13	12.55	Call	Currency Future	963.0000	883.0000	(8.307)	0	0	0
03/11/2009	€ / R	2010/12/13	12.20	Put	Currency Future	772.0000	821.0000	6.347	0	0	0
03/11/2009	€ / R	2010/12/13	12.20	Call	Currency Future	1,103.0000	1,015.0000	(7.978)	0	0	0
03/11/2009	€ / R	2010/12/13	14.20	Call	Currency Future	533.0000	490.0000	(8.068)	0	0	0
03/11/2009	€ / R	2010/12/13	11.20	Call	Currency Future	1,659.0000	1,541.0000	(7.113)	0	0	0
03/11/2009	€ / R	2010/12/13	11.20	Put	Currency Future	328.0000	348.0000	6.098	0	0	0
03/11/2009	€ / R	2010/12/13	10.20	Put	Currency Future	115.0000	124.0000	7.826	0	0	0
03/11/2009	€ / R	2010/12/13	20.20	Call	Currency Future	113.0000	109.0000	(3.540)	0	0	0
03/11/2009	€ / R	2010/12/13	14.20	Put	Currency Future	2,202.0000	2,297.0000	4.314	0	0	0
03/11/2009	€ / R	2010/12/13	16.20	Call	Currency Future	292.0000	272.0000	(6.849)	0	0	0
03/11/2009	€ / R	2010/12/13	16.20	Put	Currency Future	3,961.0000	4,078.0000	2.954	0	0	0
03/11/2009	€ / R	2010/12/13	18.20	Call	Currency Future	177.0000	168.0000	(5.085)	0	0	0
03/11/2009	€ / R	2010/12/13	18.20	Put	Currency Future	5,846.0000	5,974.0000	2.190	0	0	0
03/11/2009	€ / R	2010/12/13	20.20	Put	Currency Future	7,782.0000	7,915.0000	1.709	0	0	0
03/11/2009	€ / R	2010/12/13	10.20	Call	Currency Future	2,446.0000	2,318.0000	(5.233)	0	0	0
03/11/2009	€ / R	2010/12/13	9.20	Call	Currency Future	3,377.0000	3,241.0000	(4.027)	0	0	0
03/11/2009	€ / R	2010/12/13	9.20	Put	Currency Future	46.0000	47.0000	2.174	0	0	0
03/11/2009	€ / R	2010/12/13	8.20	Put	Currency Future	21.0000	24.0000	14.286	0	0	0
03/11/2009	€ / R	2010/12/13	8.20	Call	Currency Future	4,352.0000	4,218.0000	(3.079)	0	0	0
03/11/2009	€ / R	2010/12/13	8.85	Put	Currency Future	39.0000	40.0000	2.564	0	0	0
03/11/2009	€ / R	2010/12/13	12.85	Put	Currency Future	1,177.0000	1,243.0000	5.607	0	0	0
03/11/2009	€ / R	2010/12/13	12.85	Call	Currency Future	858.0000	786.0000	(8.392)	0	0	0
03/11/2009	€ / R	2010/12/13	14.85	Call	Currency Future	433.0000	399.0000	(7.852)	0	0	0
03/11/2009	€ / R	2010/12/13	16.85	Call	Currency Future	246.0000	230.0000	(6.504)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	€ / R 2010/12/13	14.85	Put	Currency Future	2,752.0000	2,855.0000	3.743	0	0	0
03/11/2009	€ / R 2010/12/13	8.85	Call	Currency Future	3,721.0000	3,584.0000	(3.682)	0	0	0
03/11/2009	€ / R 2010/12/13	11.85	Put	Currency Future	586.0000	626.0000	6.826	0	0	0
03/11/2009	€ / R 2010/12/13	10.85	Put	Currency Future	232.0000	248.0000	6.897	0	0	0
03/11/2009	€ / R 2010/12/13	9.85	Call	Currency Future	2,758.0000	2,630.0000	(4.641)	0	0	0
03/11/2009	€ / R 2010/12/13	11.85	Call	Currency Future	1,267.0000	1,170.0000	(7.656)	0	0	0
03/11/2009	€ / R 2010/12/13	9.85	Put	Currency Future	77.0000	86.0000	11.688	0	0	0
03/11/2009	€ / R 2010/12/13	10.85	Call	Currency Future	1,913.0000	1,792.0000	(6.325)	0	0	0
03/11/2009	€ / R 2010/12/13	16.85	Put	Currency Future	4,565.0000	4,686.0000	2.651	0	0	0
03/11/2009	€ / R 2010/12/13	18.85	Call	Currency Future	153.0000	145.0000	(5.229)	0	0	0
03/11/2009	€ / R 2010/12/13	12.05	Call	Currency Future	1,170.0000	1,078.0000	(7.863)	0	0	0
03/11/2009	€ / R 2010/12/13	12.05	Put	Currency Future	689.0000	735.0000	6.676	0	0	0
03/11/2009	€ / R 2010/12/13	10.25	Put	Currency Future	121.0000	131.0000	8.264	0	0	0
03/11/2009	€ / R 2010/12/13	10.25	Call	Currency Future	2,403.0000	2,274.0000	(5.368)	0	0	0
03/11/2009	€ / R 2010/12/13	9.25	Put	Currency Future	47.0000	49.0000	4.255	0	0	0
03/11/2009	€ / R 2010/12/13	8.25	Put	Currency Future	22.0000	26.0000	18.182	0	0	0
03/11/2009	€ / R 2010/12/13	8.25	Call	Currency Future	4,303.0000	4,170.0000	(3.091)	0	0	0
03/11/2009	€ / R 2010/12/13	11.25	Call	Currency Future	1,625.0000	1,507.0000	(7.262)	0	0	0
03/11/2009	€ / R 2010/12/13	9.25	Call	Currency Future	3,328.0000	3,192.0000	(4.087)	0	0	0
03/11/2009	€ / R 2010/12/13	11.25	Put	Currency Future	343.0000	364.0000	6.122	0	0	0
03/11/2009	€ / R 2010/12/13	14.25	Put	Currency Future	2,243.0000	2,339.0000	4.280	0	0	0
03/11/2009	€ / R 2010/12/13	20.25	Put	Currency Future	7,831.0000	7,964.0000	1.698	0	0	0
03/11/2009	€ / R 2010/12/13	20.25	Call	Currency Future	112.0000	107.0000	(4.464)	0	0	0
03/11/2009	€ / R 2010/12/13	14.25	Call	Currency Future	525.0000	483.0000	(8.000)	0	0	0
03/11/2009	€ / R 2010/12/13	18.25	Put	Currency Future	5,894.0000	6,023.0000	2.189	0	0	0
03/11/2009	€ / R 2010/12/13	16.25	Put	Currency Future	4,007.0000	4,125.0000	2.945	0	0	0
03/11/2009	€ / R 2010/12/13	16.25	Call	Currency Future	288.0000	269.0000	(6.597)	0	0	0
03/11/2009	€ / R 2010/12/13	18.25	Call	Currency Future	175.0000	166.0000	(5.143)	0	0	0
03/11/2009	€ / R 2010/12/13	9.95	Put	Currency Future	87.0000	96.0000	10.345	0	0	0
03/11/2009	€ / R 2010/12/13	12.95	Call	Currency Future	827.0000	757.0000	(8.464)	0	0	0
03/11/2009	€ / R 2010/12/13	11.95	Put	Currency Future	637.0000	680.0000	6.750	0	0	0
03/11/2009	€ / R 2010/12/13	12.95	Put	Currency Future	1,245.0000	1,313.0000	5.462	0	0	0
03/11/2009	€ / R 2010/12/13	14.95	Put	Currency Future	2,838.0000	2,943.0000	3.700	0	0	0
03/11/2009	€ / R 2010/12/13	14.95	Call	Currency Future	419.0000	386.0000	(7.876)	0	0	0
03/11/2009	€ / R 2010/12/13	11.95	Call	Currency Future	1,218.0000	1,123.0000	(7.800)	0	0	0
03/11/2009	€ / R 2010/12/13	10.95	Put	Currency Future	257.0000	274.0000	6.615	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	€ / R	2010/12/13	10.95	Call	Currency Future	1,838.0000	1,718.0000	(6.529)	0	0	0
03/11/2009	€ / R	2010/12/13	20.85	Call	Currency Future	95.0000	89.0000	(6.316)	0	0	0
03/11/2009	€ / R	2010/12/13	20.85	Put	Currency Future	8,413.0000	8,545.0000	1.569	0	0	0
03/11/2009	€ / R	2010/12/13	8.95	Call	Currency Future	3,622.0000	3,486.0000	(3.755)	0	0	0
03/11/2009	€ / R	2010/12/13	8.95	Put	Currency Future	41.0000	42.0000	2.439	0	0	0
03/11/2009	€ / R	2010/12/13	9.95	Call	Currency Future	2,668.0000	2,540.0000	(4.798)	0	0	0
03/11/2009	€ / R	2010/12/13	16.95	Call	Currency Future	240.0000	224.0000	(6.667)	0	0	0
03/11/2009	€ / R	2010/12/13	16.95	Put	Currency Future	4,658.0000	4,780.0000	2.619	0	0	0
03/11/2009	€ / R	2010/12/13	18.95	Call	Currency Future	149.0000	142.0000	(4.698)	0	0	0
03/11/2009	€ / R	2010/12/13	18.95	Put	Currency Future	6,568.0000	6,698.0000	1.979	0	0	0
03/11/2009	€ / R	2010/12/13	20.95	Call	Currency Future	91.0000	86.0000	(5.495)	0	0	0
03/11/2009	€ / R	2010/12/13	20.95	Put	Currency Future	8,510.0000	8,642.0000	1.551	0	0	0
03/11/2009	€ / R	2010/12/13	18.85	Put	Currency Future	6,472.0000	6,601.0000	1.993	0	0	0
03/11/2009	€ / R	2010/12/13	14.55	Put	Currency Future	2,496.0000	2,595.0000	3.966	0	0	0
03/11/2009	€ / R	2010/12/13	14.55	Call	Currency Future	477.0000	439.0000	(7.966)	0	0	0
03/11/2009	€ / R	2010/12/13	16.55	Put	Currency Future	4,286.0000	4,405.0000	2.776	0	0	0
03/11/2009	€ / R	2010/12/13	10.55	Put	Currency Future	166.0000	180.0000	8.434	0	0	0
03/11/2009	€ / R	2010/12/13	11.55	Call	Currency Future	1,428.0000	1,324.0000	(7.283)	0	0	0
03/11/2009	€ / R	2010/12/13	11.55	Put	Currency Future	447.0000	480.0000	7.383	0	0	0
03/11/2009	€ / R	2010/12/13	10.55	Call	Currency Future	2,148.0000	2,024.0000	(5.773)	0	0	0
03/11/2009	€ / R	2010/12/13	9.55	Put	Currency Future	53.0000	62.0000	16.981	0	0	0
03/11/2009	€ / R	2010/12/13	9.55	Call	Currency Future	3,034.0000	2,906.0000	(4.219)	0	0	0
03/11/2009	€ / R	2010/12/13	16.55	Call	Currency Future	267.0000	249.0000	(6.742)	0	0	0
03/11/2009	€ / R	2010/12/13	8.55	Call	Currency Future	4,016.0000	3,879.0000	(3.411)	0	0	0
03/11/2009	€ / R	2010/12/13	8.55	Put	Currency Future	34.0000	35.0000	2.941	0	0	0
03/11/2009	€ / R	2010/12/13	18.55	Call	Currency Future	164.0000	155.0000	(5.488)	0	0	0
03/11/2009	€ / R	2010/12/13	18.55	Put	Currency Future	6,183.0000	6,312.0000	2.086	0	0	0
03/11/2009	€ / R	2010/12/13	20.55	Call	Currency Future	105.0000	99.0000	(5.714)	0	0	0
03/11/2009	€ / R	2010/12/13	20.55	Put	Currency Future	8,124.0000	8,255.0000	1.613	0	0	0
03/11/2009	AL13	2009/11/05			Index Future	249.3990	249.4060	0.003	0.0000	0.0000	10
03/11/2009	AL7T	2010/02/04			Index Future	322.7030	322.7660	0.020	0.0000	0.0000	24
03/11/2009	ALBI	2009/11/05			Index Future	294.4770	294.5470	0.024	0.0000	0.0000	148

