



# Derivatives High/Low Report

High/Low for 06/11/2009

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
06/11/2009	\$ / R 2009/12/14			Currency Future	7.6563	7.5577	(1.288)	7.6600	7.5500	342,307
06/11/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	403.0000	473.0000	17.370	0	0	0
06/11/2009	\$ / R 2009/12/14	8.40	Call	Currency Future	41.0000	29.0000	(29.268)	0	0	247
06/11/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	2.0000	2.0000	-	0	0	10,191
06/11/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	57.0000	40.0000	(29.825)	0	0	100
06/11/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	79.0000	57.0000	(27.848)	0	0	0
06/11/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	18.0000	12.0000	(33.333)	0	0	75
06/11/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	2,844.0000	2,943.0000	3.481	0	0	0
06/11/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	3,894.0000	3,992.0000	2.517	0	0	0
06/11/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	14.90	Put	Currency Future	7,244.0000	7,342.0000	1.353	0	0	0
06/11/2009	\$ / R 2009/12/14	4.95	Call	Currency Future	2,706.0000	2,608.0000	(3.622)	0	0	0
06/11/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	523.0000	599.0000	14.532	0	0	0
06/11/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	1,162.0000	1,255.0000	8.003	0	0	0
06/11/2009	\$ / R 2009/12/14	6.85	Put	Currency Future	11.0000	16.0000	45.455	0	0	0
06/11/2009	\$ / R 2009/12/14	5.00	Call	Currency Future	2,656.0000	2,558.0000	(3.690)	0	0	0
06/11/2009	\$ / R 2009/12/14	4.90	Call	Currency Future	2,756.0000	2,658.0000	(3.556)	0	0	0
06/11/2009	\$ / R 2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	263.0000	320.0000	21.673	0	0	200
06/11/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	22.0000	15.0000	(31.818)	0	0	0
06/11/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	14.75	Put	Currency Future	7,094.0000	7,192.0000	1.381	0	0	0
06/11/2009	\$ / R 2009/12/14	7.30	Call	Currency Future	428.0000	351.0000	(17.991)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	\$ / R 2009/12/14	7.40	Call	Currency Future	357.0000	284.0000	(20.448)	0	0	13,513
06/11/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	1,066.0000	1,158.0000	8.630	0	0	0
06/11/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	3,644.0000	3,742.0000	2.689	0	0	0
06/11/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	2,495.0000	2,593.0000	3.928	0	0	0
06/11/2009	\$ / R 2009/12/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	5.40	Call	Currency Future	2,256.0000	2,158.0000	(4.344)	0	0	0
06/11/2009	\$ / R 2009/12/14	3.95	Call	Currency Future	3,706.0000	3,608.0000	(2.644)	0	0	0
06/11/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	482.0000	556.0000	15.353	0	0	0
06/11/2009	\$ / R 2009/12/14	6.00	Call	Currency Future	1,657.0000	1,558.0000	(5.975)	0	0	0
06/11/2009	\$ / R 2009/12/14	5.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	6.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	88.0000	64.0000	(27.273)	0	0	0
06/11/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	14.0000	9.0000	(35.714)	0	0	0
06/11/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
06/11/2009	\$ / R 2009/12/14	5.90	Call	Currency Future	1,757.0000	1,658.0000	(5.635)	0	0	0
06/11/2009	\$ / R 2009/12/14	4.30	Call	Currency Future	3,356.0000	3,258.0000	(2.920)	0	0	0
06/11/2009	\$ / R 2009/12/14	15.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	7.45	Put	Currency Future	117.0000	147.0000	25.641	0	0	0
06/11/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	46.0000	32.0000	(30.435)	0	0	50
06/11/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	1,307.0000	1,402.0000	7.269	0	0	0
06/11/2009	\$ / R 2009/12/14	10.00	Put	Currency Future	2,346.0000	2,444.0000	4.177	0	0	0
06/11/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
06/11/2009	\$ / R 2009/12/14	6.85	Call	Currency Future	817.0000	724.0000	(11.383)	0	0	0
06/11/2009	\$ / R 2009/12/14	15.40	Put	Currency Future	7,744.0000	7,842.0000	1.265	0	0	0
06/11/2009	\$ / R 2009/12/14	13.95	Put	Currency Future	6,294.0000	6,392.0000	1.557	0	0	0
06/11/2009	\$ / R 2009/12/14	7.45	Call	Currency Future	323.0000	254.0000	(21.362)	0	0	21
06/11/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	366.0000	433.0000	18.306	0	0	100
06/11/2009	\$ / R 2009/12/14	7.55	Put	Currency Future	156.0000	192.0000	23.077	0	0	0
06/11/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	1,503.0000	1,599.0000	6.387	0	0	0
06/11/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	2,445.0000	2,543.0000	4.008	0	0	0
06/11/2009	\$ / R 2009/12/14	6.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	5.30	Call	Currency Future	2,356.0000	2,258.0000	(4.160)	0	0	0
06/11/2009	\$ / R 2009/12/14	15.95	Put	Currency Future	8,294.0000	8,392.0000	1.182	0	0	0
06/11/2009	\$ / R 2009/12/14	7.50	Put	Currency Future	135.0000	168.0000	24.444	0	0	100
06/11/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	122.0000	90.0000	(26.230)	0	0	1,700

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	739.0000	825.0000	11.637	0	0	0
06/11/2009	\$ / R	2009/12/14	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	9,676
06/11/2009	\$ / R	2009/12/14	9.15	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
06/11/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	2,196.0000	2,294.0000	4.463	0	0	0
06/11/2009	\$ / R	2009/12/14	11.10	Put	Currency Future	3,444.0000	3,542.0000	2.846	0	0	0
06/11/2009	\$ / R	2009/12/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2009/12/14	12.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2009/12/14	7.30	Put	Currency Future	72.0000	93.0000	29.167	0	0	0
06/11/2009	\$ / R	2009/12/14	7.50	Call	Currency Future	292.0000	226.0000	(22.603)	0	0	747
06/11/2009	\$ / R	2009/12/14	7.55	Put	Currency Future	156.0000	192.0000	23.077	0	0	0
06/11/2009	\$ / R	2009/12/14	7.40	Put	Currency Future	100.0000	127.0000	27.000	0	0	0
06/11/2009	\$ / R	2009/12/14	13.00	Put	Currency Future	5,344.0000	5,442.0000	1.834	0	0	0
06/11/2009	\$ / R	2009/12/14	10.00	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
06/11/2009	\$ / R	2009/12/14	11.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2009/12/14	5.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2009/12/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2009/12/14	12.05	Put	Currency Future	4,394.0000	4,492.0000	2.230	0	0	0
06/11/2009	\$ / R	2009/12/14	7.80	Call	Currency Future	152.0000	114.0000	(25.000)	0	0	0
06/11/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	2,894.0000	2,993.0000	3.421	0	0	0
06/11/2009	\$ / R	2009/12/14	8.65	Call	Currency Future	24.0000	17.0000	(29.167)	0	0	0
06/11/2009	\$ / R	2009/12/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2009/12/14	4.80	Call	Currency Future	2,856.0000	2,758.0000	(3.431)	0	0	0
06/11/2009	\$ / R	2009/12/14	4.65	Call	Currency Future	3,006.0000	2,908.0000	(3.260)	0	0	0
06/11/2009	\$ / R	2009/12/14	5.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2009/12/14	5.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2009/12/14	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2009/12/14	7.75	Call	Currency Future	169.0000	127.0000	(24.852)	0	0	0
06/11/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	4,644.0000	4,742.0000	2.110	0	0	0
06/11/2009	\$ / R	2009/12/14	11.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2009/12/14	15.15	Put	Currency Future	7,494.0000	7,592.0000	1.308	0	0	0
06/11/2009	\$ / R	2009/12/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2009/12/14	6.25	Call	Currency Future	1,407.0000	1,309.0000	(6.965)	0	0	0
06/11/2009	\$ / R	2009/12/14	6.40	Put	Currency Future	2.0000	2.0000	-	0	0	0
06/11/2009	\$ / R	2009/12/14	7.75	Put	Currency Future	263.0000	320.0000	21.673	0	0	0
06/11/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	1,184

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	\$ / R 2009/12/14	11.15	Put	Currency Future	3,494.0000	3,592.0000	2.805	0	0	0
06/11/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	50.0000	66.0000	32.000	0	0	0
06/11/2009	\$ / R 2009/12/14	6.30	Call	Currency Future	1,358.0000	1,259.0000	(7.290)	0	0	0
06/11/2009	\$ / R 2009/12/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	5.65	Call	Currency Future	2,006.0000	1,908.0000	(4.885)	0	0	0
06/11/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	109.0000	80.0000	(26.606)	0	0	200
06/11/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	695.0000	778.0000	11.942	0	0	0
06/11/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	1,018.0000	1,109.0000	8.939	0	0	0
06/11/2009	\$ / R 2009/12/14	13.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	6.60	Call	Currency Future	1,059.0000	962.0000	(9.160)	0	0	0
06/11/2009	\$ / R 2009/12/14	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	234.0000	179.0000	(23.504)	0	0	39
06/11/2009	\$ / R 2009/12/14	7.25	Put	Currency Future	61.0000	79.0000	29.508	0	0	100
06/11/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	51.0000	36.0000	(29.412)	0	0	0
06/11/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	20.0000	14.0000	(30.000)	0	0	0
06/11/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	4,994.0000	5,092.0000	1.962	0	0	0
06/11/2009	\$ / R 2009/12/14	5.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	14.15	Put	Currency Future	6,494.0000	6,592.0000	1.509	0	0	0
06/11/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	209.0000	160.0000	(23.445)	0	0	0
06/11/2009	\$ / R 2009/12/14	7.55	Call	Currency Future	262.0000	200.0000	(23.664)	0	0	0
06/11/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	5.60	Call	Currency Future	2,056.0000	1,958.0000	(4.767)	0	0	0
06/11/2009	\$ / R 2009/12/14	5.95	Call	Currency Future	1,707.0000	1,608.0000	(5.800)	0	0	0
06/11/2009	\$ / R 2009/12/14	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	7.25	Call	Currency Future	467.0000	387.0000	(17.131)	0	0	0
06/11/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	607.0000	688.0000	13.344	0	0	0
06/11/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	37.0000	26.0000	(29.730)	0	0	0
06/11/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	9,530
06/11/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	13.05	Put	Currency Future	5,394.0000	5,492.0000	1.817	0	0	0
06/11/2009	\$ / R 2009/12/14	4.25	Call	Currency Future	3,406.0000	3,308.0000	(2.877)	0	0	0
06/11/2009	\$ / R 2009/12/14	13.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	6.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	924.0000	1,013.0000	9.632	0	0	0
06/11/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	1,114.0000	1,206.0000	8.259	0	0	0
06/11/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	2,495.0000	2,593.0000	3.928	0	0	0

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06/11/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	2,894.0000	2,993.0000	3.421	0	0	0
06/11/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	3,894.0000	3,992.0000	2.517	0	0	0
06/11/2009	\$ / R 2009/12/14	6.55	Call	Currency Future	1,109.0000	1,011.0000	(8.837)	0	0	0
06/11/2009	\$ / R 2009/12/14	6.60	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
06/11/2009	\$ / R 2009/12/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	6.40	Call	Currency Future	1,258.0000	1,160.0000	(7.790)	0	0	0
06/11/2009	\$ / R 2009/12/14	16.05	Put	Currency Future	8,394.0000	8,492.0000	1.168	0	0	0
06/11/2009	\$ / R 2009/12/14	6.15	Call	Currency Future	1,507.0000	1,409.0000	(6.503)	0	0	0
06/11/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	831.0000	918.0000	10.469	0	0	0
06/11/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	27.0000	19.0000	(29.630)	0	0	0
06/11/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	10.95	Put	Currency Future	3,294.0000	3,392.0000	2.975	0	0	0
06/11/2009	\$ / R 2009/12/14	15.10	Put	Currency Future	7,444.0000	7,542.0000	1.316	0	0	0
06/11/2009	\$ / R 2009/12/14	5.25	Call	Currency Future	2,406.0000	2,308.0000	(4.073)	0	0	0
06/11/2009	\$ / R 2009/12/14	16.15	Put	Currency Future	8,494.0000	8,592.0000	1.154	0	0	0
06/11/2009	\$ / R 2009/12/14	7.55	Call	Currency Future	262.0000	200.0000	(23.664)	0	0	0
06/11/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	63.0000	45.0000	(28.571)	0	0	87
06/11/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	2,097.0000	2,194.0000	4.626	0	0	0
06/11/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	507.0000	424.0000	(16.371)	0	0	0
06/11/2009	\$ / R 2009/12/14	6.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	5.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	7.85	Call	Currency Future	136.0000	101.0000	(25.735)	0	0	0
06/11/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
06/11/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	6.65	Call	Currency Future	1,010.0000	914.0000	(9.505)	0	0	0
06/11/2009	\$ / R 2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	4.40	Call	Currency Future	3,256.0000	3,158.0000	(3.010)	0	0	0
06/11/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	16.0000	11.0000	(31.250)	0	0	0
06/11/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	15.30	Put	Currency Future	7,644.0000	7,742.0000	1.282	0	0	0
06/11/2009	\$ / R 2009/12/14	6.65	Put	Currency Future	4.0000	6.0000	50.000	0	0	0
06/11/2009	\$ / R 2009/12/14	14.80	Put	Currency Future	7,144.0000	7,242.0000	1.372	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	\$ / R 2009/12/14	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	30.0000	21.0000	(30.000)	0	0	0
06/11/2009	\$ / R 2009/12/14	12.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	5.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	16.20	Put	Currency Future	8,544.0000	8,642.0000	1.147	0	0	0
06/11/2009	\$ / R 2009/12/14	14.45	Put	Currency Future	6,794.0000	6,892.0000	1.442	0	0	0
06/11/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	202.0000	252.0000	24.752	0	0	0
06/11/2009	\$ / R 2009/12/14	7.80	Put	Currency Future	295.0000	356.0000	20.678	0	0	0
06/11/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	231.0000	285.0000	23.377	0	0	0
06/11/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	877.0000	966.0000	10.148	0	0	0
06/11/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	12.0000	8.0000	(33.333)	0	0	0
06/11/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
06/11/2009	\$ / R 2009/12/14	10.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	13.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	14.05	Put	Currency Future	6,394.0000	6,492.0000	1.533	0	0	0
06/11/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	1,018.0000	1,109.0000	8.939	0	0	0
06/11/2009	\$ / R 2009/12/14	6.80	Put	Currency Future	8.0000	13.0000	62.500	0	0	0
06/11/2009	\$ / R 2009/12/14	5.80	Call	Currency Future	1,857.0000	1,758.0000	(5.331)	0	0	0
06/11/2009	\$ / R 2009/12/14	5.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	178.0000	221.0000	24.157	0	0	0
06/11/2009	\$ / R 2009/12/14	8.15	Put	Currency Future	564.0000	643.0000	14.007	0	0	0
06/11/2009	\$ / R 2009/12/14	7.35	Put	Currency Future	85.0000	109.0000	28.235	0	0	0
06/11/2009	\$ / R 2009/12/14	14.20	Put	Currency Future	6,544.0000	6,642.0000	1.498	0	0	0
06/11/2009	\$ / R 2009/12/14	4.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	5.15	Call	Currency Future	2,506.0000	2,408.0000	(3.911)	0	0	0
06/11/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	88.0000	64.0000	(27.273)	0	0	100
06/11/2009	\$ / R 2009/12/14	7.35	Call	Currency Future	392.0000	317.0000	(19.133)	0	0	0
06/11/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	651.0000	733.0000	12.596	0	0	0
06/11/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	22.0000	15.0000	(31.818)	0	0	0
06/11/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
06/11/2009	\$ / R 2009/12/14	12.15	Put	Currency Future	4,494.0000	4,592.0000	2.181	0	0	0
06/11/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
06/11/2009	\$ / R 2009/12/14	11.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	169.0000	127.0000	(24.852)	0	0	0
06/11/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	188.0000	143.0000	(23.936)	0	0	1,000

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	\$ / R 2009/12/14	7.45	Call	Currency Future	323.0000	254.0000	(21.362)	0	0	21
06/11/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	260
06/11/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	1,066.0000	1,158.0000	8.630	0	0	0
06/11/2009	\$ / R 2009/12/14	10.45	Put	Currency Future	2,794.0000	2,893.0000	3.543	0	0	0
06/11/2009	\$ / R 2009/12/14	3.55	Call	Currency Future	4,106.0000	4,008.0000	(2.387)	0	0	0
06/11/2009	\$ / R 2009/12/14	6.45	Put	Currency Future	2.0000	2.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	6.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	482.0000	556.0000	15.353	0	0	0
06/11/2009	\$ / R 2009/12/14	7.00	Put	Currency Future	22.0000	31.0000	40.909	0	0	100
06/11/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	50.0000	66.0000	32.000	0	0	5,100
06/11/2009	\$ / R 2009/12/14	7.45	Put	Currency Future	117.0000	147.0000	25.641	0	0	10
06/11/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	33.0000	23.0000	(30.303)	0	0	0
06/11/2009	\$ / R 2009/12/14	10.70	Put	Currency Future	3,044.0000	3,143.0000	3.252	0	0	0
06/11/2009	\$ / R 2009/12/14	13.25	Put	Currency Future	5,594.0000	5,692.0000	1.752	0	0	0
06/11/2009	\$ / R 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	15.55	Put	Currency Future	7,894.0000	7,992.0000	1.241	0	0	0
06/11/2009	\$ / R 2009/12/14	6.50	Call	Currency Future	1,159.0000	1,061.0000	(8.456)	0	0	0
06/11/2009	\$ / R 2009/12/14	6.45	Call	Currency Future	1,208.0000	1,110.0000	(8.113)	0	0	0
06/11/2009	\$ / R 2009/12/14	5.20	Call	Currency Future	2,456.0000	2,358.0000	(3.990)	0	0	0
06/11/2009	\$ / R 2009/12/14	11.45	Put	Currency Future	3,794.0000	3,892.0000	2.583	0	0	0
06/11/2009	\$ / R 2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	6.80	Call	Currency Future	865.0000	770.0000	(10.983)	0	0	0
06/11/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	5.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	5.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	16.30	Put	Currency Future	8,644.0000	8,742.0000	1.134	0	0	0
06/11/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	15.0000	10.0000	(33.333)	0	0	15,512
06/11/2009	\$ / R 2009/12/14	9.00	Put	Currency Future	1,356.0000	1,451.0000	7.006	0	0	0
06/11/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	3,644.0000	3,742.0000	2.689	0	0	0
06/11/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	1,210.0000	1,304.0000	7.769	0	0	0
06/11/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	5,194.0000	5,292.0000	1.887	0	0	0
06/11/2009	\$ / R 2009/12/14	5.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	4,994.0000	5,092.0000	1.962	0	0	0
06/11/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	2,296.0000	2,394.0000	4.268	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	\$ / R	2009/12/14	6.20	Call	Currency Future	1,457.0000	1,359.0000	(6.726)	0	0	0
06/11/2009	\$ / R	2009/12/14	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2009/12/14	7.20	Call	Currency Future	507.0000	424.0000	(16.371)	0	0	0
06/11/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	1,552.0000	1,648.0000	6.186	0	0	0
06/11/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	16.0000	11.0000	(31.250)	0	0	0
06/11/2009	\$ / R	2009/12/14	11.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2009/12/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2009/12/14	5.05	Call	Currency Future	2,606.0000	2,508.0000	(3.761)	0	0	0
06/11/2009	\$ / R	2009/12/14	14.95	Put	Currency Future	7,294.0000	7,392.0000	1.344	0	0	0
06/11/2009	\$ / R	2009/12/14	7.05	Put	Currency Future	28.0000	38.0000	35.714	0	0	0
06/11/2009	\$ / R	2009/12/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2009/12/14	5.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2009/12/14	11.20	Put	Currency Future	3,544.0000	3,642.0000	2.765	0	0	0
06/11/2009	\$ / R	2009/12/14	11.25	Put	Currency Future	3,594.0000	3,692.0000	2.727	0	0	0
06/11/2009	\$ / R	2009/12/14	8.95	Put	Currency Future	1,307.0000	1,402.0000	7.269	0	0	0
06/11/2009	\$ / R	2009/12/14	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2009/12/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2009/12/14	14.30	Put	Currency Future	6,644.0000	6,742.0000	1.475	0	0	0
06/11/2009	\$ / R	2009/12/14	7.80	Put	Currency Future	295.0000	356.0000	20.678	0	0	0
06/11/2009	\$ / R	2009/12/14	8.90	Put	Currency Future	1,259.0000	1,353.0000	7.466	0	0	0
06/11/2009	\$ / R	2009/12/14	10.35	Put	Currency Future	2,695.0000	2,793.0000	3.636	0	0	0
06/11/2009	\$ / R	2009/12/14	13.10	Put	Currency Future	5,444.0000	5,542.0000	1.800	0	0	0
06/11/2009	\$ / R	2009/12/14	12.55	Put	Currency Future	4,894.0000	4,992.0000	2.002	0	0	0
06/11/2009	\$ / R	2009/12/14	8.95	Call	Currency Future	14.0000	9.0000	(35.714)	0	0	0
06/11/2009	\$ / R	2009/12/14	6.95	Put	Currency Future	18.0000	25.0000	38.889	0	0	0
06/11/2009	\$ / R	2009/12/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2009/12/14	7.80	Call	Currency Future	152.0000	114.0000	(25.000)	0	0	10
06/11/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	100
06/11/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	1,210.0000	1,304.0000	7.769	0	0	0
06/11/2009	\$ / R	2009/12/14	10.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
06/11/2009	\$ / R	2009/12/14	13.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2009/12/14	10.85	Put	Currency Future	3,194.0000	3,293.0000	3.100	0	0	0
06/11/2009	\$ / R	2009/12/14	12.35	Put	Currency Future	4,694.0000	4,792.0000	2.088	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	\$ / R 2009/12/14	14.55	Put	Currency Future	6,894.0000	6,992.0000	1.422	0	0	0
06/11/2009	\$ / R 2009/12/14	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	8.15	Call	Currency Future	71.0000	51.0000	(28.169)	0	0	0
06/11/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	15.0000	10.0000	(33.333)	0	0	0
06/11/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	10.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	15.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	4.15	Call	Currency Future	3,506.0000	3,408.0000	(2.795)	0	0	0
06/11/2009	\$ / R 2009/12/14	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	231.0000	285.0000	23.377	0	0	0
06/11/2009	\$ / R 2009/12/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	5.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	5.45	Call	Currency Future	2,206.0000	2,108.0000	(4.442)	0	0	0
06/11/2009	\$ / R 2009/12/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	15.85	Put	Currency Future	8,194.0000	8,292.0000	1.196	0	0	0
06/11/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	63.0000	45.0000	(28.571)	0	0	0
06/11/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	5,044.0000	5,142.0000	1.943	0	0	0
06/11/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	4,294.0000	4,392.0000	2.282	0	0	0
06/11/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	724.0000	633.0000	(12.569)	0	0	0
06/11/2009	\$ / R 2009/12/14	5.85	Call	Currency Future	1,807.0000	1,708.0000	(5.479)	0	0	0
06/11/2009	\$ / R 2009/12/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	4.45	Call	Currency Future	3,206.0000	3,108.0000	(3.057)	0	0	0
06/11/2009	\$ / R 2009/12/14	5.10	Call	Currency Future	2,556.0000	2,458.0000	(3.834)	0	0	0
06/11/2009	\$ / R 2009/12/14	7.05	Call	Currency Future	634.0000	546.0000	(13.880)	0	0	0
06/11/2009	\$ / R 2009/12/14	13.85	Put	Currency Future	6,194.0000	6,292.0000	1.582	0	0	0
06/11/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	607.0000	688.0000	13.344	0	0	0
06/11/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	1,259.0000	1,353.0000	7.466	0	0	0
06/11/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	2,196.0000	2,294.0000	4.463	0	0	0
06/11/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	4,244.0000	4,342.0000	2.309	0	0	0
06/11/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	3,694.0000	3,792.0000	2.653	0	0	0
06/11/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	3,994.0000	4,092.0000	2.454	0	0	0
06/11/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	18.0000	25.0000	38.889	0	0	0
06/11/2009	\$ / R 2009/12/14	16.35	Put	Currency Future	8,694.0000	8,792.0000	1.127	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	\$ / R	2009/12/14	15.25	Put	Currency Future	7,594.0000	7,692.0000	1.290	0	0	0
06/11/2009	\$ / R	2009/12/14	5.50	Call	Currency Future	2,156.0000	2,058.0000	(4.545)	0	0	0
06/11/2009	\$ / R	2009/12/14	5.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2009/12/14	6.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	\$ / R	2009/12/14	9.10	Put	Currency Future	1,454.0000	1,549.0000	6.534	0	0	0
06/11/2009	\$ / R	2009/12/14	13.75	Put	Currency Future	6,094.0000	6,192.0000	1.608	0	0	0
06/11/2009	\$ / R	2009/12/14	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2009/12/14	10.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	\$ / R	2009/12/14	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2009/12/14	4.85	Call	Currency Future	2,806.0000	2,708.0000	(3.493)	0	0	0
06/11/2009	\$ / R	2009/12/14	5.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2009/12/14	16.40	Put	Currency Future	8,744.0000	8,842.0000	1.121	0	0	0
06/11/2009	\$ / R	2009/12/14	4.10	Call	Currency Future	3,556.0000	3,458.0000	(2.756)	0	0	0
06/11/2009	\$ / R	2009/12/14	6.05	Call	Currency Future	1,607.0000	1,508.0000	(6.161)	0	0	0
06/11/2009	\$ / R	2009/12/14	4.00	Call	Currency Future	3,656.0000	3,558.0000	(2.681)	0	0	0
06/11/2009	\$ / R	2009/12/14	8.60	Put	Currency Future	971.0000	1,061.0000	9.269	0	0	0
06/11/2009	\$ / R	2009/12/14	10.05	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
06/11/2009	\$ / R	2009/12/14	9.70	Put	Currency Future	2,047.0000	2,145.0000	4.787	0	0	0
06/11/2009	\$ / R	2009/12/14	6.95	Call	Currency Future	724.0000	633.0000	(12.569)	0	0	0
06/11/2009	\$ / R	2009/12/14	14.35	Put	Currency Future	6,694.0000	6,792.0000	1.464	0	0	0
06/11/2009	\$ / R	2009/12/14	6.75	Put	Currency Future	7.0000	10.0000	42.857	0	0	0
06/11/2009	\$ / R	2009/12/14	16.45	Put	Currency Future	8,794.0000	8,892.0000	1.114	0	0	0
06/11/2009	\$ / R	2009/12/14	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2009/12/14	6.10	Call	Currency Future	1,557.0000	1,458.0000	(6.358)	0	0	0
06/11/2009	\$ / R	2009/12/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2009/12/14	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	188.0000	143.0000	(23.936)	0	0	0
06/11/2009	\$ / R	2009/12/14	16.50	Put	Currency Future	8,844.0000	8,942.0000	1.108	0	0	0
06/11/2009	\$ / R	2009/12/14	8.60	Put	Currency Future	971.0000	1,061.0000	9.269	0	0	0
06/11/2009	\$ / R	2009/12/14	13.30	Put	Currency Future	5,644.0000	5,742.0000	1.736	0	0	0
06/11/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	4,244.0000	4,342.0000	2.309	0	0	0
06/11/2009	\$ / R	2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2009/12/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2009/12/14	4.50	Call	Currency Future	3,156.0000	3,058.0000	(3.105)	0	0	0
06/11/2009	\$ / R	2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	\$ / R 2009/12/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	695.0000	778.0000	11.942	0	0	0
06/11/2009	\$ / R 2009/12/14	10.05	Put	Currency Future	2,395.0000	2,493.0000	4.092	0	0	0
06/11/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
06/11/2009	\$ / R 2009/12/14	10.25	Put	Currency Future	2,595.0000	2,693.0000	3.776	0	0	0
06/11/2009	\$ / R 2009/12/14	4.75	Call	Currency Future	2,906.0000	2,808.0000	(3.372)	0	0	0
06/11/2009	\$ / R 2009/12/14	15.35	Put	Currency Future	7,694.0000	7,792.0000	1.274	0	0	0
06/11/2009	\$ / R 2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	14.50	Put	Currency Future	6,844.0000	6,942.0000	1.432	0	0	0
06/11/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	37.0000	26.0000	(29.730)	0	0	0
06/11/2009	\$ / R 2009/12/14	13.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	15.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	14.40	Put	Currency Future	6,744.0000	6,842.0000	1.453	0	0	0
06/11/2009	\$ / R 2009/12/14	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	16.00	Put	Currency Future	8,344.0000	8,442.0000	1.174	0	0	0
06/11/2009	\$ / R 2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	4,544.0000	4,642.0000	2.157	0	0	0
06/11/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	831.0000	918.0000	10.469	0	0	0
06/11/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	5.75	Call	Currency Future	1,907.0000	1,808.0000	(5.191)	0	0	0
06/11/2009	\$ / R 2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	4.05	Call	Currency Future	3,606.0000	3,508.0000	(2.718)	0	0	0
06/11/2009	\$ / R 2009/12/14	3.85	Call	Currency Future	3,806.0000	3,708.0000	(2.575)	0	0	0
06/11/2009	\$ / R 2009/12/14	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
06/11/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	4,444.0000	4,542.0000	2.205	0	0	0
06/11/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	188.0000	143.0000	(23.936)	0	0	0
06/11/2009	\$ / R 2009/12/14	5.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	4.20	Call	Currency Future	3,456.0000	3,358.0000	(2.836)	0	0	0
06/11/2009	\$ / R 2009/12/14	3.90	Call	Currency Future	3,756.0000	3,658.0000	(2.609)	0	0	0
06/11/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
06/11/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	231.0000	285.0000	23.377	0	0	0
06/11/2009	\$ / R 2009/12/14	6.75	Call	Currency Future	913.0000	818.0000	(10.405)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	\$ / R 2009/12/14	4.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	51.0000	36.0000	(29.412)	0	0	0
06/11/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	6,144.0000	6,242.0000	1.595	0	0	0
06/11/2009	\$ / R 2009/12/14	6.50	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
06/11/2009	\$ / R 2009/12/14	4.60	Call	Currency Future	3,056.0000	2,958.0000	(3.207)	0	0	0
06/11/2009	\$ / R 2009/12/14	15.90	Put	Currency Future	8,244.0000	8,342.0000	1.189	0	0	0
06/11/2009	\$ / R 2009/12/14	7.85	Put	Currency Future	330.0000	394.0000	19.394	0	0	0
06/11/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,799.0000	1,896.0000	5.392	0	0	0
06/11/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,799.0000	1,896.0000	5.392	0	0	0
06/11/2009	\$ / R 2009/12/14	13.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
06/11/2009	\$ / R 2009/12/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	6.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	3.30	Call	Currency Future	4,356.0000	4,258.0000	(2.250)	0	0	0
06/11/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	5,744.0000	5,842.0000	1.706	0	0	0
06/11/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
06/11/2009	\$ / R 2009/12/14	11.60	Put	Currency Future	3,944.0000	4,042.0000	2.485	0	0	0
06/11/2009	\$ / R 2009/12/14	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	24.0000	17.0000	(29.167)	0	0	0
06/11/2009	\$ / R 2009/12/14	7.10	Put	Currency Future	34.0000	46.0000	35.294	0	0	0
06/11/2009	\$ / R 2009/12/14	12.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	11.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	2,246.0000	2,344.0000	4.363	0	0	0
06/11/2009	\$ / R 2009/12/14	11.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	16.25	Put	Currency Future	8,594.0000	8,692.0000	1.140	0	0	0
06/11/2009	\$ / R 2009/12/14	14.60	Put	Currency Future	6,944.0000	7,042.0000	1.411	0	0	0
06/11/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	10,100
06/11/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	3.40	Call	Currency Future	4,256.0000	4,158.0000	(2.303)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	\$ / R 2009/12/14	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	403.0000	473.0000	17.370	0	0	0
06/11/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	46.0000	32.0000	(30.435)	0	0	0
06/11/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	4,644.0000	4,742.0000	2.110	0	0	0
06/11/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	4,194.0000	4,292.0000	2.337	0	0	0
06/11/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,651.0000	1,747.0000	5.815	0	0	0
06/11/2009	\$ / R 2009/12/14	13.20	Put	Currency Future	5,544.0000	5,642.0000	1.768	0	0	0
06/11/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,552.0000	1,648.0000	6.186	0	0	0
06/11/2009	\$ / R 2009/12/14	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	7.10	Call	Currency Future	590.0000	504.0000	(14.576)	0	0	0
06/11/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	109.0000	80.0000	(26.606)	0	0	0
06/11/2009	\$ / R 2009/12/14	14.25	Put	Currency Future	6,594.0000	6,692.0000	1.486	0	0	0
06/11/2009	\$ / R 2009/12/14	16.10	Put	Currency Future	8,444.0000	8,542.0000	1.161	0	0	0
06/11/2009	\$ / R 2009/12/14	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	7.15	Put	Currency Future	42.0000	55.0000	30.952	0	0	0
06/11/2009	\$ / R 2009/12/14	14.10	Put	Currency Future	6,444.0000	6,542.0000	1.521	0	0	0
06/11/2009	\$ / R 2009/12/14	15.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	7.00	Call	Currency Future	679.0000	589.0000	(13.255)	0	0	0
06/11/2009	\$ / R 2009/12/14	9.55	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
06/11/2009	\$ / R 2009/12/14	14.85	Put	Currency Future	7,194.0000	7,292.0000	1.362	0	0	0
06/11/2009	\$ / R 2009/12/14	7.15	Call	Currency Future	548.0000	463.0000	(15.511)	0	0	0
06/11/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
06/11/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	1,899.0000	1,996.0000	5.108	0	0	0
06/11/2009	\$ / R 2009/12/14	5.35	Call	Currency Future	2,306.0000	2,208.0000	(4.250)	0	0	0
06/11/2009	\$ / R 2009/12/14	3.65	Call	Currency Future	4,006.0000	3,908.0000	(2.446)	0	0	0
06/11/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	739.0000	825.0000	11.637	0	0	0
06/11/2009	\$ / R 2009/12/14	6.35	Call	Currency Future	1,308.0000	1,209.0000	(7.569)	0	0	0
06/11/2009	\$ / R 2009/12/14	15.50	Put	Currency Future	7,844.0000	7,942.0000	1.249	0	0	0
06/11/2009	\$ / R 2009/12/14	8.40	Put	Currency Future	785.0000	871.0000	10.955	0	0	0
06/11/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	1,750.0000	1,846.0000	5.486	0	0	0
06/11/2009	\$ / R 2009/12/14	6.35	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
06/11/2009	\$ / R 2009/12/14	11.50	Put	Currency Future	3,844.0000	3,942.0000	2.549	0	0	0
06/11/2009	\$ / R 2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	4,344.0000	4,442.0000	2.256	0	0	0
06/11/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
06/11/2009	\$ / R 2009/12/14	5.35	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	5,144.0000	5,242.0000	1.905	0	0	0
06/11/2009	\$ / R 2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	30.0000	21.0000	(30.000)	0	0	0
06/11/2009	\$ / R 2009/12/14	4.35	Call	Currency Future	3,306.0000	3,208.0000	(2.964)	0	0	0
06/11/2009	\$ / R 2009/12/14	12.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	15.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	3.50	Call	Currency Future	4,156.0000	4,058.0000	(2.358)	0	0	0
06/11/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	27.0000	19.0000	(29.630)	0	0	0
06/11/2009	\$ / R 2009/12/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
06/11/2009	\$ / R 2009/12/14	13.90	Put	Currency Future	6,244.0000	6,342.0000	1.570	0	0	0
06/11/2009	\$ / R 2009/12/14	12.40	Put	Currency Future	4,744.0000	4,842.0000	2.066	0	0	0
06/11/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	2,147.0000	2,244.0000	4.518	0	0	0
06/11/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	442.0000	514.0000	16.290	0	0	0
06/11/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	924.0000	1,013.0000	9.632	0	0	0
06/11/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	8.00	Call	Currency Future	98.0000	72.0000	(26.531)	0	0	2,670
06/11/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,694.0000	5,792.0000	1.721	0	0	0
06/11/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
06/11/2009	\$ / R 2009/12/14	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	11.00	Put	Currency Future	3,344.0000	3,442.0000	2.931	0	0	0
06/11/2009	\$ / R 2009/12/14	15.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	5,244.0000	5,342.0000	1.869	0	0	0
06/11/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,651.0000	1,747.0000	5.815	0	0	0
06/11/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,694.0000	5,792.0000	1.721	0	0	0
06/11/2009	\$ / R 2009/12/14	13.65	Put	Currency Future	5,994.0000	6,092.0000	1.635	0	0	0
06/11/2009	\$ / R 2009/12/14	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	2,047.0000	2,145.0000	4.787	0	0	0
06/11/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	4,044.0000	4,142.0000	2.423	0	0	0
06/11/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	1,849.0000	1,946.0000	5.246	0	0	0
06/11/2009	\$ / R 2009/12/14	12.45	Put	Currency Future	4,794.0000	4,892.0000	2.044	0	0	0
06/11/2009	\$ / R 2009/12/14	13.45	Put	Currency Future	5,794.0000	5,892.0000	1.691	0	0	0
06/11/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	3,244.0000	3,342.0000	3.021	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	\$ / R 2009/12/14	15.65	Put	Currency Future	7,994.0000	8,092.0000	1.226	0	0	0
06/11/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
06/11/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	6,044.0000	6,142.0000	1.621	0	0	0
06/11/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	3,000
06/11/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
06/11/2009	\$ / R 2009/12/14	15.70	Put	Currency Future	8,044.0000	8,142.0000	1.218	0	0	0
06/11/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	6.70	Put	Currency Future	5.0000	8.0000	60.000	0	0	0
06/11/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	14.00	Put	Currency Future	6,344.0000	6,442.0000	1.545	0	0	0
06/11/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	13.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	9.65	Put	Currency Future	1,998.0000	2,095.0000	4.855	0	0	0
06/11/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
06/11/2009	\$ / R 2009/12/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	5,844.0000	5,942.0000	1.677	0	0	0
06/11/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	13.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	1,700.0000	1,797.0000	5.706	0	0	0
06/11/2009	\$ / R 2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	3,394.0000	3,492.0000	2.887	0	0	0
06/11/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	5,144.0000	5,242.0000	1.905	0	0	0
06/11/2009	\$ / R 2009/12/14	4.45	Call	Currency Future	3,206.0000	3,108.0000	(3.057)	0	0	0
06/11/2009	\$ / R 2009/12/14	6.55	Put	Currency Future	3.0000	3.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	2,944.0000	3,043.0000	3.363	0	0	0
06/11/2009	\$ / R 2009/12/14	9.65	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
06/11/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	4,194.0000	4,292.0000	2.337	0	0	0
06/11/2009	\$ / R 2009/12/14	10.60	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
06/11/2009	\$ / R 2009/12/14	3.35	Call	Currency Future	4,306.0000	4,208.0000	(2.276)	0	0	0
06/11/2009	\$ / R 2009/12/14	10.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	3,144.0000	3,243.0000	3.149	0	0	0
06/11/2009	\$ / R 2009/12/14	6.90	Call	Currency Future	770.0000	678.0000	(11.948)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	6.90	Put	Currency Future	14.0000	20.0000	42.857	0	0	0
06/11/2009	\$ / R 2009/12/14	6.70	Call	Currency Future	961.0000	865.0000	(9.990)	0	0	0
06/11/2009	\$ / R 2009/12/14	5.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	5.70	Call	Currency Future	1,957.0000	1,858.0000	(5.059)	0	0	0
06/11/2009	\$ / R 2009/12/14	10.30	Put	Currency Future	2,645.0000	2,743.0000	3.705	0	0	0
06/11/2009	\$ / R 2009/12/14	10.40	Put	Currency Future	2,745.0000	2,843.0000	3.570	0	0	0
06/11/2009	\$ / R 2009/12/14	10.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	2,545.0000	2,643.0000	3.851	0	0	0
06/11/2009	\$ / R 2009/12/14	4.70	Call	Currency Future	2,956.0000	2,858.0000	(3.315)	0	0	0
06/11/2009	\$ / R 2009/12/14	3.70	Call	Currency Future	3,956.0000	3,858.0000	(2.477)	0	0	0
06/11/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
06/11/2009	\$ / R 2009/12/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	2,296.0000	2,394.0000	4.268	0	0	0
06/11/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	2,445.0000	2,543.0000	4.008	0	0	0
06/11/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	5,444.0000	5,542.0000	1.800	0	0	0
06/11/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	4,844.0000	4,942.0000	2.023	0	0	0
06/11/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
06/11/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	4,944.0000	5,042.0000	1.982	0	0	0
06/11/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	1,948.0000	2,045.0000	4.979	0	0	0
06/11/2009	\$ / R 2009/12/14	3.60	Call	Currency Future	4,056.0000	3,958.0000	(2.416)	0	0	0
06/11/2009	\$ / R 2009/12/14	11.40	Put	Currency Future	3,744.0000	3,842.0000	2.618	0	0	0
06/11/2009	\$ / R 2009/12/14	10.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	2,545.0000	2,643.0000	3.851	0	0	0
06/11/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	3,144.0000	3,243.0000	3.149	0	0	0
06/11/2009	\$ / R 2009/12/14	11.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
06/11/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2009/12/14	10.75	Put	Currency Future	3,094.0000	3,193.0000	3.200	0	0	0
06/11/2009	\$ / R 2009/12/14	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	\$ / R	2009/12/14	8.80	Call	Currency Future	18.0000	12.0000	(33.333)	0	0	0
06/11/2009	\$ / R	2009/12/14	5.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2009/12/14	9.60	Put	Currency Future	1,948.0000	2,045.0000	4.979	0	0	0
06/11/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2009/12/14	10.65	Put	Currency Future	2,994.0000	3,093.0000	3.307	0	0	0
06/11/2009	\$ / R	2009/12/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2009/12/14	10.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2009/12/14	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2009/12/14	15.60	Put	Currency Future	7,944.0000	8,042.0000	1.234	0	0	0
06/11/2009	\$ / R	2009/12/14	8.80	Put	Currency Future	1,162.0000	1,255.0000	8.003	0	0	0
06/11/2009	\$ / R	2009/12/14	4.55	Call	Currency Future	3,106.0000	3,008.0000	(3.155)	0	0	0
06/11/2009	\$ / R	2009/12/14	13.60	Put	Currency Future	5,944.0000	6,042.0000	1.649	0	0	0
06/11/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	4,144.0000	4,242.0000	2.365	0	0	0
06/11/2009	\$ / R	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2009/12/14	13.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2009/12/14	6.55	Call	Currency Future	1,109.0000	1,011.0000	(8.837)	0	0	0
06/11/2009	\$ / R	2009/12/14	11.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2009/12/14	12.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2009/12/14	12.10	Put	Currency Future	4,444.0000	4,542.0000	2.205	0	0	0
06/11/2009	\$ / R	2009/12/14	9.10	Put	Currency Future	1,454.0000	1,549.0000	6.534	0	0	0
06/11/2009	\$ / R	2009/12/14	6.55	Put	Currency Future	3.0000	3.0000	-	0	0	0
06/11/2009	\$ / R	2009/12/14	12.85	Put	Currency Future	5,194.0000	5,292.0000	1.887	0	0	0
06/11/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
06/11/2009	\$ / R	2009/12/14	3.55	Call	Currency Future	4,106.0000	4,008.0000	(2.387)	0	0	0
06/11/2009	\$ / R	2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2009/12/14	5.55	Call	Currency Future	2,106.0000	2,008.0000	(4.653)	0	0	0
06/11/2009	\$ / R	2009/12/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2009/12/14	3.75	Call	Currency Future	3,906.0000	3,808.0000	(2.509)	0	0	0
06/11/2009	\$ / R	2009/12/14	15.75	Put	Currency Future	8,094.0000	8,192.0000	1.211	0	0	0
06/11/2009	\$ / R	2009/12/14	15.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2009/12/14	11.75	Put	Currency Future	4,094.0000	4,192.0000	2.394	0	0	0
06/11/2009	\$ / R	2009/12/14	12.25	Put	Currency Future	4,594.0000	4,692.0000	2.133	0	0	0
06/11/2009	\$ / R	2009/12/14	11.65	Put	Currency Future	3,994.0000	4,092.0000	2.454	0	0	0
06/11/2009	\$ / R	2009/12/14	13.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2009/12/14	13.55	Put	Currency Future	5,894.0000	5,992.0000	1.663	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	\$ / R	2009/12/14	12.95	Put	Currency Future	5,294.0000	5,392.0000	1.851	0	0	0
06/11/2009	\$ / R	2009/12/14	12.35	Put	Currency Future	4,694.0000	4,792.0000	2.088	0	0	0
06/11/2009	\$ / R	2009/12/14	12.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2009/12/14	12.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2009/12/14	9.25	Call	Currency Future	8.0000	5.0000	(37.500)	0	0	0
06/11/2009	\$ / R	2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2009/12/14	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2009/12/14	3.45	Call	Currency Future	4,206.0000	4,108.0000	(2.330)	0	0	0
06/11/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	4,144.0000	4,242.0000	2.365	0	0	0
06/11/2009	\$ / R	2009/12/14	11.05	Put	Currency Future	3,394.0000	3,492.0000	2.887	0	0	0
06/11/2009	\$ / R	2009/12/14	6.80	Call	Currency Future	865.0000	770.0000	(10.983)	0	0	0
06/11/2009	\$ / R	2009/12/14	9.25	Put	Currency Future	1,602.0000	1,698.0000	5.993	0	0	0
06/11/2009	\$ / R	2009/12/14	15.80	Put	Currency Future	8,144.0000	8,242.0000	1.203	0	0	0
06/11/2009	\$ / R	2009/12/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2009/12/14	3.80	Call	Currency Future	3,856.0000	3,758.0000	(2.541)	0	0	0
06/11/2009	\$ / R	2009/12/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2009/12/14	6.80	Put	Currency Future	8.0000	13.0000	62.500	0	0	0
06/11/2009	\$ / R	2009/12/14	15.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2009/12/14	5.80	Call	Currency Future	1,857.0000	1,758.0000	(5.331)	0	0	0
06/11/2009	\$ / R	2009/12/14	4.80	Call	Currency Future	2,856.0000	2,758.0000	(3.431)	0	0	0
06/11/2009	\$ / R	2009/12/14	5.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2009/12/14	5.45	Call	Currency Future	2,206.0000	2,108.0000	(4.442)	0	0	0
06/11/2009	\$ / R	2009/12/14	5.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2009/12/14	6.45	Put	Currency Future	2.0000	2.0000	-	0	0	0
06/11/2009	\$ / R	2009/12/14	6.45	Call	Currency Future	1,208.0000	1,110.0000	(8.113)	0	0	0
06/11/2009	\$ / R	2009/12/14	15.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2009/12/14	15.45	Put	Currency Future	7,794.0000	7,892.0000	1.257	0	0	0
06/11/2009	\$ / R	2010/03/15			Currency Future	7.7863	7.6857	(1.292)	7.7800	7.7000	31,078
06/11/2009	\$ / R	2010/03/15	10.75	Call	Currency Future	30.0000	25.0000	(16.667)	0	0	0
06/11/2009	\$ / R	2010/03/15	11.70	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
06/11/2009	\$ / R	2010/03/15	5.90	Call	Currency Future	1,893.0000	1,794.0000	(5.230)	0	0	0
06/11/2009	\$ / R	2010/03/15	5.55	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
06/11/2009	\$ / R	2010/03/15	6.55	Call	Currency Future	1,267.0000	1,170.0000	(7.656)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	\$ / R 2010/03/15	7.75	Call	Currency Future	398.0000	344.0000	(13.568)	0	0	10
06/11/2009	\$ / R 2010/03/15	8.30	Call	Currency Future	224.0000	192.0000	(14.286)	0	0	0
06/11/2009	\$ / R 2010/03/15	8.70	Put	Currency Future	1,065.0000	1,144.0000	7.418	0	0	0
06/11/2009	\$ / R 2010/03/15	9.05	Call	Currency Future	110.0000	95.0000	(13.636)	0	0	0
06/11/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	54.0000	46.0000	(14.815)	0	0	0
06/11/2009	\$ / R 2010/03/15	11.55	Put	Currency Future	3,782.0000	3,879.0000	2.565	0	0	0