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	ALBI	2010/02/04			Index Future	299.6990	299.7690	0.023	300.1800	299.9300	434
03/11/2009	ALBI	2010/05/06			Index Future	305.1640	305.0660	(0.032)	0.0000	0.0000	0
03/11/2009	ALBI	2010/08/05			Index Future	310.7460	310.4970	(0.080)	0.0000	0.0000	0
03/11/2009	CRD1	2009/11/05			Index Future	127.9430	127.9670	0.019	0.0000	0.0000	2
03/11/2009	CRD1	2010/02/04			Index Future	130.2120	130.2350	0.018	0.0000	0.0000	0
03/11/2009	CRD1	2010/05/06			Index Future	132.6060	132.6290	0.017	0.0000	0.0000	0
03/11/2009	GOVI	2009/11/05			jGovi	296.1810	296.2410	0.020	0.0000	0.0000	691
03/11/2009	GOVI	2010/02/04			jGovi	301.4340	301.4930	0.020	0.0000	0.0000	0
03/11/2009	GOVI	2010/05/06			jGovi	306.9750	307.0345	0.019	0.0000	0.0000	0
03/11/2009	GOVI	2010/08/05			jGovi	309.0460	312.6760	1.175	0.0000	0.0000	0
03/11/2009	ILBI	2009/11/05			Index Future	360.3650	360.3550	(0.003)	0.0000	0.0000	3
03/11/2009	ILBI	2010/02/04			Index Future	366.8820	366.8710	(0.003)	0.0000	0.0000	421
03/11/2009	J153	2010/08/31			jSwap	6.9603	6.9559	(0.064)	0.0000	0.0000	0
03/11/2009	J157	2015/09/15			jSwap	8.9500	8.7550	(2.179)	0.0000	0.0000	0
03/11/2009	J186	2026/12/21			jSwap	8.7460	8.5440	(2.310)	0.0000	0.0000	0
03/11/2009	J201	2014/12/22			jSwap	8.7790	8.6050	(1.982)	0.0000	0.0000	0
03/11/2009	J203	2017/09/15			jSwap	9.0760	8.8830	(2.126)	0.0000	0.0000	0
03/11/2009	J204	2018/12/21			jSwap	9.0400	8.8540	(2.058)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	J207	2020/01/15			jSwap	9.0630	8.8770	(2.052)	0.0000	0.0000	0
03/11/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
03/11/2009	JFRA	2009/11/05			jFra	7.3420	7.2120	(1.771)	0.0000	0.0000	0
03/11/2009	JFRA	2010/02/04			jFra	7.1520	6.9900	(2.265)	0.0000	0.0000	0
03/11/2009	JFRA	2010/05/06			jFra	7.3100	7.1140	(2.681)	0.0000	0.0000	0
03/11/2009	JFRA	2010/08/05			jFra	7.6010	7.3870	(2.815)	0.0000	0.0000	0
03/11/2009	JFRA	2010/11/04			jFra	7.9360	7.7010	(2.961)	0.0000	0.0000	0
03/11/2009	JN02	2009/11/05			jNote	7.8870	7.6960	(2.422)	0.0000	0.0000	0
03/11/2009	JN02	2010/02/04			jNote	8.1140	7.9130	(2.477)	0.0000	0.0000	0
03/11/2009	JN05	2009/11/05			jNote	8.8050	8.6140	(2.169)	0.0000	0.0000	0
03/11/2009	JN05	2010/02/04			jNote	8.9340	8.7340	(2.239)	0.0000	0.0000	0
03/11/2009	JN10	2009/11/05			jNote	9.0390	8.8440	(2.157)	0.0000	0.0000	0
03/11/2009	JN10	2010/02/04			jNote	9.1000	8.9010	(2.187)	0.0000	0.0000	0
03/11/2009	JROD	2009/11/30			jRod	6.8360	6.7770	(0.863)	0.0000	0.0000	0
03/11/2009	JROD	2009/12/31			jRod	7.0480	6.9430	(1.490)	0.0000	0.0000	0
03/11/2009	JROD	2010/01/29			jRod	7.5000	7.1600	(4.533)	0.0000	0.0000	0
03/11/2009	JROD	2010/02/26			jRod	7.5000	7.0850	(5.533)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	JROD	2010/03/31			jRod	7.5000	7.3080	(2.560)	0.0000	0.0000	0
03/11/2009	OTH1	2009/11/05			Index Future	285.0960	285.2180	0.043	0.0000	0.0000	3
03/11/2009	OTH1	2010/02/04			Index Future	290.1520	290.2740	0.042	0.0000	0.0000	0
03/11/2009	OTH1	2010/05/06			Index Future	295.4860	295.6090	0.042	0.0000	0.0000	0
03/11/2009	R153	2009/11/05			Bond Future	7.4390	7.4320	(0.094)	0.0000	0.0000	0
03/11/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	753.0000	747.0000	(0.797)	0	0	0
03/11/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/11/2009	R155	2009/11/05			Bond Future	7.5730	7.5550	(0.238)	0.0000	0.0000	0
03/11/2009	R155	2009/11/05	7.75	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
03/11/2009	R155	2009/11/05	7.75	Call	Option on Bond Future	312.0000	343.0000	9.936	0	0	0
03/11/2009	R155	2010/02/04			Bond Future	7.6170	7.6100	(0.092)	0.0000	0.0000	31
03/11/2009	R155	2010/02/04	7.50	Call	Option on Bond Future	1,064.0000	1,063.0000	(0.094)	0	0	0
03/11/2009	R155	2010/02/04	7.50	Put	Option on Bond Future	1,241.0000	1,230.0000	(0.886)	0	0	0
03/11/2009	R157	2009/11/05			Bond Future	8.4760	8.4750	(0.012)	0.0000	0.0000	5,127
03/11/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	5,195.0000	5,190.0000	(0.096)	0	0	0
03/11/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/11/2009	R157	2010/02/04			Bond Future	8.5730	8.5720	(0.012)	8.5900	8.5900	5,291
03/11/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	4,378.0000	4,370.0000	(0.183)	0	0	0
03/11/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	208.0000	205.0000	(1.442)	0	0	0
03/11/2009	R157	2010/05/06			Bond Future	8.6490	8.6480	(0.012)	0.0000	0.0000	0
03/11/2009	R157	2010/05/06	8.50	Put	Option on Bond Future	2,208.0000	2,201.0000	(0.317)	0	0	0
03/11/2009	R157	2010/05/06	8.50	Call	Option on Bond Future	1,498.0000	1,496.0000	(0.134)	0	0	0
03/11/2009	R157	2010/08/05			Bond Future	8.6960	8.6950	(0.011)	0.0000	0.0000	0
03/11/2009	R157	2010/08/05	8.75	Put	Option on Bond Future	2,189.0000	2,182.0000	(0.320)	0	0	0
03/11/2009	R157	2010/08/05	8.75	Call	Option on Bond Future	2,433.0000	2,431.0000	(0.082)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	R186	2009/11/05			Bond Future	9.0630	9.0630	-	0.0000	0.0000	6,505
03/11/2009	R186	2009/11/05	7.75	Put	Option on Bond Future	13,451.0000	13,451.0000	-	0	0	0
03/11/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	831.0000	756.0000	(9.025)	0	0	5,000
03/11/2009	R186	2009/11/05	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	240
03/11/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	16,280.0000	16,280.0000	-	0	0	0
03/11/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	5,000
03/11/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	235.0000	161.0000	(31.489)	0	0	0
03/11/2009	R186	2009/11/05	8.75	Call	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
03/11/2009	R186	2009/11/05	8.75	Put	Option on Bond Future	3,007.0000	3,005.0000	(0.067)	0	0	240
03/11/2009	R186	2010/02/04			Bond Future	9.1200	9.1190	(0.011)	9.1400	9.1400	10,112
03/11/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	8,891.0000	8,876.0000	(0.169)	0	0	0
03/11/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	361.0000	355.0000	(1.662)	0	0	0
03/11/2009	R186	2010/05/06			Bond Future	9.1680	9.1670	(0.011)	0.0000	0.0000	0
03/11/2009	R186	2010/05/06	9.00	Put	Option on Bond Future	4,699.0000	4,684.0000	(0.319)	0	0	0
03/11/2009	R186	2010/05/06	9.00	Call	Option on Bond Future	3,145.0000	3,139.0000	(0.191)	0	0	0
03/11/2009	R186	2010/08/05			Bond Future	9.2020	9.2020	-	0.0000	0.0000	0
03/11/2009	R186	2010/08/05	9.25	Put	Option on Bond Future	4,534.0000	4,526.0000	(0.176)	0	0	0
03/11/2009	R186	2010/08/05	9.25	Call	Option on Bond Future	4,967.0000	4,959.0000	(0.161)	0	0	0
03/11/2009	R201	2009/11/05			Bond Future	8.5350	8.5340	(0.012)	0.0000	0.0000	2
03/11/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	4,354.0000	4,350.0000	(0.092)	0	0	0
03/11/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/11/2009	R201	2010/02/04			Bond Future	8.6220	8.6210	(0.012)	0.0000	0.0000	486
03/11/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	54.0000	52.0000	(3.704)	0	0	0
03/11/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	4,572.0000	4,567.0000	(0.109)	0	0	0
03/11/2009	R201	2010/05/06			Bond Future	8.6950	8.6940	(0.012)	0.0000	0.0000	0
03/11/2009	R201	2010/05/06	8.50	Put	Option on Bond Future	1,871.0000	1,865.0000	(0.321)	0	0	0
03/11/2009	R201	2010/05/06	8.50	Call	Option on Bond Future	1,139.0000	1,136.0000	(0.263)	0	0	0
03/11/2009	R201	2010/08/05			Bond Future	8.7400	8.7390	(0.011)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	R201	2010/08/05	9.00	Call	Option on Bond Future	2,335.0000	2,333.0000	(0.086)	0	0	0
03/11/2009	R201	2010/08/05	9.00	Put	Option on Bond Future	1,413.0000	1,408.0000	(0.354)	0	0	0
03/11/2009	R203	2009/11/05			Bond Future	9.0150	9.0040	(0.122)	0.0000	0.0000	1,570
03/11/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	8,628.0000	8,569.0000	(0.684)	0	0	0
03/11/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/11/2009	R203	2010/02/04			Bond Future	9.1020	9.0900	(0.132)	0.0000	0.0000	0
03/11/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	185.0000	188.0000	1.622	0	0	0
03/11/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	5,064.0000	5,004.0000	(1.185)	0	0	0
03/11/2009	R203	2010/05/06			Bond Future	9.1720	9.1600	(0.131)	0.0000	0.0000	0
03/11/2009	R203	2010/05/06	9.00	Put	Option on Bond Future	2,602.0000	2,562.0000	(1.537)	0	0	0
03/11/2009	R203	2010/05/06	9.00	Call	Option on Bond Future	1,719.0000	1,741.0000	1.280	0	0	0
03/11/2009	R203	2010/08/05			Bond Future	9.2230	9.2100	(0.141)	0.0000	0.0000	0
03/11/2009	R203	2010/08/05	9.25	Call	Option on Bond Future	2,760.0000	2,789.0000	1.051	0	0	0
03/11/2009	R203	2010/08/05	9.25	Put	Option on Bond Future	2,626.0000	2,591.0000	(1.333)	0	0	0
03/11/2009	R204	2009/11/05			Bond Future	9.0240	9.0140	(0.111)	0.0000	0.0000	2,457
03/11/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/11/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	9,531.0000	9,473.0000	(0.609)	0	0	0
03/11/2009	R204	2010/02/04			Bond Future	9.0990	9.0880	(0.121)	0.0000	0.0000	1,562
03/11/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	217.0000	220.0000	1.382	0	0	0
03/11/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	5,565.0000	5,505.0000	(1.078)	0	0	0
03/11/2009	R204	2010/05/06			Bond Future	9.1640	9.1520	(0.131)	0.0000	0.0000	0
03/11/2009	R204	2010/05/06	9.00	Call	Option on Bond Future	1,901.0000	1,925.0000	1.262	0	0	0
03/11/2009	R204	2010/05/06	9.00	Put	Option on Bond Future	2,826.0000	2,783.0000	(1.522)	0	0	0
03/11/2009	R204	2010/08/05			Bond Future	9.2110	9.1990	(0.130)	0.0000	0.0000	0
03/11/2009	R204	2010/08/05	9.25	Call	Option on Bond Future	3,099.0000	3,128.0000	0.936	0	0	0
03/11/2009	R204	2010/08/05	9.25	Put	Option on Bond Future	2,885.0000	2,849.0000	(1.248)	0	0	0
03/11/2009	R206	2009/11/05			Bond Future	8.5960	8.5950	(0.012)	0.0000	0.0000	1,121

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	3,783.0000	3,780.0000	(0.079)	0	0	0
03/11/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/11/2009	R206	2010/02/04			Bond Future	8.7000	8.6990	(0.011)	0.0000	0.0000	2
03/11/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	4,013.0000	4,008.0000	(0.125)	0	0	0
03/11/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	88.0000	86.0000	(2.273)	0	0	0
03/11/2009	R206	2010/05/06			Bond Future	8.7960	8.7950	(0.011)	0.0000	0.0000	0
03/11/2009	R206	2010/05/06	8.75	Put	Option on Bond Future	1,524.0000	1,519.0000	(0.328)	0	0	0
03/11/2009	R206	2010/05/06	8.75	Call	Option on Bond Future	1,386.0000	1,383.0000	(0.216)	0	0	0
03/11/2009	R206	2010/08/05			Bond Future	8.8620	8.8610	(0.011)	0.0000	0.0000	0
03/11/2009	R206	2010/08/05	9.00	Call	Option on Bond Future	1,811.0000	1,809.0000	(0.110)	0	0	0
03/11/2009	R206	2010/08/05	9.00	Put	Option on Bond Future	1,421.0000	1,417.0000	(0.281)	0	0	0
03/11/2009	R207	2009/11/05			Bond Future	9.1740	9.1730	(0.011)	0.0000	0.0000	600
03/11/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	10,802.0000	10,796.0000	(0.056)	0	0	0
03/11/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/11/2009	R207	2010/02/04			Bond Future	9.2470	9.2460	(0.011)	0.0000	0.0000	600
03/11/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	6,281.0000	6,272.0000	(0.143)	0	0	0
03/11/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	175.0000	172.0000	(1.714)	0	0	0
03/11/2009	R207	2010/05/06			Bond Future	9.3130	9.3120	(0.011)	0.0000	0.0000	0
03/11/2009	R207	2010/05/06	9.25	Call	Option on Bond Future	2,238.0000	2,234.0000	(0.179)	0	0	0
03/11/2009	R207	2010/05/06	9.25	Put	Option on Bond Future	2,601.0000	2,591.0000	(0.384)	0	0	0
03/11/2009	R207	2010/08/05			Bond Future	9.3630	9.3620	(0.011)	0.0000	0.0000	0
03/11/2009	R207	2010/08/05	9.50	Call	Option on Bond Future	3,480.0000	3,478.0000	(0.057)	0	0	0
03/11/2009	R207	2010/08/05	9.50	Put	Option on Bond Future	2,712.0000	2,704.0000	(0.295)	0	0	0
03/11/2009	R208	2009/11/05			Bond Future	9.1840	9.1830	(0.011)	0.0000	0.0000	116
03/11/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/11/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	9,497.0000	9,491.0000	(0.063)	0	0	0
03/11/2009	R208	2010/02/04			Bond Future	9.2530	9.2520	(0.011)	9.2700	9.2700	5,004

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03/11/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	5,094.0000	5,083.0000	(0.216)	0	0	0
03/11/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	362.0000	357.0000	(1.381)	0	0	0
03/11/2009	R208	2010/05/06			Bond Future	9.3110	9.3100	(0.011)	0.0000	0.0000	0
03/11/2009	R208	2010/05/06	9.25	Call	Option on Bond Future	2,315.0000	2,312.0000	(0.130)	0	0	0
03/11/2009	R208	2010/05/06	9.25	Put	Option on Bond Future	2,680.0000	2,670.0000	(0.373)	0	0	0
03/11/2009	R208	2010/08/05			Bond Future	9.3550	9.3540	(0.011)	0.0000	0.0000	0
03/11/2009	R208	2010/08/05	9.50	Call	Option on Bond Future	3,651.0000	3,648.0000	(0.082)	0	0	0
03/11/2009	R208	2010/08/05	9.50	Put	Option on Bond Future	2,805.0000	2,797.0000	(0.285)	0	0	0
03/11/2009	R209	2009/11/05			Bond Future	8.7420	8.7320	(0.114)	0.0000	0.0000	3,023
03/11/2009	R209	2009/11/05	7.50	Put	Option on Bond Future	11,248.0000	11,167.0000	(0.720)	0	0	0
03/11/2009	R209	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/11/2009	R209	2009/11/05	9.00	Put	Option on Bond Future	10.0000	2.0000	(80.000)	0	0	0
03/11/2009	R209	2009/11/05	9.00	Call	Option on Bond Future	2,047.0000	2,120.0000	3.566	0	0	0
03/11/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	16,557.0000	16,476.0000	(0.489)	0	0	0
03/11/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	2,970
03/11/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	7,462.0000	7,543.0000	1.085	0	0	0
03/11/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	13,840.0000	13,759.0000	(0.585)	0	0	0
03/11/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/11/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	5,000
03/11/2009	R209	2010/02/04			Bond Future	8.7790	8.7680	(0.125)	8.7900	8.7900	1,800
03/11/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	9,016.0000	9,094.0000	0.865	0	0	0
03/11/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	199.0000	188.0000	(5.528)	0	0	0
03/11/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	68.0000	69.0000	1.471	0	0	2,500
03/11/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	11,594.0000	11,506.0000	(0.759)	0	0	0
03/11/2009	R209	2010/05/06			Bond Future	8.8070	8.7960	(0.125)	0.0000	0.0000	0
03/11/2009	R209	2010/05/06	8.50	Call	Option on Bond Future	2,083.0000	2,110.0000	1.296	0	0	0
03/11/2009	R209	2010/05/06	8.50	Put	Option on Bond Future	4,597.0000	4,536.0000	(1.327)	0	0	0
03/11/2009	R209	2010/08/05			Bond Future	8.8240	8.8130	(0.125)	0.0000	0.0000	0
03/11/2009	R209	2010/08/05	8.75	Call	Option on Bond Future	3,773.0000	3,809.0000	0.954	0	0	0
03/11/2009	R209	2010/08/05	8.75	Put	Option on Bond Future	4,363.0000	4,313.0000	(1.146)	0	0	0

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03/11/2009	TRT1	2009/11/05			Index Future	292.4840	292.5450	0.021	0.0000	0.0000	100
03/11/2009	TRT1	2010/02/04			Index Future	297.6700	297.7310	0.020	0.0000	0.0000	0
03/11/2009	TRT1	2010/05/06			Index Future	303.1420	303.2040	0.020	0.0000	0.0000	0
03/11/2009	ZAAD	2009/12/14			Currency Future	7.1831	7.1032	(1.112)	0.0000	0.0000	13,213
03/11/2009	ZAAD	2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2009/12/14	5.95	Call	Currency Future	1,236.0000	1,156.0000	(6.472)	0	0	0
03/11/2009	ZAAD	2009/12/14	3.70	Call	Currency Future	3,483.0000	3,403.0000	(2.297)	0	0	0
03/11/2009	ZAAD	2009/12/14	7.30	Put	Currency Future	236.0000	289.0000	22.458	0	0	0
03/11/2009	ZAAD	2009/12/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2009/12/14	6.00	Call	Currency Future	1,186.0000	1,107.0000	(6.661)	0	0	0
03/11/2009	ZAAD	2009/12/14	7.25	Put	Currency Future	203.0000	253.0000	24.631	0	0	0
03/11/2009	ZAAD	2009/12/14	4.45	Call	Currency Future	2,733.0000	2,653.0000	(2.927)	0	0	0
03/11/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	843.0000	766.0000	(9.134)	0	0	0
03/11/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	748.0000	671.0000	(10.294)	0	0	0
03/11/2009	ZAAD	2009/12/14	6.60	Put	Currency Future	26.0000	31.0000	19.231	0	0	0
03/11/2009	ZAAD	2009/12/14	2.55	Call	Currency Future	4,633.0000	4,553.0000	(1.727)	0	0	0
03/11/2009	ZAAD	2009/12/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2009/12/14	15.00	Put	Currency Future	7,817.0000	7,897.0000	1.023	0	0	0
03/11/2009	ZAAD	2009/12/14	5.95	Put	Currency Future	3.0000	3.0000	-	0	0	0
03/11/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	245.0000	188.0000	(23.265)	0	0	0
03/11/2009	ZAAD	2009/12/14	2.70	Call	Currency Future	4,483.0000	4,403.0000	(1.785)	0	0	0
03/11/2009	ZAAD	2009/12/14	7.30	Call	Currency Future	119.0000	92.0000	(22.689)	0	0	0
03/11/2009	ZAAD	2009/12/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2009/12/14	5.90	Call	Currency Future	1,285.0000	1,206.0000	(6.148)	0	0	0
03/11/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	150.0000	186.0000	24.000	0	0	0
03/11/2009	ZAAD	2009/12/14	8.45	Put	Currency Future	1,274.0000	1,352.0000	6.122	0	0	0
03/11/2009	ZAAD	2009/12/14	0.55	Call	Currency Future	6,633.0000	6,553.0000	(1.206)	0	0	0
03/11/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	22.0000	26.0000	18.182	0	0	0
03/11/2009	ZAAD	2009/12/14	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2009/12/14	3.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	112.0000	135.0000	20.536	0	0	0
03/11/2009	ZAAD	2009/12/14	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0

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03/11/2009	ZAAD	2009/12/14	8.40	Put	Currency Future	1,225.0000	1,303.0000	6.367	0	0	0
03/11/2009	ZAAD	2009/12/14	10.50	Put	Currency Future	3,317.0000	3,397.0000	2.412	0	0	0
03/11/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
03/11/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	183.0000	139.0000	(24.044)	0	0	0
03/11/2009	ZAAD	2009/12/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	10.0000	13.0000	30.000	0	0	0
03/11/2009	ZAAD	2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	655.0000	579.0000	(11.603)	0	0	0
03/11/2009	ZAAD	2009/12/14	8.55	Put	Currency Future	1,373.0000	1,451.0000	5.681	0	0	0
03/11/2009	ZAAD	2009/12/14	4.05	Call	Currency Future	3,133.0000	3,053.0000	(2.553)	0	0	0
03/11/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	60.0000	73.0000	21.667	0	0	0
03/11/2009	ZAAD	2009/12/14	6.15	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
03/11/2009	ZAAD	2009/12/14	10.40	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
03/11/2009	ZAAD	2009/12/14	8.50	Put	Currency Future	1,323.0000	1,402.0000	5.971	0	0	0
03/11/2009	ZAAD	2009/12/14	6.00	Put	Currency Future	3.0000	3.0000	-	0	0	0
03/11/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	316.0000	253.0000	(19.937)	0	0	0
03/11/2009	ZAAD	2009/12/14	10.45	Put	Currency Future	3,267.0000	3,347.0000	2.449	0	0	0
03/11/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
03/11/2009	ZAAD	2009/12/14	7.20	Put	Currency Future	172.0000	218.0000	26.744	0	0	0
03/11/2009	ZAAD	2009/12/14	6.05	Put	Currency Future	4.0000	4.0000	-	0	0	0
03/11/2009	ZAAD	2009/12/14	8.55	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
03/11/2009	ZAAD	2009/12/14	9.05	Put	Currency Future	1,869.0000	1,949.0000	4.280	0	0	0
03/11/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	989.0000	910.0000	(7.988)	0	0	0
03/11/2009	ZAAD	2009/12/14	8.40	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
03/11/2009	ZAAD	2009/12/14	10.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2009/12/14	6.10	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
03/11/2009	ZAAD	2009/12/14	7.25	Call	Currency Future	136.0000	106.0000	(22.059)	0	0	0
03/11/2009	ZAAD	2009/12/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	892.0000	814.0000	(8.744)	0	0	0
03/11/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	22.0000	26.0000	18.182	0	0	0
03/11/2009	ZAAD	2009/12/14	6.05	Call	Currency Future	1,137.0000	1,057.0000	(7.036)	0	0	0
03/11/2009	ZAAD	2009/12/14	5.55	Call	Currency Future	1,634.0000	1,554.0000	(4.896)	0	0	0
03/11/2009	ZAAD	2009/12/14	13.05	Put	Currency Future	5,867.0000	5,947.0000	1.364	0	0	0
03/11/2009	ZAAD	2009/12/14	6.15	Call	Currency Future	1,038.0000	959.0000	(7.611)	0	0	0
03/11/2009	ZAAD	2009/12/14	12.40	Put	Currency Future	5,217.0000	5,297.0000	1.533	0	0	0
03/11/2009	ZAAD	2009/12/14	3.50	Call	Currency Future	3,683.0000	3,603.0000	(2.172)	0	0	0