06/11/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,650.0000	1,738.0000	5.333	0	0	0
06/11/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	27.0000	23.0000	(14.815)	0	0	0
06/11/2009	\$ / R 2010/03/15	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2010/03/15	7.20	Put	Currency Future	137.0000	158.0000	15.328	0	0	110
06/11/2009	\$ / R 2010/03/15	7.60	Put	Currency Future	287.0000	324.0000	12.892	0	0	0
06/11/2009	\$ / R 2010/03/15	9.05	Put	Currency Future	1,374.0000	1,459.0000	6.186	0	0	0
06/11/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	2,218.0000	2,311.0000	4.193	0	0	0
06/11/2009	\$ / R 2010/03/15	11.55	Call	Currency Future	18.0000	15.0000	(16.667)	0	0	0
06/11/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	86.0000	74.0000	(13.953)	0	0	0
06/11/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	3,140.0000	3,237.0000	3.089	0	0	0
06/11/2009	\$ / R 2010/03/15	12.20	Put	Currency Future	4,423.0000	4,521.0000	2.216	0	0	0
06/11/2009	\$ / R 2010/03/15	6.35	Put	Currency Future	20.0000	22.0000	10.000	0	0	0
06/11/2009	\$ / R 2010/03/15	14.10	Put	Currency Future	6,314.0000	6,415.0000	1.600	0	0	0
06/11/2009	\$ / R 2010/03/15	7.75	Put	Currency Future	362.0000	408.0000	12.707	0	0	100
06/11/2009	\$ / R 2010/03/15	7.60	Call	Currency Future	474.0000	410.0000	(13.502)	0	0	27
06/11/2009	\$ / R 2010/03/15	11.75	Put	Currency Future	3,980.0000	4,077.0000	2.437	0	0	0
06/11/2009	\$ / R 2010/03/15	13.35	Put	Currency Future	5,566.0000	5,666.0000	1.797	0	0	0
06/11/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	4,571.0000	4,670.0000	2.166	0	0	0
06/11/2009	\$ / R 2010/03/15	12.20	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
06/11/2009	\$ / R 2010/03/15	16.10	Put	Currency Future	8,314.0000	8,414.0000	1.203	0	0	0
06/11/2009	\$ / R 2010/03/15	7.20	Call	Currency Future	723.0000	644.0000	(10.927)	0	0	0
06/11/2009	\$ / R 2010/03/15	6.95	Call	Currency Future	913.0000	826.0000	(9.529)	0	0	0
06/11/2009	\$ / R 2010/03/15	9.40	Call	Currency Future	83.0000	71.0000	(14.458)	0	0	0
06/11/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
06/11/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	28.0000	23.0000	(17.857)	0	0	0
06/11/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0
06/11/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
06/11/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	86.0000	74.0000	(13.953)	0	0	0
06/11/2009	\$ / R 2010/03/15	6.70	Put	Currency Future	42.0000	46.0000	9.524	0	0	0
06/11/2009	\$ / R 2010/03/15	6.35	Call	Currency Future	1,456.0000	1,358.0000	(6.731)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	\$ / R 2010/03/15	14.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	\$ / R 2010/03/15	7.50	Call	Currency Future	530.0000	462.0000	(12.830)	0	0	114
06/11/2009	\$ / R 2010/03/15	6.95	Put	Currency Future	76.0000	90.0000	18.421	0	0	500
06/11/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	3,831.0000	3,929.0000	2.558	0	0	0
06/11/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	3,091.0000	3,188.0000	3.138	0	0	0
06/11/2009	\$ / R 2010/03/15	13.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,650.0000	1,738.0000	5.333	0	0	0
06/11/2009	\$ / R 2010/03/15	5.10	Call	Currency Future	2,688.0000	2,587.0000	(3.757)	0	0	0
06/11/2009	\$ / R 2010/03/15	5.35	Call	Currency Future	2,439.0000	2,338.0000	(4.141)	0	0	0
06/11/2009	\$ / R 2010/03/15	7.50	Put	Currency Future	243.0000	276.0000	13.580	0	0	200
06/11/2009	\$ / R 2010/03/15	8.30	Put	Currency Future	737.0000	806.0000	9.362	0	0	0
06/11/2009	\$ / R 2010/03/15	13.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	\$ / R 2010/03/15	13.60	Put	Currency Future	5,815.0000	5,915.0000	1.720	0	0	0
06/11/2009	\$ / R 2010/03/15	5.10	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
06/11/2009	\$ / R 2010/03/15	5.95	Call	Currency Future	1,844.0000	1,745.0000	(5.369)	0	0	0
06/11/2009	\$ / R 2010/03/15	4.45	Call	Currency Future	3,337.0000	3,236.0000	(3.027)	0	0	0
06/11/2009	\$ / R 2010/03/15	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2010/03/15	8.05	Call	Currency Future	289.0000	249.0000	(13.841)	0	0	5,000
06/11/2009	\$ / R 2010/03/15	13.55	Put	Currency Future	5,765.0000	5,865.0000	1.735	0	0	0
06/11/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	3,633.0000	3,731.0000	2.697	0	0	0
06/11/2009	\$ / R 2010/03/15	12.25	Put	Currency Future	4,472.0000	4,571.0000	2.214	0	0	0
06/11/2009	\$ / R 2010/03/15	5.95	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
06/11/2009	\$ / R 2010/03/15	5.35	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
06/11/2009	\$ / R 2010/03/15	7.80	Call	Currency Future	375.0000	325.0000	(13.333)	0	0	0
06/11/2009	\$ / R 2010/03/15	8.10	Call	Currency Future	274.0000	236.0000	(13.869)	0	0	0
06/11/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	69.0000	59.0000	(14.493)	0	0	0
06/11/2009	\$ / R 2010/03/15	13.45	Put	Currency Future	5,665.0000	5,765.0000	1.765	0	0	0
06/11/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	34.0000	29.0000	(14.706)	0	0	0
06/11/2009	\$ / R 2010/03/15	12.25	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
06/11/2009	\$ / R 2010/03/15	4.95	Call	Currency Future	2,837.0000	2,737.0000	(3.525)	0	0	0
06/11/2009	\$ / R 2010/03/15	7.45	Put	Currency Future	223.0000	254.0000	13.901	0	0	0
06/11/2009	\$ / R 2010/03/15	11.75	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
06/11/2009	\$ / R 2010/03/15	13.35	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
06/11/2009	\$ / R 2010/03/15	6.90	Call	Currency Future	954.0000	866.0000	(9.224)	0	0	0
06/11/2009	\$ / R 2010/03/15	7.45	Call	Currency Future	559.0000	489.0000	(12.522)	0	0	0
06/11/2009	\$ / R 2010/03/15	8.60	Call	Currency Future	166.0000	142.0000	(14.458)	167	167	1

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	\$ / R	2010/03/15	8.05	Put	Currency Future	553.0000	613.0000	10.850	0	0	0
06/11/2009	\$ / R	2010/03/15	13.45	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
06/11/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	23.0000	19.0000	(17.391)	0	0	0
06/11/2009	\$ / R	2010/03/15	7.95	Put	Currency Future	484.0000	541.0000	11.777	0	0	0
06/11/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	106.0000	91.0000	(14.151)	0	0	0
06/11/2009	\$ / R	2010/03/15	8.60	Put	Currency Future	980.0000	1,057.0000	7.857	0	0	0
06/11/2009	\$ / R	2010/03/15	8.90	Call	Currency Future	126.0000	108.0000	(14.286)	0	0	0
06/11/2009	\$ / R	2010/03/15	9.25	Call	Currency Future	93.0000	80.0000	(13.978)	0	0	0
06/11/2009	\$ / R	2010/03/15	8.80	Call	Currency Future	138.0000	118.0000	(14.493)	0	0	0
06/11/2009	\$ / R	2010/03/15	7.95	Call	Currency Future	321.0000	277.0000	(13.707)	0	0	0
06/11/2009	\$ / R	2010/03/15	12.00	Put	Currency Future	4,226.0000	4,324.0000	2.319	0	0	0
06/11/2009	\$ / R	2010/03/15	6.70	Call	Currency Future	1,128.0000	1,032.0000	(8.511)	0	0	0
06/11/2009	\$ / R	2010/03/15	7.80	Put	Currency Future	389.0000	440.0000	13.111	0	0	0
06/11/2009	\$ / R	2010/03/15	7.65	Call	Currency Future	448.0000	386.0000	(13.839)	0	0	279
06/11/2009	\$ / R	2010/03/15	8.90	Put	Currency Future	1,240.0000	1,322.0000	6.613	0	0	0
06/11/2009	\$ / R	2010/03/15	9.25	Put	Currency Future	1,557.0000	1,644.0000	5.588	0	0	0
06/11/2009	\$ / R	2010/03/15	8.80	Put	Currency Future	1,152.0000	1,232.0000	6.944	0	0	0
06/11/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
06/11/2009	\$ / R	2010/03/15	12.00	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
06/11/2009	\$ / R	2010/03/15	5.55	Call	Currency Future	2,240.0000	2,139.0000	(4.509)	0	0	0
06/11/2009	\$ / R	2010/03/15	5.50	Call	Currency Future	2,289.0000	2,189.0000	(4.369)	0	0	0
06/11/2009	\$ / R	2010/03/15	5.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
06/11/2009	\$ / R	2010/03/15	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2010/03/15	7.90	Put	Currency Future	452.0000	506.0000	11.947	0	0	0
06/11/2009	\$ / R	2010/03/15	10.30	Put	Currency Future	2,555.0000	2,649.0000	3.679	0	0	0
06/11/2009	\$ / R	2010/03/15	11.45	Put	Currency Future	3,683.0000	3,780.0000	2.634	0	0	0
06/11/2009	\$ / R	2010/03/15	13.70	Put	Currency Future	5,915.0000	6,015.0000	1.691	0	0	0
06/11/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	3,386.0000	3,484.0000	2.894	0	0	0
06/11/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	4,571.0000	4,670.0000	2.166	0	0	0
06/11/2009	\$ / R	2010/03/15	6.40	Put	Currency Future	22.0000	25.0000	13.636	0	0	0
06/11/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	1,885.0000	1,976.0000	4.828	0	0	0
06/11/2009	\$ / R	2010/03/15	5.75	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
06/11/2009	\$ / R	2010/03/15	5.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
06/11/2009	\$ / R	2010/03/15	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2010/03/15	16.20	Put	Currency Future	8,414.0000	8,514.0000	1.188	0	0	0
06/11/2009	\$ / R	2010/03/15	7.90	Call	Currency Future	338.0000	292.0000	(13.609)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	\$ / R 2010/03/15	7.55	Put	Currency Future	265.0000	300.0000	13.208	0	0	0
06/11/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	41.0000	35.0000	(14.634)	0	0	0
06/11/2009	\$ / R 2010/03/15	11.45	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0
06/11/2009	\$ / R 2010/03/15	13.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	\$ / R 2010/03/15	13.20	Call	Currency Future	2.0000	2.0000	-	0	0	0
06/11/2009	\$ / R 2010/03/15	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	71.0000	61.0000	(14.085)	0	0	0
06/11/2009	\$ / R 2010/03/15	5.05	Call	Currency Future	2,738.0000	2,637.0000	(3.689)	0	0	0
06/11/2009	\$ / R 2010/03/15	6.75	Call	Currency Future	1,083.0000	989.0000	(8.680)	0	0	0
06/11/2009	\$ / R 2010/03/15	6.50	Call	Currency Future	1,314.0000	1,216.0000	(7.458)	0	0	0
06/11/2009	\$ / R 2010/03/15	6.45	Call	Currency Future	1,361.0000	1,263.0000	(7.201)	0	0	0
06/11/2009	\$ / R 2010/03/15	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2010/03/15	7.35	Put	Currency Future	185.0000	212.0000	14.595	0	0	0
06/11/2009	\$ / R 2010/03/15	6.85	Put	Currency Future	59.0000	70.0000	18.644	0	0	5,000
06/11/2009	\$ / R 2010/03/15	8.40	Call	Currency Future	202.0000	173.0000	(14.356)	0	0	0
06/11/2009	\$ / R 2010/03/15	8.55	Put	Currency Future	938.0000	1,014.0000	8.102	0	0	0
06/11/2009	\$ / R 2010/03/15	11.65	Put	Currency Future	3,881.0000	3,979.0000	2.525	0	0	0
06/11/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	3,831.0000	3,929.0000	2.558	0	0	0
06/11/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	32.0000	27.0000	(15.625)	0	0	0
06/11/2009	\$ / R 2010/03/15	15.40	Put	Currency Future	7,614.0000	7,715.0000	1.327	0	0	0
06/11/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,511.0000	1,598.0000	5.758	0	0	0
06/11/2009	\$ / R 2010/03/15	6.90	Put	Currency Future	67.0000	80.0000	19.403	0	0	0
06/11/2009	\$ / R 2010/03/15	5.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	\$ / R 2010/03/15	6.75	Put	Currency Future	46.0000	53.0000	15.217	0	0	0
06/11/2009	\$ / R 2010/03/15	6.50	Put	Currency Future	27.0000	31.0000	14.815	0	0	0
06/11/2009	\$ / R 2010/03/15	6.45	Put	Currency Future	24.0000	27.0000	12.500	0	0	0
06/11/2009	\$ / R 2010/03/15	14.20	Put	Currency Future	6,414.0000	6,515.0000	1.575	0	0	0
06/11/2009	\$ / R 2010/03/15	6.85	Call	Currency Future	995.0000	906.0000	(8.945)	0	0	0
06/11/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	2,895.0000	2,991.0000	3.316	0	0	0
06/11/2009	\$ / R 2010/03/15	6.40	Call	Currency Future	1,408.0000	1,310.0000	(6.960)	0	0	0
06/11/2009	\$ / R 2010/03/15	6.10	Put	Currency Future	11.0000	13.0000	18.182	0	0	0
06/11/2009	\$ / R 2010/03/15	6.05	Call	Currency Future	1,746.0000	1,647.0000	(5.670)	0	0	0
06/11/2009	\$ / R 2010/03/15	5.75	Call	Currency Future	2,041.0000	1,941.0000	(4.900)	0	0	0
06/11/2009	\$ / R 2010/03/15	5.70	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
06/11/2009	\$ / R 2010/03/15	4.35	Call	Currency Future	3,437.0000	3,336.0000	(2.939)	0	0	0
06/11/2009	\$ / R 2010/03/15	12.60	Put	Currency Future	4,819.0000	4,918.0000	2.054	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	\$ / R 2010/03/15	7.95	Call	Currency Future	321.0000	277.0000	(13.707)	0	0	0
06/11/2009	\$ / R 2010/03/15	7.65	Put	Currency Future	311.0000	350.0000	12.540	0	0	0
06/11/2009	\$ / R 2010/03/15	7.55	Call	Currency Future	501.0000	435.0000	(13.174)	0	0	0
06/11/2009	\$ / R 2010/03/15	13.20	Put	Currency Future	5,416.0000	5,516.0000	1.846	0	0	0
06/11/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	62.0000	52.0000	(16.129)	0	0	0
06/11/2009	\$ / R 2010/03/15	4.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	1,419.0000	1,505.0000	6.061	0	0	0
06/11/2009	\$ / R 2010/03/15	4.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	\$ / R 2010/03/15	7.85	Put	Currency Future	420.0000	473.0000	12.619	0	0	0
06/11/2009	\$ / R 2010/03/15	8.65	Call	Currency Future	159.0000	136.0000	(14.465)	0	0	0
06/11/2009	\$ / R 2010/03/15	8.25	Call	Currency Future	235.0000	202.0000	(14.043)	0	0	0
06/11/2009	\$ / R 2010/03/15	8.70	Call	Currency Future	151.0000	130.0000	(13.907)	0	0	0
06/11/2009	\$ / R 2010/03/15	8.40	Put	Currency Future	816.0000	888.0000	8.824	0	0	0
06/11/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	3,584.0000	3,681.0000	2.706	0	0	0
06/11/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,798.0000	2,893.0000	3.395	0	0	0
06/11/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	2,075.0000	2,167.0000	4.434	0	0	0
06/11/2009	\$ / R 2010/03/15	4.90	Call	Currency Future	2,887.0000	2,787.0000	(3.464)	0	0	0
06/11/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	97.0000	83.0000	(14.433)	0	0	0
06/11/2009	\$ / R 2010/03/15	4.75	Call	Currency Future	3,037.0000	2,936.0000	(3.326)	0	0	0
06/11/2009	\$ / R 2010/03/15	14.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	\$ / R 2010/03/15	7.95	Put	Currency Future	484.0000	541.0000	11.777	0	0	0
06/11/2009	\$ / R 2010/03/15	8.25	Put	Currency Future	699.0000	766.0000	9.585	0	0	0
06/11/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,603.0000	1,691.0000	5.490	0	0	0
06/11/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	2,362.0000	2,455.0000	3.937	0	0	0
06/11/2009	\$ / R 2010/03/15	11.44	Put	Currency Future	3,673.0000	3,770.0000	2.641	0	0	0
06/11/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	32.0000	27.0000	(15.625)	0	0	0
06/11/2009	\$ / R 2010/03/15	12.10	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
06/11/2009	\$ / R 2010/03/15	5.45	Call	Currency Future	2,339.0000	2,239.0000	(4.275)	0	0	0
06/11/2009	\$ / R 2010/03/15	12.60	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
06/11/2009	\$ / R 2010/03/15	4.30	Call	Currency Future	3,487.0000	3,386.0000	(2.896)	0	0	0
06/11/2009	\$ / R 2010/03/15	7.45	Call	Currency Future	559.0000	489.0000	(12.522)	0	0	0
06/11/2009	\$ / R 2010/03/15	8.20	Call	Currency Future	247.0000	213.0000	(13.765)	0	0	0
06/11/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	20.0000	17.0000	(15.000)	0	0	0
06/11/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	2,895.0000	2,991.0000	3.316	0	0	0
06/11/2009	\$ / R 2010/03/15	12.40	Put	Currency Future	4,621.0000	4,720.0000	2.142	0	0	0
06/11/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,743.0000	1,833.0000	5.164	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	\$ / R	2010/03/15	6.10	Call	Currency Future	1,697.0000	1,598.0000	(5.834)	0	0	0
06/11/2009	\$ / R	2010/03/15	4.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	\$ / R	2010/03/15	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2010/03/15	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2010/03/15	8.65	Put	Currency Future	1,022.0000	1,100.0000	7.632	0	0	0
06/11/2009	\$ / R	2010/03/15	8.20	Put	Currency Future	661.0000	727.0000	9.985	0	0	0
06/11/2009	\$ / R	2010/03/15	8.55	Call	Currency Future	175.0000	149.0000	(14.857)	0	0	0
06/11/2009	\$ / R	2010/03/15	8.85	Call	Currency Future	132.0000	113.0000	(14.394)	0	0	0
06/11/2009	\$ / R	2010/03/15	13.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
06/11/2009	\$ / R	2010/03/15	13.10	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
06/11/2009	\$ / R	2010/03/15	4.70	Call	Currency Future	3,087.0000	2,986.0000	(3.272)	0	0	0
06/11/2009	\$ / R	2010/03/15	4.10	Call	Currency Future	3,686.0000	3,586.0000	(2.713)	0	0	0
06/11/2009	\$ / R	2010/03/15	5.30	Call	Currency Future	2,488.0000	2,388.0000	(4.019)	0	0	0
06/11/2009	\$ / R	2010/03/15	7.35	Call	Currency Future	621.0000	548.0000	(11.755)	0	0	0
06/11/2009	\$ / R	2010/03/15	8.15	Call	Currency Future	260.0000	224.0000	(13.846)	0	0	279
06/11/2009	\$ / R	2010/03/15	8.85	Put	Currency Future	1,195.0000	1,277.0000	6.862	0	0	0
06/11/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	54.0000	46.0000	(14.815)	0	0	0
06/11/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	20.0000	17.0000	(15.000)	0	0	0
06/11/2009	\$ / R	2010/03/15	13.15	Put	Currency Future	5,366.0000	5,466.0000	1.864	0	0	0
06/11/2009	\$ / R	2010/03/15	4.40	Call	Currency Future	3,387.0000	3,286.0000	(2.982)	0	0	0
06/11/2009	\$ / R	2010/03/15	16.30	Put	Currency Future	8,514.0000	8,614.0000	1.175	0	0	0
06/11/2009	\$ / R	2010/03/15	8.15	Put	Currency Future	624.0000	688.0000	10.256	0	0	0
06/11/2009	\$ / R	2010/03/15	8.35	Put	Currency Future	776.0000	847.0000	9.149	0	0	0
06/11/2009	\$ / R	2010/03/15	14.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	\$ / R	2010/03/15	14.30	Put	Currency Future	6,514.0000	6,615.0000	1.551	0	0	0
06/11/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	2,798.0000	2,893.0000	3.395	0	0	0
06/11/2009	\$ / R	2010/03/15	11.65	Call	Currency Future	17.0000	14.0000	(17.647)	0	0	0
06/11/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
06/11/2009	\$ / R	2010/03/15	10.40	Call	Currency Future	38.0000	32.0000	(15.789)	0	0	0
06/11/2009	\$ / R	2010/03/15	4.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	3,584.0000	3,681.0000	2.706	0	0	0
06/11/2009	\$ / R	2010/03/15	13.00	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
06/11/2009	\$ / R	2010/03/15	5.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
06/11/2009	\$ / R	2010/03/15	5.90	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
06/11/2009	\$ / R	2010/03/15	6.05	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
06/11/2009	\$ / R	2010/03/15	6.60	Put	Currency Future	34.0000	38.0000	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
06/11/2009	\$ / R	2010/03/15	14.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	\$ / R	2010/03/15	7.00	Call	Currency Future	873.0000	788.0000	(9.737)	0	0	0
06/11/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	3,633.0000	3,731.0000	2.697	0	0	0
06/11/2009	\$ / R	2010/03/15	9.50	Put	Currency Future	1,790.0000	1,880.0000	5.028	0	0	0
06/11/2009	\$ / R	2010/03/15	13.00	Put	Currency Future	5,217.0000	5,317.0000	1.917	0	0	0
06/11/2009	\$ / R	2010/03/15	6.65	Call	Currency Future	1,174.0000	1,077.0000	(8.262)	0	0	0
06/11/2009	\$ / R	2010/03/15	7.30	Call	Currency Future	654.0000	579.0000	(11.468)	0	0	0
06/11/2009	\$ / R	2010/03/15	7.05	Call	Currency Future	834.0000	750.0000	(10.072)	0	0	0
06/11/2009	\$ / R	2010/03/15	5.60	Call	Currency Future	2,190.0000	2,090.0000	(4.566)	0	0	0
06/11/2009	\$ / R	2010/03/15	6.30	Call	Currency Future	1,504.0000	1,406.0000	(6.516)	0	0	0
06/11/2009	\$ / R	2010/03/15	8.35	Call	Currency Future	213.0000	182.0000	(14.554)	0	0	0
06/11/2009	\$ / R	2010/03/15	10.45	Call	Currency Future	37.0000	31.0000	(16.216)	0	0	0
06/11/2009	\$ / R	2010/03/15	10.40	Put	Currency Future	2,652.0000	2,747.0000	3.582	0	0	0
06/11/2009	\$ / R	2010/03/15	12.10	Put	Currency Future	4,324.0000	4,423.0000	2.290	0	0	0
06/11/2009	\$ / R	2010/03/15	7.05	Put	Currency Future	98.0000	115.0000	17.347	0	0	0
06/11/2009	\$ / R	2010/03/15	6.60	Call	Currency Future	1,220.0000	1,123.0000	(7.951)	0	0	0
06/11/2009	\$ / R	2010/03/15	5.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
06/11/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	120.0000	103.0000	(14.167)	0	0	0
06/11/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	2,123.0000	2,215.0000	4.333	0	0	0
06/11/2009	\$ / R	2010/03/15	7.00	Put	Currency Future	87.0000	102.0000	17.241	0	0	4,005
06/11/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	1,932.0000	2,024.0000	4.762	0	0	0
06/11/2009	\$ / R	2010/03/15	10.45	Put	Currency Future	2,700.0000	2,795.0000	3.519	0	0	0
06/11/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0
06/11/2009	\$ / R	2010/03/15	9.50	Call	Currency Future	77.0000	66.0000	(14.286)	0	0	0
06/11/2009	\$ / R	2010/03/15	5.15	Call	Currency Future	2,638.0000	2,537.0000	(3.829)	0	0	0
06/11/2009	\$ / R	2010/03/15	16.60	Put	Currency Future	8,814.0000	8,914.0000	1.135	0	0	0
06/11/2009	\$ / R	2010/03/15	6.30	Put	Currency Future	17.0000	20.0000	17.647	0	0	0
06/11/2009	\$ / R	2010/03/15	8.10	Put	Currency Future	588.0000	650.0000	10.544	0	0	0
06/11/2009	\$ / R	2010/03/15	16.65	Put	Currency Future	8,864.0000	8,964.0000	1.128	0	0	0
06/11/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	34.0000	29.0000	(14.706)	0	0	0
06/11/2009	\$ / R	2010/03/15	6.65	Put	Currency Future	38.0000	42.0000	10.526	0	0	0
06/11/2009	\$ / R	2010/03/15	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2010/03/15	4.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	\$ / R	2010/03/15	14.45	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
06/11/2009	\$ / R	2010/03/15	7.85	Call	Currency Future	356.0000	308.0000	(13.483)	0	0	4,000
06/11/2009	\$ / R	2010/03/15	7.10	Put	Currency Future	110.0000	128.0000	16.364	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	2,847.0000	2,942.0000	3.337	0	0	0
06/11/2009	\$ / R 2010/03/15	12.65	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
06/11/2009	\$ / R 2010/03/15	4.85	Call	Currency Future	2,937.0000	2,837.0000	(3.405)	0	0	0
06/11/2009	\$ / R 2010/03/15	14.35	Put	Currency Future	6,564.0000	6,665.0000	1.539	0	0	0
06/11/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	1,284.0000	1,368.0000	6.542	0	0	0
06/11/2009	\$ / R 2010/03/15	7.10	Call	Currency Future	796.0000	714.0000	(10.302)	0	0	0
06/11/2009	\$ / R 2010/03/15	7.55	Put	Currency Future	265.0000	300.0000	13.208	0	0	0
06/11/2009	\$ / R 2010/03/15	7.70	Call	Currency Future	422.0000	363.0000	(13.981)	0	0	0
06/11/2009	\$ / R 2010/03/15	16.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	33.0000	28.0000	(15.152)	0	0	0
06/11/2009	\$ / R 2010/03/15	13.25	Put	Currency Future	5,466.0000	5,566.0000	1.829	0	0	0
06/11/2009	\$ / R 2010/03/15	12.65	Put	Currency Future	4,869.0000	4,968.0000	2.033	0	0	0
06/11/2009	\$ / R 2010/03/15	14.60	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
06/11/2009	\$ / R 2010/03/15	6.20	Call	Currency Future	1,600.0000	1,502.0000	(6.125)	0	0	0
06/11/2009	\$ / R 2010/03/15	7.45	Put	Currency Future	223.0000	254.0000	13.901	0	0	0
06/11/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	90.0000	77.0000	(14.444)	0	0	0
06/11/2009	\$ / R 2010/03/15	9.00	Call	Currency Future	115.0000	99.0000	(13.913)	0	0	0
06/11/2009	\$ / R 2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2010/03/15	14.60	Put	Currency Future	6,814.0000	6,915.0000	1.482	0	0	0
06/11/2009	\$ / R 2010/03/15	4.55	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
06/11/2009	\$ / R 2010/03/15	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2010/03/15	5.60	Put	Currency Future	4.0000	4.0000	-	0	0	0
06/11/2009	\$ / R 2010/03/15	14.45	Put	Currency Future	6,664.0000	6,765.0000	1.516	0	0	0
06/11/2009	\$ / R 2010/03/15	7.55	Call	Currency Future	501.0000	435.0000	(13.174)	0	0	15,890
06/11/2009	\$ / R 2010/03/15	9.00	Put	Currency Future	1,329.0000	1,413.0000	6.321	0	0	0
06/11/2009	\$ / R 2010/03/15	15.65	Put	Currency Future	7,864.0000	7,965.0000	1.284	0	0	0
06/11/2009	\$ / R 2010/03/15	5.85	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
06/11/2009	\$ / R 2010/03/15	4.55	Call	Currency Future	3,237.0000	3,136.0000	(3.120)	0	0	0
06/11/2009	\$ / R 2010/03/15	4.60	Call	Currency Future	3,187.0000	3,086.0000	(3.169)	0	0	0
06/11/2009	\$ / R 2010/03/15	16.05	Put	Currency Future	8,264.0000	8,364.0000	1.210	0	0	0
06/11/2009	\$ / R 2010/03/15	6.00	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
06/11/2009	\$ / R 2010/03/15	10.50	Put	Currency Future	2,749.0000	2,844.0000	3.456	0	0	0
06/11/2009	\$ / R 2010/03/15	13.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	\$ / R 2010/03/15	15.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2010/03/15	7.30	Put	Currency Future	168.0000	193.0000	14.881	0	0	0
06/11/2009	\$ / R 2010/03/15	5.85	Call	Currency Future	1,942.0000	1,843.0000	(5.098)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	\$ / R	2010/03/15	5.40	Put	Currency Future	3.0000	3.0000	-	0	0	0
06/11/2009	\$ / R	2010/03/15	14.55	Put	Currency Future	6,764.0000	6,865.0000	1.493	0	0	0
06/11/2009	\$ / R	2010/03/15	4.20	Call	Currency Future	3,587.0000	3,486.0000	(2.816)	0	0	0
06/11/2009	\$ / R	2010/03/15	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	59.0000	50.0000	(15.254)	0	0	27,543
06/11/2009	\$ / R	2010/03/15	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	120.0000	103.0000	(14.167)	0	0	0
06/11/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	2,410.0000	2,504.0000	3.900	0	0	0
06/11/2009	\$ / R	2010/03/15	13.65	Put	Currency Future	5,865.0000	5,965.0000	1.705	0	0	0
06/11/2009	\$ / R	2010/03/15	3.65	Call	Currency Future	4,136.0000	4,036.0000	(2.418)	0	0	0
06/11/2009	\$ / R	2010/03/15	4.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	\$ / R	2010/03/15	5.40	Call	Currency Future	2,389.0000	2,289.0000	(4.186)	0	0	0
06/11/2009	\$ / R	2010/03/15	16.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2010/03/15	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2010/03/15	9.15	Call	Currency Future	101.0000	87.0000	(13.861)	0	0	16,608
06/11/2009	\$ / R	2010/03/15	4.05	Call	Currency Future	3,736.0000	3,636.0000	(2.677)	0	0	0
06/11/2009	\$ / R	2010/03/15	14.65	Put	Currency Future	6,864.0000	6,965.0000	1.471	0	0	0
06/11/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	1,284.0000	1,368.0000	6.542	0	0	0
06/11/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	46.0000	39.0000	(15.217)	0	0	0
06/11/2009	\$ / R	2010/03/15	13.50	Put	Currency Future	5,715.0000	5,815.0000	1.750	0	0	0
06/11/2009	\$ / R	2010/03/15	16.50	Put	Currency Future	8,714.0000	8,814.0000	1.148	0	0	0
06/11/2009	\$ / R	2010/03/15	13.10	Put	Currency Future	5,316.0000	5,416.0000	1.881	0	0	0
06/11/2009	\$ / R	2010/03/15	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2010/03/15	16.55	Put	Currency Future	8,764.0000	8,864.0000	1.141	0	0	0
06/11/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	24.0000	20.0000	(16.667)	0	0	16,608
06/11/2009	\$ / R	2010/03/15	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2010/03/15	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2010/03/15	14.55	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
06/11/2009	\$ / R	2010/03/15	16.45	Put	Currency Future	8,664.0000	8,764.0000	1.154	0	0	0
06/11/2009	\$ / R	2010/03/15	4.00	Call	Currency Future	3,786.0000	3,686.0000	(2.641)	0	0	0
06/11/2009	\$ / R	2010/03/15	5.65	Put	Currency Future	4.0000	4.0000	-	0	0	0
06/11/2009	\$ / R	2010/03/15	8.75	Put	Currency Future	1,108.0000	1,188.0000	7.220	0	0	0
06/11/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	2,218.0000	2,311.0000	4.193	0	0	0
06/11/2009	\$ / R	2010/03/15	7.40	Call	Currency Future	590.0000	518.0000	(12.203)	0	0	0
06/11/2009	\$ / R	2010/03/15	5.00	Call	Currency Future	2,788.0000	2,687.0000	(3.623)	0	0	0
06/11/2009	\$ / R	2010/03/15	14.65	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0

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06/11/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	4,078.0000	4,176.0000	2.403	0	0	0
06/11/2009	\$ / R	2010/03/15	13.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	\$ / R	2010/03/15	9.15	Put	Currency Future	1,465.0000	1,551.0000	5.870	0	0	0
06/11/2009	\$ / R	2010/03/15	14.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	\$ / R	2010/03/15	5.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	46.0000	39.0000	(15.217)	0	0	0
06/11/2009	\$ / R	2010/03/15	13.25	Call	Currency Future	2.0000	2.0000	-	0	0	0
06/11/2009	\$ / R	2010/03/15	7.40	Put	Currency Future	203.0000	232.0000	14.286	0	0	0
06/11/2009	\$ / R	2010/03/15	14.25	Put	Currency Future	6,464.0000	6,565.0000	1.563	0	0	0
06/11/2009	\$ / R	2010/03/15	6.20	Put	Currency Future	14.0000	16.0000	14.286	0	0	0
06/11/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	3,288.0000	3,385.0000	2.950	0	0	0
06/11/2009	\$ / R	2010/03/15	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2010/03/15	4.65	Call	Currency Future	3,137.0000	3,036.0000	(3.220)	0	0	0
06/11/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	15.0000	11.0000	(26.667)	0	0	0
06/11/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	90.0000	77.0000	(14.444)	0	0	0
06/11/2009	\$ / R	2010/03/15	14.50	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
06/11/2009	\$ / R	2010/03/15	16.25	Put	Currency Future	8,464.0000	8,564.0000	1.181	0	0	0
06/11/2009	\$ / R	2010/03/15	5.20	Call	Currency Future	2,588.0000	2,488.0000	(3.864)	0	0	0
06/11/2009	\$ / R	2010/03/15	12.15	Put	Currency Future	4,374.0000	4,472.0000	2.241	0	0	0
06/11/2009	\$ / R	2010/03/15	12.30	Put	Currency Future	4,522.0000	4,621.0000	2.189	0	0	0
06/11/2009	\$ / R	2010/03/15	7.70	Put	Currency Future	336.0000	377.0000	12.202	0	0	0
06/11/2009	\$ / R	2010/03/15	10.50	Call	Currency Future	35.0000	30.0000	(14.286)	0	0	0
06/11/2009	\$ / R	2010/03/15	12.05	Put	Currency Future	4,275.0000	4,373.0000	2.292	0	0	0
06/11/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	80.0000	69.0000	(13.750)	0	0	0
06/11/2009	\$ / R	2010/03/15	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2010/03/15	5.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
06/11/2009	\$ / R	2010/03/15	12.30	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	27,543
06/11/2009	\$ / R	2010/03/15	5.65	Call	Currency Future	2,140.0000	2,040.0000	(4.673)	0	0	0
06/11/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	2,410.0000	2,504.0000	3.900	0	0	0
06/11/2009	\$ / R	2010/03/15	13.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	\$ / R	2010/03/15	14.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	\$ / R	2010/03/15	14.50	Put	Currency Future	6,714.0000	6,815.0000	1.504	0	0	0
06/11/2009	\$ / R	2010/03/15	4.50	Call	Currency Future	3,287.0000	3,186.0000	(3.073)	0	0	0
06/11/2009	\$ / R	2010/03/15	16.35	Put	Currency Future	8,564.0000	8,664.0000	1.168	0	0	0
06/11/2009	\$ / R	2010/03/15	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2010/03/15	8.00	Put	Currency Future	518.0000	577.0000	11.390	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
06/11/2009	\$ / R 2010/03/15	13.95	Put	Currency Future	6,165.0000	6,265.0000	1.622	0	0	0
06/11/2009	\$ / R 2010/03/15	12.05	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
06/11/2009	\$ / R 2010/03/15	13.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	\$ / R 2010/03/15	16.15	Put	Currency Future	8,364.0000	8,464.0000	1.196	0	0	0
06/11/2009	\$ / R 2010/03/15	8.00	Call	Currency Future	304.0000	262.0000	(13.816)	0	0	0
06/11/2009	\$ / R 2010/03/15	14.05	Put	Currency Future	6,264.0000	6,365.0000	1.612	0	0	0
06/11/2009	\$ / R 2010/03/15	4.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	\$ / R 2010/03/15	8.75	Call	Currency Future	144.0000	124.0000	(13.889)	0	0	0
06/11/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	48.0000	41.0000	(14.583)	0	0	0
06/11/2009	\$ / R 2010/03/15	11.44	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0
06/11/2009	\$ / R 2010/03/15	14.15	Put	Currency Future	6,364.0000	6,465.0000	1.587	0	0	0
06/11/2009	\$ / R 2010/03/15	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	50.0000	43.0000	(14.000)	0	0	0
06/11/2009	\$ / R 2010/03/15	12.15	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
06/11/2009	\$ / R 2010/03/15	13.90	Put	Currency Future	6,115.0000	6,215.0000	1.635	0	0	0
06/11/2009	\$ / R 2010/03/15	5.70	Call	Currency Future	2,091.0000	1,991.0000	(4.782)	0	0	0
06/11/2009	\$ / R 2010/03/15	14.40	Put	Currency Future	6,614.0000	6,715.0000	1.527	0	0	0
06/11/2009	\$ / R 2010/03/15	6.15	Call	Currency Future	1,649.0000	1,550.0000	(6.004)	0	0	0
06/11/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	80.0000	69.0000	(13.750)	0	0	0
06/11/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,511.0000	1,598.0000	5.758	0	0	0
06/11/2009	\$ / R 2010/03/15	3.50	Call	Currency Future	4,286.0000	4,186.0000	(2.333)	0	0	0
06/11/2009	\$ / R 2010/03/15	13.05	Put	Currency Future	5,267.0000	5,366.0000	1.880	0	0	0
06/11/2009	\$ / R 2010/03/15	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2010/03/15	6.15	Put	Currency Future	12.0000	14.0000	16.667	0	0	0
06/11/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,743.0000	1,833.0000	5.164	0	0	0
06/11/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	71.0000	61.0000	(14.085)	0	0	0
06/11/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	23.0000	20.0000	(13.043)	0	0	0
06/11/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	62.0000	52.0000	(16.129)	0	0	0
06/11/2009	\$ / R 2010/03/15	12.40	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
06/11/2009	\$ / R 2010/03/15	15.50	Put	Currency Future	7,714.0000	7,815.0000	1.309	0	0	0
06/11/2009	\$ / R 2010/03/15	5.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
06/11/2009	\$ / R 2010/03/15	4.15	Call	Currency Future	3,637.0000	3,536.0000	(2.777)	0	0	0
06/11/2009	\$ / R 2010/03/15	6.00	Call	Currency Future	1,795.0000	1,696.0000	(5.515)	0	0	0
06/11/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	1,932.0000	2,024.0000	4.762	0	0	0
06/11/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	97.0000	83.0000	(14.433)	0	0	0
06/11/2009	\$ / R 2010/03/15	11.95	Put	Currency Future	4,177.0000	4,274.0000	2.322	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	41.0000	35.0000	(14.634)	0	0	0
06/11/2009	\$ / R 2010/03/15	13.05	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
06/11/2009	\$ / R 2010/03/15	6.25	Call	Currency Future	1,552.0000	1,453.0000	(6.379)	0	0	0
06/11/2009	\$ / R 2010/03/15	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2010/03/15	3.40	Call	Currency Future	4,386.0000	4,286.0000	(2.280)	0	0	0
06/11/2009	\$ / R 2010/03/15	16.00	Put	Currency Future	8,214.0000	8,314.0000	1.217	0	0	0
06/11/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	69.0000	59.0000	(14.493)	0	0	0
06/11/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	1,885.0000	1,976.0000	4.828	0	0	0
06/11/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	4,078.0000	4,176.0000	2.403	0	0	0
06/11/2009	\$ / R 2010/03/15	12.85	Put	Currency Future	5,067.0000	5,167.0000	1.974	0	0	0
06/11/2009	\$ / R 2010/03/15	15.45	Put	Currency Future	7,664.0000	7,765.0000	1.318	0	0	0
06/11/2009	\$ / R 2010/03/15	6.25	Put	Currency Future	16.0000	18.0000	12.500	0	0	0
06/11/2009	\$ / R 2010/03/15	3.75	Call	Currency Future	4,036.0000	3,936.0000	(2.478)	0	0	0
06/11/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	2,314.0000	2,407.0000	4.019	0	0	0
06/11/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	4,029.0000	4,127.0000	2.432	0	0	0
06/11/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,555.0000	2,649.0000	3.679	0	0	0
06/11/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	2,123.0000	2,215.0000	4.333	0	0	0
06/11/2009	\$ / R 2010/03/15	15.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2010/03/15	14.40	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
06/11/2009	\$ / R 2010/03/15	5.25	Call	Currency Future	2,538.0000	2,438.0000	(3.940)	0	0	0
06/11/2009	\$ / R 2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2010/03/15	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2010/03/15	13.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	\$ / R 2010/03/15	13.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	\$ / R 2010/03/15	12.90	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
06/11/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	59.0000	50.0000	(15.254)	0	0	0
06/11/2009	\$ / R 2010/03/15	8.50	Put	Currency Future	897.0000	971.0000	8.250	0	0	0
06/11/2009	\$ / R 2010/03/15	13.75	Put	Currency Future	5,965.0000	6,065.0000	1.676	0	0	0
06/11/2009	\$ / R 2010/03/15	16.40	Put	Currency Future	8,614.0000	8,714.0000	1.161	0	0	0
06/11/2009	\$ / R 2010/03/15	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2010/03/15	15.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2010/03/15	8.50	Call	Currency Future	183.0000	157.0000	(14.208)	0	0	15,890
06/11/2009	\$ / R 2010/03/15	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2010/03/15	15.75	Put	Currency Future	7,964.0000	8,065.0000	1.268	0	0	0
06/11/2009	\$ / R 2010/03/15	6.55	Put	Currency Future	30.0000	34.0000	13.333	0	0	0
06/11/2009	\$ / R 2010/03/15	11.50	Put	Currency Future	3,732.0000	3,830.0000	2.626	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	\$ / R 2010/03/15	14.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	\$ / R 2010/03/15	4.25	Call	Currency Future	3,537.0000	3,436.0000	(2.856)	0	0	0
06/11/2009	\$ / R 2010/03/15	3.60	Call	Currency Future	4,186.0000	4,086.0000	(2.389)	0	0	0
06/11/2009	\$ / R 2010/03/15	7.25	Call	Currency Future	688.0000	611.0000	(11.192)	0	0	0
06/11/2009	\$ / R 2010/03/15	5.95	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
06/11/2009	\$ / R 2010/03/15	8.45	Call	Currency Future	193.0000	165.0000	(14.508)	0	0	0
06/11/2009	\$ / R 2010/03/15	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2010/03/15	7.25	Put	Currency Future	152.0000	175.0000	15.132	0	0	0
06/11/2009	\$ / R 2010/03/15	7.70	Call	Currency Future	422.0000	363.0000	(13.981)	0	0	350
06/11/2009	\$ / R 2010/03/15	15.95	Put	Currency Future	8,164.0000	8,264.0000	1.225	0	0	0
06/11/2009	\$ / R 2010/03/15	8.45	Put	Currency Future	856.0000	929.0000	8.528	0	0	0
06/11/2009	\$ / R 2010/03/15	11.50	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
06/11/2009	\$ / R 2010/03/15	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2010/03/15	15.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	3,337.0000	3,434.0000	2.907	0	0	0
06/11/2009	\$ / R 2010/03/15	6.95	Put	Currency Future	76.0000	90.0000	18.421	0	0	0
06/11/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	5,615.0000	5,716.0000	1.799	0	0	0
06/11/2009	\$ / R 2010/03/15	9.90	Call	Currency Future	57.0000	48.0000	(15.789)	0	0	0
06/11/2009	\$ / R 2010/03/15	15.60	Put	Currency Future	7,814.0000	7,915.0000	1.293	0	0	0
06/11/2009	\$ / R 2010/03/15	6.95	Call	Currency Future	913.0000	826.0000	(9.529)	0	0	0
06/11/2009	\$ / R 2010/03/15	13.30	Put	Currency Future	5,516.0000	5,616.0000	1.813	0	0	0
06/11/2009	\$ / R 2010/03/15	11.95	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
06/11/2009	\$ / R 2010/03/15	13.40	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
06/11/2009	\$ / R 2010/03/15	7.15	Put	Currency Future	123.0000	143.0000	16.260	0	0	0
06/11/2009	\$ / R 2010/03/15	9.90	Put	Currency Future	2,170.0000	2,263.0000	4.286	0	0	0
06/11/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,603.0000	1,691.0000	5.490	0	0	0
06/11/2009	\$ / R 2010/03/15	13.30	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
06/11/2009	\$ / R 2010/03/15	7.70	Put	Currency Future	336.0000	377.0000	12.202	0	0	0
06/11/2009	\$ / R 2010/03/15	9.40	Put	Currency Future	1,697.0000	1,786.0000	5.245	0	0	0
06/11/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	2,458.0000	2,552.0000	3.824	0	0	0
06/11/2009	\$ / R 2010/03/15	15.80	Put	Currency Future	8,014.0000	8,115.0000	1.260	0	0	0
06/11/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	106.0000	91.0000	(14.151)	0	0	0
06/11/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	15.0000	11.0000	(26.667)	0	0	0
06/11/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	40.0000	34.0000	(15.000)	0	0	0
06/11/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	3,534.0000	3,632.0000	2.773	0	0	0
06/11/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	1,419.0000	1,505.0000	6.061	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	44.0000	38.0000	(13.636)	0	0	0
06/11/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	21.0000	17.0000	(19.048)	0	0	0
06/11/2009	\$ / R	2010/03/15	5.95	Call	Currency Future	1,844.0000	1,745.0000	(5.369)	0	0	0
06/11/2009	\$ / R	2010/03/15	12.55	Put	Currency Future	4,769.0000	4,869.0000	2.097	0	0	0
06/11/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	16.0000	12.0000	(25.000)	0	0	0
06/11/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	2,603.0000	2,698.0000	3.650	0	0	0
06/11/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	3,042.0000	3,139.0000	3.189	0	0	0
06/11/2009	\$ / R	2010/03/15	4.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	\$ / R	2010/03/15	12.55	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
06/11/2009	\$ / R	2010/03/15	9.55	Put	Currency Future	1,838.0000	1,928.0000	4.897	0	0	0
06/11/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	2,075.0000	2,167.0000	4.434	0	0	0
06/11/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	3,337.0000	3,434.0000	2.907	0	0	0
06/11/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	2,603.0000	2,698.0000	3.650	0	0	0
06/11/2009	\$ / R	2010/03/15	7.15	Call	Currency Future	759.0000	678.0000	(10.672)	0	0	0
06/11/2009	\$ / R	2010/03/15	9.55	Call	Currency Future	74.0000	64.0000	(13.514)	0	0	0
06/11/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	2,362.0000	2,455.0000	3.937	0	0	0
06/11/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	3,534.0000	3,632.0000	2.773	0	0	0
06/11/2009	\$ / R	2010/03/15	12.95	Put	Currency Future	5,167.0000	5,267.0000	1.935	0	0	0
06/11/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	23.0000	20.0000	(13.043)	0	0	0
06/11/2009	\$ / R	2010/03/15	15.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2010/03/15	4.95	Call	Currency Future	2,837.0000	2,737.0000	(3.525)	0	0	0
06/11/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	48.0000	41.0000	(14.583)	0	0	0
06/11/2009	\$ / R	2010/03/15	12.95	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
06/11/2009	\$ / R	2010/03/15	6.80	Put	Currency Future	51.0000	61.0000	19.608	0	0	0
06/11/2009	\$ / R	2010/03/15	3.95	Call	Currency Future	3,836.0000	3,736.0000	(2.607)	0	0	0
06/11/2009	\$ / R	2010/03/15	12.85	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
06/11/2009	\$ / R	2010/03/15	6.80	Call	Currency Future	1,038.0000	947.0000	(8.767)	0	0	0
06/11/2009	\$ / R	2010/03/15	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	44.0000	38.0000	(13.636)	0	0	0
06/11/2009	\$ / R	2010/03/15	10.20	Put	Currency Future	2,458.0000	2,552.0000	3.824	0	0	0
06/11/2009	\$ / R	2010/03/15	13.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	\$ / R	2010/03/15	12.90	Put	Currency Future	5,117.0000	5,217.0000	1.954	0	0	0
06/11/2009	\$ / R	2010/03/15	3.80	Call	Currency Future	3,986.0000	3,886.0000	(2.509)	0	0	0
06/11/2009	\$ / R	2010/03/15	12.70	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
06/11/2009	\$ / R	2010/03/15	10.00	Call	Currency Future	52.0000	44.0000	(15.385)	0	0	0
06/11/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	3,091.0000	3,188.0000	3.138	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
06/11/2009	\$ / R 2010/03/15	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	28.0000	23.0000	(17.857)	0	0	0
06/11/2009	\$ / R 2010/03/15	4.80	Call	Currency Future	2,987.0000	2,887.0000	(3.348)	0	0	0
06/11/2009	\$ / R 2010/03/15	13.80	Put	Currency Future	6,015.0000	6,115.0000	1.663	0	0	0
06/11/2009	\$ / R 2010/03/15	12.50	Put	Currency Future	4,720.0000	4,819.0000	2.097	0	0	0
06/11/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	3,386.0000	3,484.0000	2.894	0	0	0
06/11/2009	\$ / R 2010/03/15	4.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	\$ / R 2010/03/15	3.85	Call	Currency Future	3,936.0000	3,836.0000	(2.541)	0	0	0
06/11/2009	\$ / R 2010/03/15	15.55	Put	Currency Future	7,764.0000	7,865.0000	1.301	0	0	0
06/11/2009	\$ / R 2010/03/15	12.70	Put	Currency Future	4,918.0000	5,018.0000	2.033	0	0	0
06/11/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	21.0000	17.0000	(19.048)	0	0	0
06/11/2009	\$ / R 2010/03/15	10.00	Put	Currency Future	2,266.0000	2,359.0000	4.104	0	0	0
06/11/2009	\$ / R 2010/03/15	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R 2010/03/15	12.45	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
06/11/2009	\$ / R 2010/03/15	12.50	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
06/11/2009	\$ / R 2010/03/15	11.20	Put	Currency Future	3,436.0000	3,533.0000	2.823	0	0	0
06/11/2009	\$ / R 2010/03/15	5.80	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
06/11/2009	\$ / R 2010/03/15	6.55	Put	Currency Future	30.0000	34.0000	13.333	0	0	0
06/11/2009	\$ / R 2010/03/15	12.45	Put	Currency Future	4,670.0000	4,769.0000	2.120	0	0	0
06/11/2009	\$ / R 2010/03/15	11.20	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	0
06/11/2009	\$ / R 2010/03/15	5.80	Call	Currency Future	1,992.0000	1,892.0000	(5.020)	0	0	0
06/11/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	16.0000	12.0000	(25.000)	0	0	0
06/11/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	4,029.0000	4,127.0000	2.432	0	0	0
06/11/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	66.0000	57.0000	(13.636)	0	0	0
06/11/2009	\$ / R 2010/03/15	11.90	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
06/11/2009	\$ / R 2010/03/15	10.75	Put	Currency Future	2,993.0000	3,089.0000	3.207	0	0	0
06/11/2009	\$ / R 2010/03/15	13.85	Put	Currency Future	6,065.0000	6,165.0000	1.649	0	0	0
06/11/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	1,980.0000	2,072.0000	4.646	0	0	0
06/11/2009	\$ / R 2010/03/15	14.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	\$ / R 2010/03/15	11.00	Call	Currency Future	25.0000	21.0000	(16.000)	0	0	0
06/11/2009	\$ / R 2010/03/15	14.00	Put	Currency Future	6,214.0000	6,315.0000	1.625	0	0	0
06/11/2009	\$ / R 2010/03/15	11.90	Put	Currency Future	4,127.0000	4,225.0000	2.375	0	0	0
06/11/2009	\$ / R 2010/03/15	11.00	Put	Currency Future	3,239.0000	3,335.0000	2.964	0	0	0
06/11/2009	\$ / R 2010/03/15	11.70	Put	Currency Future	3,930.0000	4,028.0000	2.494	0	0	0
06/11/2009	\$ / R 2010/03/15	11.25	Put	Currency Future	3,485.0000	3,582.0000	2.783	0	0	0
06/11/2009	\$ / R 2010/03/15	15.85	Put	Currency Future	8,064.0000	8,165.0000	1.252	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	\$ / R	2010/03/15	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2010/03/15	11.25	Call	Currency Future	21.0000	18.0000	(14.286)	0	0	0
06/11/2009	\$ / R	2010/03/15	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	23.0000	19.0000	(17.391)	0	0	0
06/11/2009	\$ / R	2010/03/15	10.70	Call	Currency Future	31.0000	26.0000	(16.129)	0	0	0
06/11/2009	\$ / R	2010/03/15	6.45	Put	Currency Future	24.0000	27.0000	12.500	0	0	0
06/11/2009	\$ / R	2010/03/15	15.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	3,140.0000	3,237.0000	3.089	0	0	0
06/11/2009	\$ / R	2010/03/15	10.70	Put	Currency Future	2,944.0000	3,040.0000	3.261	0	0	0
06/11/2009	\$ / R	2010/03/15	3.45	Call	Currency Future	4,336.0000	4,236.0000	(2.306)	0	0	0
06/11/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	33.0000	28.0000	(15.152)	0	0	0
06/11/2009	\$ / R	2010/03/15	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	29.0000	24.0000	(17.241)	0	0	0
06/11/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	27.0000	23.0000	(14.815)	0	0	0
06/11/2009	\$ / R	2010/03/15	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2010/03/15	4.45	Call	Currency Future	3,337.0000	3,236.0000	(3.027)	0	0	0