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03/11/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	989.0000	910.0000	(7.988)	0	0	0
03/11/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	83.0000	100.0000	20.482	0	0	0
03/11/2009	ZAAD	2009/12/14	8.45	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
03/11/2009	ZAAD	2009/12/14	6.25	Put	Currency Future	7.0000	9.0000	28.571	0	0	0
03/11/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	655.0000	579.0000	(11.603)	0	0	0
03/11/2009	ZAAD	2009/12/14	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2009/12/14	13.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
03/11/2009	ZAAD	2009/12/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2009/12/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2009/12/14	5.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	150.0000	186.0000	24.000	0	0	0
03/11/2009	ZAAD	2009/12/14	5.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2009/12/14	6.25	Call	Currency Future	940.0000	862.0000	(8.298)	0	0	0
03/11/2009	ZAAD	2009/12/14	7.20	Call	Currency Future	155.0000	122.0000	(21.290)	0	0	0
03/11/2009	ZAAD	2009/12/14	14.55	Put	Currency Future	7,367.0000	7,447.0000	1.086	0	0	0
03/11/2009	ZAAD	2009/12/14	15.05	Put	Currency Future	7,867.0000	7,947.0000	1.017	0	0	0
03/11/2009	ZAAD	2009/12/14	15.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	354.0000	289.0000	(18.362)	0	0	0
03/11/2009	ZAAD	2009/12/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2009/12/14	10.40	Put	Currency Future	3,217.0000	3,297.0000	2.487	0	0	0
03/11/2009	ZAAD	2009/12/14	2.50	Call	Currency Future	4,683.0000	4,603.0000	(1.708)	0	0	0
03/11/2009	ZAAD	2009/12/14	6.10	Call	Currency Future	1,087.0000	1,008.0000	(7.268)	0	0	0
03/11/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	183.0000	139.0000	(24.044)	0	0	0
03/11/2009	ZAAD	2009/12/14	5.45	Call	Currency Future	1,734.0000	1,654.0000	(4.614)	0	0	0
03/11/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
03/11/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	15.0000	18.0000	20.000	0	0	0
03/11/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	520.0000	447.0000	(14.038)	0	0	0
03/11/2009	ZAAD	2009/12/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2009/12/14	15.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2009/12/14	13.00	Put	Currency Future	5,817.0000	5,897.0000	1.375	0	0	0
03/11/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	393.0000	326.0000	(17.048)	0	0	0
03/11/2009	ZAAD	2009/12/14	2.65	Call	Currency Future	4,533.0000	4,453.0000	(1.765)	0	0	0
03/11/2009	ZAAD	2009/12/14	4.40	Call	Currency Future	2,783.0000	2,703.0000	(2.875)	0	0	0
03/11/2009	ZAAD	2009/12/14	12.50	Put	Currency Future	5,317.0000	5,397.0000	1.505	0	0	0
03/11/2009	ZAAD	2009/12/14	9.85	Call	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	ZAAD 2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD 2009/12/14	6.30	Call	Currency Future	892.0000	814.0000	(8.744)	0	0	0
03/11/2009	ZAAD 2009/12/14	6.70	Put	Currency Future	36.0000	44.0000	22.222	0	0	0
03/11/2009	ZAAD 2009/12/14	4.55	Call	Currency Future	2,633.0000	2,553.0000	(3.038)	0	0	0
03/11/2009	ZAAD 2009/12/14	3.05	Call	Currency Future	4,133.0000	4,053.0000	(1.936)	0	0	0
03/11/2009	ZAAD 2009/12/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD 2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD 2009/12/14	6.90	Put	Currency Future	71.0000	86.0000	21.127	0	0	0
03/11/2009	ZAAD 2009/12/14	7.05	Put	Currency Future	112.0000	135.0000	20.536	0	0	0
03/11/2009	ZAAD 2009/12/14	3.65	Call	Currency Future	3,533.0000	3,453.0000	(2.264)	0	0	0
03/11/2009	ZAAD 2009/12/14	5.40	Call	Currency Future	1,783.0000	1,704.0000	(4.431)	0	0	0
03/11/2009	ZAAD 2009/12/14	9.85	Put	Currency Future	2,668.0000	2,748.0000	2.999	0	0	0
03/11/2009	ZAAD 2009/12/14	4.35	Call	Currency Future	2,833.0000	2,753.0000	(2.824)	0	0	0
03/11/2009	ZAAD 2009/12/14	2.45	Call	Currency Future	4,733.0000	4,653.0000	(1.690)	0	0	0
03/11/2009	ZAAD 2009/12/14	5.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	ZAAD 2009/12/14	9.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	ZAAD 2009/12/14	11.00	Put	Currency Future	3,817.0000	3,897.0000	2.096	0	0	0
03/11/2009	ZAAD 2009/12/14	4.85	Call	Currency Future	2,333.0000	2,253.0000	(3.429)	0	0	0
03/11/2009	ZAAD 2009/12/14	7.10	Call	Currency Future	213.0000	160.0000	(24.883)	0	0	0
03/11/2009	ZAAD 2009/12/14	2.40	Call	Currency Future	4,783.0000	4,703.0000	(1.673)	0	0	0
03/11/2009	ZAAD 2009/12/14	8.35	Put	Currency Future	1,176.0000	1,253.0000	6.548	0	0	0
03/11/2009	ZAAD 2009/12/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD 2009/12/14	12.45	Put	Currency Future	5,267.0000	5,347.0000	1.519	0	0	0
03/11/2009	ZAAD 2009/12/14	6.40	Put	Currency Future	12.0000	15.0000	25.000	0	0	0
03/11/2009	ZAAD 2009/12/14	6.65	Call	Currency Future	564.0000	490.0000	(13.121)	0	0	0
03/11/2009	ZAAD 2009/12/14	10.55	Put	Currency Future	3,367.0000	3,447.0000	2.376	0	0	0
03/11/2009	ZAAD 2009/12/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD 2009/12/14	4.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD 2009/12/14	7.10	Put	Currency Future	130.0000	156.0000	20.000	0	0	0
03/11/2009	ZAAD 2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD 2009/12/14	11.35	Put	Currency Future	4,167.0000	4,247.0000	1.920	0	0	0
03/11/2009	ZAAD 2009/12/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD 2009/12/14	6.90	Call	Currency Future	354.0000	289.0000	(18.362)	0	0	0
03/11/2009	ZAAD 2009/12/14	6.70	Call	Currency Future	520.0000	447.0000	(14.038)	0	0	0
03/11/2009	ZAAD 2009/12/14	8.60	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
03/11/2009	ZAAD 2009/12/14	4.00	Call	Currency Future	3,183.0000	3,103.0000	(2.513)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	ZAAD 2009/12/14	5.85	Call	Currency Future	1,335.0000	1,255.0000	(5.993)	0	0	0
03/11/2009	ZAAD 2009/12/14	7.05	Call	Currency Future	245.0000	188.0000	(23.265)	0	0	0
03/11/2009	ZAAD 2009/12/14	5.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD 2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD 2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD 2009/12/14	6.40	Call	Currency Future	796.0000	718.0000	(9.799)	0	0	0
03/11/2009	ZAAD 2009/12/14	6.65	Put	Currency Future	31.0000	37.0000	19.355	0	0	0
03/11/2009	ZAAD 2009/12/14	4.60	Call	Currency Future	2,583.0000	2,503.0000	(3.097)	0	0	0
03/11/2009	ZAAD 2009/12/14	3.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD 2009/12/14	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD 2009/12/14	8.05	Put	Currency Future	884.0000	960.0000	8.597	0	0	0
03/11/2009	ZAAD 2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD 2009/12/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD 2009/12/14	4.50	Call	Currency Future	2,683.0000	2,603.0000	(2.982)	0	0	0
03/11/2009	ZAAD 2009/12/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD 2009/12/14	3.45	Call	Currency Future	3,733.0000	3,653.0000	(2.143)	0	0	0
03/11/2009	ZAAD 2009/12/14	6.90	Put	Currency Future	71.0000	86.0000	21.127	0	0	0
03/11/2009	ZAAD 2009/12/14	9.20	Call	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	ZAAD 2009/12/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD 2009/12/14	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD 2009/12/14	2.85	Call	Currency Future	4,333.0000	4,253.0000	(1.846)	0	0	0
03/11/2009	ZAAD 2009/12/14	12.55	Put	Currency Future	5,367.0000	5,447.0000	1.491	0	0	0
03/11/2009	ZAAD 2009/12/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD 2009/12/14	5.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD 2009/12/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD 2009/12/14	5.00	Call	Currency Future	2,183.0000	2,103.0000	(3.665)	0	0	0
03/11/2009	ZAAD 2009/12/14	8.80	Put	Currency Future	1,621.0000	1,700.0000	4.874	0	0	0
03/11/2009	ZAAD 2009/12/14	9.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	ZAAD 2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD 2009/12/14	5.20	Call	Currency Future	1,983.0000	1,903.0000	(4.034)	0	0	0
03/11/2009	ZAAD 2009/12/14	5.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	ZAAD 2009/12/14	9.00	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
03/11/2009	ZAAD 2009/12/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD 2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD 2009/12/14	14.50	Put	Currency Future	7,317.0000	7,397.0000	1.093	0	0	0
03/11/2009	ZAAD 2009/12/14	3.40	Call	Currency Future	3,783.0000	3,703.0000	(2.115)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	ZAAD 2009/12/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD 2009/12/14	6.70	Put	Currency Future	36.0000	44.0000	22.222	0	0	0
03/11/2009	ZAAD 2009/12/14	5.60	Call	Currency Future	1,584.0000	1,504.0000	(5.051)	0	0	0
03/11/2009	ZAAD 2009/12/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD 2009/12/14	12.80	Put	Currency Future	5,617.0000	5,697.0000	1.424	0	0	0
03/11/2009	ZAAD 2009/12/14	6.95	Put	Currency Future	83.0000	100.0000	20.482	0	0	0
03/11/2009	ZAAD 2009/12/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD 2009/12/14	4.65	Call	Currency Future	2,533.0000	2,453.0000	(3.158)	0	0	0
03/11/2009	ZAAD 2009/12/14	14.40	Put	Currency Future	7,217.0000	7,297.0000	1.108	0	0	0
03/11/2009	ZAAD 2009/12/14	4.20	Call	Currency Future	2,983.0000	2,903.0000	(2.682)	0	0	0
03/11/2009	ZAAD 2009/12/14	8.60	Put	Currency Future	1,422.0000	1,501.0000	5.556	0	0	0
03/11/2009	ZAAD 2009/12/14	14.80	Put	Currency Future	7,617.0000	7,697.0000	1.050	0	0	0
03/11/2009	ZAAD 2009/12/14	6.95	Call	Currency Future	316.0000	253.0000	(19.937)	0	0	0
03/11/2009	ZAAD 2009/12/14	8.05	Call	Currency Future	17.0000	13.0000	(23.529)	0	0	0
03/11/2009	ZAAD 2009/12/14	8.65	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
03/11/2009	ZAAD 2009/12/14	8.50	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
03/11/2009	ZAAD 2009/12/14	9.20	Put	Currency Future	2,019.0000	2,098.0000	3.913	0	0	0
03/11/2009	ZAAD 2009/12/14	2.60	Call	Currency Future	4,583.0000	4,503.0000	(1.746)	0	0	0
03/11/2009	ZAAD 2009/12/14	9.00	Put	Currency Future	1,820.0000	1,899.0000	4.341	0	0	0
03/11/2009	ZAAD 2009/12/14	5.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	ZAAD 2009/12/14	7.00	Put	Currency Future	96.0000	117.0000	21.875	0	0	0
03/11/2009	ZAAD 2009/12/14	5.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD 2009/12/14	8.35	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
03/11/2009	ZAAD 2009/12/14	5.65	Call	Currency Future	1,534.0000	1,454.0000	(5.215)	0	0	0
03/11/2009	ZAAD 2009/12/14	5.50	Call	Currency Future	1,684.0000	1,604.0000	(4.751)	0	0	0
03/11/2009	ZAAD 2009/12/14	3.20	Call	Currency Future	3,983.0000	3,903.0000	(2.009)	0	0	0
03/11/2009	ZAAD 2009/12/14	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD 2009/12/14	10.80	Put	Currency Future	3,617.0000	3,697.0000	2.212	0	0	0
03/11/2009	ZAAD 2009/12/14	7.00	Call	Currency Future	280.0000	220.0000	(21.429)	0	0	0
03/11/2009	ZAAD 2009/12/14	9.55	Put	Currency Future	2,368.0000	2,448.0000	3.378	0	0	0
03/11/2009	ZAAD 2009/12/14	12.85	Put	Currency Future	5,667.0000	5,747.0000	1.412	0	0	0
03/11/2009	ZAAD 2009/12/14	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD 2009/12/14	5.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	ZAAD 2009/12/14	3.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD 2009/12/14	14.60	Put	Currency Future	7,417.0000	7,497.0000	1.079	0	0	0
03/11/2009	ZAAD 2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	ZAAD 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD 2009/12/14	5.35	Call	Currency Future	1,833.0000	1,754.0000	(4.310)	0	0	0
03/11/2009	ZAAD 2009/12/14	14.65	Put	Currency Future	7,467.0000	7,547.0000	1.071	0	0	0
03/11/2009	ZAAD 2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD 2009/12/14	8.80	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
03/11/2009	ZAAD 2009/12/14	3.55	Call	Currency Future	3,633.0000	3,553.0000	(2.202)	0	0	0
03/11/2009	ZAAD 2009/12/14	5.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD 2009/12/14	11.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD 2009/12/14	10.60	Put	Currency Future	3,417.0000	3,497.0000	2.341	0	0	0
03/11/2009	ZAAD 2009/12/14	8.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
03/11/2009	ZAAD 2009/12/14	11.05	Put	Currency Future	3,867.0000	3,947.0000	2.069	0	0	0
03/11/2009	ZAAD 2009/12/14	0.85	Call	Currency Future	6,333.0000	6,253.0000	(1.263)	0	0	0
03/11/2009	ZAAD 2009/12/14	12.65	Put	Currency Future	5,467.0000	5,547.0000	1.463	0	0	0
03/11/2009	ZAAD 2009/12/14	6.75	Call	Currency Future	476.0000	406.0000	(14.706)	0	0	0
03/11/2009	ZAAD 2009/12/14	10.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD 2009/12/14	2.05	Call	Currency Future	5,133.0000	5,053.0000	(1.559)	0	0	0
03/11/2009	ZAAD 2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD 2009/12/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD 2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD 2009/12/14	0.60	Call	Currency Future	6,583.0000	6,503.0000	(1.215)	0	0	0
03/11/2009	ZAAD 2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD 2009/12/14	6.80	Put	Currency Future	51.0000	62.0000	21.569	0	0	0
03/11/2009	ZAAD 2009/12/14	5.05	Call	Currency Future	2,133.0000	2,053.0000	(3.751)	0	0	0
03/11/2009	ZAAD 2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD 2009/12/14	10.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD 2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD 2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD 2009/12/14	2.35	Call	Currency Future	4,833.0000	4,753.0000	(1.655)	0	0	0
03/11/2009	ZAAD 2009/12/14	5.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	ZAAD 2009/12/14	6.85	Put	Currency Future	60.0000	73.0000	21.667	0	0	0
03/11/2009	ZAAD 2009/12/14	8.10	Put	Currency Future	932.0000	1,008.0000	8.155	0	0	0
03/11/2009	ZAAD 2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD 2009/12/14	15.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD 2009/12/14	6.80	Call	Currency Future	434.0000	365.0000	(15.899)	0	0	0
03/11/2009	ZAAD 2009/12/14	9.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	ZAAD 2009/12/14	3.85	Call	Currency Future	3,333.0000	3,253.0000	(2.400)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	ZAAD	2009/12/14	8.65	Put	Currency Future	1,472.0000	1,551.0000	5.367	0	0	0
03/11/2009	ZAAD	2009/12/14	11.20	Put	Currency Future	4,017.0000	4,097.0000	1.992	0	0	0
03/11/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	393.0000	326.0000	(17.048)	0	0	0
03/11/2009	ZAAD	2009/12/14	3.00	Call	Currency Future	4,183.0000	4,103.0000	(1.913)	0	0	0
03/11/2009	ZAAD	2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2009/12/14	10.65	Put	Currency Future	3,467.0000	3,547.0000	2.307	0	0	0
03/11/2009	ZAAD	2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2009/12/14	13.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2009/12/14	6.75	Put	Currency Future	43.0000	52.0000	20.930	0	0	0
03/11/2009	ZAAD	2009/12/14	9.60	Put	Currency Future	2,418.0000	2,498.0000	3.309	0	0	0
03/11/2009	ZAAD	2009/12/14	13.20	Put	Currency Future	6,017.0000	6,097.0000	1.330	0	0	0
03/11/2009	ZAAD	2009/12/14	12.60	Put	Currency Future	5,417.0000	5,497.0000	1.477	0	0	0
03/11/2009	ZAAD	2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2009/12/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2009/12/14	8.10	Call	Currency Future	15.0000	11.0000	(26.667)	0	0	0
03/11/2009	ZAAD	2009/12/14	14.45	Put	Currency Future	7,267.0000	7,347.0000	1.101	0	0	0
03/11/2009	ZAAD	2009/12/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2009/12/14	3.35	Call	Currency Future	3,833.0000	3,753.0000	(2.087)	0	0	0
03/11/2009	ZAAD	2009/12/14	11.10	Put	Currency Future	3,917.0000	3,997.0000	2.042	0	0	0
03/11/2009	ZAAD	2009/12/14	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2009/12/14	10.35	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
03/11/2009	ZAAD	2009/12/14	14.85	Put	Currency Future	7,667.0000	7,747.0000	1.043	0	0	0
03/11/2009	ZAAD	2009/12/14	5.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2009/12/14	13.10	Put	Currency Future	5,917.0000	5,997.0000	1.352	0	0	0
03/11/2009	ZAAD	2009/12/14	14.35	Put	Currency Future	7,167.0000	7,247.0000	1.116	0	0	0
03/11/2009	ZAAD	2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2009/12/14	5.10	Call	Currency Future	2,083.0000	2,003.0000	(3.841)	0	0	0
03/11/2009	ZAAD	2009/12/14	15.10	Put	Currency Future	7,917.0000	7,997.0000	1.010	0	0	0
03/11/2009	ZAAD	2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2009/12/14	10.85	Put	Currency Future	3,667.0000	3,747.0000	2.182	0	0	0
03/11/2009	ZAAD	2009/12/14	3.60	Call	Currency Future	3,583.0000	3,503.0000	(2.233)	0	0	0
03/11/2009	ZAAD	2009/12/14	9.10	Put	Currency Future	1,919.0000	1,999.0000	4.169	0	0	0
03/11/2009	ZAAD	2009/12/14	8.85	Put	Currency Future	1,670.0000	1,749.0000	4.731	0	0	0
03/11/2009	ZAAD	2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2009/12/14	9.10	Call	Currency Future	2.0000	2.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	ZAAD	2009/12/14	2.10	Call	Currency Future	5,083.0000	5,003.0000	(1.574)	0	0	0
03/11/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	843.0000	766.0000	(9.134)	0	0	0
03/11/2009	ZAAD	2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2009/12/14	4.10	Call	Currency Future	3,083.0000	3,003.0000	(2.595)	0	0	0
03/11/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	10.0000	13.0000	30.000	0	0	0
03/11/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	12.0000	15.0000	25.000	0	0	0
03/11/2009	ZAAD	2009/12/14	5.80	Put	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	748.0000	671.0000	(10.294)	0	0	0
03/11/2009	ZAAD	2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	15.0000	18.0000	20.000	0	0	0
03/11/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	796.0000	718.0000	(9.799)	0	0	0
03/11/2009	ZAAD	2009/12/14	6.50	Put	Currency Future	18.0000	22.0000	22.222	0	0	0
03/11/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	51.0000	62.0000	21.569	0	0	0
03/11/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	434.0000	365.0000	(15.899)	0	0	0
03/11/2009	ZAAD	2009/12/14	5.80	Call	Currency Future	1,385.0000	1,305.0000	(5.776)	0	0	0
03/11/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	31.0000	37.0000	19.355	0	0	0
03/11/2009	ZAAD	2009/12/14	15.20	Put	Currency Future	8,017.0000	8,097.0000	0.998	0	0	0
03/11/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	564.0000	490.0000	(13.121)	0	0	0
03/11/2009	ZAAD	2009/12/14	3.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2009/12/14	3.10	Call	Currency Future	4,083.0000	4,003.0000	(1.959)	0	0	0
03/11/2009	ZAAD	2009/12/14	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2009/12/14	10.35	Put	Currency Future	3,167.0000	3,247.0000	2.526	0	0	0
03/11/2009	ZAAD	2009/12/14	3.80	Call	Currency Future	3,383.0000	3,303.0000	(2.365)	0	0	0
03/11/2009	ZAAD	2009/12/14	4.80	Call	Currency Future	2,383.0000	2,303.0000	(3.357)	0	0	0
03/11/2009	ZAAD	2009/12/14	6.60	Call	Currency Future	609.0000	534.0000	(12.315)	0	0	0
03/11/2009	ZAAD	2009/12/14	12.35	Put	Currency Future	5,167.0000	5,247.0000	1.548	0	0	0
03/11/2009	ZAAD	2009/12/14	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2009/12/14	6.50	Call	Currency Future	701.0000	625.0000	(10.842)	0	0	0
03/11/2009	ZAAD	2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2009/12/14	2.80	Call	Currency Future	4,383.0000	4,303.0000	(1.825)	0	0	0
03/11/2009	ZAAD	2009/12/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2009/12/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2009/12/14	10.75	Put	Currency Future	3,567.0000	3,647.0000	2.243	0	0	0
03/11/2009	ZAAD	2009/12/14	10.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2009/12/14	8.75	Put	Currency Future	1,571.0000	1,650.0000	5.029	0	0	0
03/11/2009	ZAAD	2009/12/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0