06/11/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	2,847.0000	2,942.0000	3.337	0	0	0
06/11/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	3,288.0000	3,385.0000	2.950	0	0	0
06/11/2009	\$ / R	2010/03/15	6.45	Call	Currency Future	1,361.0000	1,263.0000	(7.201)	0	0	0
06/11/2009	\$ / R	2010/03/15	10.95	Call	Currency Future	26.0000	22.0000	(15.385)	0	0	0
06/11/2009	\$ / R	2010/03/15	3.70	Call	Currency Future	4,086.0000	3,986.0000	(2.447)	0	0	0
06/11/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	29.0000	24.0000	(17.241)	0	0	0
06/11/2009	\$ / R	2010/03/15	10.95	Put	Currency Future	3,190.0000	3,286.0000	3.009	0	0	0
06/11/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	3,042.0000	3,139.0000	3.189	0	0	0
06/11/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	24.0000	20.0000	(16.667)	0	0	0
06/11/2009	\$ / R	2010/03/15	9.70	Call	Currency Future	66.0000	57.0000	(13.636)	0	0	0
06/11/2009	\$ / R	2010/03/15	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2010/03/15	9.75	Call	Currency Future	64.0000	55.0000	(14.063)	0	0	0
06/11/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	50.0000	43.0000	(14.000)	0	0	0
06/11/2009	\$ / R	2010/03/15	4.70	Call	Currency Future	3,087.0000	2,986.0000	(3.272)	0	0	0
06/11/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	40.0000	34.0000	(15.000)	0	0	0
06/11/2009	\$ / R	2010/03/15	5.70	Call	Currency Future	2,091.0000	1,991.0000	(4.782)	0	0	0
06/11/2009	\$ / R	2010/03/15	9.75	Put	Currency Future	2,028.0000	2,119.0000	4.487	0	0	0
06/11/2009	\$ / R	2010/03/15	10.25	Put	Currency Future	2,506.0000	2,601.0000	3.791	0	0	0
06/11/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	2,314.0000	2,407.0000	4.019	0	0	0
06/11/2009	\$ / R	2010/03/15	10.25	Call	Currency Future	43.0000	36.0000	(16.279)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	\$ / R	2010/03/15	6.70	Put	Currency Future	42.0000	46.0000	9.524	0	0	0
06/11/2009	\$ / R	2010/03/15	6.70	Call	Currency Future	1,128.0000	1,032.0000	(8.511)	0	0	0
06/11/2009	\$ / R	2010/03/15	5.45	Call	Currency Future	2,339.0000	2,239.0000	(4.275)	0	0	0
06/11/2009	\$ / R	2010/03/15	5.70	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
06/11/2009	\$ / R	2010/03/15	15.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2010/03/15	5.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
06/11/2009	\$ / R	2010/03/15	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2010/03/15	15.70	Put	Currency Future	7,914.0000	8,015.0000	1.276	0	0	0
06/11/2009	\$ / R	2010/03/15	9.70	Put	Currency Future	1,980.0000	2,072.0000	4.646	0	0	0
06/11/2009	\$ / R	2010/03/15	3.90	Call	Currency Future	3,886.0000	3,786.0000	(2.573)	0	0	0
06/11/2009	\$ / R	2010/03/15	4.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	\$ / R	2010/03/15	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2010/03/15	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2010/03/15	15.90	Put	Currency Future	8,114.0000	8,214.0000	1.232	0	0	0
06/11/2009	\$ / R	2010/03/15	5.55	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
06/11/2009	\$ / R	2010/03/15	6.55	Call	Currency Future	1,267.0000	1,170.0000	(7.656)	0	0	0
06/11/2009	\$ / R	2010/03/15	5.55	Call	Currency Future	2,240.0000	2,139.0000	(4.509)	0	0	0
06/11/2009	\$ / R	2010/03/15	4.55	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
06/11/2009	\$ / R	2010/03/15	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2010/03/15	4.55	Call	Currency Future	3,237.0000	3,136.0000	(3.120)	0	0	0
06/11/2009	\$ / R	2010/03/15	3.55	Call	Currency Future	4,236.0000	4,136.0000	(2.361)	0	0	0
06/11/2009	\$ / R	2010/06/14			Currency Future	7.9176	7.8147	(1.300)	0.0000	0.0000	17,384
06/11/2009	\$ / R	2010/06/14	7.65	Put	Currency Future	363.0000	399.0000	9.917	0	0	0
06/11/2009	\$ / R	2010/06/14	9.75	Put	Currency Future	1,980.0000	2,067.0000	4.394	0	0	0
06/11/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	165.0000	147.0000	(10.909)	0	0	0
06/11/2009	\$ / R	2010/06/14	4.95	Call	Currency Future	2,971.0000	2,869.0000	(3.433)	0	0	0
06/11/2009	\$ / R	2010/06/14	10.70	Call	Currency Future	88.0000	78.0000	(11.364)	0	0	0
06/11/2009	\$ / R	2010/06/14	5.50	Put	Currency Future	8.0000	8.0000	-	0	0	0
06/11/2009	\$ / R	2010/06/14	5.35	Call	Currency Future	2,574.0000	2,471.0000	(4.002)	0	0	0
06/11/2009	\$ / R	2010/06/14	9.80	Put	Currency Future	2,026.0000	2,114.0000	4.344	0	0	0
06/11/2009	\$ / R	2010/06/14	11.25	Put	Currency Future	3,400.0000	3,496.0000	2.824	0	0	0
06/11/2009	\$ / R	2010/06/14	13.35	Call	Currency Future	28.0000	25.0000	(10.714)	0	0	0
06/11/2009	\$ / R	2010/06/14	10.70	Put	Currency Future	2,870.0000	2,963.0000	3.240	0	0	0
06/11/2009	\$ / R	2010/06/14	4.85	Call	Currency Future	3,071.0000	2,968.0000	(3.354)	0	0	0
06/11/2009	\$ / R	2010/06/14	11.10	Put	Currency Future	3,255.0000	3,350.0000	2.919	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	\$ / R	2010/06/14	4.50	Call	Currency Future	3,420.0000	3,317.0000	(3.012)	0	0	0
06/11/2009	\$ / R	2010/06/14	14.30	Put	Currency Future	6,401.0000	6,501.0000	1.562	0	0	0
06/11/2009	\$ / R	2010/06/14	8.10	Put	Currency Future	621.0000	676.0000	8.857	0	0	0
06/11/2009	\$ / R	2010/06/14	8.30	Call	Currency Future	377.0000	335.0000	(11.141)	0	0	140
06/11/2009	\$ / R	2010/06/14	8.35	Put	Currency Future	796.0000	858.0000	7.789	0	0	0
06/11/2009	\$ / R	2010/06/14	9.80	Call	Currency Future	144.0000	129.0000	(10.417)	0	0	0
06/11/2009	\$ / R	2010/06/14	14.25	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0
06/11/2009	\$ / R	2010/06/14	12.35	Put	Currency Future	4,474.0000	4,573.0000	2.213	0	0	0
06/11/2009	\$ / R	2010/06/14	13.60	Put	Currency Future	5,708.0000	5,808.0000	1.752	0	0	0
06/11/2009	\$ / R	2010/06/14	13.50	Call	Currency Future	26.0000	23.0000	(11.538)	0	0	0
06/11/2009	\$ / R	2010/06/14	12.10	Call	Currency Future	47.0000	42.0000	(10.638)	0	0	0
06/11/2009	\$ / R	2010/06/14	6.25	Put	Currency Future	28.0000	33.0000	17.857	0	0	0
06/11/2009	\$ / R	2010/06/14	8.10	Call	Currency Future	438.0000	391.0000	(10.731)	0	0	0
06/11/2009	\$ / R	2010/06/14	8.35	Call	Currency Future	363.0000	323.0000	(11.019)	0	0	0
06/11/2009	\$ / R	2010/06/14	9.05	Put	Currency Future	1,356.0000	1,434.0000	5.752	0	0	0
06/11/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	125.0000	111.0000	(11.200)	0	0	0
06/11/2009	\$ / R	2010/06/14	14.25	Put	Currency Future	6,352.0000	6,452.0000	1.574	0	0	0
06/11/2009	\$ / R	2010/06/14	11.85	Put	Currency Future	3,985.0000	4,083.0000	2.459	0	0	0
06/11/2009	\$ / R	2010/06/14	12.35	Call	Currency Future	42.0000	37.0000	(11.905)	0	0	0
06/11/2009	\$ / R	2010/06/14	11.50	Put	Currency Future	3,643.0000	3,740.0000	2.663	0	0	0
06/11/2009	\$ / R	2010/06/14	12.10	Put	Currency Future	4,230.0000	4,327.0000	2.293	0	0	0
06/11/2009	\$ / R	2010/06/14	8.05	Put	Currency Future	588.0000	641.0000	9.014	0	0	0
06/11/2009	\$ / R	2010/06/14	8.30	Put	Currency Future	759.0000	821.0000	8.169	0	0	0
06/11/2009	\$ / R	2010/06/14	8.55	Call	Currency Future	314.0000	279.0000	(11.146)	0	0	0
06/11/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	2,257.0000	2,346.0000	3.943	0	0	0
06/11/2009	\$ / R	2010/06/14	15.75	Put	Currency Future	7,842.0000	7,943.0000	1.288	0	0	0
06/11/2009	\$ / R	2010/06/14	11.35	Put	Currency Future	3,497.0000	3,593.0000	2.745	0	0	0
06/11/2009	\$ / R	2010/06/14	11.50	Call	Currency Future	61.0000	54.0000	(11.475)	0	0	0
06/11/2009	\$ / R	2010/06/14	13.10	Put	Currency Future	5,213.0000	5,312.0000	1.899	0	0	0
06/11/2009	\$ / R	2010/06/14	14.30	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0
06/11/2009	\$ / R	2010/06/14	7.65	Call	Currency Future	630.0000	564.0000	(10.476)	0	0	0
06/11/2009	\$ / R	2010/06/14	8.15	Call	Currency Future	422.0000	376.0000	(10.900)	0	0	0
06/11/2009	\$ / R	2010/06/14	9.90	Call	Currency Future	136.0000	121.0000	(11.029)	0	0	0
06/11/2009	\$ / R	2010/06/14	11.25	Call	Currency Future	68.0000	60.0000	(11.765)	0	0	0
06/11/2009	\$ / R	2010/06/14	13.35	Put	Currency Future	5,460.0000	5,560.0000	1.832	0	0	0
06/11/2009	\$ / R	2010/06/14	13.50	Put	Currency Future	5,609.0000	5,709.0000	1.783	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	\$ / R	2010/06/14	4.85	Put	Currency Future	3.0000	3.0000	-	0	0	0
06/11/2009	\$ / R	2010/06/14	4.50	Put	Currency Future	2.0000	2.0000	-	0	0	0
06/11/2009	\$ / R	2010/06/14	12.80	Call	Currency Future	35.0000	31.0000	(11.429)	0	0	0
06/11/2009	\$ / R	2010/06/14	7.70	Put	Currency Future	387.0000	425.0000	9.819	0	0	0
06/11/2009	\$ / R	2010/06/14	8.40	Put	Currency Future	833.0000	897.0000	7.683	0	0	0
06/11/2009	\$ / R	2010/06/14	9.20	Put	Currency Future	1,486.0000	1,566.0000	5.384	0	0	0
06/11/2009	\$ / R	2010/06/14	10.10	Call	Currency Future	121.0000	108.0000	(10.744)	0	0	0
06/11/2009	\$ / R	2010/06/14	6.75	Call	Currency Future	1,246.0000	1,151.0000	(7.624)	0	0	0
06/11/2009	\$ / R	2010/06/14	11.70	Put	Currency Future	3,839.0000	3,936.0000	2.527	0	0	0
06/11/2009	\$ / R	2010/06/14	5.85	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
06/11/2009	\$ / R	2010/06/14	11.10	Call	Currency Future	72.0000	65.0000	(9.722)	0	0	0
06/11/2009	\$ / R	2010/06/14	7.30	Put	Currency Future	216.0000	242.0000	12.037	0	0	0
06/11/2009	\$ / R	2010/06/14	10.00	Put	Currency Future	2,211.0000	2,299.0000	3.980	0	0	0
06/11/2009	\$ / R	2010/06/14	9.20	Call	Currency Future	203.0000	181.0000	(10.837)	0	0	21,795
06/11/2009	\$ / R	2010/06/14	9.40	Call	Currency Future	180.0000	160.0000	(11.111)	0	0	26,596
06/11/2009	\$ / R	2010/06/14	9.90	Put	Currency Future	2,119.0000	2,206.0000	4.106	0	0	0
06/11/2009	\$ / R	2010/06/14	6.75	Put	Currency Future	78.0000	86.0000	10.256	0	0	0
06/11/2009	\$ / R	2010/06/14	13.60	Call	Currency Future	25.0000	22.0000	(12.000)	0	0	0
06/11/2009	\$ / R	2010/06/14	11.70	Call	Currency Future	56.0000	50.0000	(10.714)	0	0	0
06/11/2009	\$ / R	2010/06/14	5.85	Call	Currency Future	2,079.0000	1,978.0000	(4.858)	0	0	0
06/11/2009	\$ / R	2010/06/14	5.50	Call	Currency Future	2,425.0000	2,323.0000	(4.206)	0	0	0
06/11/2009	\$ / R	2010/06/14	7.30	Call	Currency Future	834.0000	756.0000	(9.353)	0	0	0
06/11/2009	\$ / R	2010/06/14	7.70	Call	Currency Future	605.0000	540.0000	(10.744)	0	0	0
06/11/2009	\$ / R	2010/06/14	10.30	Call	Currency Future	108.0000	96.0000	(11.111)	0	0	0
06/11/2009	\$ / R	2010/06/14	5.25	Call	Currency Future	2,673.0000	2,570.0000	(3.853)	0	0	0
06/11/2009	\$ / R	2010/06/14	11.85	Call	Currency Future	53.0000	47.0000	(11.321)	0	0	0
06/11/2009	\$ / R	2010/06/14	11.60	Call	Currency Future	58.0000	52.0000	(10.345)	0	0	0
06/11/2009	\$ / R	2010/06/14	13.70	Put	Currency Future	5,807.0000	5,907.0000	1.722	0	0	0
06/11/2009	\$ / R	2010/06/14	6.85	Put	Currency Future	94.0000	105.0000	11.702	0	0	0
06/11/2009	\$ / R	2010/06/14	14.50	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
06/11/2009	\$ / R	2010/06/14	5.30	Call	Currency Future	2,624.0000	2,521.0000	(3.925)	0	0	0
06/11/2009	\$ / R	2010/06/14	8.60	Call	Currency Future	303.0000	269.0000	(11.221)	0	0	0
06/11/2009	\$ / R	2010/06/14	9.05	Call	Currency Future	224.0000	199.0000	(11.161)	0	0	0
06/11/2009	\$ / R	2010/06/14	10.10	Put	Currency Future	2,304.0000	2,393.0000	3.863	0	0	0
06/11/2009	\$ / R	2010/06/14	9.35	Call	Currency Future	185.0000	165.0000	(10.811)	0	0	0
06/11/2009	\$ / R	2010/06/14	5.25	Put	Currency Future	6.0000	6.0000	-	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
06/11/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,797.0000	1,882.0000	4.730	0	0	0
06/11/2009	\$ / R 2010/06/14	6.10	Call	Currency Future	1,838.0000	1,738.0000	(5.441)	0	0	0
06/11/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	36.0000	32.0000	(11.111)	0	0	0
06/11/2009	\$ / R 2010/06/14	6.85	Call	Currency Future	1,161.0000	1,070.0000	(7.838)	0	0	0
06/11/2009	\$ / R 2010/06/14	14.50	Put	Currency Future	6,600.0000	6,700.0000	1.515	0	0	0
06/11/2009	\$ / R 2010/06/14	8.70	Put	Currency Future	1,065.0000	1,136.0000	6.667	0	0	0
06/11/2009	\$ / R 2010/06/14	10.00	Call	Currency Future	128.0000	114.0000	(10.938)	0	0	0
06/11/2009	\$ / R 2010/06/14	10.20	Put	Currency Future	2,397.0000	2,487.0000	3.755	0	0	0
06/11/2009	\$ / R 2010/06/14	12.20	Put	Currency Future	4,327.0000	4,425.0000	2.265	0	0	0
06/11/2009	\$ / R 2010/06/14	11.35	Call	Currency Future	65.0000	58.0000	(10.769)	0	0	0
06/11/2009	\$ / R 2010/06/14	11.60	Put	Currency Future	3,741.0000	3,838.0000	2.593	0	0	0
06/11/2009	\$ / R 2010/06/14	4.80	Call	Currency Future	3,121.0000	3,018.0000	(3.300)	0	0	0
06/11/2009	\$ / R 2010/06/14	6.60	Put	Currency Future	59.0000	66.0000	11.864	0	0	0
06/11/2009	\$ / R 2010/06/14	5.30	Put	Currency Future	6.0000	6.0000	-	0	0	0
06/11/2009	\$ / R 2010/06/14	8.05	Call	Currency Future	455.0000	406.0000	(10.769)	0	0	0
06/11/2009	\$ / R 2010/06/14	8.40	Call	Currency Future	350.0000	311.0000	(11.143)	0	0	0
06/11/2009	\$ / R 2010/06/14	10.20	Call	Currency Future	114.0000	102.0000	(10.526)	0	0	0
06/11/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	2,026.0000	2,114.0000	4.344	0	0	0
06/11/2009	\$ / R 2010/06/14	6.10	Put	Currency Future	20.0000	23.0000	15.000	0	0	0
06/11/2009	\$ / R 2010/06/14	5.60	Put	Currency Future	9.0000	9.0000	-	0	0	0
06/11/2009	\$ / R 2010/06/14	6.30	Put	Currency Future	32.0000	36.0000	12.500	0	0	0
06/11/2009	\$ / R 2010/06/14	16.25	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
06/11/2009	\$ / R 2010/06/14	7.35	Call	Currency Future	802.0000	726.0000	(9.476)	0	0	0
06/11/2009	\$ / R 2010/06/14	8.15	Put	Currency Future	654.0000	711.0000	8.716	0	0	0
06/11/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	103.0000	91.0000	(11.650)	0	0	0
06/11/2009	\$ / R 2010/06/14	10.60	Put	Currency Future	2,775.0000	2,867.0000	3.315	0	0	0
06/11/2009	\$ / R 2010/06/14	11.55	Call	Currency Future	60.0000	53.0000	(11.667)	0	0	0
06/11/2009	\$ / R 2010/06/14	6.30	Call	Currency Future	1,649.0000	1,551.0000	(5.943)	0	0	0
06/11/2009	\$ / R 2010/06/14	16.25	Put	Currency Future	8,340.0000	8,441.0000	1.211	0	0	0
06/11/2009	\$ / R 2010/06/14	13.00	Call	Currency Future	32.0000	28.0000	(12.500)	0	0	0
06/11/2009	\$ / R 2010/06/14	10.60	Call	Currency Future	92.0000	82.0000	(10.870)	0	0	0
06/11/2009	\$ / R 2010/06/14	11.55	Put	Currency Future	3,692.0000	3,789.0000	2.627	0	0	0
06/11/2009	\$ / R 2010/06/14	4.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	\$ / R 2010/06/14	7.95	Put	Currency Future	524.0000	574.0000	9.542	0	0	0
06/11/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	175.0000	156.0000	(10.857)	0	0	0
06/11/2009	\$ / R 2010/06/14	13.00	Put	Currency Future	5,114.0000	5,213.0000	1.936	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	\$ / R 2010/06/14	14.55	Call	Currency Future	17.0000	14.0000	(17.647)	0	0	0
06/11/2009	\$ / R 2010/06/14	6.25	Call	Currency Future	1,696.0000	1,597.0000	(5.837)	0	0	0
06/11/2009	\$ / R 2010/06/14	8.90	Call	Currency Future	247.0000	219.0000	(11.336)	0	0	0
06/11/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,662.0000	1,746.0000	5.054	0	0	0
06/11/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,707.0000	1,791.0000	4.921	0	0	0
06/11/2009	\$ / R 2010/06/14	14.55	Put	Currency Future	6,649.0000	6,749.0000	1.504	0	0	0
06/11/2009	\$ / R 2010/06/14	8.00	Put	Currency Future	555.0000	607.0000	9.369	0	0	0
06/11/2009	\$ / R 2010/06/14	7.35	Put	Currency Future	235.0000	261.0000	11.064	0	0	0
06/11/2009	\$ / R 2010/06/14	8.90	Put	Currency Future	1,229.0000	1,304.0000	6.103	0	0	0
06/11/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,585.0000	2,677.0000	3.559	0	0	0
06/11/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	132.0000	117.0000	(11.364)	0	0	0
06/11/2009	\$ / R 2010/06/14	12.00	Put	Currency Future	4,132.0000	4,229.0000	2.348	0	0	0
06/11/2009	\$ / R 2010/06/14	4.60	Call	Currency Future	3,320.0000	3,217.0000	(3.102)	0	0	0
06/11/2009	\$ / R 2010/06/14	8.00	Call	Currency Future	473.0000	422.0000	(10.782)	0	0	0
06/11/2009	\$ / R 2010/06/14	7.95	Call	Currency Future	491.0000	439.0000	(10.591)	0	0	0
06/11/2009	\$ / R 2010/06/14	8.60	Put	Currency Future	986.0000	1,055.0000	6.998	0	0	0
06/11/2009	\$ / R 2010/06/14	12.00	Call	Currency Future	50.0000	44.0000	(12.000)	0	0	0
06/11/2009	\$ / R 2010/06/14	12.65	Call	Currency Future	37.0000	33.0000	(10.811)	0	0	0
06/11/2009	\$ / R 2010/06/14	6.60	Call	Currency Future	1,377.0000	1,280.0000	(7.044)	0	0	0
06/11/2009	\$ / R 2010/06/14	4.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	144.0000	129.0000	(10.417)	0	0	0
06/11/2009	\$ / R 2010/06/14	7.00	Put	Currency Future	126.0000	143.0000	13.492	0	0	0
06/11/2009	\$ / R 2010/06/14	11.65	Put	Currency Future	3,790.0000	3,887.0000	2.559	0	0	0
06/11/2009	\$ / R 2010/06/14	5.60	Call	Currency Future	2,326.0000	2,224.0000	(4.385)	0	0	0
06/11/2009	\$ / R 2010/06/14	14.60	Put	Currency Future	6,699.0000	6,799.0000	1.493	0	0	0
06/11/2009	\$ / R 2010/06/14	4.25	Call	Currency Future	3,669.0000	3,566.0000	(2.807)	0	0	0
06/11/2009	\$ / R 2010/06/14	8.65	Call	Currency Future	293.0000	260.0000	(11.263)	0	0	0
06/11/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	2,165.0000	2,253.0000	4.065	0	0	0
06/11/2009	\$ / R 2010/06/14	6.00	Call	Currency Future	1,933.0000	1,833.0000	(5.173)	0	0	0
06/11/2009	\$ / R 2010/06/14	12.65	Put	Currency Future	4,769.0000	4,868.0000	2.076	0	0	0
06/11/2009	\$ / R 2010/06/14	4.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
06/11/2009	\$ / R 2010/06/14	4.35	Call	Currency Future	3,569.0000	3,466.0000	(2.886)	0	0	0
06/11/2009	\$ / R 2010/06/14	7.80	Put	Currency Future	438.0000	479.0000	9.361	0	0	0
06/11/2009	\$ / R 2010/06/14	8.65	Put	Currency Future	1,025.0000	1,095.0000	6.829	0	0	0
06/11/2009	\$ / R 2010/06/14	9.15	Put	Currency Future	1,442.0000	1,522.0000	5.548	0	0	0
06/11/2009	\$ / R 2010/06/14	6.00	Put	Currency Future	16.0000	19.0000	18.750	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	\$ / R	2010/06/14	13.65	Put	Currency Future	5,757.0000	5,857.0000	1.737	0	0	0
06/11/2009	\$ / R	2010/06/14	10.70	Put	Currency Future	2,870.0000	2,963.0000	3.240	0	0	0
06/11/2009	\$ / R	2010/06/14	4.35	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
06/11/2009	\$ / R	2010/06/14	10.15	Put	Currency Future	2,350.0000	2,440.0000	3.830	0	0	0
06/11/2009	\$ / R	2010/06/14	9.35	Put	Currency Future	1,618.0000	1,700.0000	5.068	0	0	0
06/11/2009	\$ / R	2010/06/14	7.00	Call	Currency Future	1,043.0000	957.0000	(8.245)	0	0	0
06/11/2009	\$ / R	2010/06/14	13.65	Call	Currency Future	25.0000	22.0000	(12.000)	0	0	0
06/11/2009	\$ / R	2010/06/14	4.70	Call	Currency Future	3,220.0000	3,117.0000	(3.199)	0	0	0
06/11/2009	\$ / R	2010/06/14	14.35	Put	Currency Future	6,451.0000	6,551.0000	1.550	0	0	0
06/11/2009	\$ / R	2010/06/14	8.50	Put	Currency Future	908.0000	975.0000	7.379	0	0	0
06/11/2009	\$ / R	2010/06/14	8.45	Put	Currency Future	870.0000	935.0000	7.471	0	0	0
06/11/2009	\$ / R	2010/06/14	10.30	Put	Currency Future	2,491.0000	2,582.0000	3.653	0	0	0
06/11/2009	\$ / R	2010/06/14	9.45	Put	Currency Future	1,707.0000	1,791.0000	4.921	0	0	0
06/11/2009	\$ / R	2010/06/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2010/06/14	6.50	Put	Currency Future	48.0000	54.0000	12.500	0	0	0
06/11/2009	\$ / R	2010/06/14	11.65	Call	Currency Future	57.0000	51.0000	(10.526)	0	0	0
06/11/2009	\$ / R	2010/06/14	13.70	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
06/11/2009	\$ / R	2010/06/14	5.70	Call	Currency Future	2,227.0000	2,125.0000	(4.580)	0	0	0
06/11/2009	\$ / R	2010/06/14	6.35	Call	Currency Future	1,603.0000	1,505.0000	(6.114)	0	0	0
06/11/2009	\$ / R	2010/06/14	9.10	Put	Currency Future	1,399.0000	1,478.0000	5.647	0	0	0
06/11/2009	\$ / R	2010/06/14	3.75	Call	Currency Future	4,168.0000	4,065.0000	(2.471)	0	0	0
06/11/2009	\$ / R	2010/06/14	6.50	Call	Currency Future	1,466.0000	1,369.0000	(6.617)	0	0	0
06/11/2009	\$ / R	2010/06/14	6.15	Put	Currency Future	23.0000	26.0000	13.043	0	0	0
06/11/2009	\$ / R	2010/06/14	12.70	Put	Currency Future	4,818.0000	4,917.0000	2.055	0	0	0
06/11/2009	\$ / R	2010/06/14	4.80	Put	Currency Future	3.0000	3.0000	-	0	0	0
06/11/2009	\$ / R	2010/06/14	7.55	Put	Currency Future	316.0000	349.0000	10.443	0	0	0
06/11/2009	\$ / R	2010/06/14	5.70	Put	Currency Future	10.0000	10.0000	-	0	0	0
06/11/2009	\$ / R	2010/06/14	6.35	Put	Currency Future	35.0000	40.0000	14.286	0	0	0
06/11/2009	\$ / R	2010/06/14	8.80	Call	Currency Future	264.0000	234.0000	(11.364)	0	0	0
06/11/2009	\$ / R	2010/06/14	8.95	Call	Currency Future	239.0000	212.0000	(11.297)	0	0	0
06/11/2009	\$ / R	2010/06/14	12.40	Call	Currency Future	41.0000	36.0000	(12.195)	0	0	0
06/11/2009	\$ / R	2010/06/14	9.30	Call	Currency Future	191.0000	170.0000	(10.995)	0	0	0
06/11/2009	\$ / R	2010/06/14	15.75	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
06/11/2009	\$ / R	2010/06/14	5.00	Put	Currency Future	4.0000	4.0000	-	0	0	0
06/11/2009	\$ / R	2010/06/14	6.15	Call	Currency Future	1,790.0000	1,691.0000	(5.531)	0	0	0
06/11/2009	\$ / R	2010/06/14	12.70	Call	Currency Future	36.0000	32.0000	(11.111)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	\$ / R 2010/06/14	5.80	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
06/11/2009	\$ / R 2010/06/14	11.05	Call	Currency Future	74.0000	66.0000	(10.811)	0	0	0
06/11/2009	\$ / R 2010/06/14	4.70	Put	Currency Future	3.0000	3.0000	-	0	0	0
06/11/2009	\$ / R 2010/06/14	14.35	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
06/11/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	180.0000	160.0000	(11.111)	0	0	3,182
06/11/2009	\$ / R 2010/06/14	8.45	Call	Currency Future	338.0000	300.0000	(11.243)	0	0	0
06/11/2009	\$ / R 2010/06/14	8.80	Put	Currency Future	1,146.0000	1,220.0000	6.457	0	0	0
06/11/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	140.0000	125.0000	(10.714)	0	0	0
06/11/2009	\$ / R 2010/06/14	9.30	Put	Currency Future	1,573.0000	1,655.0000	5.213	0	0	0
06/11/2009	\$ / R 2010/06/14	5.00	Call	Currency Future	2,922.0000	2,819.0000	(3.525)	0	0	0
06/11/2009	\$ / R 2010/06/14	4.75	Put	Currency Future	3.0000	3.0000	-	0	0	0
06/11/2009	\$ / R 2010/06/14	11.05	Put	Currency Future	3,206.0000	3,301.0000	2.963	0	0	0
06/11/2009	\$ / R 2010/06/14	10.70	Call	Currency Future	88.0000	78.0000	(11.364)	0	0	0
06/11/2009	\$ / R 2010/06/14	16.35	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
06/11/2009	\$ / R 2010/06/14	12.15	Put	Currency Future	4,279.0000	4,376.0000	2.267	0	0	0
06/11/2009	\$ / R 2010/06/14	12.60	Call	Currency Future	38.0000	33.0000	(13.158)	0	0	0
06/11/2009	\$ / R 2010/06/14	11.20	Put	Currency Future	3,352.0000	3,447.0000	2.834	0	0	0
06/11/2009	\$ / R 2010/06/14	4.75	Call	Currency Future	3,170.0000	3,068.0000	(3.218)	0	0	0
06/11/2009	\$ / R 2010/06/14	12.05	Call	Currency Future	48.0000	43.0000	(10.417)	0	0	0
06/11/2009	\$ / R 2010/06/14	5.35	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
06/11/2009	\$ / R 2010/06/14	12.15	Call	Currency Future	46.0000	41.0000	(10.870)	0	0	26,796
06/11/2009	\$ / R 2010/06/14	8.95	Put	Currency Future	1,271.0000	1,347.0000	5.980	0	0	0
06/11/2009	\$ / R 2010/06/14	10.50	Put	Currency Future	2,680.0000	2,772.0000	3.433	0	0	0
06/11/2009	\$ / R 2010/06/14	13.20	Call	Currency Future	29.0000	26.0000	(10.345)	0	0	0
06/11/2009	\$ / R 2010/06/14	12.05	Put	Currency Future	4,181.0000	4,278.0000	2.320	0	0	0
06/11/2009	\$ / R 2010/06/14	16.35	Put	Currency Future	8,439.0000	8,541.0000	1.209	0	0	0
06/11/2009	\$ / R 2010/06/14	8.50	Call	Currency Future	326.0000	289.0000	(11.350)	0	0	0
06/11/2009	\$ / R 2010/06/14	9.15	Call	Currency Future	210.0000	187.0000	(10.952)	0	0	21,978
06/11/2009	\$ / R 2010/06/14	10.50	Call	Currency Future	97.0000	87.0000	(10.309)	0	0	0
06/11/2009	\$ / R 2010/06/14	13.20	Put	Currency Future	5,312.0000	5,411.0000	1.864	0	0	0
06/11/2009	\$ / R 2010/06/14	5.15	Call	Currency Future	2,773.0000	2,670.0000	(3.714)	0	0	0
06/11/2009	\$ / R 2010/06/14	7.55	Call	Currency Future	684.0000	614.0000	(10.234)	0	0	0
06/11/2009	\$ / R 2010/06/14	6.70	Call	Currency Future	1,289.0000	1,194.0000	(7.370)	0	0	0
06/11/2009	\$ / R 2010/06/14	4.30	Call	Currency Future	3,619.0000	3,516.0000	(2.846)	0	0	0
06/11/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,662.0000	1,746.0000	5.054	0	0	0
06/11/2009	\$ / R 2010/06/14	7.60	Call	Currency Future	657.0000	588.0000	(10.502)	0	0	390

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	\$ / R 2010/06/14	9.10	Call	Currency Future	216.0000	192.0000	(11.111)	0	0	0
06/11/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	2,491.0000	2,582.0000	3.653	0	0	0
06/11/2009	\$ / R 2010/06/14	6.20	Put	Currency Future	25.0000	29.0000	16.000	0	0	0
06/11/2009	\$ / R 2010/06/14	5.15	Put	Currency Future	5.0000	5.0000	-	0	0	0
06/11/2009	\$ / R 2010/06/14	13.05	Put	Currency Future	5,164.0000	5,263.0000	1.917	0	0	0
06/11/2009	\$ / R 2010/06/14	12.80	Put	Currency Future	4,917.0000	5,016.0000	2.013	0	0	0
06/11/2009	\$ / R 2010/06/14	10.80	Call	Currency Future	83.0000	74.0000	(10.843)	0	0	0
06/11/2009	\$ / R 2010/06/14	12.60	Put	Currency Future	4,720.0000	4,819.0000	2.097	0	0	0
06/11/2009	\$ / R 2010/06/14	11.00	Put	Currency Future	3,158.0000	3,253.0000	3.008	0	0	0
06/11/2009	\$ / R 2010/06/14	5.10	Put	Currency Future	5.0000	5.0000	-	0	0	0
06/11/2009	\$ / R 2010/06/14	5.75	Call	Currency Future	2,178.0000	2,076.0000	(4.683)	0	0	0
06/11/2009	\$ / R 2010/06/14	13.05	Call	Currency Future	31.0000	28.0000	(9.677)	0	0	0
06/11/2009	\$ / R 2010/06/14	14.60	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
06/11/2009	\$ / R 2010/06/14	7.80	Call	Currency Future	556.0000	494.0000	(11.151)	0	0	21,795
06/11/2009	\$ / R 2010/06/14	9.75	Call	Currency Future	147.0000	132.0000	(10.204)	0	0	0
06/11/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	175.0000	156.0000	(10.857)	0	0	0
06/11/2009	\$ / R 2010/06/14	11.00	Call	Currency Future	76.0000	68.0000	(10.526)	0	0	0
06/11/2009	\$ / R 2010/06/14	6.20	Call	Currency Future	1,743.0000	1,644.0000	(5.680)	0	0	0
06/11/2009	\$ / R 2010/06/14	5.10	Call	Currency Future	2,822.0000	2,719.0000	(3.650)	0	0	0
06/11/2009	\$ / R 2010/06/14	6.55	Put	Currency Future	53.0000	60.0000	13.208	0	0	0
06/11/2009	\$ / R 2010/06/14	6.70	Put	Currency Future	71.0000	79.0000	11.268	0	0	0
06/11/2009	\$ / R 2010/06/14	6.45	Put	Currency Future	44.0000	49.0000	11.364	0	0	0
06/11/2009	\$ / R 2010/06/14	7.25	Call	Currency Future	867.0000	788.0000	(9.112)	0	0	0
06/11/2009	\$ / R 2010/06/14	7.60	Put	Currency Future	339.0000	374.0000	10.324	0	0	130
06/11/2009	\$ / R 2010/06/14	16.80	Put	Currency Future	8,888.0000	8,989.0000	1.136	0	0	0
06/11/2009	\$ / R 2010/06/14	12.50	Put	Currency Future	4,622.0000	4,720.0000	2.120	0	0	0
06/11/2009	\$ / R 2010/06/14	5.20	Call	Currency Future	2,723.0000	2,620.0000	(3.783)	0	0	0
06/11/2009	\$ / R 2010/06/14	6.55	Call	Currency Future	1,421.0000	1,324.0000	(6.826)	0	0	0
06/11/2009	\$ / R 2010/06/14	7.45	Call	Currency Future	741.0000	668.0000	(9.852)	0	0	0
06/11/2009	\$ / R 2010/06/14	7.25	Put	Currency Future	199.0000	223.0000	12.060	0	0	0
06/11/2009	\$ / R 2010/06/14	14.80	Put	Currency Future	6,897.0000	6,998.0000	1.464	0	0	0
06/11/2009	\$ / R 2010/06/14	12.50	Call	Currency Future	39.0000	35.0000	(10.256)	0	0	0
06/11/2009	\$ / R 2010/06/14	13.45	Put	Currency Future	5,559.0000	5,659.0000	1.799	0	0	0
06/11/2009	\$ / R 2010/06/14	5.75	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
06/11/2009	\$ / R 2010/06/14	5.55	Put	Currency Future	8.0000	8.0000	-	0	0	0
06/11/2009	\$ / R 2010/06/14	16.50	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
06/11/2009	\$ / R	2010/06/14	7.45	Put	Currency Future	274.0000	304.0000	10.949	0	0	0
06/11/2009	\$ / R	2010/06/14	7.50	Call	Currency Future	712.0000	641.0000	(9.972)	0	0	0
06/11/2009	\$ / R	2010/06/14	6.95	Call	Currency Future	1,081.0000	994.0000	(8.048)	0	0	0
06/11/2009	\$ / R	2010/06/14	8.55	Put	Currency Future	947.0000	1,015.0000	7.181	0	0	0
06/11/2009	\$ / R	2010/06/14	14.80	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
06/11/2009	\$ / R	2010/06/14	12.25	Call	Currency Future	44.0000	39.0000	(11.364)	0	0	0
06/11/2009	\$ / R	2010/06/14	10.75	Call	Currency Future	86.0000	76.0000	(11.628)	0	0	0
06/11/2009	\$ / R	2010/06/14	5.80	Call	Currency Future	2,128.0000	2,026.0000	(4.793)	0	0	0
06/11/2009	\$ / R	2010/06/14	7.50	Put	Currency Future	295.0000	326.0000	10.508	0	0	0
06/11/2009	\$ / R	2010/06/14	6.95	Put	Currency Future	114.0000	129.0000	13.158	0	0	0
06/11/2009	\$ / R	2010/06/14	16.80	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
06/11/2009	\$ / R	2010/06/14	10.30	Call	Currency Future	108.0000	96.0000	(11.111)	0	0	0
06/11/2009	\$ / R	2010/06/14	12.25	Put	Currency Future	4,376.0000	4,474.0000	2.239	0	0	0
06/11/2009	\$ / R	2010/06/14	15.50	Put	Currency Future	7,593.0000	7,694.0000	1.330	0	0	0
06/11/2009	\$ / R	2010/06/14	10.75	Put	Currency Future	2,918.0000	3,012.0000	3.221	0	0	0
06/11/2009	\$ / R	2010/06/14	16.60	Put	Currency Future	8,688.0000	8,790.0000	1.174	0	0	0
06/11/2009	\$ / R	2010/06/14	5.45	Put	Currency Future	7.0000	7.0000	-	0	0	0
06/11/2009	\$ / R	2010/06/14	8.20	Call	Currency Future	406.0000	362.0000	(10.837)	0	0	139
06/11/2009	\$ / R	2010/06/14	9.90	Put	Currency Future	2,119.0000	2,206.0000	4.106	0	0	0
06/11/2009	\$ / R	2010/06/14	5.20	Put	Currency Future	5.0000	5.0000	-	0	0	0
06/11/2009	\$ / R	2010/06/14	16.60	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
06/11/2009	\$ / R	2010/06/14	6.45	Call	Currency Future	1,511.0000	1,414.0000	(6.420)	0	0	0
06/11/2009	\$ / R	2010/06/14	8.20	Put	Currency Future	689.0000	747.0000	8.418	0	0	4
06/11/2009	\$ / R	2010/06/14	7.80	Put	Currency Future	438.0000	479.0000	9.361	0	0	300
06/11/2009	\$ / R	2010/06/14	10.80	Put	Currency Future	2,966.0000	3,060.0000	3.169	0	0	0
06/11/2009	\$ / R	2010/06/14	9.90	Call	Currency Future	136.0000	121.0000	(11.029)	0	0	0
06/11/2009	\$ / R	2010/06/14	14.00	Put	Currency Future	6,104.0000	6,204.0000	1.638	0	0	0
06/11/2009	\$ / R	2010/06/14	4.95	Put	Currency Future	4.0000	4.0000	-	0	0	0
06/11/2009	\$ / R	2010/06/14	11.30	Call	Currency Future	66.0000	59.0000	(10.606)	0	0	0
06/11/2009	\$ / R	2010/06/14	5.45	Call	Currency Future	2,475.0000	2,372.0000	(4.162)	0	0	0
06/11/2009	\$ / R	2010/06/14	8.70	Call	Currency Future	283.0000	251.0000	(11.307)	0	0	0
06/11/2009	\$ / R	2010/06/14	16.20	Put	Currency Future	8,290.0000	8,391.0000	1.218	0	0	0
06/11/2009	\$ / R	2010/06/14	7.95	Call	Currency Future	491.0000	439.0000	(10.591)	0	0	0
06/11/2009	\$ / R	2010/06/14	9.95	Put	Currency Future	2,165.0000	2,253.0000	4.065	0	0	0
06/11/2009	\$ / R	2010/06/14	14.00	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	0
06/11/2009	\$ / R	2010/06/14	11.20	Call	Currency Future	69.0000	62.0000	(10.145)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	\$ / R 2010/06/14	6.80	Put	Currency Future	86.0000	94.0000	9.302	0	0	0
06/11/2009	\$ / R 2010/06/14	14.45	Call	Currency Future	18.0000	15.0000	(16.667)	0	0	0
06/11/2009	\$ / R 2010/06/14	7.90	Put	Currency Future	493.0000	542.0000	9.939	510	510	20
06/11/2009	\$ / R 2010/06/14	7.15	Put	Currency Future	167.0000	188.0000	12.575	0	0	0
06/11/2009	\$ / R 2010/06/14	16.20	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
06/11/2009	\$ / R 2010/06/14	7.95	Put	Currency Future	524.0000	574.0000	9.542	0	0	0
06/11/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	132.0000	117.0000	(11.364)	0	0	0
06/11/2009	\$ / R 2010/06/14	15.50	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
06/11/2009	\$ / R 2010/06/14	5.95	Call	Currency Future	1,982.0000	1,881.0000	(5.096)	0	0	0
06/11/2009	\$ / R 2010/06/14	6.80	Call	Currency Future	1,203.0000	1,109.0000	(7.814)	0	0	0
06/11/2009	\$ / R 2010/06/14	4.55	Call	Currency Future	3,370.0000	3,267.0000	(3.056)	0	0	0
06/11/2009	\$ / R 2010/06/14	16.45	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
06/11/2009	\$ / R 2010/06/14	7.85	Put	Currency Future	465.0000	510.0000	9.677	0	0	430
06/11/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	2,072.0000	2,160.0000	4.247	0	0	0
06/11/2009	\$ / R 2010/06/14	11.45	Call	Currency Future	62.0000	56.0000	(9.677)	0	0	0
06/11/2009	\$ / R 2010/06/14	16.50	Put	Currency Future	8,589.0000	8,690.0000	1.176	0	0	0
06/11/2009	\$ / R 2010/06/14	14.45	Put	Currency Future	6,550.0000	6,650.0000	1.527	0	0	0
06/11/2009	\$ / R 2010/06/14	9.25	Call	Currency Future	197.0000	175.0000	(11.168)	0	0	0
06/11/2009	\$ / R 2010/06/14	8.75	Call	Currency Future	273.0000	243.0000	(10.989)	0	0	0
06/11/2009	\$ / R 2010/06/14	14.20	Call	Currency Future	20.0000	17.0000	(15.000)	0	0	0
06/11/2009	\$ / R 2010/06/14	13.40	Call	Currency Future	27.0000	24.0000	(11.111)	0	0	0
06/11/2009	\$ / R 2010/06/14	10.25	Call	Currency Future	111.0000	99.0000	(10.811)	0	0	0
06/11/2009	\$ / R 2010/06/14	16.75	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
06/11/2009	\$ / R 2010/06/14	11.30	Put	Currency Future	3,449.0000	3,545.0000	2.783	0	0	0
06/11/2009	\$ / R 2010/06/14	5.55	Call	Currency Future	2,376.0000	2,273.0000	(4.335)	0	0	0
06/11/2009	\$ / R 2010/06/14	4.45	Put	Currency Future	2.0000	2.0000	-	0	0	0
06/11/2009	\$ / R 2010/06/14	9.25	Put	Currency Future	1,529.0000	1,611.0000	5.363	0	0	0
06/11/2009	\$ / R 2010/06/14	7.85	Call	Currency Future	533.0000	475.0000	(10.882)	0	0	450
06/11/2009	\$ / R 2010/06/14	4.20	Call	Currency Future	3,719.0000	3,616.0000	(2.770)	0	0	0
06/11/2009	\$ / R 2010/06/14	10.25	Put	Currency Future	2,444.0000	2,534.0000	3.682	0	0	0
06/11/2009	\$ / R 2010/06/14	13.45	Call	Currency Future	27.0000	24.0000	(11.111)	0	0	0
06/11/2009	\$ / R 2010/06/14	16.75	Put	Currency Future	8,838.0000	8,940.0000	1.154	0	0	0
06/11/2009	\$ / R 2010/06/14	12.30	Put	Currency Future	4,425.0000	4,523.0000	2.215	0	0	0
06/11/2009	\$ / R 2010/06/14	4.55	Put	Currency Future	2.0000	2.0000	-	0	0	0
06/11/2009	\$ / R 2010/06/14	16.45	Put	Currency Future	8,539.0000	8,640.0000	1.183	0	0	0
06/11/2009	\$ / R 2010/06/14	9.00	Call	Currency Future	231.0000	205.0000	(11.255)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	\$ / R	2010/06/14	8.75	Put	Currency Future	1,106.0000	1,178.0000	6.510	0	0	0
06/11/2009	\$ / R	2010/06/14	4.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	\$ / R	2010/06/14	10.35	Call	Currency Future	105.0000	94.0000	(10.476)	0	0	0
06/11/2009	\$ / R	2010/06/14	12.20	Call	Currency Future	45.0000	40.0000	(11.111)	0	0	0
06/11/2009	\$ / R	2010/06/14	11.45	Put	Currency Future	3,594.0000	3,691.0000	2.699	0	0	0
06/11/2009	\$ / R	2010/06/14	14.75	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
06/11/2009	\$ / R	2010/06/14	12.30	Call	Currency Future	43.0000	38.0000	(11.628)	0	0	0
06/11/2009	\$ / R	2010/06/14	4.45	Call	Currency Future	3,469.0000	3,367.0000	(2.940)	0	0	0
06/11/2009	\$ / R	2010/06/14	7.90	Call	Currency Future	511.0000	457.0000	(10.568)	498	478	55
06/11/2009	\$ / R	2010/06/14	8.85	Put	Currency Future	1,188.0000	1,262.0000	6.229	0	0	0
06/11/2009	\$ / R	2010/06/14	14.20	Put	Currency Future	6,302.0000	6,402.0000	1.587	0	0	0
06/11/2009	\$ / R	2010/06/14	13.40	Put	Currency Future	5,510.0000	5,609.0000	1.797	0	0	0
06/11/2009	\$ / R	2010/06/14	10.15	Call	Currency Future	118.0000	105.0000	(11.017)	0	0	0
06/11/2009	\$ / R	2010/06/14	12.45	Put	Currency Future	4,573.0000	4,671.0000	2.143	0	0	0
06/11/2009	\$ / R	2010/06/14	5.95	Put	Currency Future	14.0000	17.0000	21.429	0	0	0
06/11/2009	\$ / R	2010/06/14	14.75	Put	Currency Future	6,848.0000	6,948.0000	1.460	0	0	0
06/11/2009	\$ / R	2010/06/14	13.30	Put	Currency Future	5,411.0000	5,510.0000	1.830	0	0	0
06/11/2009	\$ / R	2010/06/14	13.10	Call	Currency Future	31.0000	27.0000	(12.903)	0	0	0
06/11/2009	\$ / R	2010/06/14	9.00	Put	Currency Future	1,313.0000	1,391.0000	5.941	0	0	0
06/11/2009	\$ / R	2010/06/14	7.80	Call	Currency Future	556.0000	494.0000	(11.151)	0	0	200
06/11/2009	\$ / R	2010/06/14	4.15	Call	Currency Future	3,769.0000	3,666.0000	(2.733)	0	0	0
06/11/2009	\$ / R	2010/06/14	12.45	Call	Currency Future	40.0000	36.0000	(10.000)	0	0	0
06/11/2009	\$ / R	2010/06/14	13.30	Call	Currency Future	28.0000	25.0000	(10.714)	0	0	0
06/11/2009	\$ / R	2010/06/14	16.30	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
06/11/2009	\$ / R	2010/06/14	11.95	Call	Currency Future	51.0000	45.0000	(11.765)	0	0	0
06/11/2009	\$ / R	2010/06/14	8.85	Call	Currency Future	255.0000	227.0000	(10.980)	0	0	0
06/11/2009	\$ / R	2010/06/14	15.70	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
06/11/2009	\$ / R	2010/06/14	4.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	2,538.0000	2,629.0000	3.586	0	0	0
06/11/2009	\$ / R	2010/06/14	10.55	Put	Currency Future	2,727.0000	2,820.0000	3.410	0	0	0
06/11/2009	\$ / R	2010/06/14	5.65	Call	Currency Future	2,277.0000	2,174.0000	(4.523)	0	0	0
06/11/2009	\$ / R	2010/06/14	16.55	Put	Currency Future	8,639.0000	8,740.0000	1.169	0	0	0
06/11/2009	\$ / R	2010/06/14	13.75	Put	Currency Future	5,856.0000	5,957.0000	1.725	0	0	0
06/11/2009	\$ / R	2010/06/14	14.15	Call	Currency Future	20.0000	17.0000	(15.000)	0	0	0
06/11/2009	\$ / R	2010/06/14	17.50	Put	Currency Future	9,586.0000	9,688.0000	1.064	0	0	0
06/11/2009	\$ / R	2010/06/14	12.40	Put	Currency Future	4,524.0000	4,622.0000	2.166	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	\$ / R 2010/06/14	10.55	Call	Currency Future	95.0000	84.0000	(11.579)	0	0	0
06/11/2009	\$ / R 2010/06/14	16.70	Put	Currency Future	8,788.0000	8,890.0000	1.161	0	0	0
06/11/2009	\$ / R 2010/06/14	4.65	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
06/11/2009	\$ / R 2010/06/14	13.75	Call	Currency Future	24.0000	21.0000	(12.500)	0	0	0
06/11/2009	\$ / R 2010/06/14	7.20	Put	Currency Future	183.0000	205.0000	12.022	0	0	0
06/11/2009	\$ / R 2010/06/14	14.15	Put	Currency Future	6,253.0000	6,353.0000	1.599	0	0	0
06/11/2009	\$ / R 2010/06/14	10.45	Put	Currency Future	2,632.0000	2,724.0000	3.495	0	0	0
06/11/2009	\$ / R 2010/06/14	16.70	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
06/11/2009	\$ / R 2010/06/14	4.90	Call	Currency Future	3,021.0000	2,918.0000	(3.409)	0	0	0
06/11/2009	\$ / R 2010/06/14	11.75	Put	Currency Future	3,887.0000	3,985.0000	2.521	0	0	0
06/11/2009	\$ / R 2010/06/14	8.25	Call	Currency Future	391.0000	348.0000	(10.997)	0	0	0
06/11/2009	\$ / R 2010/06/14	7.70	Call	Currency Future	605.0000	540.0000	(10.744)	0	0	0
06/11/2009	\$ / R 2010/06/14	16.15	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
06/11/2009	\$ / R 2010/06/14	10.65	Put	Currency Future	2,822.0000	2,915.0000	3.296	0	0	0
06/11/2009	\$ / R 2010/06/14	14.70	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
06/11/2009	\$ / R 2010/06/14	6.90	Call	Currency Future	1,120.0000	1,032.0000	(7.857)	0	0	0
06/11/2009	\$ / R 2010/06/14	5.65	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
06/11/2009	\$ / R 2010/06/14	16.55	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
06/11/2009	\$ / R 2010/06/14	11.75	Call	Currency Future	55.0000	49.0000	(10.909)	0	0	0
06/11/2009	\$ / R 2010/06/14	17.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
06/11/2009	\$ / R 2010/06/14	9.70	Call	Currency Future	152.0000	136.0000	(10.526)	0	0	0
06/11/2009	\$ / R 2010/06/14	12.75	Put	Currency Future	4,868.0000	4,967.0000	2.034	0	0	0
06/11/2009	\$ / R 2010/06/14	14.70	Put	Currency Future	6,798.0000	6,898.0000	1.471	0	0	0
06/11/2009	\$ / R 2010/06/14	5.90	Call	Currency Future	2,030.0000	1,929.0000	(4.975)	0	0	0
06/11/2009	\$ / R 2010/06/14	12.75	Call	Currency Future	35.0000	31.0000	(11.429)	0	0	0
06/11/2009	\$ / R 2010/06/14	14.70	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
06/11/2009	\$ / R 2010/06/14	4.90	Put	Currency Future	4.0000	4.0000	-	0	0	0
06/11/2009	\$ / R 2010/06/14	6.65	Call	Currency Future	1,333.0000	1,237.0000	(7.202)	0	0	0
06/11/2009	\$ / R 2010/06/14	16.30	Put	Currency Future	8,390.0000	8,491.0000	1.204	0	0	0
06/11/2009	\$ / R 2010/06/14	7.20	Call	Currency Future	900.0000	820.0000	(8.889)	0	0	0
06/11/2009	\$ / R 2010/06/14	16.15	Put	Currency Future	8,240.0000	8,342.0000	1.238	0	0	0
06/11/2009	\$ / R 2010/06/14	15.65	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
06/11/2009	\$ / R 2010/06/14	14.70	Put	Currency Future	6,798.0000	6,898.0000	1.471	0	0	0
06/11/2009	\$ / R 2010/06/14	11.40	Put	Currency Future	3,546.0000	3,642.0000	2.707	0	0	0
06/11/2009	\$ / R 2010/06/14	11.15	Call	Currency Future	71.0000	63.0000	(11.268)	0	0	0
06/11/2009	\$ / R 2010/06/14	11.90	Call	Currency Future	52.0000	46.0000	(11.538)	0	0	21,978

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	\$ / R	2010/06/14	3.60	Call	Currency Future	4,318.0000	4,215.0000	(2.385)	0	0	0
06/11/2009	\$ / R	2010/06/14	15.65	Put	Currency Future	7,743.0000	7,844.0000	1.304	0	0	0
06/11/2009	\$ / R	2010/06/14	12.70	Put	Currency Future	4,818.0000	4,917.0000	2.055	0	0	0
06/11/2009	\$ / R	2010/06/14	5.90	Put	Currency Future	12.0000	15.0000	25.000	0	0	0
06/11/2009	\$ / R	2010/06/14	13.15	Put	Currency Future	5,262.0000	5,362.0000	1.900	0	0	0
06/11/2009	\$ / R	2010/06/14	10.40	Put	Currency Future	2,585.0000	2,677.0000	3.559	0	0	0
06/11/2009	\$ / R	2010/06/14	13.15	Call	Currency Future	30.0000	27.0000	(10.000)	0	0	0
06/11/2009	\$ / R	2010/06/14	7.70	Put	Currency Future	387.0000	425.0000	9.819	0	0	0
06/11/2009	\$ / R	2010/06/14	6.90	Put	Currency Future	102.0000	117.0000	14.706	0	0	0
06/11/2009	\$ / R	2010/06/14	11.15	Put	Currency Future	3,303.0000	3,399.0000	2.906	0	0	0
06/11/2009	\$ / R	2010/06/14	8.25	Put	Currency Future	724.0000	784.0000	8.287	0	0	0
06/11/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	103.0000	91.0000	(11.650)	0	0	0
06/11/2009	\$ / R	2010/06/14	6.65	Put	Currency Future	65.0000	72.0000	10.769	0	0	0
06/11/2009	\$ / R	2010/06/14	11.40	Call	Currency Future	63.0000	57.0000	(9.524)	0	0	0
06/11/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	1,797.0000	1,882.0000	4.730	0	0	0
06/11/2009	\$ / R	2010/06/14	4.65	Call	Currency Future	3,270.0000	3,167.0000	(3.150)	0	0	0
06/11/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	165.0000	147.0000	(10.909)	0	0	0
06/11/2009	\$ / R	2010/06/14	15.85	Put	Currency Future	7,942.0000	8,043.0000	1.272	0	0	0
06/11/2009	\$ / R	2010/06/14	3.50	Call	Currency Future	4,418.0000	4,315.0000	(2.331)	0	0	0
06/11/2009	\$ / R	2010/06/14	15.85	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
06/11/2009	\$ / R	2010/06/14	9.60	Call	Currency Future	160.0000	143.0000	(10.625)	0	0	0
06/11/2009	\$ / R	2010/06/14	4.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	\$ / R	2010/06/14	13.85	Put	Currency Future	5,956.0000	6,056.0000	1.679	0	0	0
06/11/2009	\$ / R	2010/06/14	3.70	Call	Currency Future	4,218.0000	4,115.0000	(2.442)	0	0	0
06/11/2009	\$ / R	2010/06/14	9.60	Put	Currency Future	1,843.0000	1,928.0000	4.612	0	0	0
06/11/2009	\$ / R	2010/06/14	6.95	Call	Currency Future	1,081.0000	994.0000	(8.048)	0	0	0
06/11/2009	\$ / R	2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2010/06/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2010/06/14	9.65	Put	Currency Future	1,888.0000	1,975.0000	4.608	0	0	0
06/11/2009	\$ / R	2010/06/14	7.10	Call	Currency Future	970.0000	887.0000	(8.557)	0	0	0
06/11/2009	\$ / R	2010/06/14	4.70	Call	Currency Future	3,220.0000	3,117.0000	(3.199)	0	0	0
06/11/2009	\$ / R	2010/06/14	9.70	Put	Currency Future	1,934.0000	2,021.0000	4.498	0	0	0
06/11/2009	\$ / R	2010/06/14	7.15	Call	Currency Future	935.0000	853.0000	(8.770)	0	0	0
06/11/2009	\$ / R	2010/06/14	7.10	Put	Currency Future	153.0000	172.0000	12.418	0	0	0
06/11/2009	\$ / R	2010/06/14	9.50	Call	Currency Future	170.0000	151.0000	(11.176)	0	0	0
06/11/2009	\$ / R	2010/06/14	11.90	Put	Currency Future	4,034.0000	4,131.0000	2.405	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	\$ / R	2010/06/14	3.90	Call	Currency Future	4,018.0000	3,915.0000	(2.563)	0	0	0
06/11/2009	\$ / R	2010/06/14	4.10	Call	Currency Future	3,819.0000	3,716.0000	(2.697)	0	0	0
06/11/2009	\$ / R	2010/06/14	3.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	\$ / R	2010/06/14	14.10	Call	Currency Future	21.0000	18.0000	(14.286)	0	0	0
06/11/2009	\$ / R	2010/06/14	7.75	Call	Currency Future	580.0000	516.0000	(11.034)	0	0	233
06/11/2009	\$ / R	2010/06/14	9.50	Put	Currency Future	1,752.0000	1,837.0000	4.852	0	0	0
06/11/2009	\$ / R	2010/06/14	13.90	Call	Currency Future	23.0000	20.0000	(13.043)	0	0	0
06/11/2009	\$ / R	2010/06/14	10.45	Call	Currency Future	100.0000	89.0000	(11.000)	0	0	0
06/11/2009	\$ / R	2010/06/14	15.90	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
06/11/2009	\$ / R	2010/06/14	9.65	Call	Currency Future	156.0000	139.0000	(10.897)	0	0	0
06/11/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	2,538.0000	2,629.0000	3.586	0	0	0
06/11/2009	\$ / R	2010/06/14	15.90	Put	Currency Future	7,992.0000	8,093.0000	1.264	0	0	0
06/11/2009	\$ / R	2010/06/14	13.85	Call	Currency Future	23.0000	20.0000	(13.043)	0	0	0
06/11/2009	\$ / R	2010/06/14	7.75	Put	Currency Future	412.0000	452.0000	9.709	0	0	0
06/11/2009	\$ / R	2010/06/14	10.35	Call	Currency Future	105.0000	94.0000	(10.476)	0	0	0
06/11/2009	\$ / R	2010/06/14	13.90	Put	Currency Future	6,005.0000	6,105.0000	1.665	0	0	0
06/11/2009	\$ / R	2010/06/14	15.70	Put	Currency Future	7,793.0000	7,893.0000	1.283	0	0	0
06/11/2009	\$ / R	2010/06/14	4.70	Put	Currency Future	3.0000	3.0000	-	0	0	0
06/11/2009	\$ / R	2010/06/14	5.70	Call	Currency Future	2,227.0000	2,125.0000	(4.580)	0	0	0
06/11/2009	\$ / R	2010/06/14	16.05	Put	Currency Future	8,141.0000	8,242.0000	1.241	0	0	0
06/11/2009	\$ / R	2010/06/14	16.10	Put	Currency Future	8,191.0000	8,292.0000	1.233	0	0	0
06/11/2009	\$ / R	2010/06/14	6.05	Call	Currency Future	1,885.0000	1,786.0000	(5.252)	0	0	0
06/11/2009	\$ / R	2010/06/14	5.70	Put	Currency Future	10.0000	10.0000	-	0	0	0
06/11/2009	\$ / R	2010/06/14	16.10	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
06/11/2009	\$ / R	2010/06/14	5.05	Put	Currency Future	4.0000	4.0000	-	0	0	0
06/11/2009	\$ / R	2010/06/14	6.70	Put	Currency Future	71.0000	79.0000	11.268	0	0	0
06/11/2009	\$ / R	2010/06/14	14.10	Put	Currency Future	6,203.0000	6,303.0000	1.612	0	0	0
06/11/2009	\$ / R	2010/06/14	5.05	Call	Currency Future	2,872.0000	2,769.0000	(3.586)	0	0	0
06/11/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	2,257.0000	2,346.0000	3.943	0	0	0
06/11/2009	\$ / R	2010/06/14	3.95	Call	Currency Future	3,968.0000	3,865.0000	(2.596)	0	0	0
06/11/2009	\$ / R	2010/06/14	6.05	Put	Currency Future	18.0000	21.0000	16.667	0	0	0
06/11/2009	\$ / R	2010/06/14	6.70	Call	Currency Future	1,289.0000	1,194.0000	(7.370)	0	0	0
06/11/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	125.0000	111.0000	(11.200)	0	0	0
06/11/2009	\$ / R	2010/06/14	4.95	Call	Currency Future	2,971.0000	2,869.0000	(3.433)	0	0	0
06/11/2009	\$ / R	2010/06/14	5.95	Put	Currency Future	14.0000	17.0000	21.429	0	0	0
06/11/2009	\$ / R	2010/06/14	7.05	Put	Currency Future	139.0000	157.0000	12.950	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	\$ / R	2010/06/14	5.95	Call	Currency Future	1,982.0000	1,881.0000	(5.096)	0	0	0
06/11/2009	\$ / R	2010/06/14	16.05	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
06/11/2009	\$ / R	2010/06/14	4.95	Put	Currency Future	4.0000	4.0000	-	0	0	0
06/11/2009	\$ / R	2010/06/14	14.05	Put	Currency Future	6,154.0000	6,254.0000	1.625	0	0	0
06/11/2009	\$ / R	2010/06/14	10.65	Call	Currency Future	90.0000	80.0000	(11.111)	0	0	0
06/11/2009	\$ / R	2010/06/14	3.65	Call	Currency Future	4,268.0000	4,165.0000	(2.413)	0	0	0
06/11/2009	\$ / R	2010/06/14	3.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	\$ / R	2010/06/14	14.05	Call	Currency Future	21.0000	18.0000	(14.286)	0	0	0
06/11/2009	\$ / R	2010/06/14	15.60	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
06/11/2009	\$ / R	2010/06/14	12.55	Put	Currency Future	4,671.0000	4,769.0000	2.098	0	0	0
06/11/2009	\$ / R	2010/06/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2010/06/14	16.00	Put	Currency Future	8,091.0000	8,192.0000	1.248	0	0	0
06/11/2009	\$ / R	2010/06/14	9.85	Put	Currency Future	2,072.0000	2,160.0000	4.247	0	0	0
06/11/2009	\$ / R	2010/06/14	16.00	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
06/11/2009	\$ / R	2010/06/14	9.85	Call	Currency Future	140.0000	125.0000	(10.714)	0	0	0
06/11/2009	\$ / R	2010/06/14	4.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	\$ / R	2010/06/14	12.55	Call	Currency Future	39.0000	34.0000	(12.821)	0	0	0
06/11/2009	\$ / R	2010/06/14	4.00	Call	Currency Future	3,918.0000	3,816.0000	(2.603)	0	0	0
06/11/2009	\$ / R	2010/06/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	\$ / R	2010/06/14	15.60	Put	Currency Future	7,693.0000	7,794.0000	1.313	0	0	0
06/11/2009	\$ / R	2010/06/14	3.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	\$ / R	2010/06/14	6.95	Put	Currency Future	114.0000	129.0000	13.158	0	0	0
06/11/2009	\$ / R	2010/06/14	3.85	Call	Currency Future	4,068.0000	3,965.0000	(2.532)	0	0	0
06/11/2009	\$ / R	2010/06/14	11.80	Call	Currency Future	54.0000	48.0000	(11.111)	0	0	0
06/11/2009	\$ / R	2010/06/14	4.80	Put	Currency Future	3.0000	3.0000	-	0	0	0
06/11/2009	\$ / R	2010/06/14	6.80	Put	Currency Future	86.0000	94.0000	9.302	0	0	0
06/11/2009	\$ / R	2010/06/14	6.80	Call	Currency Future	1,203.0000	1,109.0000	(7.814)	0	0	0
06/11/2009	\$ / R	2010/06/14	4.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	\$ / R	2010/06/14	4.80	Call	Currency Future	3,121.0000	3,018.0000	(3.300)	0	0	0
06/11/2009	\$ / R	2010/06/14	3.80	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
06/11/2009	\$ / R	2010/06/14	3.80	Call	Currency Future	4,118.0000	4,015.0000	(2.501)	0	0	0
06/11/2009	\$ / R	2010/06/14	5.80	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
06/11/2009	\$ / R	2010/06/14	15.95	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
06/11/2009	\$ / R	2010/06/14	15.95	Put	Currency Future	8,041.0000	8,142.0000	1.256	0	0	0
06/11/2009	\$ / R	2010/06/14	5.80	Call	Currency Future	2,128.0000	2,026.0000	(4.793)	0	0	0
06/11/2009	\$ / R	2010/06/14	15.80	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	\$ / R	2010/06/14	11.95	Put	Currency Future	4,083.0000	4,180.0000	2.376	0	0	0
06/11/2009	\$ / R	2010/06/14	13.95	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	0
06/11/2009	\$ / R	2010/06/14	15.80	Put	Currency Future	7,892.0000	7,993.0000	1.280	0	0	0
06/11/2009	\$ / R	2010/06/14	11.80	Put	Currency Future	3,936.0000	4,034.0000	2.490	0	0	0
06/11/2009	\$ / R	2010/06/14	13.95	Put	Currency Future	6,055.0000	6,155.0000	1.652	0	0	0
06/11/2009	\$ / R	2010/06/14	13.80	Put	Currency Future	5,906.0000	6,006.0000	1.693	0	0	0
06/11/2009	\$ / R	2010/06/14	13.80	Call	Currency Future	24.0000	21.0000	(12.500)	0	0	0
06/11/2009	\$ / R	2010/06/14	4.05	Call	Currency Future	3,868.0000	3,766.0000	(2.637)	0	0	0
06/11/2009	\$ / R	2010/06/14	7.05	Call	Currency Future	1,006.0000	922.0000	(8.350)	0	0	0
06/11/2009	\$ / R	2010/09/13			Currency Future	8.0496	7.9449	(1.301)	0.0000	0.0000	0
06/11/2009	\$ / R	2010/09/13	8.20	Call	Currency Future	553.0000	503.0000	(9.042)	0	0	0
06/11/2009	\$ / R	2010/09/13	7.75	Call	Currency Future	741.0000	676.0000	(8.772)	0	0	0
06/11/2009	\$ / R	2010/09/13	7.75	Put	Currency Future	442.0000	481.0000	8.824	0	0	0
06/11/2009	\$ / R	2010/09/13	8.20	Put	Currency Future	704.0000	758.0000	7.670	0	0	0
06/11/2009	\$ / R	2010/09/13	7.80	Put	Currency Future	467.0000	508.0000	8.779	0	0	0
06/11/2009	\$ / R	2010/09/13	8.05	Put	Currency Future	608.0000	658.0000	8.224	0	0	0
06/11/2009	\$ / R	2010/09/13	8.00	Call	Currency Future	628.0000	571.0000	(9.076)	0	0	0
06/11/2009	\$ / R	2010/09/13	8.05	Call	Currency Future	607.0000	553.0000	(8.896)	0	0	0
06/11/2009	\$ / R	2010/09/13	8.00	Put	Currency Future	578.0000	626.0000	8.304	0	0	0
06/11/2009	\$ / R	2010/09/13	8.30	Call	Currency Future	520.0000	473.0000	(9.038)	0	0	0
06/11/2009	\$ / R	2010/09/13	8.30	Put	Currency Future	771.0000	828.0000	7.393	0	0	0
06/11/2009	\$ / R	2010/09/13	7.85	Call	Currency Future	694.0000	631.0000	(9.078)	0	0	0
06/11/2009	\$ / R	2010/09/13	7.85	Put	Currency Future	494.0000	536.0000	8.502	0	0	0
06/11/2009	\$ / R	2010/09/13	7.95	Put	Currency Future	550.0000	594.0000	8.000	0	0	0
06/11/2009	\$ / R	2010/09/13	8.10	Call	Currency Future	589.0000	536.0000	(8.998)	0	0	0
06/11/2009	\$ / R	2010/09/13	7.80	Call	Currency Future	717.0000	653.0000	(8.926)	0	0	0
06/11/2009	\$ / R	2010/09/13	7.90	Call	Currency Future	671.0000	610.0000	(9.091)	0	0	0
06/11/2009	\$ / R	2010/09/13	7.90	Put	Currency Future	521.0000	565.0000	8.445	0	0	0
06/11/2009	\$ / R	2010/09/13	7.70	Put	Currency Future	416.0000	454.0000	9.135	0	0	0
06/11/2009	\$ / R	2010/09/13	7.95	Call	Currency Future	649.0000	589.0000	(9.245)	0	0	0
06/11/2009	\$ / R	2010/09/13	8.10	Put	Currency Future	639.0000	691.0000	8.138	0	0	0
06/11/2009	\$ / R	2010/09/13	7.70	Call	Currency Future	766.0000	699.0000	(8.747)	0	0	0
06/11/2009	\$ / R	2010/09/13	8.25	Put	Currency Future	737.0000	793.0000	7.598	0	0	0
06/11/2009	\$ / R	2010/09/13	8.25	Call	Currency Future	537.0000	488.0000	(9.125)	0	0	0
06/11/2009	\$ / R	2010/09/13	8.35	Put	Currency Future	805.0000	864.0000	7.329	0	0	0

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06/11/2009	\$ / R	2010/09/13	8.35	Call	Currency Future	505.0000	459.0000	(9.109)	0	0	0
06/11/2009	\$ / R	2010/09/13	4.40	Call	Currency Future	3,653.0000	3,548.0000	(2.874)	0	0	0
06/11/2009	\$ / R	2010/09/13	5.30	Call	Currency Future	2,761.0000	2,657.0000	(3.767)	0	0	0
06/11/2009	\$ / R	2010/09/13	4.30	Put	Currency Future	3.0000	3.0000	-	0	0	0
06/11/2009	\$ / R	2010/09/13	4.30	Call	Currency Future	3,752.0000	3,648.0000	(2.772)	0	0	0
06/11/2009	\$ / R	2010/09/13	5.30	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
06/11/2009	\$ / R	2010/09/13	4.05	Call	Currency Future	4,002.0000	3,897.0000	(2.624)	0	0	0
06/11/2009	\$ / R	2010/09/13	6.15	Put	Currency Future	36.0000	39.0000	8.333	0	0	0
06/11/2009	\$ / R	2010/09/13	6.30	Call	Currency Future	1,798.0000	1,697.0000	(5.617)	0	0	0
06/11/2009	\$ / R	2010/09/13	13.95	Put	Currency Future	5,952.0000	6,053.0000	1.697	0	0	0
06/11/2009	\$ / R	2010/09/13	9.85	Put	Currency Future	2,028.0000	2,113.0000	4.191	0	0	0
06/11/2009	\$ / R	2010/09/13	6.15	Call	Currency Future	1,936.0000	1,834.0000	(5.269)	0	0	0
06/11/2009	\$ / R	2010/09/13	6.30	Put	Currency Future	48.0000	52.0000	8.333	0	0	0
06/11/2009	\$ / R	2010/09/13	13.95	Call	Currency Future	52.0000	48.0000	(7.692)	0	0	0
06/11/2009	\$ / R	2010/09/13	8.15	Put	Currency Future	671.0000	724.0000	7.899	0	0	0
06/11/2009	\$ / R	2010/09/13	9.85	Call	Currency Future	227.0000	208.0000	(8.370)	0	0	0
06/11/2009	\$ / R	2010/09/13	5.15	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
06/11/2009	\$ / R	2010/09/13	7.30	Call	Currency Future	993.0000	915.0000	(7.855)	0	0	0
06/11/2009	\$ / R	2010/09/13	11.95	Put	Currency Future	3,999.0000	4,096.0000	2.426	0	0	0
06/11/2009	\$ / R	2010/09/13	15.80	Put	Currency Future	7,781.0000	7,883.0000	1.311	0	0	0
06/11/2009	\$ / R	2010/09/13	6.85	Put	Currency Future	121.0000	131.0000	8.264	0	0	0
06/11/2009	\$ / R	2010/09/13	5.15	Call	Currency Future	2,908.0000	2,805.0000	(3.542)	0	0	0
06/11/2009	\$ / R	2010/09/13	12.30	Call	Currency Future	87.0000	79.0000	(9.195)	0	0	0
06/11/2009	\$ / R	2010/09/13	3.75	Call	Currency Future	4,300.0000	4,196.0000	(2.419)	0	0	0
06/11/2009	\$ / R	2010/09/13	15.95	Call	Currency Future	29.0000	26.0000	(10.345)	0	0	0
06/11/2009	\$ / R	2010/09/13	15.80	Call	Currency Future	30.0000	27.0000	(10.000)	0	0	0
06/11/2009	\$ / R	2010/09/13	6.85	Call	Currency Future	1,321.0000	1,226.0000	(7.192)	0	0	0
06/11/2009	\$ / R	2010/09/13	7.15	Call	Currency Future	1,092.0000	1,009.0000	(7.601)	0	0	0
06/11/2009	\$ / R	2010/09/13	16.25	Put	Currency Future	8,226.0000	8,328.0000	1.240	0	0	0
06/11/2009	\$ / R	2010/09/13	3.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	\$ / R	2010/09/13	11.95	Call	Currency Future	98.0000	91.0000	(7.143)	0	0	0
06/11/2009	\$ / R	2010/09/13	13.80	Put	Currency Future	5,804.0000	5,905.0000	1.740	0	0	0
06/11/2009	\$ / R	2010/09/13	5.85	Put	Currency Future	23.0000	23.0000	-	0	0	0
06/11/2009	\$ / R	2010/09/13	10.15	Call	Currency Future	199.0000	181.0000	(9.045)	0	0	0
06/11/2009	\$ / R	2010/09/13	10.30	Put	Currency Future	2,436.0000	2,524.0000	3.612	0	0	0
06/11/2009	\$ / R	2010/09/13	3.70	Call	Currency Future	4,350.0000	4,246.0000	(2.391)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	\$ / R 2010/09/13	15.95	Put	Currency Future	7,930.0000	8,031.0000	1.274	0	0	0
06/11/2009	\$ / R 2010/09/13	3.90	Call	Currency Future	4,151.0000	4,046.0000	(2.530)	0	0	0
06/11/2009	\$ / R 2010/09/13	7.85	Put	Currency Future	494.0000	536.0000	8.502	0	0	0
06/11/2009	\$ / R 2010/09/13	13.80	Call	Currency Future	54.0000	49.0000	(9.259)	0	0	0
06/11/2009	\$ / R 2010/09/13	5.85	Call	Currency Future	2,223.0000	2,118.0000	(4.723)	0	0	0
06/11/2009	\$ / R 2010/09/13	7.15	Put	Currency Future	192.0000	214.0000	11.458	0	0	0
06/11/2009	\$ / R 2010/09/13	7.30	Put	Currency Future	244.0000	270.0000	10.656	0	0	0
06/11/2009	\$ / R 2010/09/13	4.90	Call	Currency Future	3,156.0000	3,052.0000	(3.295)	0	0	0
06/11/2009	\$ / R 2010/09/13	11.85	Call	Currency Future	101.0000	93.0000	(7.921)	0	0	0
06/11/2009	\$ / R 2010/09/13	12.15	Call	Currency Future	92.0000	84.0000	(8.696)	0	0	0
06/11/2009	\$ / R 2010/09/13	10.30	Call	Currency Future	185.0000	169.0000	(8.649)	0	0	0
06/11/2009	\$ / R 2010/09/13	16.00	Put	Currency Future	7,979.0000	8,081.0000	1.278	0	0	0
06/11/2009	\$ / R 2010/09/13	3.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	\$ / R 2010/09/13	7.85	Call	Currency Future	694.0000	631.0000	(9.078)	0	0	409
06/11/2009	\$ / R 2010/09/13	11.80	Put	Currency Future	3,854.0000	3,950.0000	2.491	0	0	0
06/11/2009	\$ / R 2010/09/13	4.85	Call	Currency Future	3,206.0000	3,101.0000	(3.275)	0	0	0
06/11/2009	\$ / R 2010/09/13	10.15	Put	Currency Future	2,299.0000	2,386.0000	3.784	0	0	0
06/11/2009	\$ / R 2010/09/13	12.30	Put	Currency Future	4,337.0000	4,435.0000	2.260	0	0	0
06/11/2009	\$ / R 2010/09/13	14.00	Put	Currency Future	6,002.0000	6,102.0000	1.666	0	0	0
06/11/2009	\$ / R 2010/09/13	5.90	Call	Currency Future	2,174.0000	2,069.0000	(4.830)	0	0	0
06/11/2009	\$ / R 2010/09/13	16.20	Put	Currency Future	8,177.0000	8,279.0000	1.247	0	0	0
06/11/2009	\$ / R 2010/09/13	14.00	Call	Currency Future	51.0000	47.0000	(7.843)	0	0	0
06/11/2009	\$ / R 2010/09/13	4.90	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
06/11/2009	\$ / R 2010/09/13	10.20	Put	Currency Future	2,345.0000	2,432.0000	3.710	0	0	0
06/11/2009	\$ / R 2010/09/13	16.10	Put	Currency Future	8,078.0000	8,180.0000	1.263	0	0	0
06/11/2009	\$ / R 2010/09/13	12.00	Put	Currency Future	4,047.0000	4,144.0000	2.397	0	0	0
06/11/2009	\$ / R 2010/09/13	5.90	Put	Currency Future	25.0000	25.0000	-	0	0	0
06/11/2009	\$ / R 2010/09/13	10.20	Call	Currency Future	194.0000	177.0000	(8.763)	0	0	0
06/11/2009	\$ / R 2010/09/13	4.85	Put	Currency Future	6.0000	6.0000	-	0	0	0
06/11/2009	\$ / R 2010/09/13	12.00	Call	Currency Future	97.0000	89.0000	(8.247)	0	0	0
06/11/2009	\$ / R 2010/09/13	9.95	Put	Currency Future	2,118.0000	2,204.0000	4.060	0	0	0
06/11/2009	\$ / R 2010/09/13	8.40	Call	Currency Future	490.0000	445.0000	(9.184)	0	0	585
06/11/2009	\$ / R 2010/09/13	12.20	Call	Currency Future	90.0000	82.0000	(8.889)	0	0	0
06/11/2009	\$ / R 2010/09/13	3.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	\$ / R 2010/09/13	10.00	Put	Currency Future	2,163.0000	2,249.0000	3.976	0	0	0
06/11/2009	\$ / R 2010/09/13	9.95	Call	Currency Future	218.0000	199.0000	(8.716)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	\$ / R 2010/09/13	8.40	Put	Currency Future	840.0000	900.0000	7.143	0	0	0
06/11/2009	\$ / R 2010/09/13	8.15	Call	Currency Future	571.0000	519.0000	(9.107)	0	0	0
06/11/2009	\$ / R 2010/09/13	11.85	Put	Currency Future	3,902.0000	3,999.0000	2.486	0	0	0
06/11/2009	\$ / R 2010/09/13	16.00	Call	Currency Future	29.0000	26.0000	(10.345)	0	0	0
06/11/2009	\$ / R 2010/09/13	6.95	Put	Currency Future	141.0000	152.0000	7.801	0	0	0
06/11/2009	\$ / R 2010/09/13	13.85	Put	Currency Future	5,854.0000	5,954.0000	1.708	0	0	0
06/11/2009	\$ / R 2010/09/13	10.00	Call	Currency Future	213.0000	194.0000	(8.920)	0	0	0
06/11/2009	\$ / R 2010/09/13	7.20	Put	Currency Future	209.0000	232.0000	11.005	0	0	0
06/11/2009	\$ / R 2010/09/13	6.20	Put	Currency Future	40.0000	43.0000	7.500	0	0	0
06/11/2009	\$ / R 2010/09/13	13.85	Call	Currency Future	53.0000	49.0000	(7.547)	0	0	0
06/11/2009	\$ / R 2010/09/13	4.20	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
06/11/2009	\$ / R 2010/09/13	16.10	Call	Currency Future	28.0000	25.0000	(10.714)	0	0	0
06/11/2009	\$ / R 2010/09/13	3.95	Call	Currency Future	4,101.0000	3,997.0000	(2.536)	0	0	0
06/11/2009	\$ / R 2010/09/13	7.20	Call	Currency Future	1,058.0000	977.0000	(7.656)	0	0	0
06/11/2009	\$ / R 2010/09/13	15.85	Put	Currency Future	7,830.0000	7,932.0000	1.303	0	0	0
06/11/2009	\$ / R 2010/09/13	3.95	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
06/11/2009	\$ / R 2010/09/13	6.80	Call	Currency Future	1,362.0000	1,266.0000	(7.048)	0	0	0
06/11/2009	\$ / R 2010/09/13	5.20	Call	Currency Future	2,859.0000	2,755.0000	(3.638)	0	0	0
06/11/2009	\$ / R 2010/09/13	4.95	Call	Currency Future	3,106.0000	3,002.0000	(3.348)	0	0	0
06/11/2009	\$ / R 2010/09/13	5.80	Put	Currency Future	22.0000	22.0000	-	0	0	0
06/11/2009	\$ / R 2010/09/13	6.20	Call	Currency Future	1,890.0000	1,788.0000	(5.397)	0	0	0
06/11/2009	\$ / R 2010/09/13	3.85	Call	Currency Future	4,201.0000	4,096.0000	(2.499)	0	0	0
06/11/2009	\$ / R 2010/09/13	6.95	Call	Currency Future	1,240.0000	1,147.0000	(7.500)	0	0	0
06/11/2009	\$ / R 2010/09/13	5.80	Call	Currency Future	2,271.0000	2,167.0000	(4.579)	0	0	0
06/11/2009	\$ / R 2010/09/13	5.20	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
06/11/2009	\$ / R 2010/09/13	15.85	Call	Currency Future	30.0000	27.0000	(10.000)	0	0	0
06/11/2009	\$ / R 2010/09/13	6.90	Call	Currency Future	1,280.0000	1,186.0000	(7.344)	0	0	0
06/11/2009	\$ / R 2010/09/13	4.80	Put	Currency Future	6.0000	6.0000	-	0	0	0
06/11/2009	\$ / R 2010/09/13	7.00	Put	Currency Future	151.0000	166.0000	9.934	0	0	0
06/11/2009	\$ / R 2010/09/13	5.95	Put	Currency Future	26.0000	26.0000	-	0	0	0
06/11/2009	\$ / R 2010/09/13	6.90	Put	Currency Future	131.0000	141.0000	7.634	0	0	0
06/11/2009	\$ / R 2010/09/13	4.80	Call	Currency Future	3,255.0000	3,151.0000	(3.195)	0	0	0
06/11/2009	\$ / R 2010/09/13	4.20	Call	Currency Future	3,852.0000	3,747.0000	(2.726)	0	0	0
06/11/2009	\$ / R 2010/09/13	7.00	Call	Currency Future	1,201.0000	1,111.0000	(7.494)	0	0	0
06/11/2009	\$ / R 2010/09/13	4.95	Put	Currency Future	7.0000	7.0000	-	0	0	0
06/11/2009	\$ / R 2010/09/13	9.90	Call	Currency Future	223.0000	203.0000	(8.969)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	\$ / R	2010/09/13	6.80	Put	Currency Future	112.0000	121.0000	8.036	0	0	0
06/11/2009	\$ / R	2010/09/13	5.95	Call	Currency Future	2,126.0000	2,021.0000	(4.939)	0	0	0
06/11/2009	\$ / R	2010/09/13	9.80	Call	Currency Future	233.0000	212.0000	(9.013)	0	0	0
06/11/2009	\$ / R	2010/09/13	9.80	Put	Currency Future	1,983.0000	2,068.0000	4.286	0	0	0
06/11/2009	\$ / R	2010/09/13	12.20	Put	Currency Future	4,240.0000	4,338.0000	2.311	0	0	0
06/11/2009	\$ / R	2010/09/13	6.00	Put	Currency Future	28.0000	29.0000	3.571	0	0	0
06/11/2009	\$ / R	2010/09/13	14.20	Call	Currency Future	48.0000	44.0000	(8.333)	0	0	0
06/11/2009	\$ / R	2010/09/13	4.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
06/11/2009	\$ / R	2010/09/13	14.20	Put	Currency Future	6,198.0000	6,299.0000	1.630	0	0	0
06/11/2009	\$ / R	2010/09/13	4.15	Call	Currency Future	3,902.0000	3,797.0000	(2.691)	0	0	0
06/11/2009	\$ / R	2010/09/13	16.20	Call	Currency Future	26.0000	23.0000	(11.538)	0	0	0
06/11/2009	\$ / R	2010/09/13	16.25	Call	Currency Future	26.0000	23.0000	(11.538)	0	0	0
06/11/2009	\$ / R	2010/09/13	11.80	Call	Currency Future	103.0000	95.0000	(7.767)	0	0	0
06/11/2009	\$ / R	2010/09/13	14.25	Call	Currency Future	47.0000	43.0000	(8.511)	0	0	0
06/11/2009	\$ / R	2010/09/13	6.00	Call	Currency Future	2,078.0000	1,974.0000	(5.005)	0	0	0
06/11/2009	\$ / R	2010/09/13	5.25	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
06/11/2009	\$ / R	2010/09/13	5.00	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
06/11/2009	\$ / R	2010/09/13	5.25	Call	Currency Future	2,810.0000	2,706.0000	(3.701)	0	0	0
06/11/2009	\$ / R	2010/09/13	5.00	Call	Currency Future	3,057.0000	2,953.0000	(3.402)	0	0	0
06/11/2009	\$ / R	2010/09/13	4.25	Put	Currency Future	3.0000	3.0000	-	0	0	0
06/11/2009	\$ / R	2010/09/13	4.00	Put	Currency Future	2.0000	2.0000	-	0	0	0
06/11/2009	\$ / R	2010/09/13	11.90	Put	Currency Future	3,950.0000	4,047.0000	2.456	0	0	0
06/11/2009	\$ / R	2010/09/13	6.25	Call	Currency Future	1,844.0000	1,742.0000	(5.531)	0	0	0
06/11/2009	\$ / R	2010/09/13	4.00	Call	Currency Future	4,051.0000	3,947.0000	(2.567)	0	0	0
06/11/2009	\$ / R	2010/09/13	11.90	Call	Currency Future	100.0000	92.0000	(8.000)	0	0	0
06/11/2009	\$ / R	2010/09/13	6.25	Put	Currency Future	44.0000	47.0000	6.818	0	0	0
06/11/2009	\$ / R	2010/09/13	14.10	Put	Currency Future	6,100.0000	6,200.0000	1.639	0	0	0
06/11/2009	\$ / R	2010/09/13	9.90	Put	Currency Future	2,073.0000	2,158.0000	4.100	0	0	0
06/11/2009	\$ / R	2010/09/13	7.25	Call	Currency Future	1,025.0000	945.0000	(7.805)	0	0	0
06/11/2009	\$ / R	2010/09/13	7.25	Put	Currency Future	226.0000	251.0000	11.062	0	0	0
06/11/2009	\$ / R	2010/09/13	12.10	Put	Currency Future	4,144.0000	4,241.0000	2.341	0	0	0
06/11/2009	\$ / R	2010/09/13	12.25	Put	Currency Future	4,289.0000	4,386.0000	2.262	0	0	0
06/11/2009	\$ / R	2010/09/13	14.25	Put	Currency Future	6,248.0000	6,348.0000	1.601	0	0	0
06/11/2009	\$ / R	2010/09/13	4.70	Call	Currency Future	3,354.0000	3,250.0000	(3.101)	0	0	0
06/11/2009	\$ / R	2010/09/13	12.25	Call	Currency Future	88.0000	81.0000	(7.955)	0	0	0
06/11/2009	\$ / R	2010/09/13	4.70	Put	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
06/11/2009	\$ / R	2010/09/13	10.25	Call	Currency Future	190.0000	173.0000	(8.947)	0	0	0
06/11/2009	\$ / R	2010/09/13	9.70	Put	Currency Future	1,894.0000	1,977.0000	4.382	0	0	0
06/11/2009	\$ / R	2010/09/13	10.25	Put	Currency Future	2,390.0000	2,478.0000	3.682	0	0	0
06/11/2009	\$ / R	2010/09/13	11.70	Call	Currency Future	107.0000	98.0000	(8.411)	0	0	0
06/11/2009	\$ / R	2010/09/13	14.30	Call	Currency Future	47.0000	42.0000	(10.638)	0	0	0
06/11/2009	\$ / R	2010/09/13	11.70	Put	Currency Future	3,757.0000	3,853.0000	2.555	0	0	0
06/11/2009	\$ / R	2010/09/13	4.10	Call	Currency Future	3,952.0000	3,847.0000	(2.657)	0	0	0
06/11/2009	\$ / R	2010/09/13	14.30	Put	Currency Future	6,297.0000	6,397.0000	1.588	0	0	0
06/11/2009	\$ / R	2010/09/13	16.30	Call	Currency Future	25.0000	22.0000	(12.000)	0	0	0
06/11/2009	\$ / R	2010/09/13	9.70	Call	Currency Future	244.0000	222.0000	(9.016)	0	0	0
06/11/2009	\$ / R	2010/09/13	6.70	Call	Currency Future	1,446.0000	1,349.0000	(6.708)	0	0	0
06/11/2009	\$ / R	2010/09/13	4.10	Put	Currency Future	2.0000	2.0000	-	0	0	0
06/11/2009	\$ / R	2010/09/13	6.70	Put	Currency Future	96.0000	104.0000	8.333	0	0	0
06/11/2009	\$ / R	2010/09/13	14.10	Call	Currency Future	50.0000	45.0000	(10.000)	0	0	0
06/11/2009	\$ / R	2010/09/13	5.70	Call	Currency Future	2,368.0000	2,264.0000	(4.392)	0	0	0
06/11/2009	\$ / R	2010/09/13	5.10	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
06/11/2009	\$ / R	2010/09/13	5.70	Put	Currency Future	19.0000	19.0000	-	0	0	0
06/11/2009	\$ / R	2010/09/13	7.10	Call	Currency Future	1,126.0000	1,042.0000	(7.460)	0	0	0
06/11/2009	\$ / R	2010/09/13	13.70	Call	Currency Future	55.0000	51.0000	(7.273)	0	0	0
06/11/2009	\$ / R	2010/09/13	6.10	Put	Currency Future	33.0000	35.0000	6.061	0	0	0
06/11/2009	\$ / R	2010/09/13	6.10	Call	Currency Future	1,983.0000	1,880.0000	(5.194)	0	0	0
06/11/2009	\$ / R	2010/09/13	7.10	Put	Currency Future	177.0000	198.0000	11.864	0	0	0
06/11/2009	\$ / R	2010/09/13	10.10	Call	Currency Future	204.0000	185.0000	(9.314)	0	0	0
06/11/2009	\$ / R	2010/09/13	10.10	Put	Currency Future	2,254.0000	2,340.0000	3.815	0	0	0
06/11/2009	\$ / R	2010/09/13	5.10	Call	Currency Future	2,958.0000	2,854.0000	(3.516)	0	0	0
06/11/2009	\$ / R	2010/09/13	12.10	Call	Currency Future	93.0000	86.0000	(7.527)	0	0	0
06/11/2009	\$ / R	2010/09/13	13.90	Call	Currency Future	53.0000	48.0000	(9.434)	0	0	0
06/11/2009	\$ / R	2010/09/13	13.90	Put	Currency Future	5,903.0000	6,003.0000	1.694	0	0	0
06/11/2009	\$ / R	2010/09/13	15.90	Call	Currency Future	30.0000	27.0000	(10.000)	0	0	0
06/11/2009	\$ / R	2010/09/13	15.90	Put	Currency Future	7,880.0000	7,982.0000	1.294	0	0	0
06/11/2009	\$ / R	2010/09/13	16.30	Put	Currency Future	8,276.0000	8,377.0000	1.220	0	0	0
06/11/2009	\$ / R	2010/09/13	4.25	Call	Currency Future	3,802.0000	3,698.0000	(2.735)	0	0	0
06/11/2009	\$ / R	2010/09/13	13.70	Put	Currency Future	5,706.0000	5,806.0000	1.753	0	0	0
06/11/2009	\$ / R	2010/09/13	15.70	Call	Currency Future	31.0000	28.0000	(9.677)	0	0	0
06/11/2009	\$ / R	2010/09/13	15.70	Put	Currency Future	7,681.0000	7,783.0000	1.328	0	0	0
06/11/2009	\$ / R	2010/09/13	12.15	Put	Currency Future	4,192.0000	4,289.0000	2.314	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	\$ / R	2010/09/13	13.75	Put	Currency Future	5,755.0000	5,855.0000	1.738	0	0	0
06/11/2009	\$ / R	2010/09/13	15.75	Call	Currency Future	31.0000	28.0000	(9.677)	0	0	0
06/11/2009	\$ / R	2010/09/13	14.15	Call	Currency Future	49.0000	44.0000	(10.204)	0	0	0
06/11/2009	\$ / R	2010/09/13	15.75	Put	Currency Future	7,731.0000	7,833.0000	1.319	0	0	0
06/11/2009	\$ / R	2010/09/13	16.15	Call	Currency Future	27.0000	24.0000	(11.111)	0	0	0
06/11/2009	\$ / R	2010/09/13	13.75	Call	Currency Future	55.0000	50.0000	(9.091)	0	0	0
06/11/2009	\$ / R	2010/09/13	11.75	Put	Currency Future	3,805.0000	3,902.0000	2.549	0	0	0
06/11/2009	\$ / R	2010/09/13	11.75	Call	Currency Future	105.0000	96.0000	(8.571)	0	0	0
06/11/2009	\$ / R	2010/09/13	9.75	Put	Currency Future	1,938.0000	2,022.0000	4.334	0	0	0
06/11/2009	\$ / R	2010/09/13	4.75	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
06/11/2009	\$ / R	2010/09/13	7.05	Call	Currency Future	1,162.0000	1,076.0000	(7.401)	0	0	0
06/11/2009	\$ / R	2010/09/13	4.75	Call	Currency Future	3,305.0000	3,201.0000	(3.147)	0	0	0
06/11/2009	\$ / R	2010/09/13	7.05	Put	Currency Future	162.0000	182.0000	12.346	0	0	0
06/11/2009	\$ / R	2010/09/13	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	\$ / R	2010/09/13	10.05	Call	Currency Future	208.0000	190.0000	(8.654)	0	0	0
06/11/2009	\$ / R	2010/09/13	16.40	Put	Currency Future	8,375.0000	8,476.0000	1.206	0	0	0
06/11/2009	\$ / R	2010/09/13	10.05	Put	Currency Future	2,209.0000	2,295.0000	3.893	0	0	0
06/11/2009	\$ / R	2010/09/13	5.75	Call	Currency Future	2,320.0000	2,215.0000	(4.526)	0	0	0
06/11/2009	\$ / R	2010/09/13	16.40	Call	Currency Future	24.0000	21.0000	(12.500)	0	0	0
06/11/2009	\$ / R	2010/09/13	6.05	Put	Currency Future	30.0000	32.0000	6.667	0	0	0
06/11/2009	\$ / R	2010/09/13	6.75	Call	Currency Future	1,404.0000	1,307.0000	(6.909)	0	0	0
06/11/2009	\$ / R	2010/09/13	6.40	Call	Currency Future	1,708.0000	1,607.0000	(5.913)	0	0	0
06/11/2009	\$ / R	2010/09/13	5.05	Put	Currency Future	8.0000	8.0000	-	0	0	0
06/11/2009	\$ / R	2010/09/13	5.75	Put	Currency Future	20.0000	20.0000	-	0	0	0
06/11/2009	\$ / R	2010/09/13	16.15	Put	Currency Future	8,128.0000	8,229.0000	1.243	0	0	0
06/11/2009	\$ / R	2010/09/13	6.40	Put	Currency Future	58.0000	63.0000	8.621	0	0	0
06/11/2009	\$ / R	2010/09/13	6.05	Call	Currency Future	2,029.0000	1,927.0000	(5.027)	0	0	0
06/11/2009	\$ / R	2010/09/13	9.75	Call	Currency Future	238.0000	217.0000	(8.824)	0	0	0
06/11/2009	\$ / R	2010/09/13	5.40	Put	Currency Future	13.0000	13.0000	-	0	0	0
06/11/2009	\$ / R	2010/09/13	4.05	Put	Currency Future	2.0000	2.0000	-	0	0	0
06/11/2009	\$ / R	2010/09/13	6.75	Put	Currency Future	104.0000	112.0000	7.692	0	0	0
06/11/2009	\$ / R	2010/09/13	4.40	Put	Currency Future	3.0000	3.0000	-	0	0	0
06/11/2009	\$ / R	2010/09/13	5.05	Call	Currency Future	3,007.0000	2,903.0000	(3.459)	0	0	0
06/11/2009	\$ / R	2010/09/13	5.40	Call	Currency Future	2,662.0000	2,558.0000	(3.907)	0	0	0
06/11/2009	\$ / R	2010/09/13	12.05	Call	Currency Future	95.0000	87.0000	(8.421)	0	0	0
06/11/2009	\$ / R	2010/09/13	7.40	Call	Currency Future	932.0000	856.0000	(8.155)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	\$ / R	2010/09/13	12.05	Put	Currency Future	4,096.0000	4,192.0000	2.344	0	0	0
06/11/2009	\$ / R	2010/09/13	7.40	Put	Currency Future	282.0000	311.0000	10.284	0	0	0
06/11/2009	\$ / R	2010/09/13	14.05	Call	Currency Future	50.0000	46.0000	(8.000)	0	0	0
06/11/2009	\$ / R	2010/09/13	10.40	Call	Currency Future	177.0000	161.0000	(9.040)	0	0	0
06/11/2009	\$ / R	2010/09/13	14.15	Put	Currency Future	6,149.0000	6,250.0000	1.643	0	0	0
06/11/2009	\$ / R	2010/09/13	14.40	Put	Currency Future	6,396.0000	6,496.0000	1.563	0	0	0
06/11/2009	\$ / R	2010/09/13	14.40	Call	Currency Future	45.0000	41.0000	(8.889)	0	0	0
06/11/2009	\$ / R	2010/09/13	12.40	Put	Currency Future	4,434.0000	4,532.0000	2.210	0	0	0
06/11/2009	\$ / R	2010/09/13	3.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	\$ / R	2010/09/13	12.40	Call	Currency Future	84.0000	77.0000	(8.333)	0	0	0
06/11/2009	\$ / R	2010/09/13	10.40	Put	Currency Future	2,528.0000	2,616.0000	3.481	0	0	0
06/11/2009	\$ / R	2010/09/13	14.05	Put	Currency Future	6,051.0000	6,151.0000	1.653	0	0	0
06/11/2009	\$ / R	2010/09/13	16.05	Call	Currency Future	28.0000	25.0000	(10.714)	0	0	0
06/11/2009	\$ / R	2010/09/13	16.05	Put	Currency Future	8,029.0000	8,130.0000	1.258	0	0	0
06/11/2009	\$ / R	2010/09/13	3.80	Call	Currency Future	4,250.0000	4,146.0000	(2.447)	0	0	0
06/11/2009	\$ / R	2010/09/13	10.35	Put	Currency Future	2,482.0000	2,570.0000	3.546	0	0	0
06/11/2009	\$ / R	2010/09/13	16.35	Call	Currency Future	25.0000	22.0000	(12.000)	0	0	0
06/11/2009	\$ / R	2010/09/13	14.35	Put	Currency Future	6,346.0000	6,447.0000	1.592	0	0	0
06/11/2009	\$ / R	2010/09/13	16.35	Put	Currency Future	8,325.0000	8,427.0000	1.225	0	0	0
06/11/2009	\$ / R	2010/09/13	4.35	Put	Currency Future	3.0000	3.0000	-	0	0	0
06/11/2009	\$ / R	2010/09/13	5.35	Call	Currency Future	2,711.0000	2,607.0000	(3.836)	0	0	0
06/11/2009	\$ / R	2010/09/13	4.35	Call	Currency Future	3,703.0000	3,598.0000	(2.836)	0	0	0
06/11/2009	\$ / R	2010/09/13	14.35	Call	Currency Future	46.0000	42.0000	(8.696)	0	0	0
06/11/2009	\$ / R	2010/09/13	12.35	Call	Currency Future	85.0000	78.0000	(8.235)	0	0	0
06/11/2009	\$ / R	2010/09/13	7.35	Call	Currency Future	962.0000	885.0000	(8.004)	0	0	0
06/11/2009	\$ / R	2010/09/13	12.35	Put	Currency Future	4,386.0000	4,483.0000	2.212	0	0	0
06/11/2009	\$ / R	2010/09/13	7.35	Put	Currency Future	262.0000	290.0000	10.687	0	0	0
06/11/2009	\$ / R	2010/09/13	5.35	Put	Currency Future	12.0000	12.0000	-	0	0	0
06/11/2009	\$ / R	2010/09/13	10.35	Call	Currency Future	181.0000	165.0000	(8.840)	0	0	0
06/11/2009	\$ / R	2010/09/13	6.35	Put	Currency Future	53.0000	57.0000	7.547	0	0	0
06/11/2009	\$ / R	2010/09/13	6.35	Call	Currency Future	1,753.0000	1,652.0000	(5.762)	0	0	0
06/11/2009	\$ / R	2010/12/13			Currency Future	8.1737	8.0691	(1.280)	0.0000	0.0000	36
06/11/2009	\$ / R	2010/12/13	8.25	Call	Currency Future	676.0000	622.0000	(7.988)	0	0	0
06/11/2009	\$ / R	2010/12/13	8.00	Call	Currency Future	774.0000	713.0000	(7.881)	0	0	0
06/11/2009	\$ / R	2010/12/13	8.00	Put	Currency Future	600.0000	644.0000	7.333	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	\$ / R 2010/12/13	8.25	Put	Currency Future	752.0000	803.0000	6.782	0	0	0
06/11/2009	\$ / R 2010/12/13	8.20	Call	Currency Future	694.0000	639.0000	(7.925)	0	0	0
06/11/2009	\$ / R 2010/12/13	8.30	Put	Currency Future	785.0000	837.0000	6.624	0	0	0
06/11/2009	\$ / R 2010/12/13	7.90	Put	Currency Future	545.0000	585.0000	7.339	0	0	0
06/11/2009	\$ / R 2010/12/13	8.10	Call	Currency Future	733.0000	674.0000	(8.049)	0	0	0
06/11/2009	\$ / R 2010/12/13	7.85	Call	Currency Future	841.0000	776.0000	(7.729)	0	0	0
06/11/2009	\$ / R 2010/12/13	7.85	Put	Currency Future	518.0000	557.0000	7.529	0	0	0
06/11/2009	\$ / R 2010/12/13	7.90	Call	Currency Future	818.0000	755.0000	(7.702)	0	0	0
06/11/2009	\$ / R 2010/12/13	8.10	Put	Currency Future	659.0000	705.0000	6.980	0	0	0
06/11/2009	\$ / R 2010/12/13	8.15	Put	Currency Future	689.0000	737.0000	6.967	0	0	0
06/11/2009	\$ / R 2010/12/13	8.15	Call	Currency Future	713.0000	656.0000	(7.994)	0	0	0
06/11/2009	\$ / R 2010/12/13	7.95	Call	Currency Future	796.0000	733.0000	(7.915)	0	0	0
06/11/2009	\$ / R 2010/12/13	8.30	Call	Currency Future	658.0000	606.0000	(7.903)	0	0	0
06/11/2009	\$ / R 2010/12/13	8.40	Call	Currency Future	625.0000	575.0000	(8.000)	0	0	0
06/11/2009	\$ / R 2010/12/13	7.95	Put	Currency Future	572.0000	614.0000	7.343	0	0	0
06/11/2009	\$ / R 2010/12/13	8.40	Put	Currency Future	851.0000	906.0000	6.463	0	0	0
06/11/2009	\$ / R 2010/12/13	8.20	Put	Currency Future	720.0000	770.0000	6.944	0	0	0
06/11/2009	\$ / R 2010/12/13	8.60	Call	Currency Future	564.0000	518.0000	(8.156)	0	0	117
06/11/2009	\$ / R 2010/12/13	8.55	Put	Currency Future	955.0000	1,013.0000	6.073	0	0	0
06/11/2009	\$ / R 2010/12/13	8.55	Call	Currency Future	578.0000	532.0000	(7.958)	0	0	0
06/11/2009	\$ / R 2010/12/13	8.05	Put	Currency Future	629.0000	674.0000	7.154	0	0	0
06/11/2009	\$ / R 2010/12/13	8.60	Put	Currency Future	990.0000	1,049.0000	5.960	0	0	0
06/11/2009	\$ / R 2010/12/13	8.05	Call	Currency Future	753.0000	693.0000	(7.968)	0	0	0
06/11/2009	\$ / R 2010/12/13	8.35	Put	Currency Future	818.0000	871.0000	6.479	0	0	0
06/11/2009	\$ / R 2010/12/13	8.35	Call	Currency Future	641.0000	590.0000	(7.956)	0	0	0
06/11/2009	\$ / R 2010/12/13	14.45	Call	Currency Future	78.0000	72.0000	(7.692)	0	0	0
06/11/2009	\$ / R 2010/12/13	12.20	Call	Currency Future	142.0000	131.0000	(7.746)	0	0	0
06/11/2009	\$ / R 2010/12/13	4.30	Put	Currency Future	5.0000	5.0000	-	0	0	0
06/11/2009	\$ / R 2010/12/13	5.30	Call	Currency Future	2,889.0000	2,786.0000	(3.565)	0	0	0
06/11/2009	\$ / R 2010/12/13	12.20	Put	Currency Future	4,168.0000	4,262.0000	2.255	0	0	0
06/11/2009	\$ / R 2010/12/13	3.95	Call	Currency Future	4,226.0000	4,122.0000	(2.461)	0	0	0
06/11/2009	\$ / R 2010/12/13	4.30	Call	Currency Future	3,879.0000	3,774.0000	(2.707)	0	0	0
06/11/2009	\$ / R 2010/12/13	10.20	Put	Currency Future	2,305.0000	2,387.0000	3.557	0	0	0
06/11/2009	\$ / R 2010/12/13	14.20	Call	Currency Future	83.0000	77.0000	(7.229)	0	0	0
06/11/2009	\$ / R 2010/12/13	16.20	Call	Currency Future	51.0000	46.0000	(9.804)	0	0	0
06/11/2009	\$ / R 2010/12/13	8.50	Call	Currency Future	593.0000	546.0000	(7.926)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	\$ / R 2010/12/13	16.30	Put	Currency Future	8,176.0000	8,276.0000	1.223	0	0	0
06/11/2009	\$ / R 2010/12/13	16.20	Put	Currency Future	8,078.0000	8,177.0000	1.226	0	0	0
06/11/2009	\$ / R 2010/12/13	14.20	Put	Currency Future	6,109.0000	6,208.0000	1.621	0	0	0
06/11/2009	\$ / R 2010/12/13	4.10	Put	Currency Future	4.0000	4.0000	-	0	0	0
06/11/2009	\$ / R 2010/12/13	3.95	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
06/11/2009	\$ / R 2010/12/13	10.20	Call	Currency Future	279.0000	256.0000	(8.244)	0	0	0
06/11/2009	\$ / R 2010/12/13	6.10	Call	Currency Future	2,119.0000	2,017.0000	(4.814)	0	0	0
06/11/2009	\$ / R 2010/12/13	7.20	Put	Currency Future	232.0000	255.0000	9.914	0	0	0
06/11/2009	\$ / R 2010/12/13	5.10	Put	Currency Future	12.0000	12.0000	-	0	0	0
06/11/2009	\$ / R 2010/12/13	4.95	Call	Currency Future	3,234.0000	3,130.0000	(3.216)	0	0	0
06/11/2009	\$ / R 2010/12/13	7.20	Call	Currency Future	1,206.0000	1,124.0000	(6.799)	0	0	0
06/11/2009	\$ / R 2010/12/13	5.10	Call	Currency Future	3,085.0000	2,982.0000	(3.339)	0	0	0
06/11/2009	\$ / R 2010/12/13	8.45	Call	Currency Future	609.0000	560.0000	(8.046)	0	0	0
06/11/2009	\$ / R 2010/12/13	5.95	Call	Currency Future	2,261.0000	2,158.0000	(4.556)	0	0	0
06/11/2009	\$ / R 2010/12/13	4.10	Call	Currency Future	4,078.0000	3,973.0000	(2.575)	0	0	0
06/11/2009	\$ / R 2010/12/13	9.95	Put	Currency Future	2,083.0000	2,164.0000	3.889	0	0	0
06/11/2009	\$ / R 2010/12/13	4.20	Call	Currency Future	3,978.0000	3,874.0000	(2.614)	0	0	0
06/11/2009	\$ / R 2010/12/13	16.00	Call	Currency Future	54.0000	50.0000	(7.407)	0	0	0
06/11/2009	\$ / R 2010/12/13	9.95	Call	Currency Future	307.0000	283.0000	(7.818)	0	0	0
06/11/2009	\$ / R 2010/12/13	4.20	Put	Currency Future	5.0000	5.0000	-	0	0	0
06/11/2009	\$ / R 2010/12/13	6.95	Put	Currency Future	167.0000	179.0000	7.186	0	0	0
06/11/2009	\$ / R 2010/12/13	16.35	Call	Currency Future	48.0000	44.0000	(8.333)	0	0	0
06/11/2009	\$ / R 2010/12/13	5.20	Call	Currency Future	2,987.0000	2,883.0000	(3.482)	0	0	0
06/11/2009	\$ / R 2010/12/13	14.05	Call	Currency Future	86.0000	80.0000	(6.977)	0	0	0
06/11/2009	\$ / R 2010/12/13	8.45	Put	Currency Future	885.0000	941.0000	6.328	0	0	0
06/11/2009	\$ / R 2010/12/13	6.95	Call	Currency Future	1,390.0000	1,298.0000	(6.619)	0	0	0
06/11/2009	\$ / R 2010/12/13	16.35	Put	Currency Future	8,225.0000	8,325.0000	1.216	0	0	0
06/11/2009	\$ / R 2010/12/13	5.20	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
06/11/2009	\$ / R 2010/12/13	12.05	Put	Currency Future	4,024.0000	4,118.0000	2.336	0	0	0
06/11/2009	\$ / R 2010/12/13	5.95	Put	Currency Future	38.0000	39.0000	2.632	0	0	0
06/11/2009	\$ / R 2010/12/13	14.35	Put	Currency Future	6,256.0000	6,355.0000	1.582	0	0	0
06/11/2009	\$ / R 2010/12/13	12.05	Call	Currency Future	148.0000	137.0000	(7.432)	0	0	0
06/11/2009	\$ / R 2010/12/13	8.50	Put	Currency Future	920.0000	976.0000	6.087	0	0	0
06/11/2009	\$ / R 2010/12/13	4.95	Put	Currency Future	10.0000	10.0000	-	0	0	0
06/11/2009	\$ / R 2010/12/13	6.20	Put	Currency Future	53.0000	58.0000	9.434	0	0	0
06/11/2009	\$ / R 2010/12/13	6.20	Call	Currency Future	2,027.0000	1,927.0000	(4.933)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	\$ / R	2010/12/13	14.05	Put	Currency Future	5,962.0000	6,061.0000	1.661	0	0	0
06/11/2009	\$ / R	2010/12/13	16.05	Put	Currency Future	7,930.0000	8,030.0000	1.261	0	0	0
06/11/2009	\$ / R	2010/12/13	16.05	Call	Currency Future	53.0000	49.0000	(7.547)	0	0	0
06/11/2009	\$ / R	2010/12/13	6.10	Put	Currency Future	46.0000	48.0000	4.348	0	0	0
06/11/2009	\$ / R	2010/12/13	14.35	Call	Currency Future	80.0000	74.0000	(7.500)	0	0	0
06/11/2009	\$ / R	2010/12/13	12.35	Call	Currency Future	135.0000	125.0000	(7.407)	0	0	0
06/11/2009	\$ / R	2010/12/13	10.00	Call	Currency Future	301.0000	278.0000	(7.641)	0	0	0
06/11/2009	\$ / R	2010/12/13	4.35	Call	Currency Future	3,829.0000	3,725.0000	(2.716)	0	0	0
06/11/2009	\$ / R	2010/12/13	7.00	Put	Currency Future	178.0000	191.0000	7.303	0	0	0
06/11/2009	\$ / R	2010/12/13	7.10	Call	Currency Future	1,276.0000	1,189.0000	(6.818)	0	0	0
06/11/2009	\$ / R	2010/12/13	7.00	Call	Currency Future	1,352.0000	1,260.0000	(6.805)	0	0	0
06/11/2009	\$ / R	2010/12/13	10.10	Call	Currency Future	290.0000	267.0000	(7.931)	0	0	0
06/11/2009	\$ / R	2010/12/13	6.00	Put	Currency Future	40.0000	41.0000	2.500	0	0	0
06/11/2009	\$ / R	2010/12/13	10.00	Put	Currency Future	2,128.0000	2,209.0000	3.806	0	0	0
06/11/2009	\$ / R	2010/12/13	12.35	Put	Currency Future	4,311.0000	4,406.0000	2.204	0	0	0
06/11/2009	\$ / R	2010/12/13	12.00	Put	Currency Future	3,976.0000	4,070.0000	2.364	0	0	0
06/11/2009	\$ / R	2010/12/13	11.95	Call	Currency Future	152.0000	141.0000	(7.237)	0	0	0
06/11/2009	\$ / R	2010/12/13	4.35	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
06/11/2009	\$ / R	2010/12/13	12.00	Call	Currency Future	150.0000	139.0000	(7.333)	0	0	0
06/11/2009	\$ / R	2010/12/13	5.35	Call	Currency Future	2,840.0000	2,737.0000	(3.627)	0	0	0
06/11/2009	\$ / R	2010/12/13	14.00	Put	Currency Future	5,913.0000	6,012.0000	1.674	0	0	0
06/11/2009	\$ / R	2010/12/13	14.00	Call	Currency Future	87.0000	81.0000	(6.897)	0	0	0
06/11/2009	\$ / R	2010/12/13	6.35	Call	Currency Future	1,892.0000	1,793.0000	(5.233)	0	0	0
06/11/2009	\$ / R	2010/12/13	6.00	Call	Currency Future	2,214.0000	2,110.0000	(4.697)	0	0	0
06/11/2009	\$ / R	2010/12/13	10.35	Put	Currency Future	2,439.0000	2,522.0000	3.403	0	0	0
06/11/2009	\$ / R	2010/12/13	5.00	Put	Currency Future	11.0000	11.0000	-	0	0	0
06/11/2009	\$ / R	2010/12/13	10.35	Call	Currency Future	262.0000	241.0000	(8.015)	0	0	0
06/11/2009	\$ / R	2010/12/13	5.00	Call	Currency Future	3,184.0000	3,080.0000	(3.266)	0	0	0
06/11/2009	\$ / R	2010/12/13	5.35	Put	Currency Future	16.0000	18.0000	12.500	0	0	0
06/11/2009	\$ / R	2010/12/13	7.35	Call	Currency Future	1,111.0000	1,033.0000	(7.021)	0	0	0
06/11/2009	\$ / R	2010/12/13	6.35	Put	Currency Future	69.0000	74.0000	7.246	0	0	0
06/11/2009	\$ / R	2010/12/13	7.35	Put	Currency Future	287.0000	314.0000	9.408	0	0	0
06/11/2009	\$ / R	2010/12/13	16.30	Call	Currency Future	49.0000	45.0000	(8.163)	0	0	0
06/11/2009	\$ / R	2010/12/13	4.45	Put	Currency Future	6.0000	6.0000	-	0	0	0
06/11/2009	\$ / R	2010/12/13	14.30	Call	Currency Future	81.0000	75.0000	(7.407)	0	0	0
06/11/2009	\$ / R	2010/12/13	4.45	Call	Currency Future	3,730.0000	3,625.0000	(2.815)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	\$ / R 2010/12/13	6.30	Put	Currency Future	63.0000	68.0000	7.937	0	0	0
06/11/2009	\$ / R 2010/12/13	16.40	Put	Currency Future	8,274.0000	8,374.0000	1.209	0	0	0
06/11/2009	\$ / R 2010/12/13	12.10	Put	Currency Future	4,072.0000	4,166.0000	2.308	0	0	0
06/11/2009	\$ / R 2010/12/13	6.30	Call	Currency Future	1,937.0000	1,837.0000	(5.163)	0	0	0
06/11/2009	\$ / R 2010/12/13	5.45	Call	Currency Future	2,743.0000	2,639.0000	(3.791)	0	0	0
06/11/2009	\$ / R 2010/12/13	12.10	Call	Currency Future	146.0000	135.0000	(7.534)	0	0	0
06/11/2009	\$ / R 2010/12/13	5.30	Put	Currency Future	15.0000	17.0000	13.333	0	0	0
06/11/2009	\$ / R 2010/12/13	5.45	Put	Currency Future	19.0000	20.0000	5.263	0	0	0
06/11/2009	\$ / R 2010/12/13	10.10	Put	Currency Future	2,216.0000	2,298.0000	3.700	0	0	0
06/11/2009	\$ / R 2010/12/13	7.30	Call	Currency Future	1,141.0000	1,062.0000	(6.924)	0	0	0
06/11/2009	\$ / R 2010/12/13	6.45	Call	Currency Future	1,804.0000	1,706.0000	(5.432)	0	0	0
06/11/2009	\$ / R 2010/12/13	14.10	Call	Currency Future	85.0000	79.0000	(7.059)	0	0	0
06/11/2009	\$ / R 2010/12/13	14.30	Put	Currency Future	6,207.0000	6,306.0000	1.595	0	0	0
06/11/2009	\$ / R 2010/12/13	6.45	Put	Currency Future	81.0000	87.0000	7.407	0	0	0
06/11/2009	\$ / R 2010/12/13	14.10	Put	Currency Future	6,011.0000	6,110.0000	1.647	0	0	0
06/11/2009	\$ / R 2010/12/13	3.85	Call	Currency Future	4,326.0000	4,221.0000	(2.427)	0	0	0
06/11/2009	\$ / R 2010/12/13	10.45	Put	Currency Future	2,529.0000	2,613.0000	3.321	0	0	0
06/11/2009	\$ / R 2010/12/13	16.10	Call	Currency Future	53.0000	48.0000	(9.434)	0	0	0
06/11/2009	\$ / R 2010/12/13	12.30	Call	Currency Future	137.0000	127.0000	(7.299)	0	0	0
06/11/2009	\$ / R 2010/12/13	13.85	Put	Currency Future	5,766.0000	5,865.0000	1.717	0	0	0
06/11/2009	\$ / R 2010/12/13	16.40	Call	Currency Future	47.0000	43.0000	(8.511)	0	0	0
06/11/2009	\$ / R 2010/12/13	16.10	Put	Currency Future	7,979.0000	8,079.0000	1.253	0	0	0
06/11/2009	\$ / R 2010/12/13	10.30	Put	Currency Future	2,394.0000	2,477.0000	3.467	0	0	0
06/11/2009	\$ / R 2010/12/13	15.85	Call	Currency Future	56.0000	51.0000	(8.929)	0	0	0
06/11/2009	\$ / R 2010/12/13	10.45	Call	Currency Future	252.0000	232.0000	(7.937)	0	0	0
06/11/2009	\$ / R 2010/12/13	10.30	Call	Currency Future	268.0000	246.0000	(8.209)	0	0	0
06/11/2009	\$ / R 2010/12/13	15.85	Put	Currency Future	7,732.0000	7,832.0000	1.293	0	0	0
06/11/2009	\$ / R 2010/12/13	7.45	Call	Currency Future	1,051.0000	976.0000	(7.136)	0	0	0
06/11/2009	\$ / R 2010/12/13	7.10	Put	Currency Future	202.0000	220.0000	8.911	0	0	0
06/11/2009	\$ / R 2010/12/13	7.30	Put	Currency Future	268.0000	293.0000	9.328	0	0	0
06/11/2009	\$ / R 2010/12/13	7.45	Put	Currency Future	327.0000	357.0000	9.174	0	0	0
06/11/2009	\$ / R 2010/12/13	12.30	Put	Currency Future	4,264.0000	4,358.0000	2.205	0	0	0
06/11/2009	\$ / R 2010/12/13	14.40	Put	Currency Future	6,305.0000	6,404.0000	1.570	0	0	0
06/11/2009	\$ / R 2010/12/13	13.85	Call	Currency Future	90.0000	84.0000	(6.667)	0	0	0
06/11/2009	\$ / R 2010/12/13	14.40	Call	Currency Future	79.0000	73.0000	(7.595)	0	0	0
06/11/2009	\$ / R 2010/12/13	12.40	Put	Currency Future	4,359.0000	4,454.0000	2.179	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	\$ / R 2010/12/13	4.00	Put	Currency Future	3.0000	3.0000	-	0	0	0
06/11/2009	\$ / R 2010/12/13	5.40	Call	Currency Future	2,791.0000	2,688.0000	(3.690)	0	0	0
06/11/2009	\$ / R 2010/12/13	11.85	Put	Currency Future	3,833.0000	3,926.0000	2.426	0	0	0
06/11/2009	\$ / R 2010/12/13	4.00	Call	Currency Future	4,177.0000	4,072.0000	(2.514)	0	0	0
06/11/2009	\$ / R 2010/12/13	5.40	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
06/11/2009	\$ / R 2010/12/13	5.15	Call	Currency Future	3,036.0000	2,932.0000	(3.426)	0	0	0
06/11/2009	\$ / R 2010/12/13	11.85	Call	Currency Future	157.0000	145.0000	(7.643)	0	0	0
06/11/2009	\$ / R 2010/12/13	4.40	Put	Currency Future	6.0000	6.0000	-	0	0	0
06/11/2009	\$ / R 2010/12/13	9.85	Put	Currency Future	1,996.0000	2,075.0000	3.958	0	0	0
06/11/2009	\$ / R 2010/12/13	10.05	Put	Currency Future	2,172.0000	2,254.0000	3.775	0	0	0
06/11/2009	\$ / R 2010/12/13	4.85	Put	Currency Future	9.0000	9.0000	-	0	0	0
06/11/2009	\$ / R 2010/12/13	10.05	Call	Currency Future	296.0000	273.0000	(7.770)	0	0	0
06/11/2009	\$ / R 2010/12/13	4.40	Call	Currency Future	3,780.0000	3,675.0000	(2.778)	0	0	0
06/11/2009	\$ / R 2010/12/13	4.85	Call	Currency Future	3,333.0000	3,229.0000	(3.120)	0	0	0
06/11/2009	\$ / R 2010/12/13	16.00	Put	Currency Future	7,880.0000	7,981.0000	1.282	0	0	0
06/11/2009	\$ / R 2010/12/13	4.15	Put	Currency Future	4.0000	4.0000	-	0	0	0
06/11/2009	\$ / R 2010/12/13	3.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
06/11/2009	\$ / R 2010/12/13	7.05	Call	Currency Future	1,314.0000	1,222.0000	(7.002)	0	0	0
06/11/2009	\$ / R 2010/12/13	6.40	Call	Currency Future	1,848.0000	1,749.0000	(5.357)	0	0	0
06/11/2009	\$ / R 2010/12/13	7.40	Call	Currency Future	1,080.0000	1,004.0000	(7.037)	0	0	0
06/11/2009	\$ / R 2010/12/13	5.85	Call	Currency Future	2,357.0000	2,253.0000	(4.412)	0	0	0
06/11/2009	\$ / R 2010/12/13	12.40	Call	Currency Future	133.0000	123.0000	(7.519)	0	0	0
06/11/2009	\$ / R 2010/12/13	6.85	Call	Currency Future	1,469.0000	1,376.0000	(6.331)	0	0	0
06/11/2009	\$ / R 2010/12/13	6.40	Put	Currency Future	75.0000	80.0000	6.667	0	0	0
06/11/2009	\$ / R 2010/12/13	5.85	Put	Currency Future	33.0000	34.0000	3.030	0	0	0
06/11/2009	\$ / R 2010/12/13	10.40	Put	Currency Future	2,484.0000	2,568.0000	3.382	0	0	0
06/11/2009	\$ / R 2010/12/13	9.85	Call	Currency Future	320.0000	295.0000	(7.813)	0	0	0
06/11/2009	\$ / R 2010/12/13	7.40	Put	Currency Future	307.0000	335.0000	9.121	0	0	0
06/11/2009	\$ / R 2010/12/13	16.15	Put	Currency Future	8,029.0000	8,128.0000	1.233	0	0	0
06/11/2009	\$ / R 2010/12/13	6.85	Put	Currency Future	146.0000	156.0000	6.849	0	0	0
06/11/2009	\$ / R 2010/12/13	10.40	Call	Currency Future	257.0000	237.0000	(7.782)	0	0	0
06/11/2009	\$ / R 2010/12/13	16.15	Call	Currency Future	52.0000	47.0000	(9.615)	0	0	0
06/11/2009	\$ / R 2010/12/13	12.45	Call	Currency Future	131.0000	121.0000	(7.634)	0	0	0
06/11/2009	\$ / R 2010/12/13	14.15	Put	Currency Future	6,061.0000	6,159.0000	1.617	0	0	0
06/11/2009	\$ / R 2010/12/13	12.45	Put	Currency Future	4,407.0000	4,502.0000	2.156	0	0	0
06/11/2009	\$ / R 2010/12/13	7.15	Call	Currency Future	1,239.0000	1,156.0000	(6.699)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	\$ / R 2010/12/13	16.50	Put	Currency Future	8,372.0000	8,472.0000	1.194	0	0	0
06/11/2009	\$ / R 2010/12/13	6.15	Put	Currency Future	49.0000	53.0000	8.163	0	0	0
06/11/2009	\$ / R 2010/12/13	6.50	Put	Currency Future	87.0000	94.0000	8.046	0	0	0
06/11/2009	\$ / R 2010/12/13	6.15	Call	Currency Future	2,072.0000	1,972.0000	(4.826)	0	0	0
06/11/2009	\$ / R 2010/12/13	7.50	Call	Currency Future	1,022.0000	948.0000	(7.241)	0	0	0
06/11/2009	\$ / R 2010/12/13	7.15	Put	Currency Future	215.0000	237.0000	10.233	0	0	0
06/11/2009	\$ / R 2010/12/13	7.05	Put	Currency Future	190.0000	203.0000	6.842	0	0	0
06/11/2009	\$ / R 2010/12/13	6.50	Call	Currency Future	1,761.0000	1,663.0000	(5.565)	0	0	0
06/11/2009	\$ / R 2010/12/13	10.15	Call	Currency Future	285.0000	262.0000	(8.070)	0	0	0
06/11/2009	\$ / R 2010/12/13	3.90	Call	Currency Future	4,276.0000	4,172.0000	(2.432)	0	0	0
06/11/2009	\$ / R 2010/12/13	16.25	Call	Currency Future	50.0000	46.0000	(8.000)	0	0	0
06/11/2009	\$ / R 2010/12/13	5.50	Call	Currency Future	2,694.0000	2,591.0000	(3.823)	0	0	0
06/11/2009	\$ / R 2010/12/13	10.15	Put	Currency Future	2,261.0000	2,343.0000	3.627	0	0	0
06/11/2009	\$ / R 2010/12/13	3.90	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
06/11/2009	\$ / R 2010/12/13	14.25	Put	Currency Future	6,158.0000	6,257.0000	1.608	0	0	0
06/11/2009	\$ / R 2010/12/13	5.50	Put	Currency Future	20.0000	22.0000	10.000	0	0	0
06/11/2009	\$ / R 2010/12/13	14.15	Call	Currency Future	84.0000	78.0000	(7.143)	0	0	0
06/11/2009	\$ / R 2010/12/13	14.25	Call	Currency Future	82.0000	76.0000	(7.317)	0	0	0
06/11/2009	\$ / R 2010/12/13	4.50	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
06/11/2009	\$ / R 2010/12/13	12.15	Put	Currency Future	4,120.0000	4,214.0000	2.282	0	0	0
06/11/2009	\$ / R 2010/12/13	4.90	Put	Currency Future	10.0000	10.0000	-	0	0	0
06/11/2009	\$ / R 2010/12/13	12.25	Put	Currency Future	4,216.0000	4,310.0000	2.230	0	0	0
06/11/2009	\$ / R 2010/12/13	7.50	Put	Currency Future	349.0000	379.0000	8.596	0	0	0
06/11/2009	\$ / R 2010/12/13	12.15	Call	Currency Future	144.0000	133.0000	(7.639)	0	0	0
06/11/2009	\$ / R 2010/12/13	4.90	Call	Currency Future	3,283.0000	3,179.0000	(3.168)	0	0	0
06/11/2009	\$ / R 2010/12/13	16.25	Put	Currency Future	8,127.0000	8,226.0000	1.218	0	0	0
06/11/2009	\$ / R 2010/12/13	10.50	Put	Currency Future	2,574.0000	2,659.0000	3.302	0	0	0
06/11/2009	\$ / R 2010/12/13	14.50	Put	Currency Future	6,403.0000	6,502.0000	1.546	0	0	0
06/11/2009	\$ / R 2010/12/13	5.15	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
06/11/2009	\$ / R 2010/12/13	10.50	Call	Currency Future	247.0000	228.0000	(7.692)	0	0	0
06/11/2009	\$ / R 2010/12/13	5.05	Call	Currency Future	3,135.0000	3,031.0000	(3.317)	0	0	0
06/11/2009	\$ / R 2010/12/13	14.50	Call	Currency Future	77.0000	71.0000	(7.792)	0	0	0
06/11/2009	\$ / R 2010/12/13	5.05	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
06/11/2009	\$ / R 2010/12/13	12.50	Call	Currency Future	129.0000	119.0000	(7.752)	0	0	0
06/11/2009	\$ / R 2010/12/13	12.25	Call	Currency Future	139.0000	129.0000	(7.194)	0	0	0
06/11/2009	\$ / R 2010/12/13	6.05	Call	Currency Future	2,167.0000	2,063.0000	(4.799)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	\$ / R 2010/12/13	12.50	Put	Currency Future	4,455.0000	4,550.0000	2.132	0	0	0
06/11/2009	\$ / R 2010/12/13	10.25	Put	Currency Future	2,349.0000	2,432.0000	3.533	0	0	0
06/11/2009	\$ / R 2010/12/13	6.05	Put	Currency Future	43.0000	44.0000	2.326	0	0	0
06/11/2009	\$ / R 2010/12/13	4.50	Call	Currency Future	3,680.0000	3,576.0000	(2.826)	0	0	0
06/11/2009	\$ / R 2010/12/13	5.90	Call	Currency Future	2,309.0000	2,206.0000	(4.461)	0	0	0
06/11/2009	\$ / R 2010/12/13	10.25	Call	Currency Future	273.0000	251.0000	(8.059)	0	0	0
06/11/2009	\$ / R 2010/12/13	4.05	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
06/11/2009	\$ / R 2010/12/13	4.25	Put	Currency Future	5.0000	5.0000	-	0	0	0
06/11/2009	\$ / R 2010/12/13	4.05	Call	Currency Future	4,127.0000	4,023.0000	(2.520)	0	0	0
06/11/2009	\$ / R 2010/12/13	4.25	Call	Currency Future	3,929.0000	3,824.0000	(2.672)	0	0	0
06/11/2009	\$ / R 2010/12/13	5.25	Call	Currency Future	2,938.0000	2,835.0000	(3.506)	0	0	0
06/11/2009	\$ / R 2010/12/13	5.25	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
06/11/2009	\$ / R 2010/12/13	5.90	Put	Currency Future	35.0000	37.0000	5.714	0	0	0