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03/11/2009	ZAAD	2009/12/14	12.75	Put	Currency Future	5,567.0000	5,647.0000	1.437	0	0	0
03/11/2009	ZAAD	2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2009/12/14	14.75	Put	Currency Future	7,567.0000	7,647.0000	1.057	0	0	0
03/11/2009	ZAAD	2009/12/14	8.75	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
03/11/2009	ZAAD	2009/12/14	5.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	ZAAD	2009/12/14	5.75	Call	Currency Future	1,434.0000	1,355.0000	(5.509)	0	0	0
03/11/2009	ZAAD	2009/12/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2009/12/14	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2009/12/14	4.75	Call	Currency Future	2,433.0000	2,353.0000	(3.288)	0	0	0
03/11/2009	ZAAD	2009/12/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2009/12/14	3.75	Call	Currency Future	3,433.0000	3,353.0000	(2.330)	0	0	0
03/11/2009	ZAAD	2009/12/14	2.75	Call	Currency Future	4,433.0000	4,353.0000	(1.805)	0	0	0
03/11/2009	ZAAD	2009/12/14	8.90	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
03/11/2009	ZAAD	2009/12/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2009/12/14	4.90	Call	Currency Future	2,283.0000	2,203.0000	(3.504)	0	0	0
03/11/2009	ZAAD	2009/12/14	8.90	Put	Currency Future	1,720.0000	1,799.0000	4.593	0	0	0
03/11/2009	ZAAD	2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2009/12/14	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2009/12/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2009/12/14	14.90	Put	Currency Future	7,717.0000	7,797.0000	1.037	0	0	0
03/11/2009	ZAAD	2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2009/12/14	12.90	Put	Currency Future	5,717.0000	5,797.0000	1.399	0	0	0
03/11/2009	ZAAD	2009/12/14	10.90	Put	Currency Future	3,717.0000	3,797.0000	2.152	0	0	0
03/11/2009	ZAAD	2009/12/14	3.90	Call	Currency Future	3,283.0000	3,203.0000	(2.437)	0	0	0
03/11/2009	ZAAD	2009/12/14	2.90	Call	Currency Future	4,283.0000	4,203.0000	(1.868)	0	0	0
03/11/2009	ZAAD	2009/12/14	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2009/12/14	10.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2009/12/14	8.70	Put	Currency Future	1,521.0000	1,600.0000	5.194	0	0	0
03/11/2009	ZAAD	2009/12/14	8.70	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
03/11/2009	ZAAD	2009/12/14	5.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	ZAAD	2009/12/14	10.70	Put	Currency Future	3,517.0000	3,597.0000	2.275	0	0	0
03/11/2009	ZAAD	2009/12/14	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2009/12/14	12.70	Put	Currency Future	5,517.0000	5,597.0000	1.450	0	0	0
03/11/2009	ZAAD	2009/12/14	14.70	Put	Currency Future	7,517.0000	7,597.0000	1.064	0	0	0
03/11/2009	ZAAD	2009/12/14	5.70	Call	Currency Future	1,484.0000	1,404.0000	(5.391)	0	0	0
03/11/2009	ZAAD	2009/12/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0

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03/11/2009	ZAAD	2009/12/14	4.70	Call	Currency Future	2,483.0000	2,403.0000	(3.222)	0	0	0
03/11/2009	ZAAD	2009/12/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15			Currency Future	7.2330	7.1569	(1.052)	7.1700	7.1700	8,210
03/11/2009	ZAAD	2010/03/15	6.90	Call	Currency Future	483.0000	431.0000	(10.766)	0	0	0
03/11/2009	ZAAD	2010/03/15	7.05	Put	Currency Future	207.0000	237.0000	14.493	0	0	0
03/11/2009	ZAAD	2010/03/15	4.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	10.80	Put	Currency Future	3,572.0000	3,647.0000	2.100	0	0	0
03/11/2009	ZAAD	2010/03/15	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	7.15	Call	Currency Future	336.0000	293.0000	(12.798)	0	0	0
03/11/2009	ZAAD	2010/03/15	4.60	Call	Currency Future	2,634.0000	2,558.0000	(2.885)	0	0	0
03/11/2009	ZAAD	2010/03/15	10.80	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
03/11/2009	ZAAD	2010/03/15	4.45	Call	Currency Future	2,784.0000	2,708.0000	(2.730)	0	0	0
03/11/2009	ZAAD	2010/03/15	6.40	Call	Currency Future	870.0000	804.0000	(7.586)	0	0	0
03/11/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	702.0000	641.0000	(8.689)	0	0	0
03/11/2009	ZAAD	2010/03/15	7.25	Call	Currency Future	286.0000	253.0000	(11.538)	0	0	0
03/11/2009	ZAAD	2010/03/15	6.15	Put	Currency Future	18.0000	20.0000	11.111	0	0	0
03/11/2009	ZAAD	2010/03/15	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	3.00	Call	Currency Future	4,233.0000	4,157.0000	(1.795)	0	0	0
03/11/2009	ZAAD	2010/03/15	12.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	15.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	6.05	Call	Currency Future	1,198.0000	1,124.0000	(6.177)	0	0	0
03/11/2009	ZAAD	2010/03/15	7.05	Call	Currency Future	390.0000	344.0000	(11.795)	0	0	0
03/11/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	1,640.0000	1,565.0000	(4.573)	0	0	0
03/11/2009	ZAAD	2010/03/15	3.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	4.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	69.0000	84.0000	21.739	0	0	0
03/11/2009	ZAAD	2010/03/15	15.05	Put	Currency Future	7,817.0000	7,894.0000	0.985	0	0	0
03/11/2009	ZAAD	2010/03/15	6.35	Put	Currency Future	31.0000	40.0000	29.032	0	0	0
03/11/2009	ZAAD	2010/03/15	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	4.00	Call	Currency Future	3,233.0000	3,157.0000	(2.351)	0	0	0
03/11/2009	ZAAD	2010/03/15	12.80	Put	Currency Future	5,568.0000	5,644.0000	1.365	0	0	0
03/11/2009	ZAAD	2010/03/15	12.45	Call	Currency Future	1.0000	1.0000	-	0	0	0

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03/11/2009	ZAAD	2010/03/15	7.25	Put	Currency Future	303.0000	346.0000	14.191	0	0	0
03/11/2009	ZAAD	2010/03/15	6.35	Call	Currency Future	914.0000	847.0000	(7.330)	0	0	0
03/11/2009	ZAAD	2010/03/15	7.10	Put	Currency Future	229.0000	261.0000	13.974	0	0	0
03/11/2009	ZAAD	2010/03/15	3.60	Call	Currency Future	3,633.0000	3,557.0000	(2.092)	0	0	0
03/11/2009	ZAAD	2010/03/15	3.80	Call	Currency Future	3,433.0000	3,357.0000	(2.214)	0	0	0
03/11/2009	ZAAD	2010/03/15	5.45	Put	Currency Future	6.0000	6.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	13.05	Put	Currency Future	5,818.0000	5,894.0000	1.306	0	0	0
03/11/2009	ZAAD	2010/03/15	6.05	Put	Currency Future	15.0000	17.0000	13.333	0	0	0
03/11/2009	ZAAD	2010/03/15	6.90	Put	Currency Future	150.0000	174.0000	16.000	0	0	0
03/11/2009	ZAAD	2010/03/15	7.10	Call	Currency Future	362.0000	317.0000	(12.431)	0	0	0
03/11/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
03/11/2009	ZAAD	2010/03/15	5.00	Call	Currency Future	2,235.0000	2,159.0000	(3.400)	0	0	0
03/11/2009	ZAAD	2010/03/15	8.80	Put	Currency Future	1,604.0000	1,676.0000	4.489	0	0	0
03/11/2009	ZAAD	2010/03/15	14.45	Put	Currency Future	7,218.0000	7,294.0000	1.053	0	0	0
03/11/2009	ZAAD	2010/03/15	6.25	Call	Currency Future	1,005.0000	936.0000	(6.866)	0	0	0
03/11/2009	ZAAD	2010/03/15	8.60	Call	Currency Future	47.0000	41.0000	(12.766)	0	0	0
03/11/2009	ZAAD	2010/03/15	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	5.80	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
03/11/2009	ZAAD	2010/03/15	14.45	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
03/11/2009	ZAAD	2010/03/15	6.25	Put	Currency Future	22.0000	29.0000	31.818	0	0	0
03/11/2009	ZAAD	2010/03/15	8.60	Put	Currency Future	1,414.0000	1,484.0000	4.950	0	0	0
03/11/2009	ZAAD	2010/03/15	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	12.45	Put	Currency Future	5,218.0000	5,294.0000	1.456	0	0	0
03/11/2009	ZAAD	2010/03/15	6.10	Put	Currency Future	17.0000	19.0000	11.765	0	0	0
03/11/2009	ZAAD	2010/03/15	6.65	Call	Currency Future	662.0000	603.0000	(8.912)	0	0	0
03/11/2009	ZAAD	2010/03/15	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	14.80	Put	Currency Future	7,567.0000	7,644.0000	1.018	0	0	0
03/11/2009	ZAAD	2010/03/15	10.45	Put	Currency Future	3,223.0000	3,299.0000	2.358	0	0	0
03/11/2009	ZAAD	2010/03/15	6.40	Put	Currency Future	37.0000	47.0000	27.027	0	0	0
03/11/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	702.0000	641.0000	(8.689)	0	0	0
03/11/2009	ZAAD	2010/03/15	7.15	Put	Currency Future	253.0000	286.0000	13.043	0	0	0
03/11/2009	ZAAD	2010/03/15	14.60	Put	Currency Future	7,367.0000	7,444.0000	1.045	0	0	0
03/11/2009	ZAAD	2010/03/15	14.70	Put	Currency Future	7,467.0000	7,544.0000	1.031	0	0	0
03/11/2009	ZAAD	2010/03/15	2.55	Call	Currency Future	4,683.0000	4,607.0000	(1.623)	0	0	0
03/11/2009	ZAAD	2010/03/15	4.80	Call	Currency Future	2,435.0000	2,359.0000	(3.121)	0	0	0

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03/11/2009	ZAAD	2010/03/15	10.45	Call	Currency Future	6.0000	6.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	959.0000	891.0000	(7.091)	0	0	0
03/11/2009	ZAAD	2010/03/15	4.25	Call	Currency Future	2,983.0000	2,907.0000	(2.548)	0	0	0
03/11/2009	ZAAD	2010/03/15	6.95	Call	Currency Future	450.0000	401.0000	(10.889)	0	0	0
03/11/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	1,640.0000	1,565.0000	(4.573)	0	0	0
03/11/2009	ZAAD	2010/03/15	10.70	Call	Currency Future	5.0000	5.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	3.55	Call	Currency Future	3,683.0000	3,607.0000	(2.064)	0	0	0
03/11/2009	ZAAD	2010/03/15	5.80	Call	Currency Future	1,443.0000	1,368.0000	(5.198)	0	0	0
03/11/2009	ZAAD	2010/03/15	5.45	Call	Currency Future	1,789.0000	1,713.0000	(4.248)	0	0	0
03/11/2009	ZAAD	2010/03/15	6.10	Call	Currency Future	1,150.0000	1,075.0000	(6.522)	0	0	0
03/11/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	1,053.0000	981.0000	(6.838)	0	0	0
03/11/2009	ZAAD	2010/03/15	6.45	Put	Currency Future	44.0000	55.0000	25.000	0	0	0
03/11/2009	ZAAD	2010/03/15	7.00	Call	Currency Future	420.0000	372.0000	(11.429)	0	0	0
03/11/2009	ZAAD	2010/03/15	10.60	Put	Currency Future	3,373.0000	3,448.0000	2.224	0	0	0
03/11/2009	ZAAD	2010/03/15	12.70	Put	Currency Future	5,468.0000	5,544.0000	1.390	0	0	0
03/11/2009	ZAAD	2010/03/15	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	4.80	Put	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	8.45	Call	Currency Future	56.0000	49.0000	(12.500)	0	0	0
03/11/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	959.0000	891.0000	(7.091)	0	0	0
03/11/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	20.0000	24.0000	20.000	0	0	0
03/11/2009	ZAAD	2010/03/15	6.45	Call	Currency Future	827.0000	762.0000	(7.860)	0	0	0
03/11/2009	ZAAD	2010/03/15	10.60	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
03/11/2009	ZAAD	2010/03/15	8.80	Call	Currency Future	37.0000	33.0000	(10.811)	0	0	0
03/11/2009	ZAAD	2010/03/15	8.45	Put	Currency Future	1,273.0000	1,342.0000	5.420	0	0	0
03/11/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	20.0000	24.0000	20.000	0	0	0
03/11/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	26.0000	34.0000	30.769	0	0	0
03/11/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	624.0000	566.0000	(9.295)	0	0	0
03/11/2009	ZAAD	2010/03/15	7.00	Put	Currency Future	187.0000	215.0000	14.973	0	0	0
03/11/2009	ZAAD	2010/03/15	12.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	10.70	Put	Currency Future	3,472.0000	3,548.0000	2.189	0	0	0
03/11/2009	ZAAD	2010/03/15	4.55	Call	Currency Future	2,684.0000	2,608.0000	(2.832)	0	0	0
03/11/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	91.0000	109.0000	19.780	0	0	0
03/11/2009	ZAAD	2010/03/15	12.60	Put	Currency Future	5,368.0000	5,444.0000	1.416	0	0	0
03/11/2009	ZAAD	2010/03/15	12.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	5.55	Call	Currency Future	1,690.0000	1,614.0000	(4.497)	0	0	0
03/11/2009	ZAAD	2010/03/15	6.95	Put	Currency Future	167.0000	194.0000	16.168	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
03/11/2009	ZAAD	2010/03/15	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	14.55	Put	Currency Future	7,317.0000	7,394.0000	1.052	0	0	0
03/11/2009	ZAAD	2010/03/15	2.60	Call	Currency Future	4,633.0000	4,557.0000	(1.640)	0	0	0
03/11/2009	ZAAD	2010/03/15	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	6.85	Call	Currency Future	516.0000	463.0000	(10.271)	0	0	0
03/11/2009	ZAAD	2010/03/15	13.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
03/11/2009	ZAAD	2010/03/15	5.00	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
03/11/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	551.0000	496.0000	(9.982)	0	0	0
03/11/2009	ZAAD	2010/03/15	11.05	Put	Currency Future	3,821.0000	3,897.0000	1.989	0	0	0
03/11/2009	ZAAD	2010/03/15	6.75	Put	Currency Future	104.0000	124.0000	19.231	0	0	0
03/11/2009	ZAAD	2010/03/15	9.05	Call	Currency Future	29.0000	25.0000	(13.793)	0	0	0
03/11/2009	ZAAD	2010/03/15	4.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	6.85	Put	Currency Future	133.0000	156.0000	17.293	0	0	0
03/11/2009	ZAAD	2010/03/15	9.05	Put	Currency Future	1,846.0000	1,918.0000	3.900	0	0	0
03/11/2009	ZAAD	2010/03/15	2.65	Call	Currency Future	4,583.0000	4,507.0000	(1.658)	0	0	0
03/11/2009	ZAAD	2010/03/15	12.55	Put	Currency Future	5,318.0000	5,394.0000	1.429	0	0	0
03/11/2009	ZAAD	2010/03/15	15.10	Put	Currency Future	7,867.0000	7,944.0000	0.979	0	0	0
03/11/2009	ZAAD	2010/03/15	10.55	Put	Currency Future	3,323.0000	3,398.0000	2.257	0	0	0
03/11/2009	ZAAD	2010/03/15	3.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	9.00	Call	Currency Future	30.0000	26.0000	(13.333)	0	0	0
03/11/2009	ZAAD	2010/03/15	5.55	Put	Currency Future	7.0000	7.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	118.0000	139.0000	17.797	0	0	0
03/11/2009	ZAAD	2010/03/15	4.10	Call	Currency Future	3,133.0000	3,057.0000	(2.426)	0	0	0
03/11/2009	ZAAD	2010/03/15	8.90	Put	Currency Future	1,700.0000	1,772.0000	4.235	0	0	0
03/11/2009	ZAAD	2010/03/15	15.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	12.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	10.90	Call	Currency Future	4.0000	4.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	11.00	Call	Currency Future	4.0000	4.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	6.75	Call	Currency Future	587.0000	531.0000	(9.540)	0	0	0
03/11/2009	ZAAD	2010/03/15	3.10	Call	Currency Future	4,133.0000	4,057.0000	(1.839)	0	0	0
03/11/2009	ZAAD	2010/03/15	10.90	Put	Currency Future	3,671.0000	3,747.0000	2.070	0	0	0
03/11/2009	ZAAD	2010/03/15	10.55	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
03/11/2009	ZAAD	2010/03/15	12.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	8.70	Call	Currency Future	42.0000	36.0000	(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
03/11/2009	ZAAD	2010/03/15	8.55	Put	Currency Future	1,367.0000	1,437.0000	5.121	0	0	0
03/11/2009	ZAAD	2010/03/15	5.10	Call	Currency Future	2,136.0000	2,060.0000	(3.558)	0	0	0
03/11/2009	ZAAD	2010/03/15	12.90	Put	Currency Future	5,668.0000	5,744.0000	1.341	0	0	0
03/11/2009	ZAAD	2010/03/15	8.55	Call	Currency Future	50.0000	43.0000	(14.000)	0	0	0
03/11/2009	ZAAD	2010/03/15	5.10	Put	Currency Future	3.0000	3.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	8.90	Call	Currency Future	33.0000	29.0000	(12.121)	0	0	0
03/11/2009	ZAAD	2010/03/15	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	3.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	14.90	Put	Currency Future	7,667.0000	7,744.0000	1.004	0	0	0
03/11/2009	ZAAD	2010/03/15	2.45	Call	Currency Future	4,783.0000	4,707.0000	(1.589)	0	0	0
03/11/2009	ZAAD	2010/03/15	5.70	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
03/11/2009	ZAAD	2010/03/15	5.50	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
03/11/2009	ZAAD	2010/03/15	14.40	Put	Currency Future	7,168.0000	7,244.0000	1.060	0	0	0
03/11/2009	ZAAD	2010/03/15	9.10	Put	Currency Future	1,894.0000	1,967.0000	3.854	0	0	0
03/11/2009	ZAAD	2010/03/15	11.05	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
03/11/2009	ZAAD	2010/03/15	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	3.45	Call	Currency Future	3,783.0000	3,707.0000	(2.009)	0	0	0
03/11/2009	ZAAD	2010/03/15	8.70	Put	Currency Future	1,509.0000	1,580.0000	4.705	0	0	0
03/11/2009	ZAAD	2010/03/15	8.50	Call	Currency Future	53.0000	46.0000	(13.208)	0	0	0
03/11/2009	ZAAD	2010/03/15	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	5.90	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
03/11/2009	ZAAD	2010/03/15	4.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	5.50	Call	Currency Future	1,739.0000	1,663.0000	(4.370)	0	0	0
03/11/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	1,053.0000	981.0000	(6.838)	0	0	0
03/11/2009	ZAAD	2010/03/15	9.10	Call	Currency Future	27.0000	24.0000	(11.111)	0	0	0
03/11/2009	ZAAD	2010/03/15	5.90	Call	Currency Future	1,345.0000	1,270.0000	(5.576)	0	0	0
03/11/2009	ZAAD	2010/03/15	10.65	Call	Currency Future	5.0000	5.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	4.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	13.10	Put	Currency Future	5,868.0000	5,944.0000	1.295	0	0	0
03/11/2009	ZAAD	2010/03/15	5.05	Call	Currency Future	2,186.0000	2,110.0000	(3.477)	0	0	0
03/11/2009	ZAAD	2010/03/15	4.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	8.65	Put	Currency Future	1,461.0000	1,532.0000	4.860	0	0	0
03/11/2009	ZAAD	2010/03/15	4.50	Call	Currency Future	2,734.0000	2,658.0000	(2.780)	0	0	0
03/11/2009	ZAAD	2010/03/15	5.05	Put	Currency Future	3.0000	3.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	8.65	Call	Currency Future	44.0000	39.0000	(11.364)	0	0	0
03/11/2009	ZAAD	2010/03/15	9.00	Put	Currency Future	1,797.0000	1,869.0000	4.007	0	0	0