06/11/2009	\$ / R 2010/12/13	6.25	Call	Currency Future	1,982.0000	1,882.0000	(5.045)	0	0	0
06/11/2009	\$ / R 2010/12/13	6.90	Call	Currency Future	1,430.0000	1,336.0000	(6.573)	0	0	0
06/11/2009	\$ / R 2010/12/13	7.25	Put	Currency Future	249.0000	274.0000	10.040	0	0	0
06/11/2009	\$ / R 2010/12/13	6.90	Put	Currency Future	156.0000	167.0000	7.051	0	0	0
06/11/2009	\$ / R 2010/12/13	7.25	Call	Currency Future	1,173.0000	1,093.0000	(6.820)	0	0	0
06/11/2009	\$ / R 2010/12/13	15.90	Call	Currency Future	55.0000	51.0000	(7.273)	0	0	0
06/11/2009	\$ / R 2010/12/13	6.25	Put	Currency Future	58.0000	63.0000	8.621	0	0	0
06/11/2009	\$ / R 2010/12/13	15.90	Put	Currency Future	7,781.0000	7,882.0000	1.298	0	0	0
06/11/2009	\$ / R 2010/12/13	13.90	Put	Currency Future	5,815.0000	5,914.0000	1.702	0	0	0
06/11/2009	\$ / R 2010/12/13	11.90	Put	Currency Future	3,881.0000	3,974.0000	2.396	0	0	0
06/11/2009	\$ / R 2010/12/13	13.95	Call	Currency Future	88.0000	82.0000	(6.818)	0	0	0
06/11/2009	\$ / R 2010/12/13	4.15	Call	Currency Future	4,028.0000	3,923.0000	(2.607)	0	0	0
06/11/2009	\$ / R 2010/12/13	13.90	Call	Currency Future	89.0000	83.0000	(6.742)	0	0	0
06/11/2009	\$ / R 2010/12/13	15.95	Put	Currency Future	7,831.0000	7,931.0000	1.277	0	0	0
06/11/2009	\$ / R 2010/12/13	16.50	Call	Currency Future	46.0000	41.0000	(10.870)	0	0	0
06/11/2009	\$ / R 2010/12/13	9.90	Put	Currency Future	2,040.0000	2,120.0000	3.922	0	0	0
06/11/2009	\$ / R 2010/12/13	11.90	Call	Currency Future	154.0000	143.0000	(7.143)	0	0	0
06/11/2009	\$ / R 2010/12/13	9.90	Call	Currency Future	313.0000	289.0000	(7.668)	0	0	0
06/11/2009	\$ / R 2010/12/13	16.45	Call	Currency Future	46.0000	42.0000	(8.696)	0	0	0
06/11/2009	\$ / R 2010/12/13	16.45	Put	Currency Future	8,323.0000	8,423.0000	1.201	0	0	0
06/11/2009	\$ / R 2010/12/13	14.45	Put	Currency Future	6,354.0000	6,453.0000	1.558	0	0	0
06/11/2009	\$ / R 2010/12/13	15.95	Call	Currency Future	55.0000	50.0000	(9.091)	0	0	0
06/11/2009	\$ / R 2010/12/13	13.95	Put	Currency Future	5,864.0000	5,963.0000	1.688	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	\$ / R	2010/12/13	11.95	Put	Currency Future	3,928.0000	4,022.0000	2.393	0	0	0
06/11/2009	£ / R	2009/12/14			Currency Future	12.6906	12.5250	(1.305)	12.6300	12.6300	39,082
06/11/2009	£ / R	2009/12/14	8.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	£ / R	2009/12/14	11.80	Call	Currency Future	951.0000	811.0000	(14.721)	0	0	0
06/11/2009	£ / R	2009/12/14	15.95	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
06/11/2009	£ / R	2009/12/14	12.95	Put	Currency Future	503.0000	606.0000	20.477	0	0	0
06/11/2009	£ / R	2009/12/14	15.10	Put	Currency Future	2,428.0000	2,589.0000	6.631	0	0	0
06/11/2009	£ / R	2009/12/14	17.70	Put	Currency Future	5,012.0000	5,177.0000	3.292	0	0	0
06/11/2009	£ / R	2009/12/14	15.35	Put	Currency Future	2,675.0000	2,836.0000	6.019	0	0	0
06/11/2009	£ / R	2009/12/14	18.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	£ / R	2009/12/14	21.35	Put	Currency Future	8,660.0000	8,825.0000	1.905	0	0	0
06/11/2009	£ / R	2009/12/14	16.75	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
06/11/2009	£ / R	2009/12/14	20.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	£ / R	2009/12/14	11.80	Put	Currency Future	60.0000	86.0000	43.333	0	0	0
06/11/2009	£ / R	2009/12/14	15.95	Put	Currency Future	3,269.0000	3,432.0000	4.986	0	0	0
06/11/2009	£ / R	2009/12/14	15.10	Call	Currency Future	19.0000	14.0000	(26.316)	0	0	0
06/11/2009	£ / R	2009/12/14	13.80	Put	Currency Future	1,191.0000	1,333.0000	11.923	0	0	0
06/11/2009	£ / R	2009/12/14	15.35	Call	Currency Future	15.0000	11.0000	(26.667)	0	0	0
06/11/2009	£ / R	2009/12/14	12.00	Put	Currency Future	96.0000	129.0000	34.375	0	0	0
06/11/2009	£ / R	2009/12/14	19.35	Put	Currency Future	6,661.0000	6,826.0000	2.477	0	0	0
06/11/2009	£ / R	2009/12/14	18.50	Put	Currency Future	5,811.0000	5,976.0000	2.839	0	0	0
06/11/2009	£ / R	2009/12/14	16.75	Put	Currency Future	4,065.0000	4,229.0000	4.034	0	0	0
06/11/2009	£ / R	2009/12/14	18.45	Put	Currency Future	5,761.0000	5,926.0000	2.864	0	0	0
06/11/2009	£ / R	2009/12/14	19.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	£ / R	2009/12/14	15.00	Put	Currency Future	2,330.0000	2,490.0000	6.867	0	0	0
06/11/2009	£ / R	2009/12/14	19.70	Put	Currency Future	7,010.0000	7,176.0000	2.368	0	0	0
06/11/2009	£ / R	2009/12/14	9.35	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
06/11/2009	£ / R	2009/12/14	16.95	Put	Currency Future	4,264.0000	4,428.0000	3.846	0	0	0
06/11/2009	£ / R	2009/12/14	21.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	£ / R	2009/12/14	8.40	Call	Currency Future	4,291.0000	4,125.0000	(3.869)	0	0	0
06/11/2009	£ / R	2009/12/14	20.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	£ / R	2009/12/14	18.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	£ / R	2009/12/14	18.45	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
06/11/2009	£ / R	2009/12/14	7.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	£ / R	2009/12/14	12.95	Call	Currency Future	243.0000	181.0000	(25.514)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	£ / R	2009/12/14	9.50	Call	Currency Future	3,192.0000	3,028.0000	(5.138)	0	0	0
06/11/2009	£ / R	2009/12/14	15.20	Call	Currency Future	17.0000	13.0000	(23.529)	0	0	0
06/11/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,236.0000	1,380.0000	11.650	0	0	0
06/11/2009	£ / R	2009/12/14	16.30	Put	Currency Future	3,617.0000	3,781.0000	4.534	0	0	0
06/11/2009	£ / R	2009/12/14	10.85	Call	Currency Future	1,859.0000	1,694.0000	(8.876)	0	0	0
06/11/2009	£ / R	2009/12/14	18.95	Put	Currency Future	6,261.0000	6,426.0000	2.635	0	0	0
06/11/2009	£ / R	2009/12/14	20.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	£ / R	2009/12/14	16.45	Put	Currency Future	3,766.0000	3,930.0000	4.355	0	0	0
06/11/2009	£ / R	2009/12/14	21.05	Put	Currency Future	8,360.0000	8,525.0000	1.974	0	0	0
06/11/2009	£ / R	2009/12/14	18.35	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
06/11/2009	£ / R	2009/12/14	11.95	Put	Currency Future	86.0000	117.0000	36.047	0	0	0
06/11/2009	£ / R	2009/12/14	7.95	Call	Currency Future	4,741.0000	4,575.0000	(3.501)	0	0	0
06/11/2009	£ / R	2009/12/14	9.45	Call	Currency Future	3,241.0000	3,078.0000	(5.029)	0	0	0
06/11/2009	£ / R	2009/12/14	10.50	Call	Currency Future	2,203.0000	2,038.0000	(7.490)	0	0	0
06/11/2009	£ / R	2009/12/14	15.20	Put	Currency Future	2,527.0000	2,688.0000	6.371	0	0	0
06/11/2009	£ / R	2009/12/14	19.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	£ / R	2009/12/14	18.30	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
06/11/2009	£ / R	2009/12/14	7.85	Call	Currency Future	4,841.0000	4,675.0000	(3.429)	0	0	0
06/11/2009	£ / R	2009/12/14	12.65	Call	Currency Future	360.0000	271.0000	(24.722)	0	0	0
06/11/2009	£ / R	2009/12/14	16.95	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
06/11/2009	£ / R	2009/12/14	8.25	Call	Currency Future	4,441.0000	4,275.0000	(3.738)	0	0	0
06/11/2009	£ / R	2009/12/14	20.50	Put	Currency Future	7,810.0000	7,976.0000	2.125	0	0	0
06/11/2009	£ / R	2009/12/14	8.45	Call	Currency Future	4,241.0000	4,075.0000	(3.914)	0	0	0
06/11/2009	£ / R	2009/12/14	11.75	Call	Currency Future	994.0000	853.0000	(14.185)	0	0	0
06/11/2009	£ / R	2009/12/14	9.45	Put	Currency Future	1.0000	3.0000	200.000	0	0	0
06/11/2009	£ / R	2009/12/14	9.50	Put	Currency Future	1.0000	3.0000	200.000	0	0	0
06/11/2009	£ / R	2009/12/14	21.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	£ / R	2009/12/14	15.60	Call	Currency Future	13.0000	9.0000	(30.769)	0	0	0
06/11/2009	£ / R	2009/12/14	13.85	Call	Currency Future	76.0000	55.0000	(27.632)	0	0	0
06/11/2009	£ / R	2009/12/14	18.30	Put	Currency Future	5,611.0000	5,776.0000	2.941	0	0	0
06/11/2009	£ / R	2009/12/14	7.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	£ / R	2009/12/14	12.65	Put	Currency Future	319.0000	396.0000	24.138	0	0	0
06/11/2009	£ / R	2009/12/14	9.95	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
06/11/2009	£ / R	2009/12/14	16.45	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
06/11/2009	£ / R	2009/12/14	11.95	Call	Currency Future	826.0000	692.0000	(16.223)	0	0	0
06/11/2009	£ / R	2009/12/14	19.95	Put	Currency Future	7,260.0000	7,426.0000	2.287	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	£ / R	2009/12/14	21.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	£ / R	2009/12/14	21.85	Put	Currency Future	9,160.0000	9,325.0000	1.801	0	0	0
06/11/2009	£ / R	2009/12/14	15.60	Put	Currency Future	2,922.0000	3,084.0000	5.544	0	0	0
06/11/2009	£ / R	2009/12/14	13.80	Call	Currency Future	81.0000	58.0000	(28.395)	0	0	0
06/11/2009	£ / R	2009/12/14	21.20	Put	Currency Future	8,510.0000	8,675.0000	1.939	0	0	0
06/11/2009	£ / R	2009/12/14	9.35	Call	Currency Future	3,341.0000	3,177.0000	(4.909)	0	0	0
06/11/2009	£ / R	2009/12/14	12.00	Call	Currency Future	786.0000	654.0000	(16.794)	0	0	0
06/11/2009	£ / R	2009/12/14	10.95	Call	Currency Future	1,761.0000	1,597.0000	(9.313)	0	0	0
06/11/2009	£ / R	2009/12/14	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	£ / R	2009/12/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	£ / R	2009/12/14	21.45	Put	Currency Future	8,760.0000	8,925.0000	1.884	0	0	0
06/11/2009	£ / R	2009/12/14	15.00	Call	Currency Future	21.0000	15.0000	(28.571)	0	0	0
06/11/2009	£ / R	2009/12/14	9.20	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
06/11/2009	£ / R	2009/12/14	10.85	Put	Currency Future	19.0000	19.0000	-	0	0	0
06/11/2009	£ / R	2009/12/14	12.35	Call	Currency Future	534.0000	416.0000	(22.097)	0	0	0
06/11/2009	£ / R	2009/12/14	8.95	Call	Currency Future	3,741.0000	3,576.0000	(4.411)	0	0	0
06/11/2009	£ / R	2009/12/14	8.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	£ / R	2009/12/14	21.05	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
06/11/2009	£ / R	2009/12/14	11.75	Put	Currency Future	53.0000	78.0000	47.170	0	0	0
06/11/2009	£ / R	2009/12/14	19.45	Put	Currency Future	6,761.0000	6,926.0000	2.440	0	0	0
06/11/2009	£ / R	2009/12/14	21.75	Put	Currency Future	9,060.0000	9,225.0000	1.821	0	0	0
06/11/2009	£ / R	2009/12/14	14.10	Call	Currency Future	56.0000	40.0000	(28.571)	0	0	0
06/11/2009	£ / R	2009/12/14	19.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	£ / R	2009/12/14	12.35	Put	Currency Future	193.0000	241.0000	24.870	0	0	0
06/11/2009	£ / R	2009/12/14	8.95	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
06/11/2009	£ / R	2009/12/14	16.25	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
06/11/2009	£ / R	2009/12/14	20.75	Put	Currency Future	8,060.0000	8,226.0000	2.060	0	0	0
06/11/2009	£ / R	2009/12/14	7.65	Call	Currency Future	5,041.0000	4,875.0000	(3.293)	0	0	0
06/11/2009	£ / R	2009/12/14	17.85	Put	Currency Future	5,162.0000	5,327.0000	3.196	0	0	0
06/11/2009	£ / R	2009/12/14	14.80	Put	Currency Future	2,135.0000	2,293.0000	7.400	0	0	0
06/11/2009	£ / R	2009/12/14	19.20	Put	Currency Future	6,511.0000	6,676.0000	2.534	0	0	0
06/11/2009	£ / R	2009/12/14	9.95	Call	Currency Future	2,746.0000	2,581.0000	(6.009)	0	0	0
06/11/2009	£ / R	2009/12/14	16.25	Put	Currency Future	3,567.0000	3,731.0000	4.598	0	0	0
06/11/2009	£ / R	2009/12/14	18.75	Put	Currency Future	6,061.0000	6,226.0000	2.722	0	0	0
06/11/2009	£ / R	2009/12/14	16.60	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
06/11/2009	£ / R	2009/12/14	12.70	Put	Currency Future	344.0000	429.0000	24.709	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	£ / R	2009/12/14	14.70	Put	Currency Future	2,037.0000	2,195.0000	7.757	0	0	0
06/11/2009	£ / R	2009/12/14	13.65	Call	Currency Future	98.0000	71.0000	(27.551)	0	0	0
06/11/2009	£ / R	2009/12/14	21.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	£ / R	2009/12/14	10.95	Put	Currency Future	20.0000	22.0000	10.000	0	0	0
06/11/2009	£ / R	2009/12/14	12.75	Put	Currency Future	374.0000	462.0000	23.529	0	0	0
06/11/2009	£ / R	2009/12/14	10.50	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
06/11/2009	£ / R	2009/12/14	14.20	Put	Currency Future	1,559.0000	1,711.0000	9.750	0	0	0
06/11/2009	£ / R	2009/12/14	21.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	£ / R	2009/12/14	17.20	Put	Currency Future	4,513.0000	4,678.0000	3.656	0	0	0
06/11/2009	£ / R	2009/12/14	15.80	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
06/11/2009	£ / R	2009/12/14	19.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	£ / R	2009/12/14	12.70	Call	Currency Future	335.0000	254.0000	(24.179)	0	0	0
06/11/2009	£ / R	2009/12/14	11.50	Call	Currency Future	1,227.0000	1,069.0000	(12.877)	0	0	0
06/11/2009	£ / R	2009/12/14	14.20	Call	Currency Future	50.0000	36.0000	(28.000)	0	0	0
06/11/2009	£ / R	2009/12/14	21.70	Put	Currency Future	9,010.0000	9,175.0000	1.831	0	0	0
06/11/2009	£ / R	2009/12/14	17.20	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
06/11/2009	£ / R	2009/12/14	14.00	Call	Currency Future	63.0000	45.0000	(28.571)	0	0	0
06/11/2009	£ / R	2009/12/14	15.80	Put	Currency Future	3,120.0000	3,283.0000	5.224	0	0	0
06/11/2009	£ / R	2009/12/14	17.35	Put	Currency Future	4,663.0000	4,828.0000	3.538	0	0	0
06/11/2009	£ / R	2009/12/14	19.90	Put	Currency Future	7,210.0000	7,376.0000	2.302	0	0	0
06/11/2009	£ / R	2009/12/14	19.50	Put	Currency Future	6,811.0000	6,976.0000	2.423	0	0	0
06/11/2009	£ / R	2009/12/14	14.80	Call	Currency Future	25.0000	18.0000	(28.000)	0	0	0
06/11/2009	£ / R	2009/12/14	11.20	Put	Currency Future	26.0000	30.0000	15.385	0	0	0
06/11/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,373.0000	1,520.0000	10.706	0	0	0
06/11/2009	£ / R	2009/12/14	17.30	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
06/11/2009	£ / R	2009/12/14	8.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	£ / R	2009/12/14	11.65	Put	Currency Future	44.0000	62.0000	40.909	0	0	0
06/11/2009	£ / R	2009/12/14	12.75	Call	Currency Future	314.0000	237.0000	(24.522)	0	0	0
06/11/2009	£ / R	2009/12/14	19.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	£ / R	2009/12/14	21.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	£ / R	2009/12/14	14.60	Call	Currency Future	31.0000	23.0000	(25.806)	0	0	0
06/11/2009	£ / R	2009/12/14	10.20	Call	Currency Future	2,498.0000	2,333.0000	(6.605)	0	0	0
06/11/2009	£ / R	2009/12/14	12.80	Put	Currency Future	404.0000	497.0000	23.020	0	0	0
06/11/2009	£ / R	2009/12/14	11.35	Put	Currency Future	31.0000	36.0000	16.129	0	0	0
06/11/2009	£ / R	2009/12/14	19.05	Put	Currency Future	6,361.0000	6,526.0000	2.594	0	0	0
06/11/2009	£ / R	2009/12/14	19.85	Put	Currency Future	7,160.0000	7,326.0000	2.318	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	£ / R	2009/12/14	16.20	Put	Currency Future	3,518.0000	3,681.0000	4.633	0	0	0
06/11/2009	£ / R	2009/12/14	17.45	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
06/11/2009	£ / R	2009/12/14	21.50	Put	Currency Future	8,810.0000	8,975.0000	1.873	0	0	0
06/11/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,465.0000	1,615.0000	10.239	0	0	0
06/11/2009	£ / R	2009/12/14	10.20	Put	Currency Future	8.0000	8.0000	-	0	0	0
06/11/2009	£ / R	2009/12/14	12.80	Call	Currency Future	295.0000	222.0000	(24.746)	0	0	0
06/11/2009	£ / R	2009/12/14	20.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	£ / R	2009/12/14	19.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	£ / R	2009/12/14	12.20	Call	Currency Future	636.0000	512.0000	(19.497)	0	0	0
06/11/2009	£ / R	2009/12/14	18.20	Put	Currency Future	5,511.0000	5,676.0000	2.994	0	0	0
06/11/2009	£ / R	2009/12/14	10.45	Call	Currency Future	2,252.0000	2,087.0000	(7.327)	0	0	0
06/11/2009	£ / R	2009/12/14	19.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	£ / R	2009/12/14	14.70	Call	Currency Future	28.0000	20.0000	(28.571)	0	0	0
06/11/2009	£ / R	2009/12/14	11.20	Call	Currency Future	1,517.0000	1,355.0000	(10.679)	0	0	0
06/11/2009	£ / R	2009/12/14	11.30	Put	Currency Future	29.0000	34.0000	17.241	0	0	0
06/11/2009	£ / R	2009/12/14	13.25	Put	Currency Future	724.0000	845.0000	16.713	0	0	0
06/11/2009	£ / R	2009/12/14	11.90	Call	Currency Future	867.0000	731.0000	(15.686)	0	0	0
06/11/2009	£ / R	2009/12/14	20.25	Put	Currency Future	7,560.0000	7,726.0000	2.196	0	0	0
06/11/2009	£ / R	2009/12/14	18.50	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
06/11/2009	£ / R	2009/12/14	12.20	Put	Currency Future	145.0000	187.0000	28.966	0	0	0
06/11/2009	£ / R	2009/12/14	16.20	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
06/11/2009	£ / R	2009/12/14	10.45	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
06/11/2009	£ / R	2009/12/14	17.50	Put	Currency Future	4,813.0000	4,977.0000	3.407	0	0	0
06/11/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,941.0000	2,098.0000	8.089	0	0	0
06/11/2009	£ / R	2009/12/14	13.75	Call	Currency Future	87.0000	62.0000	(28.736)	0	0	0
06/11/2009	£ / R	2009/12/14	9.20	Call	Currency Future	3,491.0000	3,327.0000	(4.698)	0	0	0
06/11/2009	£ / R	2009/12/14	18.25	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
06/11/2009	£ / R	2009/12/14	7.90	Call	Currency Future	4,791.0000	4,625.0000	(3.465)	0	0	0
06/11/2009	£ / R	2009/12/14	12.40	Call	Currency Future	502.0000	387.0000	(22.908)	0	0	0
06/11/2009	£ / R	2009/12/14	8.20	Call	Currency Future	4,491.0000	4,325.0000	(3.696)	0	0	0
06/11/2009	£ / R	2009/12/14	17.45	Put	Currency Future	4,763.0000	4,927.0000	3.443	0	0	0
06/11/2009	£ / R	2009/12/14	17.50	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
06/11/2009	£ / R	2009/12/14	13.75	Put	Currency Future	1,146.0000	1,287.0000	12.304	0	0	0
06/11/2009	£ / R	2009/12/14	16.30	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
06/11/2009	£ / R	2009/12/14	8.30	Call	Currency Future	4,391.0000	4,225.0000	(3.780)	0	0	0
06/11/2009	£ / R	2009/12/14	17.35	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0

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06/11/2009	£ / R 2009/12/14	18.25	Put	Currency Future	5,561.0000	5,726.0000	2.967	0	0	0
06/11/2009	£ / R 2009/12/14	17.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
06/11/2009	£ / R 2009/12/14	13.55	Call	Currency Future	112.0000	80.0000	(28.571)	0	0	0
06/11/2009	£ / R 2009/12/14	11.45	Call	Currency Future	1,275.0000	1,116.0000	(12.471)	0	0	0
06/11/2009	£ / R 2009/12/14	11.50	Put	Currency Future	37.0000	44.0000	18.919	0	0	0
06/11/2009	£ / R 2009/12/14	13.40	Put	Currency Future	845.0000	973.0000	15.148	0	0	0
06/11/2009	£ / R 2009/12/14	17.30	Put	Currency Future	4,613.0000	4,778.0000	3.577	0	0	0
06/11/2009	£ / R 2009/12/14	16.40	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
06/11/2009	£ / R 2009/12/14	16.50	Put	Currency Future	3,816.0000	3,980.0000	4.298	0	0	0
06/11/2009	£ / R 2009/12/14	12.40	Put	Currency Future	211.0000	262.0000	24.171	0	0	0
06/11/2009	£ / R 2009/12/14	8.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	£ / R 2009/12/14	13.55	Put	Currency Future	971.0000	1,105.0000	13.800	0	0	0
06/11/2009	£ / R 2009/12/14	15.45	Call	Currency Future	14.0000	10.0000	(28.571)	0	0	0
06/11/2009	£ / R 2009/12/14	15.50	Call	Currency Future	14.0000	10.0000	(28.571)	0	0	0
06/11/2009	£ / R 2009/12/14	15.85	Put	Currency Future	3,170.0000	3,333.0000	5.142	0	0	0
06/11/2009	£ / R 2009/12/14	13.35	Call	Currency Future	145.0000	105.0000	(27.586)	0	0	0
06/11/2009	£ / R 2009/12/14	13.60	Call	Currency Future	105.0000	75.0000	(28.571)	0	0	0
06/11/2009	£ / R 2009/12/14	11.10	Put	Currency Future	24.0000	26.0000	8.333	0	0	0
06/11/2009	£ / R 2009/12/14	8.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	£ / R 2009/12/14	11.90	Put	Currency Future	76.0000	106.0000	39.474	0	0	0
06/11/2009	£ / R 2009/12/14	13.50	Put	Currency Future	929.0000	1,061.0000	14.209	0	0	0
06/11/2009	£ / R 2009/12/14	20.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	£ / R 2009/12/14	15.45	Put	Currency Future	2,774.0000	2,935.0000	5.804	0	0	0
06/11/2009	£ / R 2009/12/14	15.50	Put	Currency Future	2,823.0000	2,985.0000	5.739	0	0	0
06/11/2009	£ / R 2009/12/14	13.40	Call	Currency Future	136.0000	98.0000	(27.941)	0	0	0
06/11/2009	£ / R 2009/12/14	19.10	Put	Currency Future	6,411.0000	6,576.0000	2.574	0	0	0
06/11/2009	£ / R 2009/12/14	9.80	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
06/11/2009	£ / R 2009/12/14	18.40	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
06/11/2009	£ / R 2009/12/14	8.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	£ / R 2009/12/14	18.20	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
06/11/2009	£ / R 2009/12/14	11.45	Put	Currency Future	35.0000	41.0000	17.143	0	0	0
06/11/2009	£ / R 2009/12/14	17.70	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
06/11/2009	£ / R 2009/12/14	13.35	Put	Currency Future	804.0000	930.0000	15.672	0	0	0
06/11/2009	£ / R 2009/12/14	19.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	£ / R 2009/12/14	9.80	Call	Currency Future	2,895.0000	2,730.0000	(5.699)	0	0	0
06/11/2009	£ / R 2009/12/14	13.25	Call	Currency Future	165.0000	120.0000	(27.273)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	£ / R	2009/12/14	18.35	Put	Currency Future	5,661.0000	5,826.0000	2.915	0	0	0
06/11/2009	£ / R	2009/12/14	17.95	Put	Currency Future	5,262.0000	5,427.0000	3.136	0	0	0
06/11/2009	£ / R	2009/12/14	14.65	Call	Currency Future	30.0000	21.0000	(30.000)	0	0	0
06/11/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,014.0000	1,150.0000	13.412	0	0	0
06/11/2009	£ / R	2009/12/14	17.10	Put	Currency Future	4,414.0000	4,578.0000	3.715	0	0	0
06/11/2009	£ / R	2009/12/14	18.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	£ / R	2009/12/14	20.20	Put	Currency Future	7,510.0000	7,676.0000	2.210	0	0	0
06/11/2009	£ / R	2009/12/14	21.55	Put	Currency Future	8,860.0000	9,025.0000	1.862	0	0	0
06/11/2009	£ / R	2009/12/14	15.30	Call	Currency Future	16.0000	12.0000	(25.000)	0	0	0
06/11/2009	£ / R	2009/12/14	14.95	Put	Currency Future	2,281.0000	2,441.0000	7.014	0	0	0
06/11/2009	£ / R	2009/12/14	13.20	Call	Currency Future	176.0000	129.0000	(26.705)	0	0	0
06/11/2009	£ / R	2009/12/14	17.10	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
06/11/2009	£ / R	2009/12/14	11.30	Call	Currency Future	1,420.0000	1,259.0000	(11.338)	0	0	0
06/11/2009	£ / R	2009/12/14	11.35	Call	Currency Future	1,372.0000	1,211.0000	(11.735)	0	0	0
06/11/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,014.0000	1,150.0000	13.412	0	0	0
06/11/2009	£ / R	2009/12/14	19.55	Put	Currency Future	6,861.0000	7,026.0000	2.405	0	0	0
06/11/2009	£ / R	2009/12/14	21.30	Put	Currency Future	8,610.0000	8,775.0000	1.916	0	0	0
06/11/2009	£ / R	2009/12/14	15.85	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
06/11/2009	£ / R	2009/12/14	13.90	Call	Currency Future	72.0000	51.0000	(29.167)	0	0	0
06/11/2009	£ / R	2009/12/14	13.10	Call	Currency Future	200.0000	147.0000	(26.500)	0	0	0
06/11/2009	£ / R	2009/12/14	11.10	Call	Currency Future	1,614.0000	1,451.0000	(10.099)	0	0	0
06/11/2009	£ / R	2009/12/14	20.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	£ / R	2009/12/14	10.35	Put	Currency Future	10.0000	10.0000	-	0	0	0
06/11/2009	£ / R	2009/12/14	9.90	Call	Currency Future	2,796.0000	2,631.0000	(5.901)	0	0	0
06/11/2009	£ / R	2009/12/14	17.85	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
06/11/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,236.0000	1,380.0000	11.650	0	0	0
06/11/2009	£ / R	2009/12/14	21.10	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
06/11/2009	£ / R	2009/12/14	11.85	Call	Currency Future	909.0000	771.0000	(15.182)	0	0	0
06/11/2009	£ / R	2009/12/14	14.55	Call	Currency Future	33.0000	24.0000	(27.273)	0	0	0
06/11/2009	£ / R	2009/12/14	13.70	Call	Currency Future	92.0000	66.0000	(28.261)	0	0	0
06/11/2009	£ / R	2009/12/14	10.10	Call	Currency Future	2,597.0000	2,432.0000	(6.353)	0	0	0
06/11/2009	£ / R	2009/12/14	12.90	Call	Currency Future	260.0000	193.0000	(25.769)	0	0	0
06/11/2009	£ / R	2009/12/14	12.25	Put	Currency Future	160.0000	204.0000	27.500	0	0	0
06/11/2009	£ / R	2009/12/14	20.95	Put	Currency Future	8,260.0000	8,425.0000	1.998	0	0	0
06/11/2009	£ / R	2009/12/14	10.90	Call	Currency Future	1,810.0000	1,645.0000	(9.116)	0	0	0
06/11/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,512.0000	1,663.0000	9.987	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	£ / R	2009/12/14	10.10	Put	Currency Future	7.0000	7.0000	-	0	0	0
06/11/2009	£ / R	2009/12/14	12.90	Put	Currency Future	469.0000	568.0000	21.109	0	0	0
06/11/2009	£ / R	2009/12/14	19.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	£ / R	2009/12/14	13.70	Put	Currency Future	1,102.0000	1,241.0000	12.613	0	0	0
06/11/2009	£ / R	2009/12/14	21.80	Put	Currency Future	9,110.0000	9,275.0000	1.811	0	0	0
06/11/2009	£ / R	2009/12/14	13.85	Call	Currency Future	76.0000	55.0000	(27.632)	0	0	0
06/11/2009	£ / R	2009/12/14	13.75	Put	Currency Future	1,146.0000	1,287.0000	12.304	0	0	0
06/11/2009	£ / R	2009/12/14	13.70	Put	Currency Future	1,102.0000	1,241.0000	12.613	0	0	0
06/11/2009	£ / R	2009/12/14	21.10	Put	Currency Future	8,410.0000	8,575.0000	1.962	0	0	0
06/11/2009	£ / R	2009/12/14	18.80	Put	Currency Future	6,111.0000	6,276.0000	2.700	0	0	0
06/11/2009	£ / R	2009/12/14	20.95	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
06/11/2009	£ / R	2009/12/14	15.05	Call	Currency Future	20.0000	15.0000	(25.000)	0	0	0
06/11/2009	£ / R	2009/12/14	19.60	Put	Currency Future	6,910.0000	7,076.0000	2.402	0	0	0
06/11/2009	£ / R	2009/12/14	13.70	Call	Currency Future	92.0000	66.0000	(28.261)	0	0	0
06/11/2009	£ / R	2009/12/14	21.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	£ / R	2009/12/14	14.15	Call	Currency Future	53.0000	38.0000	(28.302)	0	0	0
06/11/2009	£ / R	2009/12/14	13.75	Call	Currency Future	87.0000	62.0000	(28.736)	0	0	0
06/11/2009	£ / R	2009/12/14	10.35	Call	Currency Future	2,350.0000	2,185.0000	(7.021)	0	0	0
06/11/2009	£ / R	2009/12/14	16.50	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
06/11/2009	£ / R	2009/12/14	17.05	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
06/11/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,014.0000	1,150.0000	13.412	0	0	0
06/11/2009	£ / R	2009/12/14	13.95	Put	Currency Future	1,327.0000	1,473.0000	11.002	0	0	0
06/11/2009	£ / R	2009/12/14	12.45	Put	Currency Future	231.0000	284.0000	22.944	0	0	0
06/11/2009	£ / R	2009/12/14	9.90	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
06/11/2009	£ / R	2009/12/14	12.10	Put	Currency Future	119.0000	156.0000	31.092	0	0	0
06/11/2009	£ / R	2009/12/14	15.15	Call	Currency Future	18.0000	13.0000	(27.778)	0	0	0
06/11/2009	£ / R	2009/12/14	13.60	Call	Currency Future	105.0000	75.0000	(28.571)	0	0	0
06/11/2009	£ / R	2009/12/14	19.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	£ / R	2009/12/14	13.95	Call	Currency Future	67.0000	48.0000	(28.358)	0	0	0
06/11/2009	£ / R	2009/12/14	15.70	Put	Currency Future	3,021.0000	3,183.0000	5.362	0	0	0
06/11/2009	£ / R	2009/12/14	16.85	Put	Currency Future	4,165.0000	4,329.0000	3.938	0	0	0
06/11/2009	£ / R	2009/12/14	12.45	Call	Currency Future	471.0000	359.0000	(23.779)	0	0	0
06/11/2009	£ / R	2009/12/14	21.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	£ / R	2009/12/14	17.05	Put	Currency Future	4,364.0000	4,528.0000	3.758	0	0	0
06/11/2009	£ / R	2009/12/14	16.60	Put	Currency Future	3,916.0000	4,080.0000	4.188	0	0	0
06/11/2009	£ / R	2009/12/14	12.15	Put	Currency Future	132.0000	171.0000	29.545	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
06/11/2009	£ / R 2009/12/14	13.65	Put	Currency Future	1,058.0000	1,196.0000	13.043	0	0	0
06/11/2009	£ / R 2009/12/14	19.80	Put	Currency Future	7,110.0000	7,276.0000	2.335	0	0	0
06/11/2009	£ / R 2009/12/14	14.65	Put	Currency Future	1,989.0000	2,146.0000	7.893	0	0	0
06/11/2009	£ / R 2009/12/14	9.70	Call	Currency Future	2,994.0000	2,829.0000	(5.511)	0	0	0
06/11/2009	£ / R 2009/12/14	13.50	Call	Currency Future	119.0000	86.0000	(27.731)	0	0	0
06/11/2009	£ / R 2009/12/14	13.10	Put	Currency Future	610.0000	722.0000	18.361	0	0	0
06/11/2009	£ / R 2009/12/14	14.10	Put	Currency Future	1,465.0000	1,615.0000	10.239	0	0	0
06/11/2009	£ / R 2009/12/14	8.50	Call	Currency Future	4,191.0000	4,025.0000	(3.961)	0	0	0
06/11/2009	£ / R 2009/12/14	21.90	Put	Currency Future	9,210.0000	9,375.0000	1.792	0	0	0
06/11/2009	£ / R 2009/12/14	18.10	Put	Currency Future	5,412.0000	5,577.0000	3.049	0	0	0
06/11/2009	£ / R 2009/12/14	11.65	Call	Currency Future	1,085.0000	937.0000	(13.641)	0	0	0
06/11/2009	£ / R 2009/12/14	17.80	Put	Currency Future	5,112.0000	5,277.0000	3.228	0	0	0
06/11/2009	£ / R 2009/12/14	9.30	Call	Currency Future	3,391.0000	3,227.0000	(4.836)	0	0	0
06/11/2009	£ / R 2009/12/14	11.85	Put	Currency Future	68.0000	96.0000	41.176	0	0	0
06/11/2009	£ / R 2009/12/14	15.05	Call	Currency Future	20.0000	15.0000	(25.000)	0	0	0
06/11/2009	£ / R 2009/12/14	11.70	Put	Currency Future	47.0000	70.0000	48.936	0	0	0
06/11/2009	£ / R 2009/12/14	12.25	Call	Currency Future	601.0000	479.0000	(20.300)	0	0	0
06/11/2009	£ / R 2009/12/14	17.90	Put	Currency Future	5,212.0000	5,377.0000	3.166	0	0	0
06/11/2009	£ / R 2009/12/14	18.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
06/11/2009	£ / R 2009/12/14	9.30	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
06/11/2009	£ / R 2009/12/14	15.15	Call	Currency Future	18.0000	13.0000	(27.778)	0	0	0
06/11/2009	£ / R 2009/12/14	13.10	Put	Currency Future	610.0000	722.0000	18.361	0	0	0
06/11/2009	£ / R 2009/12/14	16.40	Put	Currency Future	3,717.0000	3,880.0000	4.385	0	0	0
06/11/2009	£ / R 2009/12/14	19.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	£ / R 2009/12/14	19.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	£ / R 2009/12/14	12.15	Call	Currency Future	672.0000	546.0000	(18.750)	0	0	0
06/11/2009	£ / R 2009/12/14	10.30	Call	Currency Future	2,400.0000	2,235.0000	(6.875)	0	0	0
06/11/2009	£ / R 2009/12/14	14.15	Call	Currency Future	53.0000	38.0000	(28.302)	0	0	0
06/11/2009	£ / R 2009/12/14	13.50	Put	Currency Future	929.0000	1,061.0000	14.209	0	0	0
06/11/2009	£ / R 2009/12/14	13.20	Put	Currency Future	685.0000	804.0000	17.372	0	0	0
06/11/2009	£ / R 2009/12/14	16.85	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
06/11/2009	£ / R 2009/12/14	15.90	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
06/11/2009	£ / R 2009/12/14	12.10	Call	Currency Future	709.0000	581.0000	(18.054)	0	0	0
06/11/2009	£ / R 2009/12/14	10.30	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
06/11/2009	£ / R 2009/12/14	19.75	Put	Currency Future	7,060.0000	7,226.0000	2.351	0	0	0
06/11/2009	£ / R 2009/12/14	15.15	Put	Currency Future	2,478.0000	2,638.0000	6.457	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	£ / R	2009/12/14	20.30	Put	Currency Future	7,610.0000	7,776.0000	2.181	0	0	0
06/11/2009	£ / R	2009/12/14	10.90	Put	Currency Future	19.0000	20.0000	5.263	0	0	0
06/11/2009	£ / R	2009/12/14	20.45	Put	Currency Future	7,760.0000	7,926.0000	2.139	0	0	0
06/11/2009	£ / R	2009/12/14	10.60	Call	Currency Future	2,104.0000	1,939.0000	(7.842)	0	0	0
06/11/2009	£ / R	2009/12/14	17.60	Put	Currency Future	4,912.0000	5,077.0000	3.359	0	0	0
06/11/2009	£ / R	2009/12/14	13.65	Call	Currency Future	98.0000	71.0000	(27.551)	0	0	0
06/11/2009	£ / R	2009/12/14	15.30	Put	Currency Future	2,625.0000	2,787.0000	6.171	0	0	0
06/11/2009	£ / R	2009/12/14	19.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	£ / R	2009/12/14	15.05	Put	Currency Future	2,379.0000	2,540.0000	6.768	0	0	0
06/11/2009	£ / R	2009/12/14	13.65	Put	Currency Future	1,058.0000	1,196.0000	13.043	0	0	0
06/11/2009	£ / R	2009/12/14	20.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	£ / R	2009/12/14	17.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
06/11/2009	£ / R	2009/12/14	8.00	Call	Currency Future	4,691.0000	4,525.0000	(3.539)	0	0	0
06/11/2009	£ / R	2009/12/14	13.60	Call	Currency Future	105.0000	75.0000	(28.571)	0	0	0
06/11/2009	£ / R	2009/12/14	19.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,941.0000	2,098.0000	8.089	0	0	0
06/11/2009	£ / R	2009/12/14	15.70	Call	Currency Future	12.0000	8.0000	(33.333)	0	0	0
06/11/2009	£ / R	2009/12/14	13.45	Put	Currency Future	887.0000	1,017.0000	14.656	0	0	0
06/11/2009	£ / R	2009/12/14	12.60	Put	Currency Future	295.0000	365.0000	23.729	0	0	0
06/11/2009	£ / R	2009/12/14	13.00	Call	Currency Future	228.0000	169.0000	(25.877)	0	0	0
06/11/2009	£ / R	2009/12/14	20.40	Put	Currency Future	7,710.0000	7,876.0000	2.153	0	0	0
06/11/2009	£ / R	2009/12/14	15.90	Put	Currency Future	3,219.0000	3,382.0000	5.064	0	0	0
06/11/2009	£ / R	2009/12/14	8.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	£ / R	2009/12/14	10.60	Put	Currency Future	14.0000	14.0000	-	0	0	0
06/11/2009	£ / R	2009/12/14	21.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	£ / R	2009/12/14	9.15	Call	Currency Future	3,541.0000	3,376.0000	(4.660)	0	0	0
06/11/2009	£ / R	2009/12/14	21.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,281.0000	1,426.0000	11.319	0	0	0
06/11/2009	£ / R	2009/12/14	9.65	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
06/11/2009	£ / R	2009/12/14	13.15	Put	Currency Future	647.0000	763.0000	17.929	0	0	0
06/11/2009	£ / R	2009/12/14	12.60	Call	Currency Future	386.0000	290.0000	(24.870)	0	0	0
06/11/2009	£ / R	2009/12/14	20.55	Put	Currency Future	7,860.0000	8,026.0000	2.112	0	0	0
06/11/2009	£ / R	2009/12/14	18.40	Put	Currency Future	5,711.0000	5,876.0000	2.889	0	0	0
06/11/2009	£ / R	2009/12/14	16.15	Put	Currency Future	3,468.0000	3,631.0000	4.700	0	0	0
06/11/2009	£ / R	2009/12/14	11.60	Put	Currency Future	42.0000	56.0000	33.333	0	0	0
06/11/2009	£ / R	2009/12/14	9.15	Put	Currency Future	0.0000	1.0000	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
06/11/2009	£ / R 2009/12/14	19.30	Put	Currency Future	6,611.0000	6,776.0000	2.496	0	0	0
06/11/2009	£ / R 2009/12/14	14.60	Call	Currency Future	31.0000	23.0000	(25.806)	0	0	0
06/11/2009	£ / R 2009/12/14	13.10	Call	Currency Future	200.0000	147.0000	(26.500)	0	0	0
06/11/2009	£ / R 2009/12/14	18.55	Put	Currency Future	5,861.0000	6,026.0000	2.815	0	0	0
06/11/2009	£ / R 2009/12/14	8.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	£ / R 2009/12/14	13.50	Call	Currency Future	119.0000	86.0000	(27.731)	0	0	0
06/11/2009	£ / R 2009/12/14	9.10	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
06/11/2009	£ / R 2009/12/14	17.60	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
06/11/2009	£ / R 2009/12/14	13.30	Call	Currency Future	154.0000	112.0000	(27.273)	0	0	0
06/11/2009	£ / R 2009/12/14	20.60	Put	Currency Future	7,910.0000	8,076.0000	2.099	0	0	0
06/11/2009	£ / R 2009/12/14	14.75	Put	Currency Future	2,086.0000	2,244.0000	7.574	0	0	0
06/11/2009	£ / R 2009/12/14	13.15	Call	Currency Future	188.0000	138.0000	(26.596)	0	0	0
06/11/2009	£ / R 2009/12/14	12.30	Put	Currency Future	176.0000	222.0000	26.136	0	0	0
06/11/2009	£ / R 2009/12/14	18.55	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
06/11/2009	£ / R 2009/12/14	8.85	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
06/11/2009	£ / R 2009/12/14	8.65	Call	Currency Future	4,041.0000	3,875.0000	(4.108)	0	0	0
06/11/2009	£ / R 2009/12/14	8.15	Call	Currency Future	4,541.0000	4,375.0000	(3.656)	0	0	0
06/11/2009	£ / R 2009/12/14	13.95	Call	Currency Future	67.0000	48.0000	(28.358)	0	0	0
06/11/2009	£ / R 2009/12/14	9.10	Call	Currency Future	3,591.0000	3,426.0000	(4.595)	0	0	0
06/11/2009	£ / R 2009/12/14	21.60	Put	Currency Future	8,910.0000	9,075.0000	1.852	0	0	0
06/11/2009	£ / R 2009/12/14	10.15	Call	Currency Future	2,548.0000	2,383.0000	(6.476)	0	0	0
06/11/2009	£ / R 2009/12/14	17.75	Put	Currency Future	5,062.0000	5,227.0000	3.260	0	0	0
06/11/2009	£ / R 2009/12/14	14.55	Put	Currency Future	1,892.0000	2,049.0000	8.298	0	0	0
06/11/2009	£ / R 2009/12/14	13.45	Call	Currency Future	127.0000	92.0000	(27.559)	0	0	0
06/11/2009	£ / R 2009/12/14	8.55	Call	Currency Future	4,141.0000	3,975.0000	(4.009)	0	0	0
06/11/2009	£ / R 2009/12/14	12.85	Put	Currency Future	436.0000	532.0000	22.018	0	0	0
06/11/2009	£ / R 2009/12/14	16.15	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
06/11/2009	£ / R 2009/12/14	14.85	Put	Currency Future	2,184.0000	2,343.0000	7.280	0	0	0
06/11/2009	£ / R 2009/12/14	11.15	Call	Currency Future	1,566.0000	1,403.0000	(10.409)	0	0	0
06/11/2009	£ / R 2009/12/14	8.60	Call	Currency Future	4,091.0000	3,925.0000	(4.058)	0	0	0
06/11/2009	£ / R 2009/12/14	21.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	£ / R 2009/12/14	14.65	Put	Currency Future	1,989.0000	2,146.0000	7.893	0	0	0
06/11/2009	£ / R 2009/12/14	13.85	Put	Currency Future	1,236.0000	1,380.0000	11.650	0	0	0
06/11/2009	£ / R 2009/12/14	16.55	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
06/11/2009	£ / R 2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	£ / R 2009/12/14	8.65	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
06/11/2009	£ / R 2009/12/14	18.15	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
06/11/2009	£ / R 2009/12/14	13.95	Put	Currency Future	1,327.0000	1,473.0000	11.002	0	0	0
06/11/2009	£ / R 2009/12/14	14.90	Put	Currency Future	2,232.0000	2,392.0000	7.168	0	0	0
06/11/2009	£ / R 2009/12/14	11.15	Put	Currency Future	25.0000	28.0000	12.000	0	0	0
06/11/2009	£ / R 2009/12/14	13.30	Put	Currency Future	764.0000	887.0000	16.099	0	0	0
06/11/2009	£ / R 2009/12/14	21.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	£ / R 2009/12/14	15.75	Put	Currency Future	3,071.0000	3,233.0000	5.275	0	0	0
06/11/2009	£ / R 2009/12/14	14.15	Put	Currency Future	1,512.0000	1,663.0000	9.987	0	0	0
06/11/2009	£ / R 2009/12/14	13.20	Call	Currency Future	176.0000	129.0000	(26.705)	0	0	0
06/11/2009	£ / R 2009/12/14	13.45	Put	Currency Future	887.0000	1,017.0000	14.656	0	0	0
06/11/2009	£ / R 2009/12/14	16.55	Put	Currency Future	3,866.0000	4,030.0000	4.242	0	0	0
06/11/2009	£ / R 2009/12/14	7.60	Call	Currency Future	5,091.0000	4,925.0000	(3.261)	0	0	0
06/11/2009	£ / R 2009/12/14	20.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	£ / R 2009/12/14	14.90	Call	Currency Future	23.0000	17.0000	(26.087)	0	0	0
06/11/2009	£ / R 2009/12/14	11.60	Call	Currency Future	1,132.0000	981.0000	(13.339)	0	0	0
06/11/2009	£ / R 2009/12/14	10.15	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
06/11/2009	£ / R 2009/12/14	13.05	Call	Currency Future	214.0000	158.0000	(26.168)	0	0	0
06/11/2009	£ / R 2009/12/14	17.80	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
06/11/2009	£ / R 2009/12/14	8.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	£ / R 2009/12/14	17.75	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
06/11/2009	£ / R 2009/12/14	14.55	Call	Currency Future	33.0000	24.0000	(27.273)	0	0	0
06/11/2009	£ / R 2009/12/14	20.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	£ / R 2009/12/14	12.85	Call	Currency Future	277.0000	207.0000	(25.271)	0	0	0
06/11/2009	£ / R 2009/12/14	20.15	Put	Currency Future	7,460.0000	7,626.0000	2.225	0	0	0
06/11/2009	£ / R 2009/12/14	14.85	Call	Currency Future	24.0000	18.0000	(25.000)	0	0	0
06/11/2009	£ / R 2009/12/14	13.05	Put	Currency Future	573.0000	683.0000	19.197	0	0	0
06/11/2009	£ / R 2009/12/14	18.60	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
06/11/2009	£ / R 2009/12/14	9.85	Call	Currency Future	2,845.0000	2,680.0000	(5.800)	0	0	0
06/11/2009	£ / R 2009/12/14	14.55	Put	Currency Future	1,892.0000	2,049.0000	8.298	0	0	0
06/11/2009	£ / R 2009/12/14	8.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	£ / R 2009/12/14	13.00	Put	Currency Future	538.0000	644.0000	19.703	0	0	0
06/11/2009	£ / R 2009/12/14	16.35	Put	Currency Future	3,667.0000	3,830.0000	4.445	0	0	0
06/11/2009	£ / R 2009/12/14	14.35	Put	Currency Future	1,701.0000	1,855.0000	9.053	0	0	0
06/11/2009	£ / R 2009/12/14	14.35	Call	Currency Future	42.0000	30.0000	(28.571)	0	0	0
06/11/2009	£ / R 2009/12/14	18.15	Put	Currency Future	5,461.0000	5,626.0000	3.021	0	0	0
06/11/2009	£ / R 2009/12/14	16.00	Call	Currency Future	9.0000	7.0000	(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
06/11/2009	£ / R 2009/12/14	8.35	Call	Currency Future	4,341.0000	4,175.0000	(3.824)	0	0	0
06/11/2009	£ / R 2009/12/14	10.05	Call	Currency Future	2,647.0000	2,482.0000	(6.233)	0	0	0
06/11/2009	£ / R 2009/12/14	16.00	Put	Currency Future	3,319.0000	3,482.0000	4.911	0	0	0
06/11/2009	£ / R 2009/12/14	12.50	Call	Currency Future	442.0000	331.0000	(25.113)	0	0	0
06/11/2009	£ / R 2009/12/14	14.05	Put	Currency Future	1,419.0000	1,568.0000	10.500	0	0	0
06/11/2009	£ / R 2009/12/14	8.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	£ / R 2009/12/14	9.05	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
06/11/2009	£ / R 2009/12/14	16.65	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
06/11/2009	£ / R 2009/12/14	8.75	Call	Currency Future	3,941.0000	3,775.0000	(4.212)	0	0	0
06/11/2009	£ / R 2009/12/14	14.10	Put	Currency Future	1,465.0000	1,615.0000	10.239	0	0	0
06/11/2009	£ / R 2009/12/14	16.35	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
06/11/2009	£ / R 2009/12/14	11.05	Call	Currency Future	1,663.0000	1,500.0000	(9.802)	0	0	0
06/11/2009	£ / R 2009/12/14	18.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
06/11/2009	£ / R 2009/12/14	14.25	Put	Currency Future	1,606.0000	1,758.0000	9.465	0	0	0
06/11/2009	£ / R 2009/12/14	10.05	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
06/11/2009	£ / R 2009/12/14	20.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	£ / R 2009/12/14	14.10	Call	Currency Future	56.0000	40.0000	(28.571)	0	0	0
06/11/2009	£ / R 2009/12/14	12.05	Call	Currency Future	747.0000	617.0000	(17.403)	0	0	0
06/11/2009	£ / R 2009/12/14	14.10	Call	Currency Future	56.0000	40.0000	(28.571)	0	0	0
06/11/2009	£ / R 2009/12/14	20.00	Put	Currency Future	7,310.0000	7,476.0000	2.271	0	0	0
06/11/2009	£ / R 2009/12/14	14.05	Put	Currency Future	1,419.0000	1,568.0000	10.500	0	0	0
06/11/2009	£ / R 2009/12/14	20.35	Put	Currency Future	7,660.0000	7,826.0000	2.167	0	0	0
06/11/2009	£ / R 2009/12/14	15.05	Put	Currency Future	2,379.0000	2,540.0000	6.768	0	0	0
06/11/2009	£ / R 2009/12/14	18.00	Put	Currency Future	5,312.0000	5,477.0000	3.106	0	0	0
06/11/2009	£ / R 2009/12/14	12.30	Call	Currency Future	567.0000	447.0000	(21.164)	0	0	0
06/11/2009	£ / R 2009/12/14	14.00	Put	Currency Future	1,373.0000	1,520.0000	10.706	0	0	0
06/11/2009	£ / R 2009/12/14	11.05	Put	Currency Future	23.0000	25.0000	8.696	0	0	0
06/11/2009	£ / R 2009/12/14	14.40	Call	Currency Future	39.0000	28.0000	(28.205)	0	0	0
06/11/2009	£ / R 2009/12/14	16.65	Put	Currency Future	3,966.0000	4,129.0000	4.110	0	0	0
06/11/2009	£ / R 2009/12/14	8.80	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
06/11/2009	£ / R 2009/12/14	12.50	Put	Currency Future	251.0000	306.0000	21.912	0	0	0
06/11/2009	£ / R 2009/12/14	14.00	Call	Currency Future	63.0000	45.0000	(28.571)	0	0	0
06/11/2009	£ / R 2009/12/14	20.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	£ / R 2009/12/14	9.05	Call	Currency Future	3,641.0000	3,476.0000	(4.532)	0	0	0
06/11/2009	£ / R 2009/12/14	7.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	£ / R 2009/12/14	14.30	Call	Currency Future	44.0000	32.0000	(27.273)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	£ / R	2009/12/14	20.85	Put	Currency Future	8,160.0000	8,326.0000	2.034	0	0	0
06/11/2009	£ / R	2009/12/14	12.05	Put	Currency Future	107.0000	142.0000	32.710	0	0	0
06/11/2009	£ / R	2009/12/14	9.60	Put	Currency Future	2.0000	4.0000	100.000	0	0	0
06/11/2009	£ / R	2009/12/14	14.30	Put	Currency Future	1,654.0000	1,807.0000	9.250	0	0	0
06/11/2009	£ / R	2009/12/14	12.90	Put	Currency Future	469.0000	568.0000	21.109	0	0	0
06/11/2009	£ / R	2009/12/14	8.80	Call	Currency Future	3,891.0000	3,726.0000	(4.241)	0	0	0
06/11/2009	£ / R	2009/12/14	15.40	Put	Currency Future	2,724.0000	2,886.0000	5.947	0	0	0
06/11/2009	£ / R	2009/12/14	14.50	Put	Currency Future	1,844.0000	2,000.0000	8.460	0	0	0
06/11/2009	£ / R	2009/12/14	20.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	£ / R	2009/12/14	14.90	Put	Currency Future	2,232.0000	2,392.0000	7.168	0	0	0
06/11/2009	£ / R	2009/12/14	21.40	Put	Currency Future	8,710.0000	8,875.0000	1.894	0	0	0
06/11/2009	£ / R	2009/12/14	14.50	Call	Currency Future	35.0000	25.0000	(28.571)	0	0	0
06/11/2009	£ / R	2009/12/14	18.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	£ / R	2009/12/14	12.90	Call	Currency Future	260.0000	193.0000	(25.769)	0	0	0
06/11/2009	£ / R	2009/12/14	14.90	Call	Currency Future	23.0000	17.0000	(26.087)	0	0	0
06/11/2009	£ / R	2009/12/14	7.80	Call	Currency Future	4,891.0000	4,725.0000	(3.394)	0	0	0
06/11/2009	£ / R	2009/12/14	11.40	Call	Currency Future	1,324.0000	1,164.0000	(12.085)	0	0	0
06/11/2009	£ / R	2009/12/14	14.25	Call	Currency Future	47.0000	33.0000	(29.787)	0	0	0
06/11/2009	£ / R	2009/12/14	18.85	Put	Currency Future	6,161.0000	6,326.0000	2.678	0	0	0
06/11/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,749.0000	1,903.0000	8.805	0	0	0
06/11/2009	£ / R	2009/12/14	10.40	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
06/11/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,749.0000	1,903.0000	8.805	0	0	0
06/11/2009	£ / R	2009/12/14	12.55	Put	Currency Future	273.0000	335.0000	22.711	0	0	0
06/11/2009	£ / R	2009/12/14	10.40	Call	Currency Future	2,301.0000	2,136.0000	(7.171)	0	0	0
06/11/2009	£ / R	2009/12/14	14.40	Call	Currency Future	39.0000	28.0000	(28.205)	0	0	0
06/11/2009	£ / R	2009/12/14	15.55	Call	Currency Future	13.0000	9.0000	(30.769)	0	0	0
06/11/2009	£ / R	2009/12/14	8.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	£ / R	2009/12/14	11.40	Put	Currency Future	33.0000	39.0000	18.182	0	0	0
06/11/2009	£ / R	2009/12/14	14.05	Call	Currency Future	60.0000	43.0000	(28.333)	0	0	0
06/11/2009	£ / R	2009/12/14	18.60	Put	Currency Future	5,911.0000	6,076.0000	2.791	0	0	0
06/11/2009	£ / R	2009/12/14	12.55	Call	Currency Future	413.0000	310.0000	(24.939)	0	0	0
06/11/2009	£ / R	2009/12/14	15.40	Call	Currency Future	15.0000	11.0000	(26.667)	0	0	0
06/11/2009	£ / R	2009/12/14	14.35	Call	Currency Future	42.0000	30.0000	(28.571)	0	0	0
06/11/2009	£ / R	2009/12/14	20.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	£ / R	2009/12/14	15.55	Put	Currency Future	2,872.0000	3,034.0000	5.641	0	0	0
06/11/2009	£ / R	2009/12/14	9.40	Put	Currency Future	1.0000	3.0000	200.000	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
06/11/2009	£ / R	2009/12/14	14.05	Call	Currency Future	60.0000	43.0000	(28.333)	0	0	0
06/11/2009	£ / R	2009/12/14	9.85	Put	Currency Future	5.0000	5.0000	-	0	0	0
06/11/2009	£ / R	2009/12/14	17.55	Put	Currency Future	4,863.0000	5,027.0000	3.372	0	0	0
06/11/2009	£ / R	2009/12/14	7.75	Call	Currency Future	4,941.0000	4,775.0000	(3.360)	0	0	0
06/11/2009	£ / R	2009/12/14	17.40	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
06/11/2009	£ / R	2009/12/14	14.45	Call	Currency Future	37.0000	27.0000	(27.027)	0	0	0
06/11/2009	£ / R	2009/12/14	9.75	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
06/11/2009	£ / R	2009/12/14	19.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	£ / R	2009/12/14	21.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	£ / R	2009/12/14	14.45	Put	Currency Future	1,796.0000	1,952.0000	8.686	0	0	0
06/11/2009	£ / R	2009/12/14	10.75	Call	Currency Future	1,957.0000	1,792.0000	(8.431)	0	0	0
06/11/2009	£ / R	2009/12/14	17.55	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
06/11/2009	£ / R	2009/12/14	7.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	£ / R	2009/12/14	9.60	Call	Currency Future	3,093.0000	2,929.0000	(5.302)	0	0	0
06/11/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,701.0000	1,855.0000	9.053	0	0	0
06/11/2009	£ / R	2009/12/14	9.75	Call	Currency Future	2,945.0000	2,780.0000	(5.603)	0	0	0
06/11/2009	£ / R	2009/12/14	11.55	Put	Currency Future	39.0000	50.0000	28.205	0	0	0
06/11/2009	£ / R	2009/12/14	20.65	Put	Currency Future	7,960.0000	8,126.0000	2.085	0	0	0
06/11/2009	£ / R	2009/12/14	19.40	Put	Currency Future	6,711.0000	6,876.0000	2.459	0	0	0
06/11/2009	£ / R	2009/12/14	11.00	Call	Currency Future	1,712.0000	1,548.0000	(9.579)	0	0	0
06/11/2009	£ / R	2009/12/14	14.65	Call	Currency Future	30.0000	21.0000	(30.000)	0	0	0
06/11/2009	£ / R	2009/12/14	10.75	Put	Currency Future	17.0000	17.0000	-	0	0	0
06/11/2009	£ / R	2009/12/14	8.85	Call	Currency Future	3,841.0000	3,676.0000	(4.296)	0	0	0
06/11/2009	£ / R	2009/12/14	11.55	Call	Currency Future	1,180.0000	1,025.0000	(13.136)	0	0	0
06/11/2009	£ / R	2009/12/14	20.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	£ / R	2009/12/14	10.65	Call	Currency Future	2,056.0000	1,890.0000	(8.074)	0	0	0
06/11/2009	£ / R	2009/12/14	17.40	Put	Currency Future	4,713.0000	4,877.0000	3.480	0	0	0
06/11/2009	£ / R	2009/12/14	10.00	Put	Currency Future	6.0000	6.0000	-	0	0	0
06/11/2009	£ / R	2009/12/14	14.95	Call	Currency Future	22.0000	16.0000	(27.273)	0	0	0
06/11/2009	£ / R	2009/12/14	15.75	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
06/11/2009	£ / R	2009/12/14	20.90	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
06/11/2009	£ / R	2009/12/14	10.80	Put	Currency Future	18.0000	18.0000	-	0	0	0
06/11/2009	£ / R	2009/12/14	18.65	Put	Currency Future	5,961.0000	6,126.0000	2.768	0	0	0
06/11/2009	£ / R	2009/12/14	9.65	Call	Currency Future	3,044.0000	2,879.0000	(5.420)	0	0	0
06/11/2009	£ / R	2009/12/14	13.15	Put	Currency Future	647.0000	763.0000	17.929	0	0	0
06/11/2009	£ / R	2009/12/14	10.55	Put	Currency Future	13.0000	14.0000	7.692	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	£ / R	2009/12/14	15.65	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
06/11/2009	£ / R	2009/12/14	10.80	Call	Currency Future	1,908.0000	1,743.0000	(8.648)	0	0	0
06/11/2009	£ / R	2009/12/14	18.65	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
06/11/2009	£ / R	2009/12/14	21.65	Put	Currency Future	8,960.0000	9,125.0000	1.842	0	0	0
06/11/2009	£ / R	2009/12/14	9.55	Call	Currency Future	3,142.0000	2,978.0000	(5.220)	0	0	0
06/11/2009	£ / R	2009/12/14	19.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	£ / R	2009/12/14	21.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	£ / R	2009/12/14	11.00	Put	Currency Future	22.0000	23.0000	4.545	0	0	0
06/11/2009	£ / R	2009/12/14	9.55	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
06/11/2009	£ / R	2009/12/14	9.40	Call	Currency Future	3,291.0000	3,128.0000	(4.953)	0	0	0
06/11/2009	£ / R	2009/12/14	10.00	Call	Currency Future	2,696.0000	2,531.0000	(6.120)	0	0	0
06/11/2009	£ / R	2009/12/14	20.90	Put	Currency Future	8,210.0000	8,375.0000	2.010	0	0	0
06/11/2009	£ / R	2009/12/14	10.55	Call	Currency Future	2,154.0000	1,989.0000	(7.660)	0	0	0
06/11/2009	£ / R	2009/12/14	17.15	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
06/11/2009	£ / R	2009/12/14	10.65	Put	Currency Future	15.0000	15.0000	-	0	0	0
06/11/2009	£ / R	2009/12/14	9.00	Call	Currency Future	3,691.0000	3,526.0000	(4.470)	0	0	0
06/11/2009	£ / R	2009/12/14	13.15	Call	Currency Future	188.0000	138.0000	(26.596)	0	0	0
06/11/2009	£ / R	2009/12/14	8.90	Call	Currency Future	3,791.0000	3,626.0000	(4.352)	0	0	0
06/11/2009	£ / R	2009/12/14	9.70	Put	Currency Future	4.0000	4.0000	-	0	0	0
06/11/2009	£ / R	2009/12/14	14.75	Call	Currency Future	27.0000	19.0000	(29.630)	0	0	0
06/11/2009	£ / R	2009/12/14	16.90	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
06/11/2009	£ / R	2009/12/14	19.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	£ / R	2009/12/14	9.00	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
06/11/2009	£ / R	2009/12/14	18.90	Put	Currency Future	6,211.0000	6,376.0000	2.657	0	0	0
06/11/2009	£ / R	2009/12/14	19.65	Put	Currency Future	6,960.0000	7,126.0000	2.385	0	0	0
06/11/2009	£ / R	2009/12/14	17.00	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
06/11/2009	£ / R	2009/12/14	18.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	£ / R	2009/12/14	11.70	Call	Currency Future	1,037.0000	895.0000	(13.693)	0	0	0
06/11/2009	£ / R	2009/12/14	15.15	Put	Currency Future	2,478.0000	2,638.0000	6.457	0	0	0
06/11/2009	£ / R	2009/12/14	16.90	Put	Currency Future	4,215.0000	4,379.0000	3.891	0	0	0
06/11/2009	£ / R	2009/12/14	17.65	Put	Currency Future	4,962.0000	5,127.0000	3.325	0	0	0
06/11/2009	£ / R	2009/12/14	19.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	£ / R	2009/12/14	9.25	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
06/11/2009	£ / R	2009/12/14	15.65	Put	Currency Future	2,971.0000	3,134.0000	5.486	0	0	0
06/11/2009	£ / R	2009/12/14	10.25	Call	Currency Future	2,449.0000	2,284.0000	(6.737)	0	0	0
06/11/2009	£ / R	2009/12/14	10.70	Put	Currency Future	16.0000	16.0000	-	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
06/11/2009	£ / R	2009/12/14	9.25	Call	Currency Future	3,441.0000	3,277.0000	(4.766)	0	0	0
06/11/2009	£ / R	2009/12/14	17.65	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
06/11/2009	£ / R	2009/12/14	10.70	Call	Currency Future	2,007.0000	1,841.0000	(8.271)	0	0	0
06/11/2009	£ / R	2009/12/14	17.00	Put	Currency Future	4,314.0000	4,478.0000	3.802	0	0	0
06/11/2009	£ / R	2009/12/14	13.40	Call	Currency Future	136.0000	98.0000	(27.941)	0	0	0
06/11/2009	£ / R	2009/12/14	21.00	Put	Currency Future	8,310.0000	8,475.0000	1.986	0	0	0
06/11/2009	£ / R	2009/12/14	19.00	Put	Currency Future	6,311.0000	6,476.0000	2.614	0	0	0
06/11/2009	£ / R	2009/12/14	17.15	Put	Currency Future	4,464.0000	4,628.0000	3.674	0	0	0
06/11/2009	£ / R	2009/12/14	13.40	Put	Currency Future	845.0000	973.0000	15.148	0	0	0
06/11/2009	£ / R	2009/12/14	19.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	£ / R	2009/12/14	21.00	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
06/11/2009	£ / R	2009/12/14	19.15	Put	Currency Future	6,461.0000	6,626.0000	2.554	0	0	0
06/11/2009	£ / R	2009/12/14	21.15	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
06/11/2009	£ / R	2009/12/14	8.90	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
06/11/2009	£ / R	2009/12/14	21.15	Put	Currency Future	8,460.0000	8,625.0000	1.950	0	0	0
06/11/2009	£ / R	2009/12/14	16.70	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
06/11/2009	£ / R	2009/12/14	10.25	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
06/11/2009	£ / R	2009/12/14	13.20	Put	Currency Future	685.0000	804.0000	17.372	0	0	0
06/11/2009	£ / R	2009/12/14	11.25	Call	Currency Future	1,468.0000	1,307.0000	(10.967)	0	0	0
06/11/2009	£ / R	2009/12/14	8.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,281.0000	1,426.0000	11.319	0	0	0
06/11/2009	£ / R	2009/12/14	15.25	Call	Currency Future	17.0000	12.0000	(29.412)	0	0	0
06/11/2009	£ / R	2009/12/14	8.70	Call	Currency Future	3,991.0000	3,825.0000	(4.159)	0	0	0
06/11/2009	£ / R	2009/12/14	13.90	Call	Currency Future	72.0000	51.0000	(29.167)	0	0	0
06/11/2009	£ / R	2009/12/14	20.70	Put	Currency Future	8,010.0000	8,176.0000	2.072	0	0	0
06/11/2009	£ / R	2009/12/14	13.45	Call	Currency Future	127.0000	92.0000	(27.559)	0	0	0
06/11/2009	£ / R	2009/12/14	21.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	£ / R	2009/12/14	11.25	Put	Currency Future	28.0000	32.0000	14.286	0	0	0
06/11/2009	£ / R	2009/12/14	18.70	Put	Currency Future	6,011.0000	6,176.0000	2.745	0	0	0
06/11/2009	£ / R	2009/12/14	20.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	£ / R	2009/12/14	13.85	Call	Currency Future	76.0000	55.0000	(27.632)	0	0	0
06/11/2009	£ / R	2009/12/14	18.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	£ / R	2009/12/14	16.70	Put	Currency Future	4,015.0000	4,179.0000	4.085	0	0	0
06/11/2009	£ / R	2009/12/14	15.25	Put	Currency Future	2,576.0000	2,737.0000	6.250	0	0	0
06/11/2009	£ / R	2009/12/14	17.25	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
06/11/2009	£ / R	2009/12/14	17.25	Put	Currency Future	4,563.0000	4,728.0000	3.616	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	£ / R	2009/12/14	19.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	£ / R	2009/12/14	19.25	Put	Currency Future	6,561.0000	6,726.0000	2.515	0	0	0
06/11/2009	£ / R	2009/12/14	21.25	Put	Currency Future	8,560.0000	8,725.0000	1.928	0	0	0
06/11/2009	£ / R	2009/12/14	13.35	Call	Currency Future	145.0000	105.0000	(27.586)	0	0	0
06/11/2009	£ / R	2009/12/14	13.35	Put	Currency Future	804.0000	930.0000	15.672	0	0	0
06/11/2009	£ / R	2010/03/15			Currency Future	12.8992	12.7299	(1.312)	12.8800	12.7500	1,293
06/11/2009	£ / R	2010/03/15	19.80	Put	Currency Future	6,915.0000	7,082.0000	2.415	0	0	0
06/11/2009	£ / R	2010/03/15	9.65	Put	Currency Future	20.0000	22.0000	10.000	0	0	0
06/11/2009	£ / R	2010/03/15	8.50	Call	Currency Future	4,404.0000	4,236.0000	(3.815)	0	0	0
06/11/2009	£ / R	2010/03/15	12.80	Call	Currency Future	635.0000	542.0000	(14.646)	0	0	0
06/11/2009	£ / R	2010/03/15	18.45	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
06/11/2009	£ / R	2010/03/15	16.15	Put	Currency Future	3,312.0000	3,470.0000	4.771	0	0	0
06/11/2009	£ / R	2010/03/15	21.80	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
06/11/2009	£ / R	2010/03/15	19.60	Put	Currency Future	6,716.0000	6,883.0000	2.487	0	0	0
06/11/2009	£ / R	2010/03/15	10.65	Call	Currency Future	2,294.0000	2,130.0000	(7.149)	0	0	0
06/11/2009	£ / R	2010/03/15	8.50	Put	Currency Future	4.0000	6.0000	50.000	0	0	0
06/11/2009	£ / R	2010/03/15	13.00	Call	Currency Future	550.0000	469.0000	(14.727)	0	0	0
06/11/2009	£ / R	2010/03/15	18.45	Put	Currency Future	5,573.0000	5,740.0000	2.997	0	0	0
06/11/2009	£ / R	2010/03/15	16.15	Call	Currency Future	62.0000	50.0000	(19.355)	0	0	0
06/11/2009	£ / R	2010/03/15	12.00	Put	Currency Future	201.0000	240.0000	19.403	0	0	0
06/11/2009	£ / R	2010/03/15	21.80	Put	Currency Future	8,906.0000	9,074.0000	1.886	0	0	0
06/11/2009	£ / R	2010/03/15	19.60	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
06/11/2009	£ / R	2010/03/15	9.65	Call	Currency Future	3,270.0000	3,102.0000	(5.138)	0	0	0
06/11/2009	£ / R	2010/03/15	14.15	Put	Currency Future	1,501.0000	1,629.0000	8.528	0	0	0
06/11/2009	£ / R	2010/03/15	18.15	Call	Currency Future	24.0000	21.0000	(12.500)	0	0	0
06/11/2009	£ / R	2010/03/15	12.00	Call	Currency Future	1,100.0000	970.0000	(11.818)	0	0	0
06/11/2009	£ / R	2010/03/15	10.65	Put	Currency Future	45.0000	50.0000	11.111	0	0	0
06/11/2009	£ / R	2010/03/15	19.55	Put	Currency Future	6,666.0000	6,833.0000	2.505	0	0	0
06/11/2009	£ / R	2010/03/15	20.45	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
06/11/2009	£ / R	2010/03/15	11.15	Put	Currency Future	73.0000	85.0000	16.438	0	0	0
06/11/2009	£ / R	2010/03/15	14.55	Call	Currency Future	193.0000	161.0000	(16.580)	0	0	0
06/11/2009	£ / R	2010/03/15	14.15	Call	Currency Future	251.0000	209.0000	(16.733)	0	0	0
06/11/2009	£ / R	2010/03/15	21.55	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
06/11/2009	£ / R	2010/03/15	22.10	Put	Currency Future	9,205.0000	9,373.0000	1.825	0	0	0
06/11/2009	£ / R	2010/03/15	7.85	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
06/11/2009	£ / R	2010/03/15	11.65	Put	Currency Future	131.0000	144.0000	9.924	0	0	0
06/11/2009	£ / R	2010/03/15	16.45	Call	Currency Future	49.0000	40.0000	(18.367)	0	0	0
06/11/2009	£ / R	2010/03/15	20.15	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
06/11/2009	£ / R	2010/03/15	21.25	Put	Currency Future	8,358.0000	8,526.0000	2.010	0	0	0
06/11/2009	£ / R	2010/03/15	12.95	Call	Currency Future	570.0000	486.0000	(14.737)	0	0	0
06/11/2009	£ / R	2010/03/15	17.65	Put	Currency Future	4,779.0000	4,944.0000	3.453	0	0	0
06/11/2009	£ / R	2010/03/15	21.55	Put	Currency Future	8,657.0000	8,825.0000	1.941	0	0	0
06/11/2009	£ / R	2010/03/15	20.45	Put	Currency Future	7,562.0000	7,729.0000	2.208	0	0	0
06/11/2009	£ / R	2010/03/15	11.15	Call	Currency Future	1,822.0000	1,665.0000	(8.617)	0	0	0
06/11/2009	£ / R	2010/03/15	11.95	Call	Currency Future	1,136.0000	1,004.0000	(11.620)	0	0	0
06/11/2009	£ / R	2010/03/15	13.15	Put	Currency Future	747.0000	841.0000	12.584	0	0	0
06/11/2009	£ / R	2010/03/15	18.15	Put	Currency Future	5,275.0000	5,441.0000	3.147	0	0	0
06/11/2009	£ / R	2010/03/15	20.20	Put	Currency Future	7,313.0000	7,480.0000	2.284	0	0	0
06/11/2009	£ / R	2010/03/15	12.95	Put	Currency Future	621.0000	707.0000	13.849	0	0	0
06/11/2009	£ / R	2010/03/15	19.55	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
06/11/2009	£ / R	2010/03/15	22.15	Put	Currency Future	9,255.0000	9,423.0000	1.815	0	0	0
06/11/2009	£ / R	2010/03/15	11.95	Put	Currency Future	187.0000	224.0000	19.786	0	0	0
06/11/2009	£ / R	2010/03/15	17.65	Call	Currency Future	28.0000	24.0000	(14.286)	0	0	0
06/11/2009	£ / R	2010/03/15	9.50	Call	Currency Future	3,417.0000	3,249.0000	(4.917)	0	0	0
06/11/2009	£ / R	2010/03/15	12.10	Call	Currency Future	1,032.0000	906.0000	(12.209)	0	0	0
06/11/2009	£ / R	2010/03/15	18.40	Call	Currency Future	23.0000	20.0000	(13.043)	0	0	0
06/11/2009	£ / R	2010/03/15	20.15	Put	Currency Future	7,263.0000	7,431.0000	2.313	0	0	0
06/11/2009	£ / R	2010/03/15	9.25	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
06/11/2009	£ / R	2010/03/15	7.85	Call	Currency Future	5,050.0000	4,881.0000	(3.347)	0	0	0
06/11/2009	£ / R	2010/03/15	11.65	Call	Currency Future	1,380.0000	1,224.0000	(11.304)	0	0	0
06/11/2009	£ / R	2010/03/15	10.50	Call	Currency Future	2,439.0000	2,274.0000	(6.765)	0	0	0
06/11/2009	£ / R	2010/03/15	8.45	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
06/11/2009	£ / R	2010/03/15	22.15	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
06/11/2009	£ / R	2010/03/15	10.30	Call	Currency Future	2,634.0000	2,468.0000	(6.302)	0	0	0
06/11/2009	£ / R	2010/03/15	16.65	Put	Currency Future	3,794.0000	3,955.0000	4.244	0	0	0
06/11/2009	£ / R	2010/03/15	13.95	Call	Currency Future	286.0000	240.0000	(16.084)	0	0	0
06/11/2009	£ / R	2010/03/15	12.20	Put	Currency Future	267.0000	314.0000	17.603	0	0	0
06/11/2009	£ / R	2010/03/15	14.45	Call	Currency Future	206.0000	172.0000	(16.505)	0	0	0
06/11/2009	£ / R	2010/03/15	20.70	Put	Currency Future	7,811.0000	7,979.0000	2.151	0	0	0
06/11/2009	£ / R	2010/03/15	10.15	Put	Currency Future	31.0000	34.0000	9.677	0	0	0
06/11/2009	£ / R	2010/03/15	16.30	Put	Currency Future	3,456.0000	3,615.0000	4.601	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	£ / R	2010/03/15	16.05	Put	Currency Future	3,217.0000	3,373.0000	4.849	0	0	0
06/11/2009	£ / R	2010/03/15	15.65	Put	Currency Future	2,840.0000	2,992.0000	5.352	0	0	0
06/11/2009	£ / R	2010/03/15	13.65	Put	Currency Future	1,102.0000	1,215.0000	10.254	0	0	0
06/11/2009	£ / R	2010/03/15	18.50	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	0
06/11/2009	£ / R	2010/03/15	12.80	Put	Currency Future	536.0000	612.0000	14.179	0	0	0
06/11/2009	£ / R	2010/03/15	13.00	Put	Currency Future	651.0000	739.0000	13.518	0	0	0
06/11/2009	£ / R	2010/03/15	14.45	Put	Currency Future	1,757.0000	1,892.0000	7.684	0	0	0
06/11/2009	£ / R	2010/03/15	20.70	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
06/11/2009	£ / R	2010/03/15	11.25	Put	Currency Future	82.0000	95.0000	15.854	0	0	0
06/11/2009	£ / R	2010/03/15	8.05	Call	Currency Future	4,851.0000	4,682.0000	(3.484)	0	0	0
06/11/2009	£ / R	2010/03/15	19.80	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
06/11/2009	£ / R	2010/03/15	10.05	Put	Currency Future	29.0000	31.0000	6.897	0	0	0
06/11/2009	£ / R	2010/03/15	14.65	Call	Currency Future	182.0000	151.0000	(17.033)	0	0	0
06/11/2009	£ / R	2010/03/15	14.05	Put	Currency Future	1,419.0000	1,544.0000	8.809	0	0	0
06/11/2009	£ / R	2010/03/15	18.50	Put	Currency Future	5,623.0000	5,789.0000	2.952	0	0	0
06/11/2009	£ / R	2010/03/15	12.10	Put	Currency Future	233.0000	276.0000	18.455	0	0	0
06/11/2009	£ / R	2010/03/15	9.45	Call	Currency Future	3,466.0000	3,298.0000	(4.847)	0	0	0
06/11/2009	£ / R	2010/03/15	18.70	Put	Currency Future	5,822.0000	5,989.0000	2.868	0	0	0
06/11/2009	£ / R	2010/03/15	17.30	Put	Currency Future	4,432.0000	4,597.0000	3.723	0	0	0
06/11/2009	£ / R	2010/03/15	8.15	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
06/11/2009	£ / R	2010/03/15	11.25	Call	Currency Future	1,732.0000	1,575.0000	(9.065)	0	0	0
06/11/2009	£ / R	2010/03/15	20.05	Put	Currency Future	7,164.0000	7,331.0000	2.331	0	0	0
06/11/2009	£ / R	2010/03/15	14.65	Put	Currency Future	1,932.0000	2,071.0000	7.195	0	0	0
06/11/2009	£ / R	2010/03/15	17.50	Put	Currency Future	4,630.0000	4,795.0000	3.564	0	0	0
06/11/2009	£ / R	2010/03/15	8.45	Call	Currency Future	4,453.0000	4,285.0000	(3.773)	0	0	0
06/11/2009	£ / R	2010/03/15	18.70	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
06/11/2009	£ / R	2010/03/15	11.10	Put	Currency Future	69.0000	81.0000	17.391	0	0	0
06/11/2009	£ / R	2010/03/15	17.30	Call	Currency Future	31.0000	27.0000	(12.903)	0	0	0
06/11/2009	£ / R	2010/03/15	13.15	Call	Currency Future	496.0000	421.0000	(15.121)	0	0	0
06/11/2009	£ / R	2010/03/15	22.05	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
06/11/2009	£ / R	2010/03/15	15.65	Call	Currency Future	89.0000	72.0000	(19.101)	0	0	0
06/11/2009	£ / R	2010/03/15	14.05	Call	Currency Future	268.0000	224.0000	(16.418)	0	0	0
06/11/2009	£ / R	2010/03/15	20.50	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
06/11/2009	£ / R	2010/03/15	11.00	Put	Currency Future	61.0000	72.0000	18.033	0	0	0
06/11/2009	£ / R	2010/03/15	17.45	Call	Currency Future	30.0000	26.0000	(13.333)	0	0	0
06/11/2009	£ / R	2010/03/15	8.70	Put	Currency Future	7.0000	9.0000	28.571	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	£ / R	2010/03/15	11.10	Call	Currency Future	1,868.0000	1,711.0000	(8.405)	0	0	0
06/11/2009	£ / R	2010/03/15	10.25	Put	Currency Future	33.0000	36.0000	9.091	0	0	0
06/11/2009	£ / R	2010/03/15	13.80	Call	Currency Future	317.0000	266.0000	(16.088)	0	0	0
06/11/2009	£ / R	2010/03/15	22.05	Put	Currency Future	9,155.0000	9,323.0000	1.835	0	0	0
06/11/2009	£ / R	2010/03/15	16.65	Call	Currency Future	43.0000	35.0000	(18.605)	0	0	0
06/11/2009	£ / R	2010/03/15	21.85	Put	Currency Future	8,956.0000	9,124.0000	1.876	0	0	0
06/11/2009	£ / R	2010/03/15	13.95	Put	Currency Future	1,337.0000	1,460.0000	9.200	0	0	0
06/11/2009	£ / R	2010/03/15	20.50	Put	Currency Future	7,612.0000	7,779.0000	2.194	0	0	0
06/11/2009	£ / R	2010/03/15	11.00	Call	Currency Future	1,960.0000	1,802.0000	(8.061)	0	0	0
06/11/2009	£ / R	2010/03/15	17.45	Put	Currency Future	4,580.0000	4,746.0000	3.624	0	0	0
06/11/2009	£ / R	2010/03/15	10.10	Put	Currency Future	30.0000	32.0000	6.667	0	0	0
06/11/2009	£ / R	2010/03/15	8.15	Call	Currency Future	4,751.0000	4,583.0000	(3.536)	0	0	0
06/11/2009	£ / R	2010/03/15	10.25	Call	Currency Future	2,682.0000	2,516.0000	(6.189)	0	0	0
06/11/2009	£ / R	2010/03/15	20.05	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
06/11/2009	£ / R	2010/03/15	19.90	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
06/11/2009	£ / R	2010/03/15	22.00	Put	Currency Future	9,105.0000	9,274.0000	1.856	0	0	0
06/11/2009	£ / R	2010/03/15	19.45	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
06/11/2009	£ / R	2010/03/15	16.10	Call	Currency Future	64.0000	51.0000	(20.313)	0	0	0
06/11/2009	£ / R	2010/03/15	12.25	Call	Currency Future	935.0000	815.0000	(12.834)	0	0	0
06/11/2009	£ / R	2010/03/15	13.75	Call	Currency Future	328.0000	275.0000	(16.159)	0	0	0
06/11/2009	£ / R	2010/03/15	10.05	Call	Currency Future	2,878.0000	2,711.0000	(5.803)	0	0	0
06/11/2009	£ / R	2010/03/15	19.90	Put	Currency Future	7,015.0000	7,181.0000	2.366	0	0	0
06/11/2009	£ / R	2010/03/15	12.20	Call	Currency Future	966.0000	844.0000	(12.629)	0	0	0
06/11/2009	£ / R	2010/03/15	22.00	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
06/11/2009	£ / R	2010/03/15	8.70	Call	Currency Future	4,206.0000	4,039.0000	(3.971)	0	0	0
06/11/2009	£ / R	2010/03/15	10.15	Call	Currency Future	2,780.0000	2,613.0000	(6.007)	0	0	0
06/11/2009	£ / R	2010/03/15	14.30	Put	Currency Future	1,628.0000	1,760.0000	8.108	0	0	0
06/11/2009	£ / R	2010/03/15	12.25	Put	Currency Future	285.0000	335.0000	17.544	0	0	0
06/11/2009	£ / R	2010/03/15	12.35	Call	Currency Future	873.0000	758.0000	(13.173)	0	0	0
06/11/2009	£ / R	2010/03/15	18.05	Put	Currency Future	5,176.0000	5,342.0000	3.207	0	0	0
06/11/2009	£ / R	2010/03/15	14.75	Put	Currency Future	2,021.0000	2,161.0000	6.927	0	0	0
06/11/2009	£ / R	2010/03/15	21.90	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
06/11/2009	£ / R	2010/03/15	21.30	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
06/11/2009	£ / R	2010/03/15	17.50	Call	Currency Future	29.0000	25.0000	(13.793)	0	0	0
06/11/2009	£ / R	2010/03/15	12.55	Put	Currency Future	411.0000	473.0000	15.085	0	0	0
06/11/2009	£ / R	2010/03/15	20.00	Put	Currency Future	7,114.0000	7,281.0000	2.347	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	£ / R	2010/03/15	19.45	Put	Currency Future	6,567.0000	6,734.0000	2.543	0	0	0
06/11/2009	£ / R	2010/03/15	16.10	Put	Currency Future	3,265.0000	3,421.0000	4.778	0	0	0
06/11/2009	£ / R	2010/03/15	15.30	Call	Currency Future	115.0000	93.0000	(19.130)	0	0	0
06/11/2009	£ / R	2010/03/15	20.20	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
06/11/2009	£ / R	2010/03/15	15.25	Call	Currency Future	120.0000	97.0000	(19.167)	0	0	0
06/11/2009	£ / R	2010/03/15	16.55	Put	Currency Future	3,697.0000	3,857.0000	4.328	0	0	0
06/11/2009	£ / R	2010/03/15	12.90	Call	Currency Future	590.0000	504.0000	(14.576)	0	0	11,630
06/11/2009	£ / R	2010/03/15	21.90	Put	Currency Future	9,006.0000	9,174.0000	1.865	0	0	0
06/11/2009	£ / R	2010/03/15	16.50	Put	Currency Future	3,648.0000	3,809.0000	4.413	0	0	0
06/11/2009	£ / R	2010/03/15	20.00	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
06/11/2009	£ / R	2010/03/15	15.45	Put	Currency Future	2,654.0000	2,803.0000	5.614	0	0	0
06/11/2009	£ / R	2010/03/15	16.45	Put	Currency Future	3,600.0000	3,760.0000	4.444	0	0	0
06/11/2009	£ / R	2010/03/15	16.35	Put	Currency Future	3,504.0000	3,663.0000	4.538	0	0	0
06/11/2009	£ / R	2010/03/15	18.10	Put	Currency Future	5,225.0000	5,391.0000	3.177	0	0	0
06/11/2009	£ / R	2010/03/15	18.20	Call	Currency Future	24.0000	21.0000	(12.500)	0	0	0
06/11/2009	£ / R	2010/03/15	15.25	Put	Currency Future	2,471.0000	2,617.0000	5.909	0	0	0
06/11/2009	£ / R	2010/03/15	13.75	Put	Currency Future	1,179.0000	1,295.0000	9.839	0	0	0
06/11/2009	£ / R	2010/03/15	12.05	Call	Currency Future	1,066.0000	938.0000	(12.008)	0	0	0
06/11/2009	£ / R	2010/03/15	15.75	Put	Currency Future	2,933.0000	3,087.0000	5.251	0	0	0
06/11/2009	£ / R	2010/03/15	21.85	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
06/11/2009	£ / R	2010/03/15	16.50	Call	Currency Future	48.0000	39.0000	(18.750)	0	0	0
06/11/2009	£ / R	2010/03/15	12.55	Call	Currency Future	760.0000	653.0000	(14.079)	0	0	0
06/11/2009	£ / R	2010/03/15	16.00	Call	Currency Future	69.0000	55.0000	(20.290)	0	0	0
06/11/2009	£ / R	2010/03/15	21.45	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
06/11/2009	£ / R	2010/03/15	22.10	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
06/11/2009	£ / R	2010/03/15	14.30	Call	Currency Future	227.0000	190.0000	(16.300)	0	0	0
06/11/2009	£ / R	2010/03/15	9.25	Call	Currency Future	3,663.0000	3,495.0000	(4.586)	0	0	0
06/11/2009	£ / R	2010/03/15	21.60	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
06/11/2009	£ / R	2010/03/15	12.05	Put	Currency Future	217.0000	258.0000	18.894	0	0	0
06/11/2009	£ / R	2010/03/15	16.75	Call	Currency Future	40.0000	33.0000	(17.500)	0	0	0
06/11/2009	£ / R	2010/03/15	12.90	Put	Currency Future	591.0000	674.0000	14.044	0	0	0
06/11/2009	£ / R	2010/03/15	10.50	Put	Currency Future	40.0000	45.0000	12.500	0	0	0
06/11/2009	£ / R	2010/03/15	10.00	Put	Currency Future	28.0000	30.0000	7.143	0	0	0
06/11/2009	£ / R	2010/03/15	15.45	Call	Currency Future	103.0000	83.0000	(19.417)	0	0	0
06/11/2009	£ / R	2010/03/15	20.40	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
06/11/2009	£ / R	2010/03/15	20.10	Put	Currency Future	7,214.0000	7,381.0000	2.315	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	£ / R 2010/03/15	12.30	Put	Currency Future	304.0000	356.0000	17.105	0	0	0
06/11/2009	£ / R 2010/03/15	21.25	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
06/11/2009	£ / R 2010/03/15	13.80	Put	Currency Future	1,218.0000	1,336.0000	9.688	0	0	0
06/11/2009	£ / R 2010/03/15	21.60	Put	Currency Future	8,707.0000	8,875.0000	1.929	0	0	0
06/11/2009	£ / R 2010/03/15	16.05	Call	Currency Future	66.0000	53.0000	(19.697)	0	0	0
06/11/2009	£ / R 2010/03/15	16.75	Put	Currency Future	3,891.0000	4,053.0000	4.163	0	0	0
06/11/2009	£ / R 2010/03/15	19.85	Put	Currency Future	6,965.0000	7,132.0000	2.398	0	0	0
06/11/2009	£ / R 2010/03/15	13.45	Call	Currency Future	403.0000	340.0000	(15.633)	0	0	0
06/11/2009	£ / R 2010/03/15	11.50	Call	Currency Future	1,509.0000	1,353.0000	(10.338)	0	0	0
06/11/2009	£ / R 2010/03/15	12.65	Put	Currency Future	459.0000	525.0000	14.379	0	0	0
06/11/2009	£ / R 2010/03/15	16.00	Put	Currency Future	3,169.0000	3,325.0000	4.923	0	0	0
06/11/2009	£ / R 2010/03/15	11.45	Call	Currency Future	1,553.0000	1,397.0000	(10.045)	0	0	0
06/11/2009	£ / R 2010/03/15	8.40	Call	Currency Future	4,503.0000	4,335.0000	(3.731)	0	0	0
06/11/2009	£ / R 2010/03/15	20.10	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
06/11/2009	£ / R 2010/03/15	12.30	Call	Currency Future	904.0000	786.0000	(13.053)	0	0	0
06/11/2009	£ / R 2010/03/15	18.05	Call	Currency Future	25.0000	22.0000	(12.000)	0	0	0
06/11/2009	£ / R 2010/03/15	17.75	Call	Currency Future	27.0000	23.0000	(14.815)	0	0	0
06/11/2009	£ / R 2010/03/15	19.85	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
06/11/2009	£ / R 2010/03/15	13.45	Put	Currency Future	953.0000	1,060.0000	11.228	0	0	0
06/11/2009	£ / R 2010/03/15	11.50	Put	Currency Future	110.0000	123.0000	11.818	0	0	0
06/11/2009	£ / R 2010/03/15	12.65	Call	Currency Future	708.0000	605.0000	(14.548)	0	0	0
06/11/2009	£ / R 2010/03/15	18.00	Put	Currency Future	5,126.0000	5,292.0000	3.238	0	0	0
06/11/2009	£ / R 2010/03/15	8.40	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
06/11/2009	£ / R 2010/03/15	18.10	Call	Currency Future	24.0000	21.0000	(12.500)	0	0	0
06/11/2009	£ / R 2010/03/15	10.30	Put	Currency Future	34.0000	38.0000	11.765	0	0	0
06/11/2009	£ / R 2010/03/15	19.25	Put	Currency Future	6,368.0000	6,535.0000	2.622	0	0	0
06/11/2009	£ / R 2010/03/15	12.40	Put	Currency Future	345.0000	401.0000	16.232	0	0	0
06/11/2009	£ / R 2010/03/15	8.05	Put	Currency Future	2.0000	2.0000	-	0	0	0
06/11/2009	£ / R 2010/03/15	17.55	Call	Currency Future	29.0000	25.0000	(13.793)	0	0	0
06/11/2009	£ / R 2010/03/15	14.50	Call	Currency Future	200.0000	166.0000	(17.000)	0	0	0
06/11/2009	£ / R 2010/03/15	18.00	Call	Currency Future	25.0000	22.0000	(12.000)	0	0	0
06/11/2009	£ / R 2010/03/15	14.40	Call	Currency Future	213.0000	178.0000	(16.432)	0	0	0
06/11/2009	£ / R 2010/03/15	11.30	Call	Currency Future	1,687.0000	1,530.0000	(9.306)	0	0	0
06/11/2009	£ / R 2010/03/15	17.25	Put	Currency Future	4,382.0000	4,547.0000	3.765	0	0	0
06/11/2009	£ / R 2010/03/15	12.35	Put	Currency Future	324.0000	378.0000	16.667	0	0	0
06/11/2009	£ / R 2010/03/15	19.20	Put	Currency Future	6,319.0000	6,485.0000	2.627	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
06/11/2009	£ / R	2010/03/15	13.90	Put	Currency Future	1,297.0000	1,418.0000	9.329	0	0	0
06/11/2009	£ / R	2010/03/15	17.55	Put	Currency Future	4,679.0000	4,845.0000	3.548	0	0	0
06/11/2009	£ / R	2010/03/15	14.50	Put	Currency Future	1,800.0000	1,937.0000	7.611	0	0	0
06/11/2009	£ / R	2010/03/15	10.00	Call	Currency Future	2,927.0000	2,760.0000	(5.706)	0	0	0
06/11/2009	£ / R	2010/03/15	11.45	Put	Currency Future	104.0000	117.0000	12.500	0	0	0
06/11/2009	£ / R	2010/03/15	14.40	Put	Currency Future	1,714.0000	1,848.0000	7.818	0	0	0
06/11/2009	£ / R	2010/03/15	10.10	Call	Currency Future	2,829.0000	2,662.0000	(5.903)	0	0	0
06/11/2009	£ / R	2010/03/15	11.30	Put	Currency Future	87.0000	100.0000	14.943	0	0	0
06/11/2009	£ / R	2010/03/15	17.25	Call	Currency Future	32.0000	27.0000	(15.625)	0	0	0
06/11/2009	£ / R	2010/03/15	21.20	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
06/11/2009	£ / R	2010/03/15	13.90	Call	Currency Future	296.0000	248.0000	(16.216)	0	0	0
06/11/2009	£ / R	2010/03/15	9.75	Call	Currency Future	3,172.0000	3,004.0000	(5.296)	0	0	0
06/11/2009	£ / R	2010/03/15	9.50	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
06/11/2009	£ / R	2010/03/15	21.45	Put	Currency Future	8,557.0000	8,725.0000	1.963	0	0	0
06/11/2009	£ / R	2010/03/15	20.40	Put	Currency Future	7,512.0000	7,680.0000	2.236	0	0	0
06/11/2009	£ / R	2010/03/15	15.30	Put	Currency Future	2,516.0000	2,663.0000	5.843	0	0	0
06/11/2009	£ / R	2010/03/15	19.25	Call	Currency Future	18.0000	15.0000	(16.667)	0	0	0
06/11/2009	£ / R	2010/03/15	11.85	Call	Currency Future	1,213.0000	1,073.0000	(11.542)	0	0	0
06/11/2009	£ / R	2010/03/15	21.20	Put	Currency Future	8,309.0000	8,476.0000	2.010	0	0	0
06/11/2009	£ / R	2010/03/15	9.75	Put	Currency Future	22.0000	24.0000	9.091	0	0	0
06/11/2009	£ / R	2010/03/15	13.60	Put	Currency Future	1,064.0000	1,176.0000	10.526	0	0	0
06/11/2009	£ / R	2010/03/15	15.50	Put	Currency Future	2,700.0000	2,850.0000	5.556	0	0	0
06/11/2009	£ / R	2010/03/15	9.45	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
06/11/2009	£ / R	2010/03/15	16.40	Put	Currency Future	3,552.0000	3,711.0000	4.476	0	0	0
06/11/2009	£ / R	2010/03/15	9.30	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
06/11/2009	£ / R	2010/03/15	12.15	Call	Currency Future	999.0000	875.0000	(12.412)	0	0	0
06/11/2009	£ / R	2010/03/15	19.20	Call	Currency Future	18.0000	15.0000	(16.667)	0	0	0
06/11/2009	£ / R	2010/03/15	19.95	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
06/11/2009	£ / R	2010/03/15	12.75	Put	Currency Future	510.0000	582.0000	14.118	0	0	0
06/11/2009	£ / R	2010/03/15	15.50	Call	Currency Future	99.0000	80.0000	(19.192)	0	0	0
06/11/2009	£ / R	2010/03/15	10.45	Call	Currency Future	2,488.0000	2,323.0000	(6.632)	0	0	0
06/11/2009	£ / R	2010/03/15	8.60	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
06/11/2009	£ / R	2010/03/15	16.40	Call	Currency Future	51.0000	41.0000	(19.608)	0	0	0
06/11/2009	£ / R	2010/03/15	16.30	Call	Currency Future	55.0000	44.0000	(20.000)	0	0	0
06/11/2009	£ / R	2010/03/15	12.15	Put	Currency Future	249.0000	295.0000	18.474	0	0	0
06/11/2009	£ / R	2010/03/15	15.20	Put	Currency Future	2,425.0000	2,570.0000	5.979	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	£ / R	2010/03/15	19.95	Put	Currency Future	7,064.0000	7,231.0000	2.364	0	0	0
06/11/2009	£ / R	2010/03/15	14.75	Call	Currency Future	171.0000	141.0000	(17.544)	0	0	0
06/11/2009	£ / R	2010/03/15	20.60	Put	Currency Future	7,712.0000	7,879.0000	2.165	0	0	0
06/11/2009	£ / R	2010/03/15	20.65	Put	Currency Future	7,761.0000	7,929.0000	2.165	0	0	0
06/11/2009	£ / R	2010/03/15	17.20	Put	Currency Future	4,333.0000	4,498.0000	3.808	0	0	0
06/11/2009	£ / R	2010/03/15	21.95	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
06/11/2009	£ / R	2010/03/15	17.75	Put	Currency Future	4,878.0000	5,043.0000	3.383	0	0	0
06/11/2009	£ / R	2010/03/15	10.45	Put	Currency Future	38.0000	43.0000	13.158	0	0	0
06/11/2009	£ / R	2010/03/15	8.60	Call	Currency Future	4,305.0000	4,137.0000	(3.902)	0	0	0
06/11/2009	£ / R	2010/03/15	20.35	Put	Currency Future	7,462.0000	7,630.0000	2.251	0	0	0
06/11/2009	£ / R	2010/03/15	20.65	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
06/11/2009	£ / R	2010/03/15	15.40	Put	Currency Future	2,608.0000	2,756.0000	5.675	0	0	0
06/11/2009	£ / R	2010/03/15	11.85	Put	Currency Future	164.0000	193.0000	17.683	0	0	0
06/11/2009	£ / R	2010/03/15	21.95	Put	Currency Future	9,056.0000	9,224.0000	1.855	0	0	0
06/11/2009	£ / R	2010/03/15	11.75	Call	Currency Future	1,296.0000	1,145.0000	(11.651)	0	0	0
06/11/2009	£ / R	2010/03/15	19.30	Put	Currency Future	6,418.0000	6,584.0000	2.586	0	0	0
06/11/2009	£ / R	2010/03/15	13.25	Call	Currency Future	463.0000	392.0000	(15.335)	0	0	0
06/11/2009	£ / R	2010/03/15	20.60	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
06/11/2009	£ / R	2010/03/15	18.35	Put	Currency Future	5,474.0000	5,640.0000	3.033	0	0	0
06/11/2009	£ / R	2010/03/15	15.20	Call	Currency Future	124.0000	100.0000	(19.355)	0	0	0
06/11/2009	£ / R	2010/03/15	10.75	Put	Currency Future	48.0000	55.0000	14.583	0	0	0
06/11/2009	£ / R	2010/03/15	19.30	Call	Currency Future	17.0000	14.0000	(17.647)	0	0	0
06/11/2009	£ / R	2010/03/15	13.05	Put	Currency Future	682.0000	773.0000	13.343	0	0	0
06/11/2009	£ / R	2010/03/15	18.60	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	0
06/11/2009	£ / R	2010/03/15	18.65	Put	Currency Future	5,772.0000	5,939.0000	2.893	0	0	0
06/11/2009	£ / R	2010/03/15	17.40	Put	Currency Future	4,531.0000	4,696.0000	3.642	0	0	0
06/11/2009	£ / R	2010/03/15	11.20	Put	Currency Future	78.0000	90.0000	15.385	0	0	0
06/11/2009	£ / R	2010/03/15	13.85	Call	Currency Future	306.0000	257.0000	(16.013)	0	0	0
06/11/2009	£ / R	2010/03/15	10.75	Call	Currency Future	2,197.0000	2,035.0000	(7.374)	0	0	0
06/11/2009	£ / R	2010/03/15	13.70	Put	Currency Future	1,140.0000	1,255.0000	10.088	0	0	0
06/11/2009	£ / R	2010/03/15	14.90	Call	Currency Future	156.0000	126.0000	(19.231)	0	0	0
06/11/2009	£ / R	2010/03/15	18.60	Put	Currency Future	5,723.0000	5,889.0000	2.901	0	0	0
06/11/2009	£ / R	2010/03/15	8.35	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
06/11/2009	£ / R	2010/03/15	8.65	Put	Currency Future	6.0000	8.0000	33.333	0	0	0
06/11/2009	£ / R	2010/03/15	19.40	Call	Currency Future	17.0000	14.0000	(17.647)	0	0	0
06/11/2009	£ / R	2010/03/15	9.35	Call	Currency Future	3,565.0000	3,397.0000	(4.712)	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
06/11/2009	£ / R	2010/03/15	13.85	Put	Currency Future	1,257.0000	1,377.0000	9.547	0	0	0
06/11/2009	£ / R	2010/03/15	15.75	Call	Currency Future	83.0000	66.0000	(20.482)	0	0	0
06/11/2009	£ / R	2010/03/15	13.60	Call	Currency Future	363.0000	306.0000	(15.702)	0	0	0
06/11/2009	£ / R	2010/03/15	11.90	Put	Currency Future	173.0000	208.0000	20.231	0	0	0
06/11/2009	£ / R	2010/03/15	14.35	Call	Currency Future	220.0000	183.0000	(16.818)	0	0	0
06/11/2009	£ / R	2010/03/15	8.65	Call	Currency Future	4,255.0000	4,088.0000	(3.925)	0	0	0
06/11/2009	£ / R	2010/03/15	19.40	Put	Currency Future	6,517.0000	6,684.0000	2.563	0	0	0
06/11/2009	£ / R	2010/03/15	17.20	Call	Currency Future	32.0000	28.0000	(12.500)	0	0	0
06/11/2009	£ / R	2010/03/15	12.75	Call	Currency Future	659.0000	562.0000	(14.719)	0	0	0
06/11/2009	£ / R	2010/03/15	21.30	Put	Currency Future	8,408.0000	8,576.0000	1.998	0	0	0
06/11/2009	£ / R	2010/03/15	12.45	Put	Currency Future	366.0000	424.0000	15.847	0	0	0
06/11/2009	£ / R	2010/03/15	13.25	Put	Currency Future	813.0000	912.0000	12.177	0	0	0
06/11/2009	£ / R	2010/03/15	11.90	Call	Currency Future	1,172.0000	1,038.0000	(11.433)	0	0	0
06/11/2009	£ / R	2010/03/15	14.35	Put	Currency Future	1,671.0000	1,804.0000	7.959	0	0	0
06/11/2009	£ / R	2010/03/15	18.65	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
06/11/2009	£ / R	2010/03/15	15.40	Call	Currency Future	107.0000	86.0000	(19.626)	0	0	0
06/11/2009	£ / R	2010/03/15	12.40	Call	Currency Future	844.0000	730.0000	(13.507)	0	0	0
06/11/2009	£ / R	2010/03/15	9.35	Put	Currency Future	15.0000	17.0000	13.333	0	0	0
06/11/2009	£ / R	2010/03/15	11.75	Put	Currency Future	146.0000	165.0000	13.014	0	0	0
06/11/2009	£ / R	2010/03/15	13.30	Call	Currency Future	447.0000	378.0000	(15.436)	0	0	0
06/11/2009	£ / R	2010/03/15	13.05	Call	Currency Future	532.0000	453.0000	(14.850)	0	0	0
06/11/2009	£ / R	2010/03/15	10.90	Put	Currency Future	54.0000	65.0000	20.370	0	0	0
06/11/2009	£ / R	2010/03/15	16.35	Call	Currency Future	53.0000	43.0000	(18.868)	0	0	0
06/11/2009	£ / R	2010/03/15	11.40	Put	Currency Future	98.0000	111.0000	13.265	0	0	0
06/11/2009	£ / R	2010/03/15	21.35	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
06/11/2009	£ / R	2010/03/15	16.55	Call	Currency Future	46.0000	37.0000	(19.565)	0	0	0
06/11/2009	£ / R	2010/03/15	13.70	Call	Currency Future	339.0000	285.0000	(15.929)	0	0	0
06/11/2009	£ / R	2010/03/15	12.70	Call	Currency Future	683.0000	582.0000	(14.788)	0	0	0
06/11/2009	£ / R	2010/03/15	14.90	Put	Currency Future	2,157.0000	2,296.0000	6.444	0	0	0
06/11/2009	£ / R	2010/03/15	20.35	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
06/11/2009	£ / R	2010/03/15	11.40	Call	Currency Future	1,597.0000	1,441.0000	(9.768)	0	0	0
06/11/2009	£ / R	2010/03/15	10.35	Put	Currency Future	36.0000	39.0000	8.333	0	0	0
06/11/2009	£ / R	2010/03/15	15.55	Call	Currency Future	96.0000	77.0000	(19.792)	0	0	0
06/11/2009	£ / R	2010/03/15	13.30	Put	Currency Future	848.0000	948.0000	11.792	0	0	0
06/11/2009	£ / R	2010/03/15	12.45	Call	Currency Future	815.0000	704.0000	(13.620)	0	0	0
06/11/2009	£ / R	2010/03/15	15.90	Put	Currency Future	3,075.0000	3,230.0000	5.041	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	£ / R	2010/03/15	18.35	Call	Currency Future	23.0000	20.0000	(13.043)	0	0	0
06/11/2009	£ / R	2010/03/15	10.40	Put	Currency Future	37.0000	41.0000	10.811	0	0	0
06/11/2009	£ / R	2010/03/15	15.55	Put	Currency Future	2,747.0000	2,897.0000	5.461	0	0	0
06/11/2009	£ / R	2010/03/15	14.70	Put	Currency Future	1,977.0000	2,117.0000	7.081	0	0	0
06/11/2009	£ / R	2010/03/15	17.15	Call	Currency Future	33.0000	28.0000	(15.152)	0	0	0
06/11/2009	£ / R	2010/03/15	15.90	Call	Currency Future	74.0000	59.0000	(20.270)	0	0	0
06/11/2009	£ / R	2010/03/15	18.40	Put	Currency Future	5,524.0000	5,690.0000	3.005	0	0	0
06/11/2009	£ / R	2010/03/15	9.30	Call	Currency Future	3,614.0000	3,446.0000	(4.649)	0	0	0
06/11/2009	£ / R	2010/03/15	8.20	Call	Currency Future	4,701.0000	4,533.0000	(3.574)	0	0	0
06/11/2009	£ / R	2010/03/15	19.65	Put	Currency Future	6,766.0000	6,933.0000	2.468	0	0	0
06/11/2009	£ / R	2010/03/15	14.55	Put	Currency Future	1,844.0000	1,981.0000	7.430	0	0	0
06/11/2009	£ / R	2010/03/15	17.15	Put	Currency Future	4,284.0000	4,448.0000	3.828	0	0	0
06/11/2009	£ / R	2010/03/15	13.20	Put	Currency Future	780.0000	876.0000	12.308	0	0	0
06/11/2009	£ / R	2010/03/15	16.90	Put	Currency Future	4,037.0000	4,201.0000	4.062	0	0	0
06/11/2009	£ / R	2010/03/15	8.35	Call	Currency Future	4,552.0000	4,384.0000	(3.691)	0	0	0
06/11/2009	£ / R	2010/03/15	8.20	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
06/11/2009	£ / R	2010/03/15	21.65	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
06/11/2009	£ / R	2010/03/15	21.35	Put	Currency Future	8,458.0000	8,626.0000	1.986	0	0	0
06/11/2009	£ / R	2010/03/15	14.70	Call	Currency Future	176.0000	147.0000	(16.477)	0	0	11,630
06/11/2009	£ / R	2010/03/15	13.20	Call	Currency Future	479.0000	406.0000	(15.240)	0	0	0
06/11/2009	£ / R	2010/03/15	16.90	Call	Currency Future	36.0000	31.0000	(13.889)	0	0	0
06/11/2009	£ / R	2010/03/15	21.40	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
06/11/2009	£ / R	2010/03/15	19.75	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
06/11/2009	£ / R	2010/03/15	12.85	Call	Currency Future	612.0000	523.0000	(14.542)	0	0	0
06/11/2009	£ / R	2010/03/15	19.05	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0
06/11/2009	£ / R	2010/03/15	10.90	Call	Currency Future	2,053.0000	1,895.0000	(7.696)	0	0	0
06/11/2009	£ / R	2010/03/15	13.70	Put	Currency Future	1,140.0000	1,255.0000	10.088	0	0	0
06/11/2009	£ / R	2010/03/15	14.20	Call	Currency Future	242.0000	202.0000	(16.529)	0	0	0
06/11/2009	£ / R	2010/03/15	21.65	Put	Currency Future	8,757.0000	8,925.0000	1.918	0	0	0
06/11/2009	£ / R	2010/03/15	12.85	Put	Currency Future	563.0000	643.0000	14.210	0	0	0
06/11/2009	£ / R	2010/03/15	19.05	Put	Currency Future	6,170.0000	6,336.0000	2.690	0	0	0
06/11/2009	£ / R	2010/03/15	9.90	Put	Currency Future	26.0000	28.0000	7.692	0	0	0
06/11/2009	£ / R	2010/03/15	16.20	Call	Currency Future	59.0000	48.0000	(18.644)	0	0	0
06/11/2009	£ / R	2010/03/15	9.40	Put	Currency Future	16.0000	18.0000	12.500	0	0	0
06/11/2009	£ / R	2010/03/15	19.75	Put	Currency Future	6,865.0000	7,032.0000	2.433	0	0	0
06/11/2009	£ / R	2010/03/15	17.05	Put	Currency Future	4,185.0000	4,349.0000	3.919	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	£ / R	2010/03/15	9.90	Call	Currency Future	3,025.0000	2,857.0000	(5.554)	0	0	0
06/11/2009	£ / R	2010/03/15	13.70	Call	Currency Future	339.0000	285.0000	(15.929)	0	0	0
06/11/2009	£ / R	2010/03/15	16.20	Put	Currency Future	3,360.0000	3,518.0000	4.702	0	0	0
06/11/2009	£ / R	2010/03/15	10.40	Call	Currency Future	2,536.0000	2,371.0000	(6.506)	0	0	0
06/11/2009	£ / R	2010/03/15	15.10	Call	Currency Future	134.0000	108.0000	(19.403)	0	0	0
06/11/2009	£ / R	2010/03/15	21.75	Put	Currency Future	8,856.0000	9,024.0000	1.897	0	0	0
06/11/2009	£ / R	2010/03/15	11.05	Call	Currency Future	1,914.0000	1,756.0000	(8.255)	0	0	0
06/11/2009	£ / R	2010/03/15	15.05	Put	Currency Future	2,290.0000	2,432.0000	6.201	0	0	0
06/11/2009	£ / R	2010/03/15	10.85	Put	Currency Future	52.0000	62.0000	19.231	0	0	0
06/11/2009	£ / R	2010/03/15	14.20	Put	Currency Future	1,543.0000	1,673.0000	8.425	0	0	0
06/11/2009	£ / R	2010/03/15	9.40	Call	Currency Future	3,515.0000	3,347.0000	(4.780)	0	0	0
06/11/2009	£ / R	2010/03/15	10.35	Call	Currency Future	2,585.0000	2,419.0000	(6.422)	0	0	0
06/11/2009	£ / R	2010/03/15	21.75	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
06/11/2009	£ / R	2010/03/15	13.50	Call	Currency Future	389.0000	328.0000	(15.681)	0	0	0
06/11/2009	£ / R	2010/03/15	12.60	Put	Currency Future	435.0000	499.0000	14.713	0	0	0
06/11/2009	£ / R	2010/03/15	17.05	Call	Currency Future	34.0000	29.0000	(14.706)	0	0	0
06/11/2009	£ / R	2010/03/15	8.90	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
06/11/2009	£ / R	2010/03/15	10.85	Call	Currency Future	2,101.0000	1,942.0000	(7.568)	0	0	0
06/11/2009	£ / R	2010/03/15	18.20	Put	Currency Future	5,325.0000	5,491.0000	3.117	0	0	0
06/11/2009	£ / R	2010/03/15	12.60	Call	Currency Future	734.0000	629.0000	(14.305)	0	0	0
06/11/2009	£ / R	2010/03/15	20.55	Put	Currency Future	7,662.0000	7,829.0000	2.180	0	0	0
06/11/2009	£ / R	2010/03/15	10.55	Call	Currency Future	2,391.0000	2,226.0000	(6.901)	0	0	0
06/11/2009	£ / R	2010/03/15	15.05	Call	Currency Future	139.0000	112.0000	(19.424)	0	0	0
06/11/2009	£ / R	2010/03/15	21.40	Put	Currency Future	8,508.0000	8,675.0000	1.963	0	0	0
06/11/2009	£ / R	2010/03/15	18.90	Call	Currency Future	20.0000	17.0000	(15.000)	0	0	0
06/11/2009	£ / R	2010/03/15	14.85	Call	Currency Future	161.0000	131.0000	(18.634)	0	0	0
06/11/2009	£ / R	2010/03/15	10.55	Put	Currency Future	41.0000	46.0000	12.195	0	0	0
06/11/2009	£ / R	2010/03/15	21.05	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
06/11/2009	£ / R	2010/03/15	17.40	Call	Currency Future	30.0000	26.0000	(13.333)	0	0	0
06/11/2009	£ / R	2010/03/15	18.90	Put	Currency Future	6,021.0000	6,187.0000	2.757	0	0	0
06/11/2009	£ / R	2010/03/15	9.85	Call	Currency Future	3,074.0000	2,906.0000	(5.465)	0	0	0
06/11/2009	£ / R	2010/03/15	9.55	Call	Currency Future	3,368.0000	3,200.0000	(4.988)	0	0	0
06/11/2009	£ / R	2010/03/15	15.15	Call	Currency Future	129.0000	104.0000	(19.380)	0	0	0
06/11/2009	£ / R	2010/03/15	19.65	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
06/11/2009	£ / R	2010/03/15	14.85	Put	Currency Future	2,111.0000	2,251.0000	6.632	0	0	0
06/11/2009	£ / R	2010/03/15	12.70	Put	Currency Future	484.0000	553.0000	14.256	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	£ / R 2010/03/15	9.55	Put	Currency Future	19.0000	20.0000	5.263	0	0	0
06/11/2009	£ / R 2010/03/15	15.15	Put	Currency Future	2,380.0000	2,524.0000	6.050	0	0	0
06/11/2009	£ / R 2010/03/15	8.90	Call	Currency Future	4,009.0000	3,841.0000	(4.191)	0	0	0
06/11/2009	£ / R 2010/03/15	17.85	Call	Currency Future	26.0000	23.0000	(11.538)	0	0	0
06/11/2009	£ / R 2010/03/15	11.55	Put	Currency Future	117.0000	130.0000	11.111	0	0	0
06/11/2009	£ / R 2010/03/15	21.05	Put	Currency Future	8,160.0000	8,327.0000	2.047	0	0	0
06/11/2009	£ / R 2010/03/15	15.85	Put	Currency Future	3,027.0000	3,182.0000	5.121	0	0	0
06/11/2009	£ / R 2010/03/15	19.15	Put	Currency Future	6,269.0000	6,435.0000	2.648	0	0	0
06/11/2009	£ / R 2010/03/15	7.95	Call	Currency Future	4,950.0000	4,782.0000	(3.394)	0	0	0
06/11/2009	£ / R 2010/03/15	15.95	Put	Currency Future	3,122.0000	3,277.0000	4.965	0	0	0
06/11/2009	£ / R 2010/03/15	21.15	Put	Currency Future	8,259.0000	8,426.0000	2.022	0	0	0
06/11/2009	£ / R 2010/03/15	15.85	Call	Currency Future	77.0000	62.0000	(19.481)	0	0	0
06/11/2009	£ / R 2010/03/15	12.50	Put	Currency Future	388.0000	448.0000	15.464	0	0	0
06/11/2009	£ / R 2010/03/15	21.15	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
06/11/2009	£ / R 2010/03/15	17.85	Put	Currency Future	4,977.0000	5,143.0000	3.335	0	0	0
06/11/2009	£ / R 2010/03/15	9.05	Put	Currency Future	12.0000	12.0000	-	0	0	0
06/11/2009	£ / R 2010/03/15	16.85	Call	Currency Future	37.0000	32.0000	(13.514)	0	0	0
06/11/2009	£ / R 2010/03/15	9.05	Call	Currency Future	3,861.0000	3,692.0000	(4.377)	0	0	0
06/11/2009	£ / R 2010/03/15	17.90	Put	Currency Future	5,027.0000	5,192.0000	3.282	0	0	0
06/11/2009	£ / R 2010/03/15	16.85	Put	Currency Future	3,988.0000	4,152.0000	4.112	0	0	0
06/11/2009	£ / R 2010/03/15	17.90	Call	Currency Future	26.0000	22.0000	(15.385)	0	0	0
06/11/2009	£ / R 2010/03/15	20.90	Put	Currency Future	8,011.0000	8,178.0000	2.085	0	0	0
06/11/2009	£ / R 2010/03/15	16.95	Call	Currency Future	35.0000	30.0000	(14.286)	0	0	0
06/11/2009	£ / R 2010/03/15	12.50	Call	Currency Future	787.0000	678.0000	(13.850)	0	0	0
06/11/2009	£ / R 2010/03/15	7.95	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
06/11/2009	£ / R 2010/03/15	9.85	Put	Currency Future	24.0000	26.0000	8.333	0	0	0
06/11/2009	£ / R 2010/03/15	10.20	Put	Currency Future	32.0000	35.0000	9.375	0	0	0
06/11/2009	£ / R 2010/03/15	8.55	Call	Currency Future	4,354.0000	4,186.0000	(3.859)	0	0	0
06/11/2009	£ / R 2010/03/15	10.95	Call	Currency Future	2,007.0000	1,849.0000	(7.872)	0	0	0
06/11/2009	£ / R 2010/03/15	19.35	Call	Currency Future	17.0000	14.0000	(17.647)	0	0	0
06/11/2009	£ / R 2010/03/15	13.35	Call	Currency Future	432.0000	365.0000	(15.509)	0	0	0
06/11/2009	£ / R 2010/03/15	11.35	Call	Currency Future	1,642.0000	1,485.0000	(9.562)	0	0	0
06/11/2009	£ / R 2010/03/15	18.55	Put	Currency Future	5,673.0000	5,839.0000	2.926	0	0	0
06/11/2009	£ / R 2010/03/15	9.95	Call	Currency Future	2,976.0000	2,809.0000	(5.612)	0	0	0
06/11/2009	£ / R 2010/03/15	11.35	Put	Currency Future	93.0000	105.0000	12.903	0	0	0
06/11/2009	£ / R 2010/03/15	20.55	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	£ / R	2010/03/15	13.10	Call	Currency Future	513.0000	437.0000	(14.815)	0	0	0
06/11/2009	£ / R	2010/03/15	8.00	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
06/11/2009	£ / R	2010/03/15	19.35	Put	Currency Future	6,468.0000	6,634.0000	2.566	0	0	0
06/11/2009	£ / R	2010/03/15	18.55	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	0
06/11/2009	£ / R	2010/03/15	8.85	Call	Currency Future	4,058.0000	3,890.0000	(4.140)	0	0	0
06/11/2009	£ / R	2010/03/15	8.00	Call	Currency Future	4,901.0000	4,732.0000	(3.448)	0	0	0
06/11/2009	£ / R	2010/03/15	9.95	Put	Currency Future	27.0000	29.0000	7.407	0	0	0
06/11/2009	£ / R	2010/03/15	15.35	Call	Currency Future	111.0000	90.0000	(18.919)	0	0	0
06/11/2009	£ / R	2010/03/15	8.55	Put	Currency Future	5.0000	7.0000	40.000	0	0	0
06/11/2009	£ / R	2010/03/15	11.55	Call	Currency Future	1,466.0000	1,310.0000	(10.641)	0	0	0
06/11/2009	£ / R	2010/03/15	8.85	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
06/11/2009	£ / R	2010/03/15	10.95	Put	Currency Future	57.0000	69.0000	21.053	0	0	0
06/11/2009	£ / R	2010/03/15	17.35	Call	Currency Future	31.0000	26.0000	(16.129)	0	0	0
06/11/2009	£ / R	2010/03/15	20.85	Put	Currency Future	7,961.0000	8,128.0000	2.098	0	0	0
06/11/2009	£ / R	2010/03/15	14.95	Call	Currency Future	150.0000	121.0000	(19.333)	0	0	0
06/11/2009	£ / R	2010/03/15	17.35	Put	Currency Future	4,481.0000	4,647.0000	3.705	0	0	0