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03/11/2009	ZAAD	2010/03/15	8.50	Put	Currency Future	1,320.0000	1,389.0000	5.227	0	0	0
03/11/2009	ZAAD	2010/03/15	11.10	Put	Currency Future	3,871.0000	3,946.0000	1.937	0	0	0
03/11/2009	ZAAD	2010/03/15	5.65	Put	Currency Future	8.0000	8.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	10.50	Put	Currency Future	3,273.0000	3,349.0000	2.322	0	0	0
03/11/2009	ZAAD	2010/03/15	11.10	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
03/11/2009	ZAAD	2010/03/15	13.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	10.65	Put	Currency Future	3,422.0000	3,498.0000	2.221	0	0	0
03/11/2009	ZAAD	2010/03/15	10.50	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
03/11/2009	ZAAD	2010/03/15	8.40	Call	Currency Future	59.0000	52.0000	(11.864)	0	0	0
03/11/2009	ZAAD	2010/03/15	13.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	13.25	Put	Currency Future	6,018.0000	6,094.0000	1.263	0	0	0
03/11/2009	ZAAD	2010/03/15	12.65	Put	Currency Future	5,418.0000	5,494.0000	1.403	0	0	0
03/11/2009	ZAAD	2010/03/15	13.00	Put	Currency Future	5,768.0000	5,844.0000	1.318	0	0	0
03/11/2009	ZAAD	2010/03/15	12.50	Put	Currency Future	5,268.0000	5,344.0000	1.443	0	0	0
03/11/2009	ZAAD	2010/03/15	8.40	Put	Currency Future	1,226.0000	1,295.0000	5.628	0	0	0
03/11/2009	ZAAD	2010/03/15	6.15	Call	Currency Future	1,101.0000	1,027.0000	(6.721)	0	0	0
03/11/2009	ZAAD	2010/03/15	3.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	2.90	Call	Currency Future	4,333.0000	4,257.0000	(1.754)	0	0	0
03/11/2009	ZAAD	2010/03/15	15.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	12.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	13.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	12.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	10.40	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
03/11/2009	ZAAD	2010/03/15	4.05	Call	Currency Future	3,183.0000	3,107.0000	(2.388)	0	0	0
03/11/2009	ZAAD	2010/03/15	3.90	Call	Currency Future	3,333.0000	3,257.0000	(2.280)	0	0	0
03/11/2009	ZAAD	2010/03/15	11.25	Put	Currency Future	4,020.0000	4,096.0000	1.891	0	0	0
03/11/2009	ZAAD	2010/03/15	5.70	Call	Currency Future	1,541.0000	1,466.0000	(4.867)	0	0	0
03/11/2009	ZAAD	2010/03/15	11.00	Put	Currency Future	3,771.0000	3,847.0000	2.015	0	0	0
03/11/2009	ZAAD	2010/03/15	14.50	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
03/11/2009	ZAAD	2010/03/15	10.40	Put	Currency Future	3,174.0000	3,249.0000	2.363	0	0	0
03/11/2009	ZAAD	2010/03/15	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	6.65	Put	Currency Future	79.0000	96.0000	21.519	0	0	0
03/11/2009	ZAAD	2010/03/15	11.25	Call	Currency Future	3.0000	3.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	3.05	Call	Currency Future	4,183.0000	4,107.0000	(1.817)	0	0	0

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03/11/2009	ZAAD	2010/03/15	4.90	Call	Currency Future	2,335.0000	2,259.0000	(3.255)	0	0	0
03/11/2009	ZAAD	2010/03/15	9.25	Put	Currency Future	2,040.0000	2,113.0000	3.578	0	0	0
03/11/2009	ZAAD	2010/03/15	5.65	Call	Currency Future	1,591.0000	1,515.0000	(4.777)	0	0	0
03/11/2009	ZAAD	2010/03/15	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	5.25	Call	Currency Future	1,987.0000	1,911.0000	(3.825)	0	0	0
03/11/2009	ZAAD	2010/03/15	14.65	Put	Currency Future	7,417.0000	7,494.0000	1.038	0	0	0
03/11/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	69.0000	84.0000	21.739	0	0	0
03/11/2009	ZAAD	2010/03/15	5.25	Put	Currency Future	4.0000	4.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	4.65	Call	Currency Future	2,584.0000	2,508.0000	(2.941)	0	0	0
03/11/2009	ZAAD	2010/03/15	2.80	Call	Currency Future	4,433.0000	4,357.0000	(1.714)	0	0	0
03/11/2009	ZAAD	2010/03/15	9.25	Call	Currency Future	23.0000	20.0000	(13.043)	0	0	0
03/11/2009	ZAAD	2010/03/15	4.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	15.00	Put	Currency Future	7,767.0000	7,844.0000	0.991	0	0	0
03/11/2009	ZAAD	2010/03/15	15.25	Put	Currency Future	8,017.0000	8,093.0000	0.948	0	0	0
03/11/2009	ZAAD	2010/03/15	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	4.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	4.70	Call	Currency Future	2,534.0000	2,458.0000	(2.999)	0	0	0
03/11/2009	ZAAD	2010/03/15	5.95	Call	Currency Future	1,296.0000	1,221.0000	(5.787)	0	0	0
03/11/2009	ZAAD	2010/03/15	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	5.95	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
03/11/2009	ZAAD	2010/03/15	3.50	Call	Currency Future	3,733.0000	3,657.0000	(2.036)	0	0	0
03/11/2009	ZAAD	2010/03/15	3.70	Call	Currency Future	3,533.0000	3,457.0000	(2.151)	0	0	0
03/11/2009	ZAAD	2010/03/15	8.95	Call	Currency Future	32.0000	28.0000	(12.500)	0	0	0
03/11/2009	ZAAD	2010/03/15	6.50	Call	Currency Future	784.0000	721.0000	(8.036)	0	0	0
03/11/2009	ZAAD	2010/03/15	14.50	Put	Currency Future	7,268.0000	7,344.0000	1.046	0	0	0
03/11/2009	ZAAD	2010/03/15	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	4.95	Call	Currency Future	2,285.0000	2,209.0000	(3.326)	0	0	0
03/11/2009	ZAAD	2010/03/15	2.50	Call	Currency Future	4,733.0000	4,657.0000	(1.606)	0	0	0
03/11/2009	ZAAD	2010/03/15	3.65	Call	Currency Future	3,583.0000	3,507.0000	(2.121)	0	0	0
03/11/2009	ZAAD	2010/03/15	3.95	Call	Currency Future	3,283.0000	3,207.0000	(2.315)	0	0	0
03/11/2009	ZAAD	2010/03/15	3.25	Call	Currency Future	3,983.0000	3,907.0000	(1.908)	0	0	0
03/11/2009	ZAAD	2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	6.50	Put	Currency Future	51.0000	64.0000	25.490	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	ZAAD	2010/03/15	3.15	Call	Currency Future	4,083.0000	4,007.0000	(1.861)	0	0	0
03/11/2009	ZAAD	2010/03/15	2.70	Call	Currency Future	4,533.0000	4,457.0000	(1.677)	0	0	0
03/11/2009	ZAAD	2010/03/15	12.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	2.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	5.40	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
03/11/2009	ZAAD	2010/03/15	8.95	Put	Currency Future	1,749.0000	1,821.0000	4.117	0	0	0
03/11/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	551.0000	496.0000	(9.982)	0	0	0
03/11/2009	ZAAD	2010/03/15	14.40	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
03/11/2009	ZAAD	2010/03/15	2.95	Call	Currency Future	4,283.0000	4,207.0000	(1.774)	0	0	0
03/11/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	624.0000	566.0000	(9.295)	0	0	0
03/11/2009	ZAAD	2010/03/15	3.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	12.40	Put	Currency Future	5,168.0000	5,244.0000	1.471	0	0	0
03/11/2009	ZAAD	2010/03/15	10.95	Put	Currency Future	3,721.0000	3,797.0000	2.042	0	0	0
03/11/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	91.0000	109.0000	19.780	0	0	0
03/11/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	118.0000	139.0000	17.797	0	0	0
03/11/2009	ZAAD	2010/03/15	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	5.40	Call	Currency Future	1,838.0000	1,762.0000	(4.135)	0	0	0
03/11/2009	ZAAD	2010/03/15	13.15	Put	Currency Future	5,918.0000	5,994.0000	1.284	0	0	0
03/11/2009	ZAAD	2010/03/15	4.40	Call	Currency Future	2,834.0000	2,758.0000	(2.682)	0	0	0
03/11/2009	ZAAD	2010/03/15	10.95	Call	Currency Future	4.0000	4.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	13.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	4.15	Call	Currency Future	3,083.0000	3,007.0000	(2.465)	0	0	0
03/11/2009	ZAAD	2010/03/15	6.55	Call	Currency Future	743.0000	680.0000	(8.479)	0	0	0
03/11/2009	ZAAD	2010/03/15	6.00	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
03/11/2009	ZAAD	2010/03/15	6.55	Put	Currency Future	60.0000	74.0000	23.333	0	0	0
03/11/2009	ZAAD	2010/03/15	15.15	Put	Currency Future	7,917.0000	7,994.0000	0.973	0	0	0
03/11/2009	ZAAD	2010/03/15	2.40	Call	Currency Future	4,833.0000	4,757.0000	(1.573)	0	0	0
03/11/2009	ZAAD	2010/03/15	14.95	Put	Currency Future	7,717.0000	7,794.0000	0.998	0	0	0
03/11/2009	ZAAD	2010/03/15	11.15	Put	Currency Future	3,921.0000	3,996.0000	1.913	0	0	0
03/11/2009	ZAAD	2010/03/15	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	4.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	12.95	Put	Currency Future	5,718.0000	5,794.0000	1.329	0	0	0
03/11/2009	ZAAD	2010/03/15	9.15	Put	Currency Future	1,943.0000	2,016.0000	3.757	0	0	0
03/11/2009	ZAAD	2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	12.95	Call	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	ZAAD	2010/03/15	11.15	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
03/11/2009	ZAAD	2010/03/15	3.40	Call	Currency Future	3,833.0000	3,757.0000	(1.983)	0	0	0
03/11/2009	ZAAD	2010/03/15	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	5.15	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
03/11/2009	ZAAD	2010/03/15	6.00	Call	Currency Future	1,247.0000	1,172.0000	(6.014)	0	0	0
03/11/2009	ZAAD	2010/03/15	9.15	Call	Currency Future	26.0000	23.0000	(11.538)	0	0	0
03/11/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	26.0000	34.0000	30.769	0	0	0
03/11/2009	ZAAD	2010/03/15	5.15	Call	Currency Future	2,086.0000	2,010.0000	(3.643)	0	0	0
03/11/2009	ZAAD	2010/03/15	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	2.85	Call	Currency Future	4,383.0000	4,307.0000	(1.734)	0	0	0
03/11/2009	ZAAD	2010/03/15	12.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	10.75	Put	Currency Future	3,522.0000	3,597.0000	2.129	0	0	0
03/11/2009	ZAAD	2010/03/15	10.75	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
03/11/2009	ZAAD	2010/03/15	12.75	Put	Currency Future	5,518.0000	5,594.0000	1.377	0	0	0
03/11/2009	ZAAD	2010/03/15	3.85	Call	Currency Future	3,383.0000	3,307.0000	(2.247)	0	0	0
03/11/2009	ZAAD	2010/03/15	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	4.85	Call	Currency Future	2,385.0000	2,309.0000	(3.187)	0	0	0
03/11/2009	ZAAD	2010/03/15	4.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	8.75	Put	Currency Future	1,556.0000	1,628.0000	4.627	0	0	0
03/11/2009	ZAAD	2010/03/15	8.85	Call	Currency Future	35.0000	31.0000	(11.429)	0	0	0
03/11/2009	ZAAD	2010/03/15	5.85	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
03/11/2009	ZAAD	2010/03/15	5.85	Call	Currency Future	1,394.0000	1,319.0000	(5.380)	0	0	0
03/11/2009	ZAAD	2010/03/15	8.85	Put	Currency Future	1,652.0000	1,724.0000	4.358	0	0	0
03/11/2009	ZAAD	2010/03/15	10.85	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
03/11/2009	ZAAD	2010/03/15	12.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	14.85	Put	Currency Future	7,617.0000	7,694.0000	1.011	0	0	0
03/11/2009	ZAAD	2010/03/15	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	12.85	Put	Currency Future	5,618.0000	5,694.0000	1.353	0	0	0
03/11/2009	ZAAD	2010/03/15	10.85	Put	Currency Future	3,622.0000	3,697.0000	2.071	0	0	0
03/11/2009	ZAAD	2010/03/15	8.75	Call	Currency Future	39.0000	34.0000	(12.821)	0	0	0
03/11/2009	ZAAD	2010/03/15	14.75	Put	Currency Future	7,517.0000	7,594.0000	1.024	0	0	0
03/11/2009	ZAAD	2010/03/15	5.75	Call	Currency Future	1,492.0000	1,417.0000	(5.027)	0	0	0
03/11/2009	ZAAD	2010/03/15	5.75	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
03/11/2009	ZAAD	2010/03/15	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	4.75	Call	Currency Future	2,484.0000	2,408.0000	(3.060)	0	0	0

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03/11/2009	ZAAD	2010/03/15	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	3.75	Call	Currency Future	3,483.0000	3,407.0000	(2.182)	0	0	0
03/11/2009	ZAAD	2010/03/15	4.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	ZAAD	2010/03/15	2.75	Call	Currency Future	4,483.0000	4,407.0000	(1.695)	0	0	0
03/11/2009	ZAAD	2010/06/14			Currency Future	7.2733	7.2013	(0.990)	7.2000	7.2000	1,250
03/11/2009	ZAAD	2010/06/14	5.15	Call	Currency Future	2,131.0000	2,060.0000	(3.332)	0	0	0
03/11/2009	ZAAD	2010/06/14	3.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2010/06/14	14.95	Put	Currency Future	7,678.0000	7,750.0000	0.938	0	0	0
03/11/2009	ZAAD	2010/06/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2010/06/14	14.75	Put	Currency Future	7,478.0000	7,550.0000	0.963	0	0	0
03/11/2009	ZAAD	2010/06/14	10.60	Put	Currency Future	3,343.0000	3,414.0000	2.124	0	0	0
03/11/2009	ZAAD	2010/06/14	3.25	Call	Currency Future	4,023.0000	3,951.0000	(1.790)	0	0	0
03/11/2009	ZAAD	2010/06/14	6.90	Call	Currency Future	578.0000	532.0000	(7.958)	0	0	0
03/11/2009	ZAAD	2010/06/14	14.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	ZAAD	2010/06/14	2.50	Call	Currency Future	4,773.0000	4,701.0000	(1.508)	0	0	0
03/11/2009	ZAAD	2010/06/14	14.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	ZAAD	2010/06/14	10.60	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
03/11/2009	ZAAD	2010/06/14	3.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2010/06/14	4.10	Call	Currency Future	3,175.0000	3,103.0000	(2.268)	0	0	0
03/11/2009	ZAAD	2010/06/14	6.90	Put	Currency Future	204.0000	231.0000	13.235	0	0	0
03/11/2009	ZAAD	2010/06/14	6.70	Call	Currency Future	707.0000	655.0000	(7.355)	0	0	0
03/11/2009	ZAAD	2010/06/14	12.75	Put	Currency Future	5,480.0000	5,552.0000	1.314	0	0	0
03/11/2009	ZAAD	2010/06/14	12.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
03/11/2009	ZAAD	2010/06/14	6.65	Call	Currency Future	742.0000	689.0000	(7.143)	0	0	0
03/11/2009	ZAAD	2010/06/14	3.50	Call	Currency Future	3,774.0000	3,702.0000	(1.908)	0	0	0
03/11/2009	ZAAD	2010/06/14	14.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	ZAAD	2010/06/14	14.60	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
03/11/2009	ZAAD	2010/06/14	4.25	Call	Currency Future	3,025.0000	2,953.0000	(2.380)	0	0	0
03/11/2009	ZAAD	2010/06/14	6.95	Call	Currency Future	548.0000	505.0000	(7.847)	0	0	0
03/11/2009	ZAAD	2010/06/14	7.10	Call	Currency Future	467.0000	429.0000	(8.137)	0	0	0
03/11/2009	ZAAD	2010/06/14	14.50	Put	Currency Future	7,228.0000	7,300.0000	0.996	0	0	0
03/11/2009	ZAAD	2010/06/14	12.90	Put	Currency Future	5,630.0000	5,702.0000	1.279	0	0	0
03/11/2009	ZAAD	2010/06/14	12.60	Put	Currency Future	5,331.0000	5,402.0000	1.332	0	0	0
03/11/2009	ZAAD	2010/06/14	9.25	Put	Currency Future	2,048.0000	2,113.0000	3.174	0	0	0
03/11/2009	ZAAD	2010/06/14	7.25	Put	Currency Future	373.0000	413.0000	10.724	0	0	0

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03/11/2009	ZAAD	2010/06/14	4.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	ZAAD	2010/06/14	6.95	Put	Currency Future	225.0000	253.0000	12.444	0	0	0
03/11/2009	ZAAD	2010/06/14	12.95	Put	Currency Future	5,680.0000	5,752.0000	1.268	0	0	0
03/11/2009	ZAAD	2010/06/14	6.70	Put	Currency Future	133.0000	154.0000	15.789	0	0	0
03/11/2009	ZAAD	2010/06/14	12.90	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
03/11/2009	ZAAD	2010/06/14	2.60	Call	Currency Future	4,673.0000	4,601.0000	(1.541)	0	0	0
03/11/2009	ZAAD	2010/06/14	11.25	Call	Currency Future	8.0000	8.0000	-	0	0	0
03/11/2009	ZAAD	2010/06/14	7.25	Call	Currency Future	396.0000	364.0000	(8.081)	0	0	0
03/11/2009	ZAAD	2010/06/14	6.20	Put	Currency Future	35.0000	39.0000	11.429	0	0	0
03/11/2009	ZAAD	2010/06/14	6.80	Put	Currency Future	167.0000	190.0000	13.772	0	0	0
03/11/2009	ZAAD	2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2010/06/14	10.90	Put	Currency Future	3,639.0000	3,710.0000	1.951	0	0	0
03/11/2009	ZAAD	2010/06/14	8.60	Call	Currency Future	113.0000	104.0000	(7.965)	0	0	0
03/11/2009	ZAAD	2010/06/14	11.25	Put	Currency Future	3,985.0000	4,057.0000	1.807	0	0	0
03/11/2009	ZAAD	2010/06/14	6.65	Put	Currency Future	119.0000	137.0000	15.126	0	0	0
03/11/2009	ZAAD	2010/06/14	6.20	Call	Currency Future	1,108.0000	1,040.0000	(6.137)	0	0	0
03/11/2009	ZAAD	2010/06/14	6.80	Call	Currency Future	640.0000	591.0000	(7.656)	0	0	0
03/11/2009	ZAAD	2010/06/14	7.15	Put	Currency Future	319.0000	354.0000	10.972	0	0	0
03/11/2009	ZAAD	2010/06/14	14.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	ZAAD	2010/06/14	12.75	Call	Currency Future	4.0000	4.0000	-	0	0	0
03/11/2009	ZAAD	2010/06/14	14.60	Put	Currency Future	7,328.0000	7,400.0000	0.983	0	0	0
03/11/2009	ZAAD	2010/06/14	9.25	Call	Currency Future	71.0000	64.0000	(9.859)	0	0	0
03/11/2009	ZAAD	2010/06/14	7.20	Call	Currency Future	418.0000	383.0000	(8.373)	0	0	0
03/11/2009	ZAAD	2010/06/14	5.20	Put	Currency Future	9.0000	9.0000	-	0	0	0
03/11/2009	ZAAD	2010/06/14	7.15	Call	Currency Future	442.0000	405.0000	(8.371)	0	0	0
03/11/2009	ZAAD	2010/06/14	12.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
03/11/2009	ZAAD	2010/06/14	4.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
03/11/2009	ZAAD	2010/06/14	10.90	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
03/11/2009	ZAAD	2010/06/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2010/06/14	6.25	Put	Currency Future	38.0000	46.0000	21.053	0	0	0
03/11/2009	ZAAD	2010/06/14	7.20	Put	Currency Future	345.0000	382.0000	10.725	0	0	0
03/11/2009	ZAAD	2010/06/14	9.20	Call	Currency Future	73.0000	68.0000	(6.849)	0	0	0
03/11/2009	ZAAD	2010/06/14	4.95	Put	Currency Future	6.0000	6.0000	-	0	0	0
03/11/2009	ZAAD	2010/06/14	10.50	Put	Currency Future	3,245.0000	3,316.0000	2.188	0	0	0
03/11/2009	ZAAD	2010/06/14	4.90	Call	Currency Future	2,379.0000	2,307.0000	(3.026)	0	0	0
03/11/2009	ZAAD	2010/06/14	3.60	Call	Currency Future	3,674.0000	3,602.0000	(1.960)	0	0	0

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03/11/2009	ZAAD	2010/06/14	6.25	Call	Currency Future	1,061.0000	997.0000	(6.032)	0	0	0
03/11/2009	ZAAD	2010/06/14	5.20	Call	Currency Future	2,082.0000	2,010.0000	(3.458)	0	0	0
03/11/2009	ZAAD	2010/06/14	6.75	Put	Currency Future	149.0000	171.0000	14.765	0	0	0
03/11/2009	ZAAD	2010/06/14	7.10	Put	Currency Future	294.0000	327.0000	11.224	0	0	0
03/11/2009	ZAAD	2010/06/14	10.95	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
03/11/2009	ZAAD	2010/06/14	12.50	Put	Currency Future	5,231.0000	5,303.0000	1.376	0	0	0
03/11/2009	ZAAD	2010/06/14	3.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	ZAAD	2010/06/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2010/06/14	4.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	ZAAD	2010/06/14	6.50	Call	Currency Future	854.0000	796.0000	(6.792)	0	0	0
03/11/2009	ZAAD	2010/06/14	5.15	Put	Currency Future	8.0000	8.0000	-	0	0	0
03/11/2009	ZAAD	2010/06/14	4.95	Call	Currency Future	2,329.0000	2,258.0000	(3.049)	0	0	0
03/11/2009	ZAAD	2010/06/14	4.50	Call	Currency Future	2,776.0000	2,704.0000	(2.594)	0	0	0
03/11/2009	ZAAD	2010/06/14	3.90	Call	Currency Future	3,374.0000	3,302.0000	(2.134)	0	0	0
03/11/2009	ZAAD	2010/06/14	4.60	Call	Currency Future	2,677.0000	2,605.0000	(2.690)	0	0	0
03/11/2009	ZAAD	2010/06/14	5.25	Call	Currency Future	2,033.0000	1,961.0000	(3.542)	0	0	0
03/11/2009	ZAAD	2010/06/14	9.20	Put	Currency Future	2,000.0000	2,067.0000	3.350	0	0	0
03/11/2009	ZAAD	2010/06/14	15.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	ZAAD	2010/06/14	3.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	ZAAD	2010/06/14	10.50	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
03/11/2009	ZAAD	2010/06/14	4.90	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
03/11/2009	ZAAD	2010/06/14	4.60	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
03/11/2009	ZAAD	2010/06/14	5.25	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
03/11/2009	ZAAD	2010/06/14	11.20	Put	Currency Future	3,936.0000	4,007.0000	1.804	0	0	0
03/11/2009	ZAAD	2010/06/14	13.15	Put	Currency Future	5,880.0000	5,952.0000	1.224	0	0	0
03/11/2009	ZAAD	2010/06/14	7.00	Put	Currency Future	247.0000	277.0000	12.146	0	0	0
03/11/2009	ZAAD	2010/06/14	3.95	Call	Currency Future	3,324.0000	3,252.0000	(2.166)	0	0	0
03/11/2009	ZAAD	2010/06/14	12.50	Call	Currency Future	4.0000	4.0000	-	0	0	0
03/11/2009	ZAAD	2010/06/14	10.75	Put	Currency Future	3,491.0000	3,562.0000	2.034	0	0	0
03/11/2009	ZAAD	2010/06/14	8.60	Put	Currency Future	1,439.0000	1,503.0000	4.448	0	0	0
03/11/2009	ZAAD	2010/06/14	15.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	ZAAD	2010/06/14	6.55	Put	Currency Future	92.0000	108.0000	17.391	0	0	0
03/11/2009	ZAAD	2010/06/14	13.15	Call	Currency Future	3.0000	3.0000	-	0	0	0
03/11/2009	ZAAD	2010/06/14	4.15	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
03/11/2009	ZAAD	2010/06/14	7.00	Call	Currency Future	520.0000	478.0000	(8.077)	0	0	0
03/11/2009	ZAAD	2010/06/14	6.75	Call	Currency Future	673.0000	623.0000	(7.429)	0	0	0