06/11/2009	£ / R	2010/03/15	15.95	Call	Currency Future	71.0000	57.0000	(19.718)	0	0	0
06/11/2009	£ / R	2010/03/15	15.35	Put	Currency Future	2,562.0000	2,710.0000	5.777	0	0	0
06/11/2009	£ / R	2010/03/15	15.10	Put	Currency Future	2,335.0000	2,478.0000	6.124	0	0	0
06/11/2009	£ / R	2010/03/15	20.85	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
06/11/2009	£ / R	2010/03/15	10.20	Call	Currency Future	2,731.0000	2,565.0000	(6.078)	0	0	0
06/11/2009	£ / R	2010/03/15	13.10	Put	Currency Future	714.0000	807.0000	13.025	0	0	0
06/11/2009	£ / R	2010/03/15	9.10	Call	Currency Future	3,811.0000	3,643.0000	(4.408)	0	0	0
06/11/2009	£ / R	2010/03/15	18.85	Call	Currency Future	21.0000	17.0000	(19.048)	0	0	0
06/11/2009	£ / R	2010/03/15	9.00	Call	Currency Future	3,910.0000	3,742.0000	(4.297)	0	0	0
06/11/2009	£ / R	2010/03/15	11.20	Call	Currency Future	1,777.0000	1,620.0000	(8.835)	0	0	0
06/11/2009	£ / R	2010/03/15	13.35	Put	Currency Future	882.0000	985.0000	11.678	0	0	0
06/11/2009	£ / R	2010/03/15	9.10	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
06/11/2009	£ / R	2010/03/15	18.85	Put	Currency Future	5,971.0000	6,137.0000	2.780	0	0	0
06/11/2009	£ / R	2010/03/15	9.20	Call	Currency Future	3,713.0000	3,544.0000	(4.552)	0	0	0
06/11/2009	£ / R	2010/03/15	14.00	Put	Currency Future	1,378.0000	1,502.0000	8.999	0	0	0
06/11/2009	£ / R	2010/03/15	21.10	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
06/11/2009	£ / R	2010/03/15	9.00	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
06/11/2009	£ / R	2010/03/15	14.95	Put	Currency Future	2,201.0000	2,341.0000	6.361	0	0	0
06/11/2009	£ / R	2010/03/15	20.80	Put	Currency Future	7,911.0000	8,078.0000	2.111	0	0	0
06/11/2009	£ / R	2010/03/15	17.95	Call	Currency Future	25.0000	22.0000	(12.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	£ / R	2010/03/15	20.80	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
06/11/2009	£ / R	2010/03/15	19.15	Call	Currency Future	18.0000	15.0000	(16.667)	0	0	0
06/11/2009	£ / R	2010/03/15	13.55	Call	Currency Future	376.0000	317.0000	(15.691)	0	0	0
06/11/2009	£ / R	2010/03/15	16.95	Put	Currency Future	4,086.0000	4,250.0000	4.014	0	0	0
06/11/2009	£ / R	2010/03/15	17.10	Put	Currency Future	4,234.0000	4,399.0000	3.897	0	0	0
06/11/2009	£ / R	2010/03/15	20.90	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
06/11/2009	£ / R	2010/03/15	19.10	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0
06/11/2009	£ / R	2010/03/15	17.95	Put	Currency Future	5,076.0000	5,242.0000	3.270	0	0	0
06/11/2009	£ / R	2010/03/15	13.55	Put	Currency Future	1,027.0000	1,137.0000	10.711	0	0	0
06/11/2009	£ / R	2010/03/15	19.10	Put	Currency Future	6,220.0000	6,386.0000	2.669	0	0	0
06/11/2009	£ / R	2010/03/15	21.10	Put	Currency Future	8,209.0000	8,377.0000	2.047	0	0	0
06/11/2009	£ / R	2010/03/15	14.00	Call	Currency Future	277.0000	232.0000	(16.245)	0	0	0
06/11/2009	£ / R	2010/03/15	21.50	Put	Currency Future	8,607.0000	8,775.0000	1.952	0	0	0
06/11/2009	£ / R	2010/03/15	9.20	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
06/11/2009	£ / R	2010/03/15	18.80	Put	Currency Future	5,922.0000	6,088.0000	2.803	0	0	0
06/11/2009	£ / R	2010/03/15	13.40	Put	Currency Future	918.0000	1,022.0000	11.329	0	0	0
06/11/2009	£ / R	2010/03/15	8.80	Call	Currency Future	4,107.0000	3,940.0000	(4.066)	0	0	0
06/11/2009	£ / R	2010/03/15	11.05	Put	Currency Future	65.0000	76.0000	16.923	0	0	0
06/11/2009	£ / R	2010/03/15	8.80	Put	Currency Future	8.0000	10.0000	25.000	0	0	0
06/11/2009	£ / R	2010/03/15	18.80	Call	Currency Future	21.0000	18.0000	(14.286)	0	0	0
06/11/2009	£ / R	2010/03/15	13.40	Call	Currency Future	417.0000	352.0000	(15.588)	0	0	0
06/11/2009	£ / R	2010/03/15	9.15	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
06/11/2009	£ / R	2010/03/15	9.15	Call	Currency Future	3,762.0000	3,594.0000	(4.466)	0	0	0
06/11/2009	£ / R	2010/03/15	17.10	Call	Currency Future	33.0000	29.0000	(12.121)	0	0	0
06/11/2009	£ / R	2010/03/15	13.65	Call	Currency Future	351.0000	295.0000	(15.954)	0	0	0
06/11/2009	£ / R	2010/03/15	13.50	Put	Currency Future	990.0000	1,098.0000	10.909	0	0	0
06/11/2009	£ / R	2010/03/15	14.10	Call	Currency Future	259.0000	217.0000	(16.216)	0	0	0
06/11/2009	£ / R	2010/03/15	14.10	Put	Currency Future	1,460.0000	1,587.0000	8.699	0	0	0
06/11/2009	£ / R	2010/03/15	20.95	Put	Currency Future	8,060.0000	8,227.0000	2.072	0	0	0
06/11/2009	£ / R	2010/03/15	8.95	Call	Currency Future	3,960.0000	3,791.0000	(4.268)	0	0	0
06/11/2009	£ / R	2010/03/15	19.50	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
06/11/2009	£ / R	2010/03/15	20.95	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
06/11/2009	£ / R	2010/03/15	18.95	Put	Currency Future	6,071.0000	6,237.0000	2.734	0	0	0
06/11/2009	£ / R	2010/03/15	8.95	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
06/11/2009	£ / R	2010/03/15	18.95	Call	Currency Future	20.0000	17.0000	(15.000)	0	0	0
06/11/2009	£ / R	2010/03/15	19.50	Put	Currency Future	6,617.0000	6,783.0000	2.509	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	£ / R	2010/03/15	21.50	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
06/11/2009	£ / R	2010/03/15	11.70	Put	Currency Future	138.0000	152.0000	10.145	0	0	0
06/11/2009	£ / R	2010/03/15	16.70	Call	Currency Future	41.0000	33.0000	(19.512)	0	0	0
06/11/2009	£ / R	2010/03/15	10.70	Call	Currency Future	2,246.0000	2,082.0000	(7.302)	0	0	0
06/11/2009	£ / R	2010/03/15	10.70	Put	Currency Future	46.0000	52.0000	13.043	0	0	0
06/11/2009	£ / R	2010/03/15	11.70	Call	Currency Future	1,338.0000	1,182.0000	(11.659)	0	0	0
06/11/2009	£ / R	2010/03/15	15.70	Call	Currency Future	86.0000	69.0000	(19.767)	0	0	0
06/11/2009	£ / R	2010/03/15	15.70	Put	Currency Future	2,887.0000	3,039.0000	5.265	0	0	0
06/11/2009	£ / R	2010/03/15	16.70	Put	Currency Future	3,842.0000	4,004.0000	4.217	0	0	0
06/11/2009	£ / R	2010/03/15	9.80	Put	Currency Future	23.0000	25.0000	8.696	0	0	0
06/11/2009	£ / R	2010/03/15	15.80	Put	Currency Future	2,980.0000	3,134.0000	5.168	0	0	0
06/11/2009	£ / R	2010/03/15	16.80	Call	Currency Future	38.0000	32.0000	(15.789)	0	0	0
06/11/2009	£ / R	2010/03/15	16.80	Put	Currency Future	3,939.0000	4,102.0000	4.138	0	0	0
06/11/2009	£ / R	2010/03/15	17.80	Call	Currency Future	27.0000	23.0000	(14.815)	0	0	0
06/11/2009	£ / R	2010/03/15	17.80	Put	Currency Future	4,927.0000	5,093.0000	3.369	0	0	0
06/11/2009	£ / R	2010/03/15	15.80	Call	Currency Future	80.0000	64.0000	(20.000)	0	0	0
06/11/2009	£ / R	2010/03/15	14.80	Put	Currency Future	2,066.0000	2,206.0000	6.776	0	0	0
06/11/2009	£ / R	2010/03/15	14.80	Call	Currency Future	166.0000	136.0000	(18.072)	0	0	0
06/11/2009	£ / R	2010/03/15	11.80	Put	Currency Future	155.0000	179.0000	15.484	0	0	0
06/11/2009	£ / R	2010/03/15	9.80	Call	Currency Future	3,123.0000	2,955.0000	(5.379)	0	0	0
06/11/2009	£ / R	2010/03/15	17.70	Put	Currency Future	4,828.0000	4,994.0000	3.438	0	0	0
06/11/2009	£ / R	2010/03/15	9.70	Put	Currency Future	21.0000	23.0000	9.524	0	0	0
06/11/2009	£ / R	2010/03/15	10.80	Put	Currency Future	50.0000	58.0000	16.000	0	0	0
06/11/2009	£ / R	2010/03/15	11.80	Call	Currency Future	1,254.0000	1,108.0000	(11.643)	0	0	0
06/11/2009	£ / R	2010/03/15	10.80	Call	Currency Future	2,149.0000	1,988.0000	(7.492)	0	0	0
06/11/2009	£ / R	2010/03/15	9.70	Call	Currency Future	3,220.0000	3,053.0000	(5.186)	0	0	0
06/11/2009	£ / R	2010/03/15	17.70	Call	Currency Future	27.0000	24.0000	(11.111)	0	0	0
06/11/2009	£ / R	2010/03/15	14.60	Call	Currency Future	187.0000	156.0000	(16.578)	0	0	0
06/11/2009	£ / R	2010/03/15	11.60	Put	Currency Future	124.0000	137.0000	10.484	0	0	0
06/11/2009	£ / R	2010/03/15	11.60	Call	Currency Future	1,423.0000	1,267.0000	(10.963)	0	0	0
06/11/2009	£ / R	2010/03/15	10.60	Put	Currency Future	43.0000	48.0000	11.628	0	0	0
06/11/2009	£ / R	2010/03/15	14.60	Put	Currency Future	1,888.0000	2,026.0000	7.309	0	0	0
06/11/2009	£ / R	2010/03/15	15.60	Put	Currency Future	2,793.0000	2,944.0000	5.406	0	0	0
06/11/2009	£ / R	2010/03/15	15.60	Call	Currency Future	92.0000	74.0000	(19.565)	0	0	0
06/11/2009	£ / R	2010/03/15	16.60	Call	Currency Future	44.0000	36.0000	(18.182)	0	0	0
06/11/2009	£ / R	2010/03/15	10.60	Call	Currency Future	2,342.0000	2,178.0000	(7.003)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	£ / R	2010/03/15	9.60	Put	Currency Future	19.0000	21.0000	10.526	0	0	0
06/11/2009	£ / R	2010/03/15	9.60	Call	Currency Future	3,319.0000	3,151.0000	(5.062)	0	0	0
06/11/2009	£ / R	2010/03/15	17.60	Call	Currency Future	28.0000	24.0000	(14.286)	0	0	0
06/11/2009	£ / R	2010/03/15	17.60	Put	Currency Future	4,729.0000	4,895.0000	3.510	0	0	0
06/11/2009	£ / R	2010/03/15	16.60	Put	Currency Future	3,745.0000	3,906.0000	4.299	0	0	0
06/11/2009	£ / R	2010/06/14			Currency Future	13.1079	12.9353	(1.317)	13.1200	13.0600	681
06/11/2009	£ / R	2010/06/14	10.45	Put	Currency Future	57.0000	60.0000	5.263	0	0	0
06/11/2009	£ / R	2010/06/14	16.90	Call	Currency Future	131.0000	112.0000	(14.504)	0	0	0
06/11/2009	£ / R	2010/06/14	21.80	Put	Currency Future	8,709.0000	8,878.0000	1.941	0	0	0
06/11/2009	£ / R	2010/06/14	11.30	Put	Currency Future	106.0000	128.0000	20.755	0	0	0
06/11/2009	£ / R	2010/06/14	14.35	Call	Currency Future	419.0000	366.0000	(12.649)	0	0	0
06/11/2009	£ / R	2010/06/14	10.65	Call	Currency Future	2,520.0000	2,351.0000	(6.706)	0	0	0
06/11/2009	£ / R	2010/06/14	21.50	Put	Currency Future	8,412.0000	8,581.0000	2.009	0	0	0
06/11/2009	£ / R	2010/06/14	11.35	Call	Currency Future	1,873.0000	1,723.0000	(8.009)	0	0	0
06/11/2009	£ / R	2010/06/14	14.90	Call	Currency Future	326.0000	284.0000	(12.883)	0	0	0
06/11/2009	£ / R	2010/06/14	11.45	Call	Currency Future	1,790.0000	1,642.0000	(8.268)	0	0	0
06/11/2009	£ / R	2010/06/14	15.40	Put	Currency Future	2,550.0000	2,687.0000	5.373	0	0	0
06/11/2009	£ / R	2010/06/14	13.10	Call	Currency Future	778.0000	688.0000	(11.568)	0	0	0
06/11/2009	£ / R	2010/06/14	20.30	Put	Currency Future	7,220.0000	7,389.0000	2.341	0	0	0
06/11/2009	£ / R	2010/06/14	10.95	Call	Currency Future	2,230.0000	2,062.0000	(7.534)	0	0	0
06/11/2009	£ / R	2010/06/14	19.65	Put	Currency Future	6,573.0000	6,742.0000	2.571	0	0	0
06/11/2009	£ / R	2010/06/14	19.50	Call	Currency Future	32.0000	29.0000	(9.375)	0	0	0
06/11/2009	£ / R	2010/06/14	9.35	Call	Currency Future	3,787.0000	3,617.0000	(4.489)	0	0	0
06/11/2009	£ / R	2010/06/14	11.45	Put	Currency Future	132.0000	157.0000	18.939	0	0	0
06/11/2009	£ / R	2010/06/14	16.90	Put	Currency Future	3,923.0000	4,077.0000	3.926	0	0	0
06/11/2009	£ / R	2010/06/14	13.10	Put	Currency Future	770.0000	852.0000	10.649	0	0	0
06/11/2009	£ / R	2010/06/14	11.30	Call	Currency Future	1,914.0000	1,763.0000	(7.889)	0	0	0
06/11/2009	£ / R	2010/06/14	8.70	Call	Currency Future	4,421.0000	4,251.0000	(3.845)	0	0	0
06/11/2009	£ / R	2010/06/14	11.65	Put	Currency Future	173.0000	202.0000	16.763	0	0	0
06/11/2009	£ / R	2010/06/14	19.50	Put	Currency Future	6,424.0000	6,593.0000	2.631	0	0	0
06/11/2009	£ / R	2010/06/14	9.35	Put	Currency Future	29.0000	31.0000	6.897	0	0	0
06/11/2009	£ / R	2010/06/14	13.00	Call	Currency Future	820.0000	725.0000	(11.585)	0	0	0
06/11/2009	£ / R	2010/06/14	10.45	Call	Currency Future	2,715.0000	2,545.0000	(6.262)	0	0	0
06/11/2009	£ / R	2010/06/14	18.40	Call	Currency Future	55.0000	46.0000	(16.364)	0	0	0
06/11/2009	£ / R	2010/06/14	22.25	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	£ / R	2010/06/14	20.30	Call	Currency Future	27.0000	24.0000	(11.111)	0	0	0
06/11/2009	£ / R	2010/06/14	10.95	Put	Currency Future	72.0000	77.0000	6.944	0	0	0
06/11/2009	£ / R	2010/06/14	11.65	Call	Currency Future	1,631.0000	1,487.0000	(8.829)	0	0	0
06/11/2009	£ / R	2010/06/14	21.50	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0
06/11/2009	£ / R	2010/06/14	11.35	Put	Currency Future	115.0000	137.0000	19.130	0	0	0
06/11/2009	£ / R	2010/06/14	13.00	Put	Currency Future	712.0000	789.0000	10.815	0	0	0
06/11/2009	£ / R	2010/06/14	14.90	Put	Currency Future	2,118.0000	2,249.0000	6.185	0	0	0
06/11/2009	£ / R	2010/06/14	13.40	Put	Currency Future	960.0000	1,053.0000	9.688	0	0	0
06/11/2009	£ / R	2010/06/14	10.30	Put	Currency Future	53.0000	56.0000	5.660	0	0	0
06/11/2009	£ / R	2010/06/14	19.65	Call	Currency Future	31.0000	28.0000	(9.677)	0	0	0
06/11/2009	£ / R	2010/06/14	11.90	Put	Currency Future	236.0000	270.0000	14.407	0	0	0
06/11/2009	£ / R	2010/06/14	10.35	Call	Currency Future	2,812.0000	2,642.0000	(6.046)	0	0	0
06/11/2009	£ / R	2010/06/14	21.20	Put	Currency Future	8,115.0000	8,284.0000	2.083	0	0	0
06/11/2009	£ / R	2010/06/14	9.45	Put	Currency Future	31.0000	33.0000	6.452	0	0	0
06/11/2009	£ / R	2010/06/14	19.90	Call	Currency Future	30.0000	26.0000	(13.333)	0	0	0
06/11/2009	£ / R	2010/06/14	13.40	Call	Currency Future	668.0000	588.0000	(11.976)	0	0	11,323
06/11/2009	£ / R	2010/06/14	11.95	Call	Currency Future	1,408.0000	1,270.0000	(9.801)	0	0	0
06/11/2009	£ / R	2010/06/14	10.65	Put	Currency Future	62.0000	66.0000	6.452	0	0	0
06/11/2009	£ / R	2010/06/14	11.90	Call	Currency Future	1,444.0000	1,305.0000	(9.626)	0	0	0
06/11/2009	£ / R	2010/06/14	10.35	Put	Currency Future	54.0000	57.0000	5.556	0	0	0
06/11/2009	£ / R	2010/06/14	19.75	Put	Currency Future	6,673.0000	6,842.0000	2.533	0	0	0
06/11/2009	£ / R	2010/06/14	18.90	Call	Currency Future	40.0000	34.0000	(15.000)	0	0	0
06/11/2009	£ / R	2010/06/14	21.20	Call	Currency Future	23.0000	19.0000	(17.391)	0	0	0
06/11/2009	£ / R	2010/06/14	18.40	Put	Currency Future	5,347.0000	5,510.0000	3.048	0	0	0
06/11/2009	£ / R	2010/06/14	17.80	Put	Currency Future	4,771.0000	4,931.0000	3.354	0	0	0
06/11/2009	£ / R	2010/06/14	12.95	Put	Currency Future	684.0000	759.0000	10.965	0	0	0
06/11/2009	£ / R	2010/06/14	16.70	Call	Currency Future	143.0000	122.0000	(14.685)	0	0	0
06/11/2009	£ / R	2010/06/14	15.00	Call	Currency Future	312.0000	271.0000	(13.141)	0	0	0
06/11/2009	£ / R	2010/06/14	15.75	Put	Currency Future	2,861.0000	3,003.0000	4.963	0	0	0
06/11/2009	£ / R	2010/06/14	8.90	Put	Currency Future	18.0000	22.0000	22.222	0	0	0
06/11/2009	£ / R	2010/06/14	19.20	Put	Currency Future	6,126.0000	6,295.0000	2.759	0	0	0
06/11/2009	£ / R	2010/06/14	9.45	Call	Currency Future	3,689.0000	3,519.0000	(4.608)	0	0	0
06/11/2009	£ / R	2010/06/14	15.40	Call	Currency Future	258.0000	223.0000	(13.566)	0	0	0
06/11/2009	£ / R	2010/06/14	19.80	Call	Currency Future	30.0000	27.0000	(10.000)	0	0	0
06/11/2009	£ / R	2010/06/14	22.30	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
06/11/2009	£ / R	2010/06/14	10.70	Call	Currency Future	2,472.0000	2,303.0000	(6.837)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	£ / R	2010/06/14	12.95	Call	Currency Future	842.0000	744.0000	(11.639)	0	0	0
06/11/2009	£ / R	2010/06/14	14.25	Put	Currency Future	1,581.0000	1,699.0000	7.464	0	0	0
06/11/2009	£ / R	2010/06/14	8.70	Put	Currency Future	13.0000	16.0000	23.077	0	0	0
06/11/2009	£ / R	2010/06/14	9.90	Call	Currency Future	3,250.0000	3,081.0000	(5.200)	0	0	0
06/11/2009	£ / R	2010/06/14	16.75	Call	Currency Future	140.0000	120.0000	(14.286)	0	0	0
06/11/2009	£ / R	2010/06/14	19.75	Call	Currency Future	30.0000	27.0000	(10.000)	0	0	0
06/11/2009	£ / R	2010/06/14	8.90	Call	Currency Future	4,226.0000	4,057.0000	(3.999)	0	0	0
06/11/2009	£ / R	2010/06/14	19.20	Call	Currency Future	34.0000	31.0000	(8.824)	0	0	0
06/11/2009	£ / R	2010/06/14	19.90	Put	Currency Future	6,822.0000	6,991.0000	2.477	0	0	0
06/11/2009	£ / R	2010/06/14	8.05	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
06/11/2009	£ / R	2010/06/14	19.80	Put	Currency Future	6,722.0000	6,892.0000	2.529	0	0	0
06/11/2009	£ / R	2010/06/14	10.70	Put	Currency Future	64.0000	68.0000	6.250	0	0	0
06/11/2009	£ / R	2010/06/14	20.00	Call	Currency Future	29.0000	26.0000	(10.345)	0	0	0
06/11/2009	£ / R	2010/06/14	14.25	Call	Currency Future	439.0000	384.0000	(12.528)	0	0	0
06/11/2009	£ / R	2010/06/14	16.70	Put	Currency Future	3,735.0000	3,887.0000	4.070	0	0	0
06/11/2009	£ / R	2010/06/14	9.90	Put	Currency Future	42.0000	46.0000	9.524	0	0	0
06/11/2009	£ / R	2010/06/14	20.60	Put	Currency Future	7,518.0000	7,688.0000	2.261	0	0	0
06/11/2009	£ / R	2010/06/14	14.75	Call	Currency Future	348.0000	304.0000	(12.644)	0	0	0
06/11/2009	£ / R	2010/06/14	18.90	Put	Currency Future	5,832.0000	5,998.0000	2.846	0	0	0
06/11/2009	£ / R	2010/06/14	14.65	Put	Currency Future	1,907.0000	2,033.0000	6.607	0	0	0
06/11/2009	£ / R	2010/06/14	19.45	Call	Currency Future	32.0000	29.0000	(9.375)	0	0	0
06/11/2009	£ / R	2010/06/14	10.90	Put	Currency Future	71.0000	75.0000	5.634	0	0	0
06/11/2009	£ / R	2010/06/14	13.20	Put	Currency Future	831.0000	917.0000	10.349	0	0	0
06/11/2009	£ / R	2010/06/14	15.90	Call	Currency Future	204.0000	175.0000	(14.216)	0	0	0
06/11/2009	£ / R	2010/06/14	21.80	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
06/11/2009	£ / R	2010/06/14	11.95	Put	Currency Future	250.0000	285.0000	14.000	0	0	0
06/11/2009	£ / R	2010/06/14	14.10	Put	Currency Future	1,464.0000	1,578.0000	7.787	0	0	0
06/11/2009	£ / R	2010/06/14	18.70	Call	Currency Future	45.0000	38.0000	(15.556)	0	0	0
06/11/2009	£ / R	2010/06/14	19.10	Put	Currency Future	6,027.0000	6,196.0000	2.804	0	0	0
06/11/2009	£ / R	2010/06/14	14.75	Put	Currency Future	1,990.0000	2,119.0000	6.482	0	0	0
06/11/2009	£ / R	2010/06/14	21.75	Put	Currency Future	8,659.0000	8,829.0000	1.963	0	0	0
06/11/2009	£ / R	2010/06/14	14.65	Call	Currency Future	365.0000	318.0000	(12.877)	0	0	0
06/11/2009	£ / R	2010/06/14	12.35	Put	Currency Future	391.0000	445.0000	13.811	0	0	0
06/11/2009	£ / R	2010/06/14	17.90	Call	Currency Future	74.0000	62.0000	(16.216)	0	0	0
06/11/2009	£ / R	2010/06/14	15.80	Call	Currency Future	214.0000	184.0000	(14.019)	0	0	0
06/11/2009	£ / R	2010/06/14	10.30	Call	Currency Future	2,861.0000	2,691.0000	(5.942)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	£ / R	2010/06/14	15.95	Call	Currency Future	199.0000	171.0000	(14.070)	0	0	0
06/11/2009	£ / R	2010/06/14	18.70	Put	Currency Future	5,637.0000	5,803.0000	2.945	0	0	0
06/11/2009	£ / R	2010/06/14	19.10	Call	Currency Future	35.0000	31.0000	(11.429)	0	0	0
06/11/2009	£ / R	2010/06/14	17.55	Call	Currency Future	92.0000	77.0000	(16.304)	0	0	0
06/11/2009	£ / R	2010/06/14	12.45	Put	Currency Future	434.0000	491.0000	13.134	0	0	0
06/11/2009	£ / R	2010/06/14	21.75	Call	Currency Future	17.0000	14.0000	(17.647)	0	0	0
06/11/2009	£ / R	2010/06/14	20.90	Call	Currency Future	25.0000	22.0000	(12.000)	0	0	0
06/11/2009	£ / R	2010/06/14	8.65	Put	Currency Future	12.0000	15.0000	25.000	0	0	0
06/11/2009	£ / R	2010/06/14	19.45	Put	Currency Future	6,375.0000	6,544.0000	2.651	0	0	0
06/11/2009	£ / R	2010/06/14	9.40	Put	Currency Future	30.0000	32.0000	6.667	0	0	0
06/11/2009	£ / R	2010/06/14	12.15	Put	Currency Future	313.0000	360.0000	15.016	0	0	0
06/11/2009	£ / R	2010/06/14	8.05	Call	Currency Future	5,062.0000	4,890.0000	(3.398)	0	0	0
06/11/2009	£ / R	2010/06/14	17.90	Put	Currency Future	4,866.0000	5,027.0000	3.309	0	0	0
06/11/2009	£ / R	2010/06/14	22.30	Put	Currency Future	9,205.0000	9,375.0000	1.847	0	0	0
06/11/2009	£ / R	2010/06/14	20.70	Call	Currency Future	26.0000	23.0000	(11.538)	0	0	0
06/11/2009	£ / R	2010/06/14	15.00	Put	Currency Future	2,204.0000	2,336.0000	5.989	0	0	0
06/11/2009	£ / R	2010/06/14	15.75	Call	Currency Future	219.0000	188.0000	(14.155)	0	0	0
06/11/2009	£ / R	2010/06/14	22.05	Put	Currency Future	8,956.0000	9,126.0000	1.898	0	0	0
06/11/2009	£ / R	2010/06/14	20.65	Call	Currency Future	26.0000	23.0000	(11.538)	0	0	0
06/11/2009	£ / R	2010/06/14	21.45	Put	Currency Future	8,362.0000	8,531.0000	2.021	0	0	0
06/11/2009	£ / R	2010/06/14	10.90	Call	Currency Future	2,278.0000	2,110.0000	(7.375)	0	0	0
06/11/2009	£ / R	2010/06/14	12.15	Call	Currency Future	1,271.0000	1,145.0000	(9.913)	0	0	0
06/11/2009	£ / R	2010/06/14	8.25	Call	Currency Future	4,864.0000	4,692.0000	(3.536)	0	0	0
06/11/2009	£ / R	2010/06/14	15.90	Put	Currency Future	2,996.0000	3,140.0000	4.806	0	0	0
06/11/2009	£ / R	2010/06/14	17.55	Put	Currency Future	4,534.0000	4,691.0000	3.463	0	0	0
06/11/2009	£ / R	2010/06/14	9.55	Call	Currency Future	3,591.0000	3,421.0000	(4.734)	0	0	0
06/11/2009	£ / R	2010/06/14	20.65	Put	Currency Future	7,568.0000	7,738.0000	2.246	0	0	0
06/11/2009	£ / R	2010/06/14	8.15	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
06/11/2009	£ / R	2010/06/14	12.35	Call	Currency Future	1,149.0000	1,030.0000	(10.357)	0	0	0
06/11/2009	£ / R	2010/06/14	13.20	Call	Currency Future	739.0000	652.0000	(11.773)	0	0	0
06/11/2009	£ / R	2010/06/14	20.00	Put	Currency Future	6,921.0000	7,090.0000	2.442	0	0	0
06/11/2009	£ / R	2010/06/14	17.75	Put	Currency Future	4,724.0000	4,883.0000	3.366	0	0	0
06/11/2009	£ / R	2010/06/14	20.05	Put	Currency Future	6,971.0000	7,140.0000	2.424	0	0	0
06/11/2009	£ / R	2010/06/14	22.35	Put	Currency Future	9,254.0000	9,425.0000	1.848	0	0	0
06/11/2009	£ / R	2010/06/14	8.15	Call	Currency Future	4,963.0000	4,791.0000	(3.466)	0	0	0
06/11/2009	£ / R	2010/06/14	8.25	Put	Currency Future	6.0000	7.0000	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
06/11/2009	£ / R	2010/06/14	15.95	Put	Currency Future	3,042.0000	3,186.0000	4.734	0	0	0
06/11/2009	£ / R	2010/06/14	14.35	Put	Currency Future	1,661.0000	1,781.0000	7.225	0	0	0
06/11/2009	£ / R	2010/06/14	14.70	Call	Currency Future	356.0000	311.0000	(12.640)	0	0	0
06/11/2009	£ / R	2010/06/14	17.75	Call	Currency Future	82.0000	68.0000	(17.073)	0	0	0
06/11/2009	£ / R	2010/06/14	12.30	Call	Currency Future	1,179.0000	1,058.0000	(10.263)	0	0	0
06/11/2009	£ / R	2010/06/14	22.05	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
06/11/2009	£ / R	2010/06/14	8.35	Call	Currency Future	4,765.0000	4,594.0000	(3.589)	0	0	0
06/11/2009	£ / R	2010/06/14	12.20	Put	Currency Future	332.0000	380.0000	14.458	0	0	0
06/11/2009	£ / R	2010/06/14	22.00	Put	Currency Future	8,907.0000	9,077.0000	1.909	0	0	0
06/11/2009	£ / R	2010/06/14	9.95	Call	Currency Future	3,202.0000	3,033.0000	(5.278)	0	0	0
06/11/2009	£ / R	2010/06/14	16.75	Put	Currency Future	3,782.0000	3,934.0000	4.019	0	0	0
06/11/2009	£ / R	2010/06/14	12.30	Put	Currency Future	371.0000	422.0000	13.747	0	0	0
06/11/2009	£ / R	2010/06/14	9.55	Put	Currency Future	33.0000	36.0000	9.091	0	0	0
06/11/2009	£ / R	2010/06/14	8.35	Put	Currency Future	7.0000	9.0000	28.571	0	0	0
06/11/2009	£ / R	2010/06/14	10.95	Call	Currency Future	2,230.0000	2,062.0000	(7.534)	0	0	0
06/11/2009	£ / R	2010/06/14	10.55	Call	Currency Future	2,617.0000	2,448.0000	(6.458)	0	0	0
06/11/2009	£ / R	2010/06/14	9.65	Call	Currency Future	3,494.0000	3,324.0000	(4.865)	0	0	0
06/11/2009	£ / R	2010/06/14	14.00	Put	Currency Future	1,387.0000	1,499.0000	8.075	0	0	0
06/11/2009	£ / R	2010/06/14	11.70	Call	Currency Future	1,593.0000	1,449.0000	(9.040)	0	0	0
06/11/2009	£ / R	2010/06/14	20.70	Put	Currency Future	7,618.0000	7,787.0000	2.218	0	0	0
06/11/2009	£ / R	2010/06/14	10.95	Put	Currency Future	72.0000	77.0000	6.944	0	0	0
06/11/2009	£ / R	2010/06/14	20.60	Call	Currency Future	26.0000	23.0000	(11.538)	0	0	0
06/11/2009	£ / R	2010/06/14	17.40	Put	Currency Future	4,393.0000	4,549.0000	3.551	0	0	0
06/11/2009	£ / R	2010/06/14	12.45	Call	Currency Future	1,092.0000	976.0000	(10.623)	0	0	8,032
06/11/2009	£ / R	2010/06/14	20.90	Put	Currency Future	7,817.0000	7,987.0000	2.175	0	0	0
06/11/2009	£ / R	2010/06/14	10.55	Put	Currency Future	60.0000	63.0000	5.000	0	0	0
06/11/2009	£ / R	2010/06/14	20.15	Put	Currency Future	7,070.0000	7,240.0000	2.405	0	0	0
06/11/2009	£ / R	2010/06/14	11.70	Put	Currency Future	185.0000	214.0000	15.676	0	0	0
06/11/2009	£ / R	2010/06/14	21.65	Put	Currency Future	8,560.0000	8,729.0000	1.974	0	0	0
06/11/2009	£ / R	2010/06/14	9.95	Put	Currency Future	44.0000	47.0000	6.818	0	0	0
06/11/2009	£ / R	2010/06/14	12.50	Put	Currency Future	456.0000	515.0000	12.939	0	0	0
06/11/2009	£ / R	2010/06/14	8.65	Call	Currency Future	4,470.0000	4,300.0000	(3.803)	0	0	0
06/11/2009	£ / R	2010/06/14	20.15	Call	Currency Future	28.0000	25.0000	(10.714)	0	0	0
06/11/2009	£ / R	2010/06/14	14.70	Put	Currency Future	1,948.0000	2,076.0000	6.571	0	0	0
06/11/2009	£ / R	2010/06/14	14.50	Call	Currency Future	391.0000	341.0000	(12.788)	0	0	0
06/11/2009	£ / R	2010/06/14	18.65	Put	Currency Future	5,589.0000	5,754.0000	2.952	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	£ / R	2010/06/14	14.50	Put	Currency Future	1,783.0000	1,906.0000	6.898	0	0	0
06/11/2009	£ / R	2010/06/14	11.15	Put	Currency Future	85.0000	104.0000	22.353	0	0	0
06/11/2009	£ / R	2010/06/14	12.60	Put	Currency Future	503.0000	565.0000	12.326	0	0	0
06/11/2009	£ / R	2010/06/14	14.60	Call	Currency Future	373.0000	326.0000	(12.601)	0	0	0
06/11/2009	£ / R	2010/06/14	15.50	Call	Currency Future	246.0000	212.0000	(13.821)	0	0	0
06/11/2009	£ / R	2010/06/14	16.85	Put	Currency Future	3,876.0000	4,029.0000	3.947	0	0	0
06/11/2009	£ / R	2010/06/14	15.65	Call	Currency Future	229.0000	197.0000	(13.974)	0	0	0
06/11/2009	£ / R	2010/06/14	12.05	Call	Currency Future	1,338.0000	1,206.0000	(9.865)	0	0	0
06/11/2009	£ / R	2010/06/14	14.00	Call	Currency Future	495.0000	434.0000	(12.323)	0	0	0
06/11/2009	£ / R	2010/06/14	14.60	Put	Currency Future	1,865.0000	1,990.0000	6.702	0	0	0
06/11/2009	£ / R	2010/06/14	12.70	Call	Currency Future	959.0000	853.0000	(11.053)	0	0	0
06/11/2009	£ / R	2010/06/14	18.80	Put	Currency Future	5,735.0000	5,900.0000	2.877	0	0	0
06/11/2009	£ / R	2010/06/14	16.85	Call	Currency Future	134.0000	115.0000	(14.179)	0	0	0
06/11/2009	£ / R	2010/06/14	12.05	Put	Currency Future	280.0000	321.0000	14.643	0	0	0
06/11/2009	£ / R	2010/06/14	22.25	Put	Currency Future	9,155.0000	9,325.0000	1.857	0	0	0
06/11/2009	£ / R	2010/06/14	12.50	Call	Currency Future	1,064.0000	950.0000	(10.714)	0	0	0
06/11/2009	£ / R	2010/06/14	20.80	Call	Currency Future	25.0000	22.0000	(12.000)	0	0	0
06/11/2009	£ / R	2010/06/14	14.85	Put	Currency Future	2,075.0000	2,205.0000	6.265	0	0	0
06/11/2009	£ / R	2010/06/14	21.45	Call	Currency Future	20.0000	17.0000	(15.000)	0	0	0
06/11/2009	£ / R	2010/06/14	15.65	Put	Currency Future	2,771.0000	2,912.0000	5.088	0	0	0
06/11/2009	£ / R	2010/06/14	12.60	Call	Currency Future	1,011.0000	900.0000	(10.979)	0	0	0
06/11/2009	£ / R	2010/06/14	14.15	Call	Currency Future	461.0000	403.0000	(12.581)	0	0	0
06/11/2009	£ / R	2010/06/14	16.50	Call	Currency Future	156.0000	133.0000	(14.744)	0	0	0
06/11/2009	£ / R	2010/06/14	18.80	Call	Currency Future	42.0000	36.0000	(14.286)	0	0	0
06/11/2009	£ / R	2010/06/14	14.85	Call	Currency Future	333.0000	291.0000	(12.613)	0	0	0
06/11/2009	£ / R	2010/06/14	17.15	Put	Currency Future	4,159.0000	4,312.0000	3.679	0	0	0
06/11/2009	£ / R	2010/06/14	16.15	Call	Currency Future	182.0000	156.0000	(14.286)	0	0	0
06/11/2009	£ / R	2010/06/14	14.20	Put	Currency Future	1,542.0000	1,658.0000	7.523	0	0	0
06/11/2009	£ / R	2010/06/14	11.50	Put	Currency Future	142.0000	167.0000	17.606	0	0	0
06/11/2009	£ / R	2010/06/14	12.75	Put	Currency Future	577.0000	645.0000	11.785	0	0	0
06/11/2009	£ / R	2010/06/14	16.80	Call	Currency Future	137.0000	117.0000	(14.599)	0	0	0
06/11/2009	£ / R	2010/06/14	8.85	Put	Currency Future	17.0000	20.0000	17.647	0	0	0
06/11/2009	£ / R	2010/06/14	18.65	Call	Currency Future	47.0000	39.0000	(17.021)	0	0	0
06/11/2009	£ / R	2010/06/14	11.25	Call	Currency Future	1,957.0000	1,805.0000	(7.767)	0	0	0
06/11/2009	£ / R	2010/06/14	9.80	Put	Currency Future	39.0000	43.0000	10.256	0	0	0
06/11/2009	£ / R	2010/06/14	16.15	Put	Currency Future	3,224.0000	3,371.0000	4.560	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	£ / R	2010/06/14	13.80	Put	Currency Future	1,239.0000	1,344.0000	8.475	0	0	0
06/11/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,350.0000	1,459.0000	8.074	0	0	0
06/11/2009	£ / R	2010/06/14	16.10	Put	Currency Future	3,178.0000	3,324.0000	4.594	0	0	0
06/11/2009	£ / R	2010/06/14	10.50	Put	Currency Future	58.0000	61.0000	5.172	0	0	0
06/11/2009	£ / R	2010/06/14	12.85	Call	Currency Future	887.0000	786.0000	(11.387)	0	0	0
06/11/2009	£ / R	2010/06/14	16.80	Put	Currency Future	3,829.0000	3,982.0000	3.996	0	0	0
06/11/2009	£ / R	2010/06/14	18.85	Call	Currency Future	41.0000	35.0000	(14.634)	0	0	0
06/11/2009	£ / R	2010/06/14	17.15	Call	Currency Future	117.0000	97.0000	(17.094)	0	0	0
06/11/2009	£ / R	2010/06/14	12.55	Put	Currency Future	479.0000	540.0000	12.735	0	0	0
06/11/2009	£ / R	2010/06/14	10.25	Put	Currency Future	52.0000	54.0000	3.846	0	0	0
06/11/2009	£ / R	2010/06/14	10.80	Call	Currency Future	2,375.0000	2,206.0000	(7.116)	0	0	0
06/11/2009	£ / R	2010/06/14	22.00	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
06/11/2009	£ / R	2010/06/14	13.80	Call	Currency Future	546.0000	479.0000	(12.271)	0	0	0
06/11/2009	£ / R	2010/06/14	16.10	Call	Currency Future	186.0000	160.0000	(13.978)	0	0	0
06/11/2009	£ / R	2010/06/14	14.80	Put	Currency Future	2,033.0000	2,162.0000	6.345	0	0	0
06/11/2009	£ / R	2010/06/14	18.85	Put	Currency Future	5,783.0000	5,949.0000	2.870	0	0	0
06/11/2009	£ / R	2010/06/14	11.15	Call	Currency Future	2,043.0000	1,889.0000	(7.538)	0	0	0
06/11/2009	£ / R	2010/06/14	14.15	Put	Currency Future	1,503.0000	1,618.0000	7.651	0	0	0
06/11/2009	£ / R	2010/06/14	10.25	Call	Currency Future	2,910.0000	2,740.0000	(5.842)	0	0	0
06/11/2009	£ / R	2010/06/14	10.80	Put	Currency Future	67.0000	71.0000	5.970	0	0	0
06/11/2009	£ / R	2010/06/14	22.20	Put	Currency Future	9,105.0000	9,275.0000	1.867	0	0	0
06/11/2009	£ / R	2010/06/14	18.15	Call	Currency Future	64.0000	53.0000	(17.188)	0	0	0
06/11/2009	£ / R	2010/06/14	13.95	Call	Currency Future	508.0000	445.0000	(12.402)	0	0	0
06/11/2009	£ / R	2010/06/14	17.60	Call	Currency Future	89.0000	74.0000	(16.854)	0	0	0
06/11/2009	£ / R	2010/06/14	12.85	Put	Currency Future	629.0000	701.0000	11.447	0	0	0
06/11/2009	£ / R	2010/06/14	20.05	Call	Currency Future	29.0000	26.0000	(10.345)	0	0	0
06/11/2009	£ / R	2010/06/14	20.80	Put	Currency Future	7,717.0000	7,887.0000	2.203	0	0	0
06/11/2009	£ / R	2010/06/14	20.35	Call	Currency Future	27.0000	24.0000	(11.111)	0	0	0
06/11/2009	£ / R	2010/06/14	20.85	Call	Currency Future	25.0000	22.0000	(12.000)	0	0	0
06/11/2009	£ / R	2010/06/14	9.65	Put	Currency Future	36.0000	38.0000	5.556	0	0	0
06/11/2009	£ / R	2010/06/14	11.80	Call	Currency Future	1,517.0000	1,376.0000	(9.295)	0	0	0
06/11/2009	£ / R	2010/06/14	22.15	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
06/11/2009	£ / R	2010/06/14	9.50	Call	Currency Future	3,640.0000	3,470.0000	(4.670)	0	0	0
06/11/2009	£ / R	2010/06/14	12.40	Call	Currency Future	1,120.0000	1,003.0000	(10.446)	0	0	0
06/11/2009	£ / R	2010/06/14	20.35	Put	Currency Future	7,269.0000	7,439.0000	2.339	0	0	0
06/11/2009	£ / R	2010/06/14	20.85	Put	Currency Future	7,767.0000	7,937.0000	2.189	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	£ / R	2010/06/14	11.80	Put	Currency Future	209.0000	241.0000	15.311	0	0	0
06/11/2009	£ / R	2010/06/14	22.15	Put	Currency Future	9,056.0000	9,226.0000	1.877	0	0	0
06/11/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,312.0000	1,421.0000	8.308	0	0	0
06/11/2009	£ / R	2010/06/14	19.55	Call	Currency Future	32.0000	28.0000	(12.500)	0	0	0
06/11/2009	£ / R	2010/06/14	16.00	Call	Currency Future	195.0000	167.0000	(14.359)	0	0	0
06/11/2009	£ / R	2010/06/14	17.60	Put	Currency Future	4,581.0000	4,739.0000	3.449	0	0	0
06/11/2009	£ / R	2010/06/14	9.50	Put	Currency Future	32.0000	35.0000	9.375	0	0	0
06/11/2009	£ / R	2010/06/14	12.70	Put	Currency Future	551.0000	618.0000	12.160	0	0	0
06/11/2009	£ / R	2010/06/14	13.30	Call	Currency Future	702.0000	619.0000	(11.823)	0	0	0
06/11/2009	£ / R	2010/06/14	22.35	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
06/11/2009	£ / R	2010/06/14	18.05	Put	Currency Future	5,010.0000	5,171.0000	3.214	0	0	0
06/11/2009	£ / R	2010/06/14	7.90	Call	Currency Future	5,211.0000	5,039.0000	(3.301)	0	0	0
06/11/2009	£ / R	2010/06/14	12.55	Call	Currency Future	1,037.0000	925.0000	(10.800)	0	0	0
06/11/2009	£ / R	2010/06/14	11.25	Put	Currency Future	99.0000	120.0000	21.212	0	0	0
06/11/2009	£ / R	2010/06/14	9.80	Call	Currency Future	3,347.0000	3,178.0000	(5.049)	0	0	0
06/11/2009	£ / R	2010/06/14	18.15	Put	Currency Future	5,106.0000	5,268.0000	3.173	0	0	0
06/11/2009	£ / R	2010/06/14	13.95	Call	Currency Future	508.0000	445.0000	(12.402)	0	0	0
06/11/2009	£ / R	2010/06/14	13.70	Call	Currency Future	574.0000	504.0000	(12.195)	0	0	0
06/11/2009	£ / R	2010/06/14	21.65	Call	Currency Future	18.0000	15.0000	(16.667)	0	0	0
06/11/2009	£ / R	2010/06/14	11.95	Put	Currency Future	250.0000	285.0000	14.000	0	0	0
06/11/2009	£ / R	2010/06/14	11.60	Put	Currency Future	162.0000	190.0000	17.284	0	0	0
06/11/2009	£ / R	2010/06/14	10.50	Call	Currency Future	2,666.0000	2,497.0000	(6.339)	0	0	0
06/11/2009	£ / R	2010/06/14	13.30	Put	Currency Future	894.0000	984.0000	10.067	0	0	0
06/11/2009	£ / R	2010/06/14	15.05	Call	Currency Future	305.0000	264.0000	(13.443)	0	0	0
06/11/2009	£ / R	2010/06/14	15.80	Put	Currency Future	2,906.0000	3,048.0000	4.886	0	0	0
06/11/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,350.0000	1,459.0000	8.074	0	0	0
06/11/2009	£ / R	2010/06/14	13.90	Call	Currency Future	520.0000	456.0000	(12.308)	0	0	0
06/11/2009	£ / R	2010/06/14	9.75	Put	Currency Future	38.0000	41.0000	7.895	0	0	0
06/11/2009	£ / R	2010/06/14	11.50	Call	Currency Future	1,750.0000	1,603.0000	(8.400)	0	0	0
06/11/2009	£ / R	2010/06/14	18.60	Call	Currency Future	48.0000	40.0000	(16.667)	0	0	0
06/11/2009	£ / R	2010/06/14	11.55	Put	Currency Future	152.0000	178.0000	17.105	0	0	0
06/11/2009	£ / R	2010/06/14	8.85	Call	Currency Future	4,274.0000	4,105.0000	(3.954)	0	0	0
06/11/2009	£ / R	2010/06/14	17.80	Call	Currency Future	79.0000	66.0000	(16.456)	0	0	0
06/11/2009	£ / R	2010/06/14	22.20	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
06/11/2009	£ / R	2010/06/14	15.25	Put	Currency Future	2,420.0000	2,554.0000	5.537	0	0	0
06/11/2009	£ / R	2010/06/14	10.10	Put	Currency Future	48.0000	51.0000	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
06/11/2009	£ / R	2010/06/14	16.50	Put	Currency Future	3,548.0000	3,698.0000	4.228	0	0	0
06/11/2009	£ / R	2010/06/14	12.40	Put	Currency Future	412.0000	468.0000	13.592	0	0	0
06/11/2009	£ / R	2010/06/14	11.55	Call	Currency Future	1,710.0000	1,563.0000	(8.596)	0	0	0
06/11/2009	£ / R	2010/06/14	14.10	Call	Currency Future	472.0000	413.0000	(12.500)	0	0	0
06/11/2009	£ / R	2010/06/14	21.55	Put	Currency Future	8,461.0000	8,630.0000	1.997	0	0	0
06/11/2009	£ / R	2010/06/14	16.25	Call	Currency Future	174.0000	149.0000	(14.368)	0	0	0
06/11/2009	£ / R	2010/06/14	11.60	Call	Currency Future	1,670.0000	1,525.0000	(8.683)	0	0	0
06/11/2009	£ / R	2010/06/14	15.50	Put	Currency Future	2,638.0000	2,777.0000	5.269	0	0	0
06/11/2009	£ / R	2010/06/14	13.45	Call	Currency Future	651.0000	573.0000	(11.982)	0	0	0
06/11/2009	£ / R	2010/06/14	15.05	Put	Currency Future	2,247.0000	2,379.0000	5.874	0	0	0
06/11/2009	£ / R	2010/06/14	12.20	Call	Currency Future	1,240.0000	1,115.0000	(10.081)	0	0	0
06/11/2009	£ / R	2010/06/14	22.10	Put	Currency Future	9,006.0000	9,176.0000	1.888	0	0	0
06/11/2009	£ / R	2010/06/14	20.20	Put	Currency Future	7,120.0000	7,290.0000	2.388	0	0	0
06/11/2009	£ / R	2010/06/14	17.95	Put	Currency Future	4,914.0000	5,075.0000	3.276	0	0	0
06/11/2009	£ / R	2010/06/14	21.55	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0
06/11/2009	£ / R	2010/06/14	17.25	Call	Currency Future	110.0000	92.0000	(16.364)	0	0	0
06/11/2009	£ / R	2010/06/14	8.60	Call	Currency Future	4,519.0000	4,349.0000	(3.762)	0	0	0
06/11/2009	£ / R	2010/06/14	10.40	Call	Currency Future	2,763.0000	2,594.0000	(6.117)	0	0	0
06/11/2009	£ / R	2010/06/14	12.75	Call	Currency Future	935.0000	830.0000	(11.230)	0	0	0
06/11/2009	£ / R	2010/06/14	13.45	Put	Currency Future	993.0000	1,088.0000	9.567	0	0	0
06/11/2009	£ / R	2010/06/14	16.05	Call	Currency Future	190.0000	163.0000	(14.211)	0	0	0
06/11/2009	£ / R	2010/06/14	14.05	Call	Currency Future	484.0000	423.0000	(12.603)	0	0	0
06/11/2009	£ / R	2010/06/14	20.10	Put	Currency Future	7,021.0000	7,190.0000	2.407	0	0	0
06/11/2009	£ / R	2010/06/14	11.20	Put	Currency Future	92.0000	111.0000	20.652	0	0	0
06/11/2009	£ / R	2010/06/14	19.95	Call	Currency Future	29.0000	26.0000	(10.345)	0	0	0
06/11/2009	£ / R	2010/06/14	15.25	Call	Currency Future	278.0000	239.0000	(14.029)	0	0	0
06/11/2009	£ / R	2010/06/14	16.40	Put	Currency Future	3,455.0000	3,604.0000	4.313	0	0	0
06/11/2009	£ / R	2010/06/14	14.80	Call	Currency Future	341.0000	297.0000	(12.903)	0	0	0
06/11/2009	£ / R	2010/06/14	16.05	Put	Currency Future	3,133.0000	3,278.0000	4.628	0	0	0
06/11/2009	£ / R	2010/06/14	14.05	Put	Currency Future	1,426.0000	1,538.0000	7.854	0	0	0
06/11/2009	£ / R	2010/06/14	20.25	Put	Currency Future	7,170.0000	7,339.0000	2.357	0	0	0
06/11/2009	£ / R	2010/06/14	17.95	Call	Currency Future	72.0000	60.0000	(16.667)	0	0	0
06/11/2009	£ / R	2010/06/14	13.85	Call	Currency Future	533.0000	467.0000	(12.383)	0	0	0
06/11/2009	£ / R	2010/06/14	19.55	Put	Currency Future	6,474.0000	6,643.0000	2.610	0	0	0
06/11/2009	£ / R	2010/06/14	11.75	Put	Currency Future	197.0000	227.0000	15.228	0	0	0
06/11/2009	£ / R	2010/06/14	16.40	Call	Currency Future	163.0000	139.0000	(14.724)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	£ / R	2010/06/14	12.65	Call	Currency Future	985.0000	876.0000	(11.066)	0	0	0
06/11/2009	£ / R	2010/06/14	8.80	Put	Currency Future	15.0000	19.0000	26.667	0	0	0
06/11/2009	£ / R	2010/06/14	18.05	Call	Currency Future	68.0000	57.0000	(16.176)	0	0	0
06/11/2009	£ / R	2010/06/14	20.25	Call	Currency Future	28.0000	25.0000	(10.714)	0	0	0
06/11/2009	£ / R	2010/06/14	15.95	Put	Currency Future	3,042.0000	3,186.0000	4.734	0	0	0
06/11/2009	£ / R	2010/06/14	11.75	Call	Currency Future	1,554.0000	1,412.0000	(9.138)	0	0	0
06/11/2009	£ / R	2010/06/14	10.10	Call	Currency Future	3,056.0000	2,886.0000	(5.563)	0	0	0
06/11/2009	£ / R	2010/06/14	11.40	Put	Currency Future	123.0000	147.0000	19.512	0	0	0
06/11/2009	£ / R	2010/06/14	12.65	Put	Currency Future	527.0000	591.0000	12.144	0	0	0
06/11/2009	£ / R	2010/06/14	17.50	Put	Currency Future	4,487.0000	4,644.0000	3.499	0	0	0
06/11/2009	£ / R	2010/06/14	17.05	Put	Currency Future	4,065.0000	4,218.0000	3.764	0	0	0
06/11/2009	£ / R	2010/06/14	9.40	Call	Currency Future	3,738.0000	3,568.0000	(4.548)	0	0	0
06/11/2009	£ / R	2010/06/14	19.85	Put	Currency Future	6,772.0000	6,941.0000	2.496	0	0	0
06/11/2009	£ / R	2010/06/14	12.25	Put	Currency Future	351.0000	401.0000	14.245	0	0	0
06/11/2009	£ / R	2010/06/14	10.20	Call	Currency Future	2,958.0000	2,788.0000	(5.747)	0	0	0
06/11/2009	£ / R	2010/06/14	9.75	Call	Currency Future	3,396.0000	3,227.0000	(4.976)	0	0	0
06/11/2009	£ / R	2010/06/14	8.60	Put	Currency Future	11.0000	13.0000	18.182	0	0	0
06/11/2009	£ / R	2010/06/14	11.40	Call	Currency Future	1,831.0000	1,682.0000	(8.138)	0	0	0
06/11/2009	£ / R	2010/06/14	17.05	Call	Currency Future	123.0000	104.0000	(15.447)	0	0	0
06/11/2009	£ / R	2010/06/14	13.25	Call	Currency Future	720.0000	636.0000	(11.667)	0	0	0
06/11/2009	£ / R	2010/06/14	12.25	Call	Currency Future	1,209.0000	1,086.0000	(10.174)	0	0	0
06/11/2009	£ / R	2010/06/14	10.20	Put	Currency Future	50.0000	53.0000	6.000	0	0	0
06/11/2009	£ / R	2010/06/14	10.75	Call	Currency Future	2,423.0000	2,255.0000	(6.934)	0	0	0
06/11/2009	£ / R	2010/06/14	17.40	Call	Currency Future	101.0000	84.0000	(16.832)	0	0	0
06/11/2009	£ / R	2010/06/14	17.50	Call	Currency Future	95.0000	79.0000	(16.842)	0	0	11,279
06/11/2009	£ / R	2010/06/14	7.90	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
06/11/2009	£ / R	2010/06/14	13.55	Call	Currency Future	619.0000	544.0000	(12.116)	0	0	0
06/11/2009	£ / R	2010/06/14	18.10	Call	Currency Future	66.0000	55.0000	(16.667)	0	0	0
06/11/2009	£ / R	2010/06/14	11.20	Call	Currency Future	1,999.0000	1,847.0000	(7.604)	0	0	0
06/11/2009	£ / R	2010/06/14	19.95	Put	Currency Future	6,871.0000	7,041.0000	2.474	0	0	0
06/11/2009	£ / R	2010/06/14	13.60	Call	Currency Future	604.0000	530.0000	(12.252)	0	0	0
06/11/2009	£ / R	2010/06/14	13.05	Call	Currency Future	798.0000	706.0000	(11.529)	0	0	0
06/11/2009	£ / R	2010/06/14	10.75	Put	Currency Future	66.0000	69.0000	4.545	0	0	0
06/11/2009	£ / R	2010/06/14	10.40	Put	Currency Future	55.0000	58.0000	5.455	0	0	0
06/11/2009	£ / R	2010/06/14	8.80	Call	Currency Future	4,323.0000	4,154.0000	(3.909)	0	0	0
06/11/2009	£ / R	2010/06/14	22.10	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	£ / R	2010/06/14	20.20	Call	Currency Future	28.0000	25.0000	(10.714)	0	0	0
06/11/2009	£ / R	2010/06/14	21.30	Call	Currency Future	22.0000	18.0000	(18.182)	0	0	0
06/11/2009	£ / R	2010/06/14	21.95	Put	Currency Future	8,857.0000	9,027.0000	1.919	0	0	0
06/11/2009	£ / R	2010/06/14	17.25	Put	Currency Future	4,253.0000	4,407.0000	3.621	0	0	0
06/11/2009	£ / R	2010/06/14	11.85	Call	Currency Future	1,480.0000	1,340.0000	(9.459)	0	0	0
06/11/2009	£ / R	2010/06/14	18.35	Call	Currency Future	56.0000	47.0000	(16.071)	0	0	0
06/11/2009	£ / R	2010/06/14	20.40	Put	Currency Future	7,319.0000	7,489.0000	2.323	0	0	0
06/11/2009	£ / R	2010/06/14	13.35	Call	Currency Future	685.0000	603.0000	(11.971)	0	0	0
06/11/2009	£ / R	2010/06/14	20.10	Call	Currency Future	28.0000	25.0000	(10.714)	0	0	0
06/11/2009	£ / R	2010/06/14	9.00	Call	Currency Future	4,129.0000	3,960.0000	(4.093)	0	0	0
06/11/2009	£ / R	2010/06/14	19.30	Put	Currency Future	6,226.0000	6,395.0000	2.714	0	0	0
06/11/2009	£ / R	2010/06/14	13.60	Put	Currency Future	1,096.0000	1,195.0000	9.033	0	0	0
06/11/2009	£ / R	2010/06/14	18.25	Call	Currency Future	60.0000	50.0000	(16.667)	0	0	0
06/11/2009	£ / R	2010/06/14	10.85	Call	Currency Future	2,327.0000	2,158.0000	(7.263)	0	0	0
06/11/2009	£ / R	2010/06/14	18.35	Put	Currency Future	5,298.0000	5,462.0000	3.096	0	0	0
06/11/2009	£ / R	2010/06/14	9.10	Call	Currency Future	4,032.0000	3,861.0000	(4.241)	0	0	0
06/11/2009	£ / R	2010/06/14	17.85	Put	Currency Future	4,819.0000	4,979.0000	3.320	0	0	0
06/11/2009	£ / R	2010/06/14	13.35	Put	Currency Future	927.0000	1,018.0000	9.817	0	0	0
06/11/2009	£ / R	2010/06/14	18.10	Put	Currency Future	5,058.0000	5,220.0000	3.203	0	0	0
06/11/2009	£ / R	2010/06/14	19.30	Call	Currency Future	34.0000	30.0000	(11.765)	0	0	0
06/11/2009	£ / R	2010/06/14	21.95	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
06/11/2009	£ / R	2010/06/14	13.70	Put	Currency Future	1,166.0000	1,269.0000	8.834	0	0	0
06/11/2009	£ / R	2010/06/14	16.25	Put	Currency Future	3,316.0000	3,464.0000	4.463	0	0	0
06/11/2009	£ / R	2010/06/14	9.85	Put	Currency Future	41.0000	44.0000	7.317	0	0	0
06/11/2009	£ / R	2010/06/14	16.30	Put	Currency Future	3,362.0000	3,511.0000	4.432	0	0	0
06/11/2009	£ / R	2010/06/14	15.85	Put	Currency Future	2,951.0000	3,094.0000	4.846	0	0	0
06/11/2009	£ / R	2010/06/14	9.00	Put	Currency Future	21.0000	24.0000	14.286	0	0	0
06/11/2009	£ / R	2010/06/14	21.30	Put	Currency Future	8,214.0000	8,383.0000	2.057	0	0	0
06/11/2009	£ / R	2010/06/14	13.05	Put	Currency Future	740.0000	820.0000	10.811	0	0	0
06/11/2009	£ / R	2010/06/14	11.95	Call	Currency Future	1,408.0000	1,270.0000	(9.801)	0	0	0
06/11/2009	£ / R	2010/06/14	10.85	Put	Currency Future	69.0000	73.0000	5.797	0	0	0
06/11/2009	£ / R	2010/06/14	17.35	Put	Currency Future	4,346.0000	4,501.0000	3.566	0	0	0
06/11/2009	£ / R	2010/06/14	9.10	Put	Currency Future	25.0000	26.0000	4.000	0	0	0
06/11/2009	£ / R	2010/06/14	13.50	Call	Currency Future	635.0000	558.0000	(12.126)	0	0	0
06/11/2009	£ / R	2010/06/14	12.80	Put	Currency Future	603.0000	672.0000	11.443	0	0	0
06/11/2009	£ / R	2010/06/14	18.25	Put	Currency Future	5,202.0000	5,365.0000	3.133	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	£ / R 2010/06/14	9.85	Call	Currency Future	3,299.0000	3,129.0000	(5.153)	0	0	0
06/11/2009	£ / R 2010/06/14	12.10	Call	Currency Future	1,303.0000	1,175.0000	(9.823)	0	0	0
06/11/2009	£ / R 2010/06/14	16.35	Put	Currency Future	3,409.0000	3,557.0000	4.341	0	0	0
06/11/2009	£ / R 2010/06/14	15.10	Put	Currency Future	2,291.0000	2,423.0000	5.762	0	0	0
06/11/2009	£ / R 2010/06/14	19.85	Call	Currency Future	30.0000	27.0000	(10.000)	0	0	0
06/11/2009	£ / R 2010/06/14	21.90	Put	Currency Future	8,808.0000	8,977.0000	1.919	0	0	0
06/11/2009	£ / R 2010/06/14	9.30	Put	Currency Future	28.0000	30.0000	7.143	0	0	0
06/11/2009	£ / R 2010/06/14	13.50	Put	Currency Future	1,027.0000	1,123.0000	9.348	0	0	0
06/11/2009	£ / R 2010/06/14	17.00	Call	Currency Future	126.0000	107.0000	(15.079)	0	0	0
06/11/2009	£ / R 2010/06/14	11.85	Put	Currency Future	222.0000	255.0000	14.865	0	0	0
06/11/2009	£ / R 2010/06/14	11.10	Put	Currency Future	78.0000	96.0000	23.077	0	0	0
06/11/2009	£ / R 2010/06/14	16.35	Call	Currency Future	166.0000	143.0000	(13.855)	0	0	0
06/11/2009	£ / R 2010/06/14	14.55	Put	Currency Future	1,824.0000	1,948.0000	6.798	0	0	0
06/11/2009	£ / R 2010/06/14	17.00	Put	Currency Future	4,018.0000	4,171.0000	3.808	0	0	0
06/11/2009	£ / R 2010/06/14	11.10	Call	Currency Future	2,086.0000	1,932.0000	(7.383)	0	0	0
06/11/2009	£ / R 2010/06/14	17.35	Call	Currency Future	104.0000	86.0000	(17.308)	0	0	0
06/11/2009	£ / R 2010/06/14	14.55	Call	Currency Future	382.0000	333.0000	(12.827)	0	0	0
06/11/2009	£ / R 2010/06/14	20.40	Call	Currency Future	27.0000	24.0000	(11.111)	0	0	0
06/11/2009	£ / R 2010/06/14	12.80	Call	Currency Future	911.0000	808.0000	(11.306)	0	0	0
06/11/2009	£ / R 2010/06/14	16.00	Put	Currency Future	3,087.0000	3,232.0000	4.697	0	0	0
06/11/2009	£ / R 2010/06/14	12.10	Put	Currency Future	296.0000	340.0000	14.865	0	0	0
06/11/2009	£ / R 2010/06/14	8.55	Call	Currency Future	4,568.0000	4,398.0000	(3.722)	0	0	0
06/11/2009	£ / R 2010/06/14	8.40	Call	Currency Future	4,715.0000	4,545.0000	(3.606)	0	0	0
06/11/2009	£ / R 2010/06/14	12.90	Call	Currency Future	864.0000	765.0000	(11.458)	0	0	0
06/11/2009	£ / R 2010/06/14	18.00	Call	Currency Future	70.0000	58.0000	(17.143)	0	0	0
06/11/2009	£ / R 2010/06/14	18.75	Call	Currency Future	44.0000	37.0000	(15.909)	0	0	0
06/11/2009	£ / R 2010/06/14	15.60	Call	Currency Future	235.0000	202.0000	(14.043)	0	0	0
06/11/2009	£ / R 2010/06/14	15.10	Call	Currency Future	299.0000	258.0000	(13.712)	0	0	0
06/11/2009	£ / R 2010/06/14	18.00	Put	Currency Future	4,962.0000	5,123.0000	3.245	0	0	0
06/11/2009	£ / R 2010/06/14	15.60	Put	Currency Future	2,727.0000	2,867.0000	5.134	0	0	0
06/11/2009	£ / R 2010/06/14	18.30	Put	Currency Future	5,250.0000	5,413.0000	3.105	0	0	0
06/11/2009	£ / R 2010/06/14	8.55	Put	Currency Future	10.0000	12.0000	20.000	0	0	0
06/11/2009	£ / R 2010/06/14	18.60	Put	Currency Future	5,540.0000	5,705.0000	2.978	0	0	0
06/11/2009	£ / R 2010/06/14	16.30	Call	Currency Future	170.0000	146.0000	(14.118)	0	0	0
06/11/2009	£ / R 2010/06/14	8.40	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
06/11/2009	£ / R 2010/06/14	12.70	Put	Currency Future	551.0000	618.0000	12.160	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	£ / R	2010/06/14	17.20	Put	Currency Future	4,206.0000	4,359.0000	3.638	0	0	0
06/11/2009	£ / R	2010/06/14	16.60	Put	Currency Future	3,641.0000	3,792.0000	4.147	0	0	0
06/11/2009	£ / R	2010/06/14	15.30	Put	Currency Future	2,463.0000	2,598.0000	5.481	0	0	0
06/11/2009	£ / R	2010/06/14	21.10	Put	Currency Future	8,016.0000	8,185.0000	2.108	0	0	0
06/11/2009	£ / R	2010/06/14	12.90	Put	Currency Future	656.0000	729.0000	11.128	0	0	0
06/11/2009	£ / R	2010/06/14	8.75	Put	Currency Future	14.0000	17.0000	21.429	0	0	0
06/11/2009	£ / R	2010/06/14	11.70	Call	Currency Future	1,593.0000	1,449.0000	(9.040)	0	0	0
06/11/2009	£ / R	2010/06/14	16.60	Call	Currency Future	149.0000	128.0000	(14.094)	0	0	0
06/11/2009	£ / R	2010/06/14	17.30	Call	Currency Future	107.0000	89.0000	(16.822)	0	0	0
06/11/2009	£ / R	2010/06/14	17.10	Call	Currency Future	121.0000	100.0000	(17.355)	0	0	0
06/11/2009	£ / R	2010/06/14	8.20	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
06/11/2009	£ / R	2010/06/14	18.75	Put	Currency Future	5,686.0000	5,852.0000	2.919	0	0	0