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03/11/2009	ZAAD	2010/06/14	15.15	Put	Currency Future	7,878.0000	7,950.0000	0.914	0	0	0
03/11/2009	ZAAD	2010/06/14	9.15	Call	Currency Future	76.0000	70.0000	(7.895)	0	0	0
03/11/2009	ZAAD	2010/06/14	9.15	Put	Currency Future	1,952.0000	2,019.0000	3.432	0	0	0
03/11/2009	ZAAD	2010/06/14	10.95	Put	Currency Future	3,688.0000	3,759.0000	1.925	0	0	0
03/11/2009	ZAAD	2010/06/14	6.85	Put	Currency Future	185.0000	210.0000	13.514	0	0	0
03/11/2009	ZAAD	2010/06/14	6.15	Call	Currency Future	1,156.0000	1,087.0000	(5.969)	0	0	0
03/11/2009	ZAAD	2010/06/14	6.15	Put	Currency Future	33.0000	36.0000	9.091	0	0	0
03/11/2009	ZAAD	2010/06/14	5.95	Put	Currency Future	25.0000	27.0000	8.000	0	0	0
03/11/2009	ZAAD	2010/06/14	4.15	Call	Currency Future	3,125.0000	3,053.0000	(2.304)	0	0	0
03/11/2009	ZAAD	2010/06/14	8.50	Call	Currency Future	122.0000	113.0000	(7.377)	0	0	0
03/11/2009	ZAAD	2010/06/14	5.95	Call	Currency Future	1,348.0000	1,278.0000	(5.193)	0	0	0
03/11/2009	ZAAD	2010/06/14	11.20	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
03/11/2009	ZAAD	2010/06/14	3.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2010/06/14	8.50	Put	Currency Future	1,349.0000	1,411.0000	4.596	0	0	0
03/11/2009	ZAAD	2010/06/14	8.95	Put	Currency Future	1,763.0000	1,829.0000	3.744	0	0	0
03/11/2009	ZAAD	2010/06/14	6.85	Call	Currency Future	608.0000	561.0000	(7.730)	0	0	0
03/11/2009	ZAAD	2010/06/14	11.10	Put	Currency Future	3,837.0000	3,908.0000	1.850	0	0	0
03/11/2009	ZAAD	2010/06/14	5.50	Call	Currency Future	1,786.0000	1,715.0000	(3.975)	0	0	0
03/11/2009	ZAAD	2010/06/14	8.95	Call	Currency Future	87.0000	80.0000	(8.046)	0	0	0
03/11/2009	ZAAD	2010/06/14	5.90	Call	Currency Future	1,396.0000	1,326.0000	(5.014)	0	0	0
03/11/2009	ZAAD	2010/06/14	11.10	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
03/11/2009	ZAAD	2010/06/14	5.50	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
03/11/2009	ZAAD	2010/06/14	13.20	Call	Currency Future	3.0000	3.0000	-	0	0	0
03/11/2009	ZAAD	2010/06/14	8.90	Put	Currency Future	1,717.0000	1,782.0000	3.786	0	0	0
03/11/2009	ZAAD	2010/06/14	9.10	Put	Currency Future	1,905.0000	1,971.0000	3.465	0	0	0
03/11/2009	ZAAD	2010/06/14	2.65	Call	Currency Future	4,623.0000	4,551.0000	(1.557)	0	0	0
03/11/2009	ZAAD	2010/06/14	13.20	Put	Currency Future	5,930.0000	6,002.0000	1.214	0	0	0
03/11/2009	ZAAD	2010/06/14	8.90	Call	Currency Future	90.0000	83.0000	(7.778)	0	0	0
03/11/2009	ZAAD	2010/06/14	11.15	Put	Currency Future	3,886.0000	3,957.0000	1.827	0	0	0
03/11/2009	ZAAD	2010/06/14	9.10	Call	Currency Future	78.0000	72.0000	(7.692)	0	0	0
03/11/2009	ZAAD	2010/06/14	4.65	Call	Currency Future	2,627.0000	2,555.0000	(2.741)	0	0	0
03/11/2009	ZAAD	2010/06/14	15.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	ZAAD	2010/06/14	5.90	Put	Currency Future	23.0000	25.0000	8.696	0	0	0
03/11/2009	ZAAD	2010/06/14	13.10	Call	Currency Future	3.0000	3.0000	-	0	0	0
03/11/2009	ZAAD	2010/06/14	3.65	Call	Currency Future	3,624.0000	3,552.0000	(1.987)	0	0	0
03/11/2009	ZAAD	2010/06/14	9.00	Put	Currency Future	1,810.0000	1,876.0000	3.646	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	ZAAD	2010/06/14	15.20	Put	Currency Future	7,928.0000	8,000.0000	0.908	0	0	0
03/11/2009	ZAAD	2010/06/14	14.90	Put	Currency Future	7,628.0000	7,700.0000	0.944	0	0	0
03/11/2009	ZAAD	2010/06/14	3.15	Call	Currency Future	4,123.0000	4,051.0000	(1.746)	0	0	0
03/11/2009	ZAAD	2010/06/14	15.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	ZAAD	2010/06/14	8.55	Call	Currency Future	117.0000	108.0000	(7.692)	0	0	0
03/11/2009	ZAAD	2010/06/14	9.00	Call	Currency Future	84.0000	77.0000	(8.333)	0	0	0
03/11/2009	ZAAD	2010/06/14	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2010/06/14	13.10	Put	Currency Future	5,830.0000	5,902.0000	1.235	0	0	0
03/11/2009	ZAAD	2010/06/14	5.55	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
03/11/2009	ZAAD	2010/06/14	6.00	Put	Currency Future	26.0000	29.0000	11.538	0	0	0
03/11/2009	ZAAD	2010/06/14	2.90	Call	Currency Future	4,373.0000	4,301.0000	(1.646)	0	0	0
03/11/2009	ZAAD	2010/06/14	8.55	Put	Currency Future	1,394.0000	1,457.0000	4.519	0	0	0
03/11/2009	ZAAD	2010/06/14	6.00	Call	Currency Future	1,300.0000	1,230.0000	(5.385)	0	0	0
03/11/2009	ZAAD	2010/06/14	14.80	Put	Currency Future	7,528.0000	7,600.0000	0.956	0	0	0
03/11/2009	ZAAD	2010/06/14	15.10	Put	Currency Future	7,828.0000	7,900.0000	0.920	0	0	0
03/11/2009	ZAAD	2010/06/14	10.55	Put	Currency Future	3,294.0000	3,365.0000	2.155	0	0	0
03/11/2009	ZAAD	2010/06/14	11.00	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
03/11/2009	ZAAD	2010/06/14	4.80	Put	Currency Future	5.0000	5.0000	-	0	0	0
03/11/2009	ZAAD	2010/06/14	10.55	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
03/11/2009	ZAAD	2010/06/14	13.00	Call	Currency Future	3.0000	3.0000	-	0	0	0
03/11/2009	ZAAD	2010/06/14	4.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	ZAAD	2010/06/14	10.75	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
03/11/2009	ZAAD	2010/06/14	6.10	Put	Currency Future	30.0000	33.0000	10.000	0	0	0
03/11/2009	ZAAD	2010/06/14	12.55	Call	Currency Future	4.0000	4.0000	-	0	0	0
03/11/2009	ZAAD	2010/06/14	11.00	Put	Currency Future	3,738.0000	3,809.0000	1.899	0	0	0
03/11/2009	ZAAD	2010/06/14	4.20	Call	Currency Future	3,075.0000	3,003.0000	(2.341)	0	0	0
03/11/2009	ZAAD	2010/06/14	8.75	Put	Currency Future	1,577.0000	1,641.0000	4.058	0	0	0
03/11/2009	ZAAD	2010/06/14	5.10	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
03/11/2009	ZAAD	2010/06/14	5.55	Call	Currency Future	1,737.0000	1,666.0000	(4.088)	0	0	0
03/11/2009	ZAAD	2010/06/14	15.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	ZAAD	2010/06/14	14.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	ZAAD	2010/06/14	4.55	Call	Currency Future	2,726.0000	2,655.0000	(2.605)	0	0	0
03/11/2009	ZAAD	2010/06/14	15.25	Put	Currency Future	7,978.0000	8,050.0000	0.902	0	0	0
03/11/2009	ZAAD	2010/06/14	13.00	Put	Currency Future	5,730.0000	5,802.0000	1.257	0	0	0
03/11/2009	ZAAD	2010/06/14	8.75	Call	Currency Future	100.0000	93.0000	(7.000)	0	0	0
03/11/2009	ZAAD	2010/06/14	11.15	Call	Currency Future	9.0000	9.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	ZAAD	2010/06/14	2.55	Call	Currency Future	4,723.0000	4,651.0000	(1.524)	0	0	0
03/11/2009	ZAAD	2010/06/14	13.25	Put	Currency Future	5,980.0000	6,052.0000	1.204	0	0	0
03/11/2009	ZAAD	2010/06/14	12.80	Put	Currency Future	5,530.0000	5,602.0000	1.302	0	0	0
03/11/2009	ZAAD	2010/06/14	3.10	Call	Currency Future	4,173.0000	4,101.0000	(1.725)	0	0	0
03/11/2009	ZAAD	2010/06/14	4.55	Put	Currency Future	3.0000	3.0000	-	0	0	0
03/11/2009	ZAAD	2010/06/14	13.25	Call	Currency Future	3.0000	3.0000	-	0	0	0
03/11/2009	ZAAD	2010/06/14	5.00	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
03/11/2009	ZAAD	2010/06/14	10.80	Put	Currency Future	3,540.0000	3,611.0000	2.006	0	0	0
03/11/2009	ZAAD	2010/06/14	6.10	Call	Currency Future	1,204.0000	1,135.0000	(5.731)	0	0	0
03/11/2009	ZAAD	2010/06/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2010/06/14	4.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	ZAAD	2010/06/14	8.80	Call	Currency Future	97.0000	89.0000	(8.247)	0	0	0
03/11/2009	ZAAD	2010/06/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2010/06/14	8.80	Put	Currency Future	1,623.0000	1,688.0000	4.005	0	0	0
03/11/2009	ZAAD	2010/06/14	3.55	Call	Currency Future	3,724.0000	3,652.0000	(1.933)	0	0	0
03/11/2009	ZAAD	2010/06/14	3.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2010/06/14	10.80	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
03/11/2009	ZAAD	2010/06/14	12.55	Put	Currency Future	5,281.0000	5,353.0000	1.363	0	0	0
03/11/2009	ZAAD	2010/06/14	12.80	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
03/11/2009	ZAAD	2010/06/14	5.10	Call	Currency Future	2,181.0000	2,109.0000	(3.301)	0	0	0
03/11/2009	ZAAD	2010/06/14	14.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
03/11/2009	ZAAD	2010/06/14	14.55	Put	Currency Future	7,278.0000	7,350.0000	0.989	0	0	0
03/11/2009	ZAAD	2010/06/14	6.50	Put	Currency Future	81.0000	95.0000	17.284	0	0	0
03/11/2009	ZAAD	2010/06/14	5.00	Call	Currency Future	2,280.0000	2,208.0000	(3.158)	0	0	0
03/11/2009	ZAAD	2010/06/14	5.65	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
03/11/2009	ZAAD	2010/06/14	2.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2010/06/14	8.65	Call	Currency Future	108.0000	100.0000	(7.407)	0	0	0
03/11/2009	ZAAD	2010/06/14	3.00	Call	Currency Future	4,273.0000	4,201.0000	(1.685)	0	0	0
03/11/2009	ZAAD	2010/06/14	5.65	Call	Currency Future	1,640.0000	1,569.0000	(4.329)	0	0	0
03/11/2009	ZAAD	2010/06/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2010/06/14	4.00	Call	Currency Future	3,274.0000	3,202.0000	(2.199)	0	0	0
03/11/2009	ZAAD	2010/06/14	4.65	Put	Currency Future	4.0000	4.0000	-	0	0	0
03/11/2009	ZAAD	2010/06/14	3.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2010/06/14	8.65	Put	Currency Future	1,485.0000	1,549.0000	4.310	0	0	0
03/11/2009	ZAAD	2010/06/14	6.55	Call	Currency Future	816.0000	759.0000	(6.985)	0	0	0
03/11/2009	ZAAD	2010/06/14	2.95	Call	Currency Future	4,323.0000	4,251.0000	(1.666)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	ZAAD	2010/06/14	10.65	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
03/11/2009	ZAAD	2010/06/14	8.85	Put	Currency Future	1,670.0000	1,735.0000	3.892	0	0	0
03/11/2009	ZAAD	2010/06/14	10.65	Put	Currency Future	3,393.0000	3,463.0000	2.063	0	0	0
03/11/2009	ZAAD	2010/06/14	8.85	Call	Currency Future	93.0000	86.0000	(7.527)	0	0	0
03/11/2009	ZAAD	2010/06/14	5.60	Call	Currency Future	1,688.0000	1,617.0000	(4.206)	0	0	0
03/11/2009	ZAAD	2010/06/14	10.85	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
03/11/2009	ZAAD	2010/06/14	14.65	Put	Currency Future	7,378.0000	7,450.0000	0.976	0	0	0
03/11/2009	ZAAD	2010/06/14	15.00	Put	Currency Future	7,728.0000	7,800.0000	0.932	0	0	0
03/11/2009	ZAAD	2010/06/14	14.65	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
03/11/2009	ZAAD	2010/06/14	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2010/06/14	12.65	Put	Currency Future	5,381.0000	5,452.0000	1.319	0	0	0
03/11/2009	ZAAD	2010/06/14	5.85	Put	Currency Future	21.0000	23.0000	9.524	0	0	0
03/11/2009	ZAAD	2010/06/14	12.65	Call	Currency Future	4.0000	4.0000	-	0	0	0
03/11/2009	ZAAD	2010/06/14	5.85	Call	Currency Future	1,445.0000	1,374.0000	(4.913)	0	0	0
03/11/2009	ZAAD	2010/06/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2010/06/14	10.85	Put	Currency Future	3,590.0000	3,660.0000	1.950	0	0	0
03/11/2009	ZAAD	2010/06/14	5.60	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
03/11/2009	ZAAD	2010/06/14	4.85	Call	Currency Future	2,428.0000	2,357.0000	(2.924)	0	0	0
03/11/2009	ZAAD	2010/06/14	5.80	Put	Currency Future	20.0000	22.0000	10.000	0	0	0
03/11/2009	ZAAD	2010/06/14	4.85	Put	Currency Future	5.0000	5.0000	-	0	0	0
03/11/2009	ZAAD	2010/06/14	5.75	Put	Currency Future	19.0000	20.0000	5.263	0	0	0
03/11/2009	ZAAD	2010/06/14	12.85	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
03/11/2009	ZAAD	2010/06/14	4.75	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
03/11/2009	ZAAD	2010/06/14	12.85	Put	Currency Future	5,580.0000	5,652.0000	1.290	0	0	0
03/11/2009	ZAAD	2010/06/14	3.80	Call	Currency Future	3,474.0000	3,402.0000	(2.073)	0	0	0
03/11/2009	ZAAD	2010/06/14	6.60	Put	Currency Future	105.0000	122.0000	16.190	0	0	0
03/11/2009	ZAAD	2010/06/14	14.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	ZAAD	2010/06/14	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD	2010/06/14	3.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	ZAAD	2010/06/14	2.80	Call	Currency Future	4,473.0000	4,401.0000	(1.610)	0	0	0
03/11/2009	ZAAD	2010/06/14	3.20	Call	Currency Future	4,073.0000	4,001.0000	(1.768)	0	0	0
03/11/2009	ZAAD	2010/06/14	3.85	Call	Currency Future	3,424.0000	3,352.0000	(2.103)	0	0	0
03/11/2009	ZAAD	2010/06/14	3.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/11/2009	ZAAD	2010/06/14	14.85	Put	Currency Future	7,578.0000	7,650.0000	0.950	0	0	0
03/11/2009	ZAAD	2010/06/14	5.75	Call	Currency Future	1,542.0000	1,471.0000	(4.604)	0	0	0
03/11/2009	ZAAD	2010/06/14	6.60	Call	Currency Future	778.0000	723.0000	(7.069)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2009	ZAAD 2010/06/14	2.85	Call	Currency Future	4,423.0000	4,351.0000	(1.628)	0	0	0
03/11/2009	ZAAD 2010/06/14	4.80	Call	Currency Future	2,478.0000	2,406.0000	(2.906)	0	0	0
03/11/2009	ZAAD 2010/06/14	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/11/2009	ZAAD 2010/06/14	4.75	Call	Currency Future	2,528.0000	2,456.0000	(2.848)	0	0	0
03/11/2009	ZAAD 2010/06/14	3.75	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
03/11/2009	ZAAD 2010/06/14	3.75	Call	Currency Future	3,524.0000	3,452.0000	(2.043)	0	0	0
03/11/2009	ZAAD 2010/06/14	2.75	Call	Currency Future	4,523.0000	4,451.0000	(1.592)	0	0	0
03/11/2009	ZAAD 2010/06/14	5.80	Call	Currency Future	1,493.0000	1,423.0000	(4.689)	0	0	0

Grand Total: **1,058,323**