06/11/2009	£ / R	2010/06/14	10.70	Put	Currency Future	64.0000	68.0000	6.250	0	0	0
06/11/2009	£ / R	2010/06/14	15.30	Call	Currency Future	271.0000	234.0000	(13.653)	0	0	0
06/11/2009	£ / R	2010/06/14	17.10	Put	Currency Future	4,113.0000	4,265.0000	3.696	0	0	0
06/11/2009	£ / R	2010/06/14	8.20	Call	Currency Future	4,913.0000	4,742.0000	(3.481)	0	0	0
06/11/2009	£ / R	2010/06/14	12.70	Call	Currency Future	959.0000	853.0000	(11.053)	0	0	0
06/11/2009	£ / R	2010/06/14	10.70	Call	Currency Future	2,472.0000	2,303.0000	(6.837)	0	0	0
06/11/2009	£ / R	2010/06/14	15.20	Call	Currency Future	284.0000	245.0000	(13.732)	0	0	0
06/11/2009	£ / R	2010/06/14	18.30	Call	Currency Future	58.0000	49.0000	(15.517)	0	0	0
06/11/2009	£ / R	2010/06/14	21.10	Call	Currency Future	24.0000	20.0000	(16.667)	0	0	0
06/11/2009	£ / R	2010/06/14	9.20	Call	Currency Future	3,934.0000	3,763.0000	(4.347)	0	0	0
06/11/2009	£ / R	2010/06/14	8.75	Call	Currency Future	4,372.0000	4,202.0000	(3.888)	0	0	0
06/11/2009	£ / R	2010/06/14	9.70	Put	Currency Future	37.0000	40.0000	8.108	0	0	0
06/11/2009	£ / R	2010/06/14	17.85	Call	Currency Future	77.0000	64.0000	(16.883)	0	0	0
06/11/2009	£ / R	2010/06/14	11.70	Put	Currency Future	185.0000	214.0000	15.676	0	0	0
06/11/2009	£ / R	2010/06/14	21.35	Put	Currency Future	8,263.0000	8,432.0000	2.045	0	0	0
06/11/2009	£ / R	2010/06/14	17.30	Put	Currency Future	4,299.0000	4,454.0000	3.605	0	0	0
06/11/2009	£ / R	2010/06/14	15.85	Call	Currency Future	209.0000	179.0000	(14.354)	0	0	0
06/11/2009	£ / R	2010/06/14	20.75	Call	Currency Future	26.0000	23.0000	(11.538)	0	0	0
06/11/2009	£ / R	2010/06/14	15.20	Put	Currency Future	2,376.0000	2,510.0000	5.640	0	0	0
06/11/2009	£ / R	2010/06/14	12.00	Call	Currency Future	1,372.0000	1,238.0000	(9.767)	0	0	0
06/11/2009	£ / R	2010/06/14	15.35	Call	Currency Future	264.0000	228.0000	(13.636)	0	0	0
06/11/2009	£ / R	2010/06/14	19.05	Put	Currency Future	5,978.0000	6,146.0000	2.810	0	0	0
06/11/2009	£ / R	2010/06/14	15.20	Call	Currency Future	284.0000	245.0000	(13.732)	0	0	0
06/11/2009	£ / R	2010/06/14	9.25	Call	Currency Future	3,885.0000	3,714.0000	(4.402)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	£ / R	2010/06/14	12.00	Put	Currency Future	265.0000	302.0000	13.962	0	0	0
06/11/2009	£ / R	2010/06/14	15.35	Put	Currency Future	2,507.0000	2,643.0000	5.425	0	0	0
06/11/2009	£ / R	2010/06/14	19.05	Call	Currency Future	36.0000	32.0000	(11.111)	0	0	0
06/11/2009	£ / R	2010/06/14	20.75	Put	Currency Future	7,668.0000	7,837.0000	2.204	0	0	0
06/11/2009	£ / R	2010/06/14	16.20	Put	Currency Future	3,270.0000	3,417.0000	4.495	0	0	0
06/11/2009	£ / R	2010/06/14	18.50	Put	Currency Future	5,443.0000	5,608.0000	3.031	0	0	0
06/11/2009	£ / R	2010/06/14	9.05	Put	Currency Future	23.0000	25.0000	8.696	0	0	0
06/11/2009	£ / R	2010/06/14	9.20	Put	Currency Future	26.0000	28.0000	7.692	0	0	0
06/11/2009	£ / R	2010/06/14	17.65	Put	Currency Future	4,629.0000	4,787.0000	3.413	0	0	0
06/11/2009	£ / R	2010/06/14	16.20	Call	Currency Future	178.0000	153.0000	(14.045)	0	0	0
06/11/2009	£ / R	2010/06/14	11.00	Put	Currency Future	74.0000	83.0000	12.162	0	0	0
06/11/2009	£ / R	2010/06/14	21.05	Call	Currency Future	25.0000	21.0000	(16.000)	0	0	0
06/11/2009	£ / R	2010/06/14	9.70	Call	Currency Future	3,445.0000	3,275.0000	(4.935)	0	0	0
06/11/2009	£ / R	2010/06/14	18.50	Call	Currency Future	51.0000	43.0000	(15.686)	0	0	0
06/11/2009	£ / R	2010/06/14	21.05	Put	Currency Future	7,967.0000	8,135.0000	2.109	0	0	0
06/11/2009	£ / R	2010/06/14	17.65	Call	Currency Future	87.0000	72.0000	(17.241)	0	0	0
06/11/2009	£ / R	2010/06/14	17.20	Call	Currency Future	114.0000	95.0000	(16.667)	0	0	0
06/11/2009	£ / R	2010/06/14	9.25	Put	Currency Future	27.0000	29.0000	7.407	0	0	0
06/11/2009	£ / R	2010/06/14	13.25	Put	Currency Future	862.0000	950.0000	10.209	0	0	0
06/11/2009	£ / R	2010/06/14	10.00	Put	Currency Future	45.0000	48.0000	6.667	0	0	0
06/11/2009	£ / R	2010/06/14	19.25	Call	Currency Future	34.0000	30.0000	(11.765)	0	0	0
06/11/2009	£ / R	2010/06/14	14.40	Call	Currency Future	409.0000	358.0000	(12.469)	0	0	8,032
06/11/2009	£ / R	2010/06/14	11.00	Call	Currency Future	2,182.0000	2,018.0000	(7.516)	0	0	0
06/11/2009	£ / R	2010/06/14	18.20	Put	Currency Future	5,154.0000	5,316.0000	3.143	0	0	0
06/11/2009	£ / R	2010/06/14	19.25	Put	Currency Future	6,176.0000	6,345.0000	2.736	0	0	0
06/11/2009	£ / R	2010/06/14	14.40	Put	Currency Future	1,701.0000	1,822.0000	7.113	0	0	0
06/11/2009	£ / R	2010/06/14	15.20	Put	Currency Future	2,376.0000	2,510.0000	5.640	0	0	0
06/11/2009	£ / R	2010/06/14	20.55	Call	Currency Future	26.0000	23.0000	(11.538)	0	0	0
06/11/2009	£ / R	2010/06/14	18.20	Call	Currency Future	62.0000	52.0000	(16.129)	0	0	0
06/11/2009	£ / R	2010/06/14	21.35	Call	Currency Future	21.0000	17.0000	(19.048)	0	0	0
06/11/2009	£ / R	2010/06/14	13.15	Call	Currency Future	758.0000	670.0000	(11.609)	0	0	0
06/11/2009	£ / R	2010/06/14	10.00	Call	Currency Future	3,153.0000	2,984.0000	(5.360)	0	0	0
06/11/2009	£ / R	2010/06/14	9.05	Call	Currency Future	4,081.0000	3,911.0000	(4.166)	0	0	0
06/11/2009	£ / R	2010/06/14	20.55	Put	Currency Future	7,468.0000	7,638.0000	2.276	0	0	0
06/11/2009	£ / R	2010/06/14	19.00	Call	Currency Future	37.0000	32.0000	(13.514)	0	0	0
06/11/2009	£ / R	2010/06/14	19.35	Put	Currency Future	6,275.0000	6,444.0000	2.693	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
06/11/2009	£ / R	2010/06/14	13.15	Put	Currency Future	800.0000	884.0000	10.500	0	0	0
06/11/2009	£ / R	2010/06/14	16.65	Put	Currency Future	3,688.0000	3,840.0000	4.121	0	0	0
06/11/2009	£ / R	2010/06/14	19.00	Put	Currency Future	5,930.0000	6,097.0000	2.816	0	0	0
06/11/2009	£ / R	2010/06/14	19.35	Call	Currency Future	33.0000	30.0000	(9.091)	0	0	0
06/11/2009	£ / R	2010/06/14	16.65	Call	Currency Future	146.0000	125.0000	(14.384)	0	0	0
06/11/2009	£ / R	2010/06/14	21.00	Call	Currency Future	25.0000	21.0000	(16.000)	0	0	0
06/11/2009	£ / R	2010/06/14	21.25	Put	Currency Future	8,164.0000	8,333.0000	2.070	0	0	0
06/11/2009	£ / R	2010/06/14	10.15	Put	Currency Future	49.0000	52.0000	6.122	0	0	0
06/11/2009	£ / R	2010/06/14	21.00	Put	Currency Future	7,917.0000	8,086.0000	2.135	0	0	0
06/11/2009	£ / R	2010/06/14	21.25	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	0
06/11/2009	£ / R	2010/06/14	13.75	Call	Currency Future	560.0000	492.0000	(12.143)	0	0	0
06/11/2009	£ / R	2010/06/14	9.30	Call	Currency Future	3,836.0000	3,665.0000	(4.458)	0	0	0
06/11/2009	£ / R	2010/06/14	10.15	Call	Currency Future	3,007.0000	2,837.0000	(5.653)	0	0	0
06/11/2009	£ / R	2010/06/14	13.75	Put	Currency Future	1,202.0000	1,306.0000	8.652	0	0	0
06/11/2009	£ / R	2010/06/14	13.55	Put	Currency Future	1,061.0000	1,159.0000	9.237	0	0	0
06/11/2009	£ / R	2010/06/14	15.95	Call	Currency Future	199.0000	171.0000	(14.070)	0	0	0
06/11/2009	£ / R	2010/06/14	21.90	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
06/11/2009	£ / R	2010/06/14	21.60	Call	Currency Future	18.0000	15.0000	(16.667)	0	0	0
06/11/2009	£ / R	2010/06/14	21.60	Put	Currency Future	8,511.0000	8,680.0000	1.986	0	0	0
06/11/2009	£ / R	2010/06/14	19.60	Put	Currency Future	6,524.0000	6,693.0000	2.590	0	0	0
06/11/2009	£ / R	2010/06/14	13.85	Put	Currency Future	1,275.0000	1,382.0000	8.392	0	0	0
06/11/2009	£ / R	2010/06/14	21.85	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
06/11/2009	£ / R	2010/06/14	21.40	Put	Currency Future	8,313.0000	8,482.0000	2.033	0	0	0
06/11/2009	£ / R	2010/06/14	21.40	Call	Currency Future	21.0000	17.0000	(19.048)	0	0	0
06/11/2009	£ / R	2010/06/14	19.40	Put	Currency Future	6,325.0000	6,494.0000	2.672	0	0	0
06/11/2009	£ / R	2010/06/14	19.60	Call	Currency Future	31.0000	28.0000	(9.677)	0	0	0
06/11/2009	£ / R	2010/06/14	10.60	Put	Currency Future	61.0000	64.0000	4.918	0	0	0
06/11/2009	£ / R	2010/06/14	10.60	Call	Currency Future	2,569.0000	2,400.0000	(6.578)	0	0	0
06/11/2009	£ / R	2010/06/14	19.40	Call	Currency Future	33.0000	29.0000	(12.121)	0	0	0
06/11/2009	£ / R	2010/06/14	15.15	Call	Currency Future	291.0000	252.0000	(13.402)	0	0	0
06/11/2009	£ / R	2010/06/14	9.60	Put	Currency Future	34.0000	37.0000	8.824	0	0	0
06/11/2009	£ / R	2010/06/14	13.70	Put	Currency Future	1,166.0000	1,269.0000	8.834	0	0	0
06/11/2009	£ / R	2010/06/14	19.15	Call	Currency Future	35.0000	31.0000	(11.429)	0	0	0
06/11/2009	£ / R	2010/06/14	9.60	Call	Currency Future	3,542.0000	3,372.0000	(4.800)	0	0	0
06/11/2009	£ / R	2010/06/14	13.65	Call	Currency Future	589.0000	517.0000	(12.224)	0	0	0
06/11/2009	£ / R	2010/06/14	15.15	Put	Currency Future	2,333.0000	2,466.0000	5.701	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	£ / R	2010/06/14	13.70	Call	Currency Future	574.0000	504.0000	(12.195)	0	0	0
06/11/2009	£ / R	2010/06/14	21.85	Put	Currency Future	8,758.0000	8,928.0000	1.941	0	0	0
06/11/2009	£ / R	2010/06/14	9.15	Put	Currency Future	25.0000	27.0000	8.000	0	0	0
06/11/2009	£ / R	2010/06/14	9.15	Call	Currency Future	3,983.0000	3,812.0000	(4.293)	0	0	0
06/11/2009	£ / R	2010/06/14	19.70	Call	Currency Future	31.0000	27.0000	(12.903)	0	0	0
06/11/2009	£ / R	2010/06/14	13.65	Put	Currency Future	1,131.0000	1,232.0000	8.930	0	0	0
06/11/2009	£ / R	2010/06/14	19.15	Put	Currency Future	6,077.0000	6,246.0000	2.781	0	0	0
06/11/2009	£ / R	2010/06/14	17.70	Put	Currency Future	4,676.0000	4,835.0000	3.400	0	0	0
06/11/2009	£ / R	2010/06/14	13.90	Call	Currency Future	520.0000	456.0000	(12.308)	0	0	0
06/11/2009	£ / R	2010/06/14	19.70	Put	Currency Future	6,623.0000	6,792.0000	2.552	0	0	0
06/11/2009	£ / R	2010/06/14	17.70	Call	Currency Future	84.0000	70.0000	(16.667)	0	0	0
06/11/2009	£ / R	2010/06/14	21.15	Call	Currency Future	24.0000	20.0000	(16.667)	0	0	0
06/11/2009	£ / R	2010/06/14	15.70	Put	Currency Future	2,816.0000	2,957.0000	5.007	0	0	0
06/11/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,312.0000	1,421.0000	8.308	0	0	0
06/11/2009	£ / R	2010/06/14	21.15	Put	Currency Future	8,066.0000	8,234.0000	2.083	0	0	0
06/11/2009	£ / R	2010/06/14	14.20	Call	Currency Future	450.0000	393.0000	(12.667)	0	0	0
06/11/2009	£ / R	2010/06/14	21.70	Call	Currency Future	17.0000	14.0000	(17.647)	0	0	0
06/11/2009	£ / R	2010/06/14	14.30	Put	Currency Future	1,621.0000	1,740.0000	7.341	0	0	0
06/11/2009	£ / R	2010/06/14	21.70	Put	Currency Future	8,610.0000	8,779.0000	1.963	0	0	0
06/11/2009	£ / R	2010/06/14	14.30	Call	Currency Future	429.0000	375.0000	(12.587)	0	0	0
06/11/2009	£ / R	2010/06/14	15.70	Call	Currency Future	224.0000	193.0000	(13.839)	0	0	0
06/11/2009	£ / R	2010/06/14	12.95	Call	Currency Future	842.0000	744.0000	(11.639)	0	0	0
06/11/2009	£ / R	2010/06/14	18.55	Call	Currency Future	50.0000	42.0000	(16.000)	0	0	0
06/11/2009	£ / R	2010/06/14	18.55	Put	Currency Future	5,492.0000	5,656.0000	2.986	0	0	0
06/11/2009	£ / R	2010/06/14	15.45	Put	Currency Future	2,594.0000	2,732.0000	5.320	0	0	0
06/11/2009	£ / R	2010/06/14	15.45	Call	Currency Future	252.0000	217.0000	(13.889)	0	0	0
06/11/2009	£ / R	2010/06/14	12.95	Put	Currency Future	684.0000	759.0000	10.965	0	0	0
06/11/2009	£ / R	2010/06/14	16.45	Call	Currency Future	159.0000	136.0000	(14.465)	0	0	0
06/11/2009	£ / R	2010/06/14	16.45	Put	Currency Future	3,501.0000	3,651.0000	4.284	0	0	0
06/11/2009	£ / R	2010/06/14	17.45	Call	Currency Future	98.0000	81.0000	(17.347)	0	0	0
06/11/2009	£ / R	2010/06/14	18.45	Put	Currency Future	5,395.0000	5,559.0000	3.040	0	0	0
06/11/2009	£ / R	2010/06/14	18.45	Call	Currency Future	53.0000	44.0000	(16.981)	0	0	0
06/11/2009	£ / R	2010/06/14	17.45	Put	Currency Future	4,440.0000	4,596.0000	3.514	0	0	0
06/11/2009	£ / R	2010/06/14	10.05	Put	Currency Future	47.0000	50.0000	6.383	0	0	0
06/11/2009	£ / R	2010/06/14	11.05	Call	Currency Future	2,134.0000	1,975.0000	(7.451)	0	0	0
06/11/2009	£ / R	2010/06/14	11.05	Put	Currency Future	76.0000	89.0000	17.105	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	£ / R	2010/06/14	10.05	Call	Currency Future	3,105.0000	2,935.0000	(5.475)	0	0	0
06/11/2009	£ / R	2010/06/14	15.55	Call	Currency Future	240.0000	207.0000	(13.750)	0	0	0
06/11/2009	£ / R	2010/06/14	16.55	Call	Currency Future	152.0000	130.0000	(14.474)	0	0	0
06/11/2009	£ / R	2010/06/14	16.55	Put	Currency Future	3,595.0000	3,745.0000	4.172	0	0	0
06/11/2009	£ / R	2010/06/14	15.55	Put	Currency Future	2,682.0000	2,822.0000	5.220	0	0	0
06/11/2009	€ / R	2009/12/14			Currency Future	11.3891	11.2529	(1.196)	11.3600	11.3200	35,379
06/11/2009	€ / R	2009/12/14	11.60	Call	Currency Future	193.0000	140.0000	(27.461)	0	0	0
06/11/2009	€ / R	2009/12/14	12.60	Call	Currency Future	42.0000	29.0000	(30.952)	0	0	0
06/11/2009	€ / R	2009/12/14	7.00	Call	Currency Future	4,389.0000	4,253.0000	(3.099)	0	0	0
06/11/2009	€ / R	2009/12/14	13.30	Put	Currency Future	1,928.0000	2,059.0000	6.795	0	0	0
06/11/2009	€ / R	2009/12/14	17.85	Put	Currency Future	6,461.0000	6,598.0000	2.120	0	0	0
06/11/2009	€ / R	2009/12/14	11.50	Call	Currency Future	226.0000	166.0000	(26.549)	0	0	0
06/11/2009	€ / R	2009/12/14	17.60	Put	Currency Future	6,211.0000	6,348.0000	2.206	0	0	0
06/11/2009	€ / R	2009/12/14	13.85	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
06/11/2009	€ / R	2009/12/14	11.80	Put	Currency Future	551.0000	647.0000	17.423	0	0	0
06/11/2009	€ / R	2009/12/14	19.10	Put	Currency Future	7,711.0000	7,847.0000	1.764	0	0	0
06/11/2009	€ / R	2009/12/14	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	€ / R	2009/12/14	14.60	Put	Currency Future	3,215.0000	3,350.0000	4.199	0	0	0
06/11/2009	€ / R	2009/12/14	11.30	Put	Currency Future	229.0000	279.0000	21.834	0	0	0
06/11/2009	€ / R	2009/12/14	12.60	Put	Currency Future	1,253.0000	1,376.0000	9.816	0	0	0
06/11/2009	€ / R	2009/12/14	7.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	€ / R	2009/12/14	13.40	Put	Currency Future	2,026.0000	2,158.0000	6.515	0	0	0
06/11/2009	€ / R	2009/12/14	17.85	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
06/11/2009	€ / R	2009/12/14	11.25	Call	Currency Future	347.0000	252.0000	(27.378)	0	0	0
06/11/2009	€ / R	2009/12/14	19.60	Put	Currency Future	8,211.0000	8,347.0000	1.656	0	0	0
06/11/2009	€ / R	2009/12/14	13.15	Put	Currency Future	1,781.0000	1,911.0000	7.299	0	0	0
06/11/2009	€ / R	2009/12/14	11.80	Call	Currency Future	140.0000	100.0000	(28.571)	0	0	0
06/11/2009	€ / R	2009/12/14	19.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	€ / R	2009/12/14	8.45	Call	Currency Future	2,940.0000	2,803.0000	(4.660)	0	0	0
06/11/2009	€ / R	2009/12/14	12.40	Put	Currency Future	1,067.0000	1,186.0000	11.153	0	0	0
06/11/2009	€ / R	2009/12/14	17.00	Put	Currency Future	5,612.0000	5,748.0000	2.423	0	0	0
06/11/2009	€ / R	2009/12/14	13.55	Put	Currency Future	2,174.0000	2,306.0000	6.072	0	0	0
06/11/2009	€ / R	2009/12/14	19.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	€ / R	2009/12/14	11.50	Put	Currency Future	337.0000	413.0000	22.552	0	0	0
06/11/2009	€ / R	2009/12/14	17.60	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	€ / R 2009/12/14	13.15	Call	Currency Future	21.0000	14.0000	(33.333)	0	0	0
06/11/2009	€ / R 2009/12/14	11.90	Put	Currency Future	631.0000	732.0000	16.006	0	0	0
06/11/2009	€ / R 2009/12/14	17.45	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
06/11/2009	€ / R 2009/12/14	16.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	14.60	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	12,389
06/11/2009	€ / R 2009/12/14	14.65	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
06/11/2009	€ / R 2009/12/14	19.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	13.55	Call	Currency Future	13.0000	9.0000	(30.769)	0	0	0
06/11/2009	€ / R 2009/12/14	11.25	Put	Currency Future	208.0000	249.0000	19.712	0	0	0
06/11/2009	€ / R 2009/12/14	19.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,420.0000	2,553.0000	5.496	0	0	0
06/11/2009	€ / R 2009/12/14	17.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	17.45	Put	Currency Future	6,062.0000	6,198.0000	2.243	0	0	0
06/11/2009	€ / R 2009/12/14	11.60	Put	Currency Future	404.0000	487.0000	20.545	0	0	0
06/11/2009	€ / R 2009/12/14	11.30	Call	Currency Future	318.0000	232.0000	(27.044)	0	0	0
06/11/2009	€ / R 2009/12/14	12.30	Put	Currency Future	976.0000	1,092.0000	11.885	0	0	0
06/11/2009	€ / R 2009/12/14	19.00	Put	Currency Future	7,611.0000	7,747.0000	1.787	0	0	0
06/11/2009	€ / R 2009/12/14	12.45	Call	Currency Future	52.0000	36.0000	(30.769)	0	0	0
06/11/2009	€ / R 2009/12/14	15.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	13.10	Call	Currency Future	22.0000	15.0000	(31.818)	0	0	0
06/11/2009	€ / R 2009/12/14	19.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	12.20	Call	Currency Future	75.0000	53.0000	(29.333)	0	0	12,389
06/11/2009	€ / R 2009/12/14	12.30	Call	Currency Future	65.0000	45.0000	(30.769)	0	0	0
06/11/2009	€ / R 2009/12/14	13.20	Put	Currency Future	1,830.0000	1,961.0000	7.158	0	0	0
06/11/2009	€ / R 2009/12/14	19.85	Put	Currency Future	8,461.0000	8,597.0000	1.607	0	0	0
06/11/2009	€ / R 2009/12/14	12.95	Call	Currency Future	26.0000	18.0000	(30.769)	0	0	0
06/11/2009	€ / R 2009/12/14	7.45	Call	Currency Future	3,939.0000	3,803.0000	(3.453)	0	0	0
06/11/2009	€ / R 2009/12/14	15.00	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
06/11/2009	€ / R 2009/12/14	12.90	Call	Currency Future	28.0000	19.0000	(32.143)	0	0	0
06/11/2009	€ / R 2009/12/14	7.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	13.20	Call	Currency Future	19.0000	14.0000	(26.316)	0	0	0
06/11/2009	€ / R 2009/12/14	10.85	Put	Currency Future	87.0000	109.0000	25.287	0	0	0
06/11/2009	€ / R 2009/12/14	11.70	Call	Currency Future	165.0000	118.0000	(28.485)	0	0	0
06/11/2009	€ / R 2009/12/14	13.90	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
06/11/2009	€ / R 2009/12/14	19.75	Put	Currency Future	8,361.0000	8,497.0000	1.627	0	0	0
06/11/2009	€ / R 2009/12/14	17.10	Put	Currency Future	5,712.0000	5,848.0000	2.381	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	€ / R 2009/12/14	15.45	Put	Currency Future	4,063.0000	4,198.0000	3.323	0	0	0
06/11/2009	€ / R 2009/12/14	9.00	Call	Currency Future	2,391.0000	2,255.0000	(5.688)	0	0	0
06/11/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,684.0000	1,813.0000	7.660	0	0	0
06/11/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,443.0000	1,569.0000	8.732	0	0	0
06/11/2009	€ / R 2009/12/14	17.90	Put	Currency Future	6,511.0000	6,647.0000	2.089	0	0	0
06/11/2009	€ / R 2009/12/14	10.85	Call	Currency Future	626.0000	512.0000	(18.211)	0	0	0
06/11/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,668.0000	2,802.0000	5.022	0	0	0
06/11/2009	€ / R 2009/12/14	19.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	9.45	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
06/11/2009	€ / R 2009/12/14	12.20	Put	Currency Future	886.0000	1,000.0000	12.867	0	0	0
06/11/2009	€ / R 2009/12/14	12.60	Call	Currency Future	42.0000	29.0000	(30.952)	0	0	0
06/11/2009	€ / R 2009/12/14	12.45	Put	Currency Future	1,113.0000	1,233.0000	10.782	0	0	0
06/11/2009	€ / R 2009/12/14	19.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	14.05	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
06/11/2009	€ / R 2009/12/14	7.10	Call	Currency Future	4,289.0000	4,153.0000	(3.171)	0	0	0
06/11/2009	€ / R 2009/12/14	15.45	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
06/11/2009	€ / R 2009/12/14	15.00	Put	Currency Future	3,614.0000	3,749.0000	3.735	0	0	0
06/11/2009	€ / R 2009/12/14	12.40	Call	Currency Future	56.0000	39.0000	(30.357)	0	0	0
06/11/2009	€ / R 2009/12/14	13.45	Put	Currency Future	2,075.0000	2,207.0000	6.361	0	0	0
06/11/2009	€ / R 2009/12/14	9.85	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
06/11/2009	€ / R 2009/12/14	14.10	Put	Currency Future	2,717.0000	2,852.0000	4.969	0	0	0
06/11/2009	€ / R 2009/12/14	17.75	Put	Currency Future	6,361.0000	6,498.0000	2.154	0	0	0
06/11/2009	€ / R 2009/12/14	11.85	Put	Currency Future	591.0000	689.0000	16.582	0	0	0
06/11/2009	€ / R 2009/12/14	7.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	8.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	7.85	Call	Currency Future	3,539.0000	3,403.0000	(3.843)	0	0	0
06/11/2009	€ / R 2009/12/14	9.00	Put	Currency Future	2.0000	2.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	14.65	Put	Currency Future	3,265.0000	3,400.0000	4.135	0	0	0
06/11/2009	€ / R 2009/12/14	7.05	Call	Currency Future	4,339.0000	4,203.0000	(3.134)	0	0	0
06/11/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,789.0000	3,653.0000	(3.589)	0	0	0
06/11/2009	€ / R 2009/12/14	13.45	Call	Currency Future	14.0000	10.0000	(28.571)	0	0	0
06/11/2009	€ / R 2009/12/14	9.85	Call	Currency Future	1,549.0000	1,414.0000	(8.715)	0	0	0
06/11/2009	€ / R 2009/12/14	12.50	Call	Currency Future	49.0000	34.0000	(30.612)	0	0	80
06/11/2009	€ / R 2009/12/14	12.95	Put	Currency Future	1,587.0000	1,715.0000	8.066	0	0	0
06/11/2009	€ / R 2009/12/14	9.45	Call	Currency Future	1,944.0000	1,809.0000	(6.944)	0	0	0
06/11/2009	€ / R 2009/12/14	10.00	Put	Currency Future	13.0000	15.0000	15.385	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,253.0000	1,376.0000	9.816	0	0	0
06/11/2009	€ / R 2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	12.55	Put	Currency Future	1,206.0000	1,328.0000	10.116	0	0	0
06/11/2009	€ / R 2009/12/14	12.90	Call	Currency Future	28.0000	19.0000	(32.143)	0	0	0
06/11/2009	€ / R 2009/12/14	8.35	Call	Currency Future	3,039.0000	2,903.0000	(4.475)	0	0	0
06/11/2009	€ / R 2009/12/14	19.45	Put	Currency Future	8,061.0000	8,197.0000	1.687	0	0	0
06/11/2009	€ / R 2009/12/14	16.05	Put	Currency Future	4,662.0000	4,798.0000	2.917	0	0	0
06/11/2009	€ / R 2009/12/14	10.00	Call	Currency Future	1,402.0000	1,268.0000	(9.558)	0	0	0
06/11/2009	€ / R 2009/12/14	7.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	14.75	Put	Currency Future	3,364.0000	3,499.0000	4.013	0	0	0
06/11/2009	€ / R 2009/12/14	19.05	Put	Currency Future	7,661.0000	7,797.0000	1.775	0	0	0
06/11/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,174.0000	2,306.0000	6.072	0	0	0
06/11/2009	€ / R 2009/12/14	15.85	Put	Currency Future	4,462.0000	4,598.0000	3.048	0	0	0
06/11/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,539.0000	1,667.0000	8.317	0	0	0
06/11/2009	€ / R 2009/12/14	7.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	11.90	Call	Currency Future	120.0000	85.0000	(29.167)	0	0	0
06/11/2009	€ / R 2009/12/14	17.05	Put	Currency Future	5,662.0000	5,798.0000	2.402	0	0	0
06/11/2009	€ / R 2009/12/14	6.95	Call	Currency Future	4,439.0000	4,303.0000	(3.064)	0	0	0
06/11/2009	€ / R 2009/12/14	8.25	Call	Currency Future	3,139.0000	3,003.0000	(4.333)	0	0	0
06/11/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,491.0000	1,618.0000	8.518	0	0	0
06/11/2009	€ / R 2009/12/14	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	13.55	Call	Currency Future	13.0000	9.0000	(30.769)	0	0	0
06/11/2009	€ / R 2009/12/14	19.90	Put	Currency Future	8,511.0000	8,647.0000	1.598	0	0	0
06/11/2009	€ / R 2009/12/14	8.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	13.10	Call	Currency Future	22.0000	15.0000	(31.818)	0	0	0
06/11/2009	€ / R 2009/12/14	17.75	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
06/11/2009	€ / R 2009/12/14	7.35	Call	Currency Future	4,039.0000	3,903.0000	(3.367)	0	0	0
06/11/2009	€ / R 2009/12/14	17.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	16.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	11.35	Put	Currency Future	251.0000	311.0000	23.904	0	0	0
06/11/2009	€ / R 2009/12/14	10.65	Call	Currency Future	791.0000	671.0000	(15.171)	0	0	0
06/11/2009	€ / R 2009/12/14	13.30	Call	Currency Future	17.0000	12.0000	(29.412)	0	0	0
06/11/2009	€ / R 2009/12/14	17.90	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
06/11/2009	€ / R 2009/12/14	10.15	Put	Currency Future	16.0000	20.0000	25.000	0	0	0
06/11/2009	€ / R 2009/12/14	11.70	Put	Currency Future	475.0000	565.0000	18.947	0	0	0
06/11/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,733.0000	1,862.0000	7.444	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
06/11/2009	€ / R 2009/12/14	8.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	11.85	Call	Currency Future	130.0000	92.0000	(29.231)	0	0	0
06/11/2009	€ / R 2009/12/14	15.55	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
06/11/2009	€ / R 2009/12/14	6.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	10.65	Put	Currency Future	52.0000	68.0000	30.769	0	0	0
06/11/2009	€ / R 2009/12/14	17.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	13.50	Call	Currency Future	14.0000	9.0000	(35.714)	0	0	0
06/11/2009	€ / R 2009/12/14	19.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	13.80	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
06/11/2009	€ / R 2009/12/14	17.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	9.35	Call	Currency Future	2,043.0000	1,908.0000	(6.608)	0	0	0
06/11/2009	€ / R 2009/12/14	18.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	11.35	Call	Currency Future	290.0000	213.0000	(26.552)	0	0	0
06/11/2009	€ / R 2009/12/14	12.85	Call	Currency Future	30.0000	21.0000	(30.000)	0	0	0
06/11/2009	€ / R 2009/12/14	13.50	Put	Currency Future	2,124.0000	2,256.0000	6.215	0	0	0
06/11/2009	€ / R 2009/12/14	19.50	Put	Currency Future	8,111.0000	8,247.0000	1.677	0	0	0
06/11/2009	€ / R 2009/12/14	8.15	Call	Currency Future	3,239.0000	3,103.0000	(4.199)	0	0	0
06/11/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,470.0000	2,603.0000	5.385	0	0	0
06/11/2009	€ / R 2009/12/14	17.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	9.35	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
06/11/2009	€ / R 2009/12/14	15.55	Put	Currency Future	4,163.0000	4,298.0000	3.243	0	0	0
06/11/2009	€ / R 2009/12/14	8.10	Call	Currency Future	3,289.0000	3,153.0000	(4.135)	0	0	0
06/11/2009	€ / R 2009/12/14	12.35	Call	Currency Future	60.0000	42.0000	(30.000)	0	0	0
06/11/2009	€ / R 2009/12/14	12.80	Call	Currency Future	32.0000	22.0000	(31.250)	0	0	0
06/11/2009	€ / R 2009/12/14	17.65	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
06/11/2009	€ / R 2009/12/14	8.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	12.50	Put	Currency Future	1,159.0000	1,281.0000	10.526	0	0	0
06/11/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,519.0000	2,653.0000	5.320	0	0	0
06/11/2009	€ / R 2009/12/14	9.55	Call	Currency Future	1,845.0000	1,710.0000	(7.317)	0	0	0
06/11/2009	€ / R 2009/12/14	9.05	Call	Currency Future	2,341.0000	2,205.0000	(5.809)	0	0	0
06/11/2009	€ / R 2009/12/14	16.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	11.20	Call	Currency Future	377.0000	280.0000	(25.729)	0	0	0
06/11/2009	€ / R 2009/12/14	8.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	12.35	Put	Currency Future	1,021.0000	1,139.0000	11.557	0	0	0
06/11/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,223.0000	2,355.0000	5.938	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	€ / R 2009/12/14	17.50	Put	Currency Future	6,112.0000	6,248.0000	2.225	0	0	0
06/11/2009	€ / R 2009/12/14	7.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,789.0000	3,653.0000	(3.589)	0	0	0
06/11/2009	€ / R 2009/12/14	13.60	Call	Currency Future	12.0000	8.0000	(33.333)	0	0	0
06/11/2009	€ / R 2009/12/14	9.55	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
06/11/2009	€ / R 2009/12/14	8.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	10.10	Put	Currency Future	15.0000	18.0000	20.000	0	0	0
06/11/2009	€ / R 2009/12/14	10.25	Call	Currency Future	1,159.0000	1,027.0000	(11.389)	0	0	0
06/11/2009	€ / R 2009/12/14	13.05	Call	Currency Future	23.0000	16.0000	(30.435)	0	0	0
06/11/2009	€ / R 2009/12/14	7.50	Call	Currency Future	3,889.0000	3,753.0000	(3.497)	0	0	0
06/11/2009	€ / R 2009/12/14	13.60	Call	Currency Future	12.0000	8.0000	(33.333)	0	0	0
06/11/2009	€ / R 2009/12/14	17.50	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
06/11/2009	€ / R 2009/12/14	8.60	Call	Currency Future	2,790.0000	2,654.0000	(4.875)	0	0	0
06/11/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,733.0000	1,862.0000	7.444	0	0	0
06/11/2009	€ / R 2009/12/14	17.30	Put	Currency Future	5,912.0000	6,048.0000	2.300	0	0	0
06/11/2009	€ / R 2009/12/14	18.55	Put	Currency Future	7,161.0000	7,297.0000	1.899	0	0	0
06/11/2009	€ / R 2009/12/14	8.05	Call	Currency Future	3,339.0000	3,203.0000	(4.073)	0	0	0
06/11/2009	€ / R 2009/12/14	10.10	Call	Currency Future	1,304.0000	1,171.0000	(10.199)	0	0	0
06/11/2009	€ / R 2009/12/14	11.20	Put	Currency Future	188.0000	227.0000	20.745	0	0	0
06/11/2009	€ / R 2009/12/14	10.25	Put	Currency Future	20.0000	24.0000	20.000	0	0	0
06/11/2009	€ / R 2009/12/14	14.75	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
06/11/2009	€ / R 2009/12/14	13.35	Call	Currency Future	16.0000	11.0000	(31.250)	0	0	0
06/11/2009	€ / R 2009/12/14	17.65	Put	Currency Future	6,261.0000	6,398.0000	2.188	0	0	0
06/11/2009	€ / R 2009/12/14	7.15	Call	Currency Future	4,239.0000	4,103.0000	(3.208)	0	0	0
06/11/2009	€ / R 2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,223.0000	2,355.0000	5.938	0	0	0
06/11/2009	€ / R 2009/12/14	16.75	Put	Currency Future	5,362.0000	5,498.0000	2.536	0	0	0
06/11/2009	€ / R 2009/12/14	17.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,300.0000	1,424.0000	9.538	0	0	0
06/11/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,977.0000	2,108.0000	6.626	0	0	0
06/11/2009	€ / R 2009/12/14	19.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	19.15	Put	Currency Future	7,761.0000	7,897.0000	1.752	0	0	0
06/11/2009	€ / R 2009/12/14	9.60	Call	Currency Future	1,796.0000	1,660.0000	(7.572)	0	0	0
06/11/2009	€ / R 2009/12/14	14.10	Call	Currency Future	7.0000	4.0000	(42.857)	0	0	0
06/11/2009	€ / R 2009/12/14	19.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	18.25	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	€ / R 2009/12/14	9.05	Put	Currency Future	2.0000	2.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	16.10	Put	Currency Future	4,712.0000	4,848.0000	2.886	0	0	0
06/11/2009	€ / R 2009/12/14	11.00	Put	Currency Future	123.0000	151.0000	22.764	0	0	0
06/11/2009	€ / R 2009/12/14	10.45	Put	Currency Future	30.0000	41.0000	36.667	0	0	0
06/11/2009	€ / R 2009/12/14	13.35	Call	Currency Future	16.0000	11.0000	(31.250)	0	0	0
06/11/2009	€ / R 2009/12/14	19.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	9.15	Call	Currency Future	2,242.0000	2,106.0000	(6.066)	0	0	0
06/11/2009	€ / R 2009/12/14	9.60	Put	Currency Future	7.0000	7.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	9.25	Call	Currency Future	2,142.0000	2,007.0000	(6.303)	0	0	0
06/11/2009	€ / R 2009/12/14	10.05	Put	Currency Future	14.0000	16.0000	14.286	0	0	0
06/11/2009	€ / R 2009/12/14	8.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	11.00	Call	Currency Future	512.0000	404.0000	(21.094)	0	0	0
06/11/2009	€ / R 2009/12/14	12.65	Call	Currency Future	39.0000	27.0000	(30.769)	0	0	0
06/11/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,977.0000	2,108.0000	6.626	0	0	0
06/11/2009	€ / R 2009/12/14	19.65	Put	Currency Future	8,261.0000	8,397.0000	1.646	0	0	0
06/11/2009	€ / R 2009/12/14	10.15	Call	Currency Future	1,256.0000	1,123.0000	(10.589)	0	0	0
06/11/2009	€ / R 2009/12/14	8.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	15.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	17.20	Put	Currency Future	5,812.0000	5,948.0000	2.340	0	0	0
06/11/2009	€ / R 2009/12/14	9.25	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
06/11/2009	€ / R 2009/12/14	10.05	Call	Currency Future	1,353.0000	1,219.0000	(9.904)	0	0	0
06/11/2009	€ / R 2009/12/14	10.45	Call	Currency Future	969.0000	844.0000	(12.900)	0	0	0
06/11/2009	€ / R 2009/12/14	12.70	Call	Currency Future	37.0000	25.0000	(32.432)	0	0	0
06/11/2009	€ / R 2009/12/14	17.15	Put	Currency Future	5,762.0000	5,898.0000	2.360	0	0	0
06/11/2009	€ / R 2009/12/14	15.60	Put	Currency Future	4,213.0000	4,348.0000	3.204	0	0	0
06/11/2009	€ / R 2009/12/14	14.80	Put	Currency Future	3,414.0000	3,549.0000	3.954	0	0	0
06/11/2009	€ / R 2009/12/14	19.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	15.35	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
06/11/2009	€ / R 2009/12/14	18.25	Put	Currency Future	6,861.0000	6,997.0000	1.982	0	0	0
06/11/2009	€ / R 2009/12/14	15.05	Put	Currency Future	3,663.0000	3,799.0000	3.713	0	0	0
06/11/2009	€ / R 2009/12/14	11.75	Call	Currency Future	152.0000	109.0000	(28.289)	0	0	0
06/11/2009	€ / R 2009/12/14	8.00	Call	Currency Future	3,389.0000	3,253.0000	(4.013)	0	0	0
06/11/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,539.0000	1,667.0000	8.317	0	0	0
06/11/2009	€ / R 2009/12/14	13.00	Call	Currency Future	25.0000	17.0000	(32.000)	0	0	0
06/11/2009	€ / R 2009/12/14	9.15	Put	Currency Future	3.0000	3.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	€ / R 2009/12/14	15.60	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
06/11/2009	€ / R 2009/12/14	7.90	Call	Currency Future	3,489.0000	3,353.0000	(3.898)	0	0	0
06/11/2009	€ / R 2009/12/14	19.20	Put	Currency Future	7,811.0000	7,947.0000	1.741	0	0	0
06/11/2009	€ / R 2009/12/14	10.35	Put	Currency Future	23.0000	31.0000	34.783	0	0	0
06/11/2009	€ / R 2009/12/14	10.75	Call	Currency Future	707.0000	589.0000	(16.690)	0	0	0
06/11/2009	€ / R 2009/12/14	15.05	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
06/11/2009	€ / R 2009/12/14	11.55	Put	Currency Future	370.0000	449.0000	21.351	0	0	0
06/11/2009	€ / R 2009/12/14	19.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	13.00	Put	Currency Future	1,636.0000	1,764.0000	7.824	0	0	0
06/11/2009	€ / R 2009/12/14	17.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	14.70	Put	Currency Future	3,314.0000	3,449.0000	4.074	0	0	0
06/11/2009	€ / R 2009/12/14	19.30	Put	Currency Future	7,911.0000	8,047.0000	1.719	0	0	0
06/11/2009	€ / R 2009/12/14	10.35	Call	Currency Future	1,063.0000	934.0000	(12.135)	0	0	0
06/11/2009	€ / R 2009/12/14	15.25	Put	Currency Future	3,863.0000	3,999.0000	3.521	0	0	0
06/11/2009	€ / R 2009/12/14	11.55	Call	Currency Future	209.0000	152.0000	(27.273)	0	0	0
06/11/2009	€ / R 2009/12/14	17.25	Put	Currency Future	5,862.0000	5,998.0000	2.320	0	0	0
06/11/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,348.0000	1,472.0000	9.199	0	0	0
06/11/2009	€ / R 2009/12/14	15.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	8.90	Call	Currency Future	2,490.0000	2,354.0000	(5.462)	0	0	0
06/11/2009	€ / R 2009/12/14	16.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	11.75	Put	Currency Future	513.0000	606.0000	18.129	0	0	0
06/11/2009	€ / R 2009/12/14	19.25	Put	Currency Future	7,861.0000	7,997.0000	1.730	0	0	0
06/11/2009	€ / R 2009/12/14	13.40	Call	Currency Future	15.0000	10.0000	(33.333)	0	0	0
06/11/2009	€ / R 2009/12/14	15.15	Put	Currency Future	3,763.0000	3,899.0000	3.614	0	0	0
06/11/2009	€ / R 2009/12/14	14.90	Put	Currency Future	3,514.0000	3,649.0000	3.842	0	0	0
06/11/2009	€ / R 2009/12/14	8.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	15.35	Put	Currency Future	3,963.0000	4,098.0000	3.407	0	0	0
06/11/2009	€ / R 2009/12/14	15.25	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
06/11/2009	€ / R 2009/12/14	16.00	Put	Currency Future	4,612.0000	4,748.0000	2.949	0	0	0
06/11/2009	€ / R 2009/12/14	7.25	Call	Currency Future	4,139.0000	4,003.0000	(3.286)	0	0	0
06/11/2009	€ / R 2009/12/14	13.65	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
06/11/2009	€ / R 2009/12/14	15.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	9.80	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
06/11/2009	€ / R 2009/12/14	17.35	Put	Currency Future	5,962.0000	6,098.0000	2.281	0	0	0
06/11/2009	€ / R 2009/12/14	10.75	Put	Currency Future	68.0000	87.0000	27.941	0	0	0
06/11/2009	€ / R 2009/12/14	15.30	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	€ / R 2009/12/14	12.75	Call	Currency Future	34.0000	24.0000	(29.412)	0	0	0
06/11/2009	€ / R 2009/12/14	13.85	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
06/11/2009	€ / R 2009/12/14	15.90	Put	Currency Future	4,512.0000	4,648.0000	3.014	0	0	0
06/11/2009	€ / R 2009/12/14	9.80	Call	Currency Future	1,598.0000	1,463.0000	(8.448)	0	0	0
06/11/2009	€ / R 2009/12/14	17.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	9.20	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
06/11/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,395.0000	1,521.0000	9.032	0	0	0
06/11/2009	€ / R 2009/12/14	14.85	Put	Currency Future	3,464.0000	3,599.0000	3.897	0	0	0
06/11/2009	€ / R 2009/12/14	14.90	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
06/11/2009	€ / R 2009/12/14	7.80	Call	Currency Future	3,589.0000	3,453.0000	(3.789)	0	0	0
06/11/2009	€ / R 2009/12/14	19.35	Put	Currency Future	7,961.0000	8,097.0000	1.708	0	0	0
06/11/2009	€ / R 2009/12/14	15.30	Put	Currency Future	3,913.0000	4,049.0000	3.476	0	0	0
06/11/2009	€ / R 2009/12/14	12.10	Put	Currency Future	799.0000	909.0000	13.767	0	0	0
06/11/2009	€ / R 2009/12/14	12.40	Call	Currency Future	56.0000	39.0000	(30.357)	0	0	0
06/11/2009	€ / R 2009/12/14	13.25	Put	Currency Future	1,879.0000	2,010.0000	6.972	0	0	0
06/11/2009	€ / R 2009/12/14	10.90	Put	Currency Future	98.0000	122.0000	24.490	0	0	0
06/11/2009	€ / R 2009/12/14	8.80	Call	Currency Future	2,590.0000	2,454.0000	(5.251)	0	0	0
06/11/2009	€ / R 2009/12/14	19.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	12.25	Call	Currency Future	70.0000	49.0000	(30.000)	0	0	0
06/11/2009	€ / R 2009/12/14	13.70	Put	Currency Future	2,321.0000	2,454.0000	5.730	0	0	0
06/11/2009	€ / R 2009/12/14	13.25	Call	Currency Future	18.0000	13.0000	(27.778)	0	0	0
06/11/2009	€ / R 2009/12/14	10.90	Call	Currency Future	587.0000	475.0000	(19.080)	0	0	0
06/11/2009	€ / R 2009/12/14	7.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	11.95	Call	Currency Future	111.0000	78.0000	(29.730)	0	0	0
06/11/2009	€ / R 2009/12/14	8.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	13.70	Call	Currency Future	11.0000	7.0000	(36.364)	0	0	0
06/11/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,470.0000	2,603.0000	5.385	0	0	0
06/11/2009	€ / R 2009/12/14	8.90	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
06/11/2009	€ / R 2009/12/14	12.20	Put	Currency Future	886.0000	1,000.0000	12.867	0	0	0
06/11/2009	€ / R 2009/12/14	14.30	Put	Currency Future	2,916.0000	3,051.0000	4.630	0	0	0
06/11/2009	€ / R 2009/12/14	8.50	Call	Currency Future	2,890.0000	2,753.0000	(4.740)	0	0	0
06/11/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,067.0000	1,186.0000	11.153	0	0	0
06/11/2009	€ / R 2009/12/14	14.85	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
06/11/2009	€ / R 2009/12/14	9.90	Call	Currency Future	1,500.0000	1,365.0000	(9.000)	0	0	0
06/11/2009	€ / R 2009/12/14	9.10	Call	Currency Future	2,291.0000	2,156.0000	(5.893)	0	0	0
06/11/2009	€ / R 2009/12/14	11.95	Put	Currency Future	672.0000	775.0000	15.327	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	€ / R 2009/12/14	7.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,272.0000	2,405.0000	5.854	0	0	0
06/11/2009	€ / R 2009/12/14	9.90	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
06/11/2009	€ / R 2009/12/14	18.10	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
06/11/2009	€ / R 2009/12/14	12.25	Put	Currency Future	931.0000	1,046.0000	12.352	0	0	0
06/11/2009	€ / R 2009/12/14	9.50	Call	Currency Future	1,895.0000	1,759.0000	(7.177)	0	0	0
06/11/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,300.0000	1,424.0000	9.538	0	0	0
06/11/2009	€ / R 2009/12/14	8.85	Call	Currency Future	2,540.0000	2,404.0000	(5.354)	0	0	0
06/11/2009	€ / R 2009/12/14	15.80	Put	Currency Future	4,412.0000	4,548.0000	3.083	0	0	0
06/11/2009	€ / R 2009/12/14	18.10	Put	Currency Future	6,711.0000	6,847.0000	2.027	0	0	0
06/11/2009	€ / R 2009/12/14	14.30	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
06/11/2009	€ / R 2009/12/14	12.65	Call	Currency Future	39.0000	27.0000	(30.769)	0	0	0
06/11/2009	€ / R 2009/12/14	18.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	7.65	Call	Currency Future	3,739.0000	3,603.0000	(3.637)	0	0	0
06/11/2009	€ / R 2009/12/14	10.80	Call	Currency Future	666.0000	550.0000	(17.417)	0	0	0
06/11/2009	€ / R 2009/12/14	10.30	Call	Currency Future	1,111.0000	980.0000	(11.791)	0	0	0
06/11/2009	€ / R 2009/12/14	12.15	Call	Currency Future	81.0000	57.0000	(29.630)	0	0	0
06/11/2009	€ / R 2009/12/14	9.50	Put	Currency Future	6.0000	6.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	12.55	Call	Currency Future	45.0000	31.0000	(31.111)	0	0	0
06/11/2009	€ / R 2009/12/14	7.95	Call	Currency Future	3,439.0000	3,303.0000	(3.955)	0	0	0
06/11/2009	€ / R 2009/12/14	9.65	Call	Currency Future	1,746.0000	1,611.0000	(7.732)	0	0	0
06/11/2009	€ / R 2009/12/14	16.60	Put	Currency Future	5,212.0000	5,348.0000	2.609	0	0	0
06/11/2009	€ / R 2009/12/14	7.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	10.50	Put	Currency Future	34.0000	47.0000	38.235	0	0	0
06/11/2009	€ / R 2009/12/14	14.95	Put	Currency Future	3,564.0000	3,699.0000	3.788	0	0	0
06/11/2009	€ / R 2009/12/14	8.65	Call	Currency Future	2,740.0000	2,604.0000	(4.964)	0	0	0
06/11/2009	€ / R 2009/12/14	12.20	Call	Currency Future	75.0000	53.0000	(29.333)	0	0	0
06/11/2009	€ / R 2009/12/14	7.30	Call	Currency Future	4,089.0000	3,953.0000	(3.326)	0	0	0
06/11/2009	€ / R 2009/12/14	15.50	Put	Currency Future	4,113.0000	4,248.0000	3.282	0	0	0
06/11/2009	€ / R 2009/12/14	16.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	9.70	Call	Currency Future	1,697.0000	1,562.0000	(7.955)	0	0	0
06/11/2009	€ / R 2009/12/14	16.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	7.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	12.00	Call	Currency Future	103.0000	72.0000	(30.097)	0	0	0
06/11/2009	€ / R 2009/12/14	15.50	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
06/11/2009	€ / R 2009/12/14	16.95	Put	Currency Future	5,562.0000	5,698.0000	2.445	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	€ / R 2009/12/14	9.70	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
06/11/2009	€ / R 2009/12/14	15.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	10.30	Put	Currency Future	21.0000	27.0000	28.571	0	0	0
06/11/2009	€ / R 2009/12/14	12.00	Put	Currency Future	713.0000	819.0000	14.867	0	0	0
06/11/2009	€ / R 2009/12/14	14.50	Put	Currency Future	3,115.0000	3,250.0000	4.334	0	0	0
06/11/2009	€ / R 2009/12/14	18.95	Put	Currency Future	7,561.0000	7,697.0000	1.799	0	0	0
06/11/2009	€ / R 2009/12/14	15.75	Put	Currency Future	4,362.0000	4,498.0000	3.118	0	0	0
06/11/2009	€ / R 2009/12/14	10.70	Call	Currency Future	748.0000	630.0000	(15.775)	0	0	0
06/11/2009	€ / R 2009/12/14	9.10	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
06/11/2009	€ / R 2009/12/14	8.30	Call	Currency Future	3,089.0000	2,953.0000	(4.403)	0	0	0
06/11/2009	€ / R 2009/12/14	10.50	Call	Currency Future	924.0000	800.0000	(13.420)	0	0	0
06/11/2009	€ / R 2009/12/14	9.95	Put	Currency Future	12.0000	14.0000	16.667	0	0	0
06/11/2009	€ / R 2009/12/14	10.70	Put	Currency Future	59.0000	77.0000	30.508	0	0	0
06/11/2009	€ / R 2009/12/14	10.60	Call	Currency Future	835.0000	713.0000	(14.611)	0	0	0
06/11/2009	€ / R 2009/12/14	9.30	Call	Currency Future	2,093.0000	1,957.0000	(6.498)	0	0	0
06/11/2009	€ / R 2009/12/14	14.50	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
06/11/2009	€ / R 2009/12/14	8.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	14.70	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
06/11/2009	€ / R 2009/12/14	10.60	Put	Currency Future	46.0000	60.0000	30.435	0	0	0
06/11/2009	€ / R 2009/12/14	9.30	Put	Currency Future	4.0000	4.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	12.15	Put	Currency Future	842.0000	954.0000	13.302	0	0	0
06/11/2009	€ / R 2009/12/14	9.95	Call	Currency Future	1,451.0000	1,317.0000	(9.235)	0	0	0
06/11/2009	€ / R 2009/12/14	8.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	15.10	Put	Currency Future	3,713.0000	3,849.0000	3.663	0	0	0
06/11/2009	€ / R 2009/12/14	8.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	12.05	Put	Currency Future	756.0000	864.0000	14.286	0	0	0
06/11/2009	€ / R 2009/12/14	7.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	8.70	Call	Currency Future	2,690.0000	2,554.0000	(5.056)	0	0	0
06/11/2009	€ / R 2009/12/14	10.80	Put	Currency Future	77.0000	97.0000	25.974	0	0	0
06/11/2009	€ / R 2009/12/14	9.20	Call	Currency Future	2,192.0000	2,056.0000	(6.204)	0	0	0
06/11/2009	€ / R 2009/12/14	12.05	Call	Currency Future	95.0000	67.0000	(29.474)	0	0	0
06/11/2009	€ / R 2009/12/14	8.95	Call	Currency Future	2,441.0000	2,305.0000	(5.571)	0	0	0
06/11/2009	€ / R 2009/12/14	7.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	19.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	12.10	Call	Currency Future	88.0000	61.0000	(30.682)	0	0	0
06/11/2009	€ / R 2009/12/14	14.95	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	€ / R 2009/12/14	7.70	Call	Currency Future	3,689.0000	3,553.0000	(3.687)	0	0	0
06/11/2009	€ / R 2009/12/14	8.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	8.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	15.70	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
06/11/2009	€ / R 2009/12/14	15.20	Put	Currency Future	3,813.0000	3,949.0000	3.567	0	0	0
06/11/2009	€ / R 2009/12/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	15.20	Call	Currency Future	2.0000	2.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	9.65	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
06/11/2009	€ / R 2009/12/14	14.20	Put	Currency Future	2,817.0000	2,951.0000	4.757	0	0	0
06/11/2009	€ / R 2009/12/14	15.65	Put	Currency Future	4,262.0000	4,398.0000	3.191	0	0	0
06/11/2009	€ / R 2009/12/14	17.70	Put	Currency Future	6,311.0000	6,448.0000	2.171	0	0	0
06/11/2009	€ / R 2009/12/14	14.20	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
06/11/2009	€ / R 2009/12/14	15.70	Put	Currency Future	4,312.0000	4,448.0000	3.154	0	0	0
06/11/2009	€ / R 2009/12/14	19.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	8.20	Call	Currency Future	3,189.0000	3,053.0000	(4.265)	0	0	0
06/11/2009	€ / R 2009/12/14	15.65	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
06/11/2009	€ / R 2009/12/14	19.70	Put	Currency Future	8,311.0000	8,447.0000	1.636	0	0	0
06/11/2009	€ / R 2009/12/14	10.20	Call	Currency Future	1,207.0000	1,075.0000	(10.936)	0	0	0
06/11/2009	€ / R 2009/12/14	14.80	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
06/11/2009	€ / R 2009/12/14	10.20	Put	Currency Future	18.0000	22.0000	22.222	0	0	0
06/11/2009	€ / R 2009/12/14	7.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	7.20	Call	Currency Future	4,189.0000	4,053.0000	(3.247)	0	0	0
06/11/2009	€ / R 2009/12/14	11.05	Call	Currency Future	476.0000	371.0000	(22.059)	0	0	0
06/11/2009	€ / R 2009/12/14	10.40	Call	Currency Future	1,015.0000	889.0000	(12.414)	0	0	0
06/11/2009	€ / R 2009/12/14	8.75	Call	Currency Future	2,640.0000	2,504.0000	(5.152)	0	0	0
06/11/2009	€ / R 2009/12/14	11.10	Put	Currency Future	153.0000	186.0000	21.569	0	0	0
06/11/2009	€ / R 2009/12/14	10.40	Put	Currency Future	26.0000	36.0000	38.462	0	0	0
06/11/2009	€ / R 2009/12/14	8.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	11.10	Call	Currency Future	442.0000	339.0000	(23.303)	0	0	0
06/11/2009	€ / R 2009/12/14	15.40	Put	Currency Future	4,013.0000	4,148.0000	3.364	0	0	0
06/11/2009	€ / R 2009/12/14	9.75	Call	Currency Future	1,647.0000	1,512.0000	(8.197)	0	0	0
06/11/2009	€ / R 2009/12/14	17.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	9.75	Put	Currency Future	8.0000	10.0000	25.000	0	0	0
06/11/2009	€ / R 2009/12/14	17.40	Put	Currency Future	6,012.0000	6,148.0000	2.262	0	0	0
06/11/2009	€ / R 2009/12/14	15.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	9.40	Put	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
06/11/2009	€ / R 2009/12/14	7.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	17.80	Put	Currency Future	6,411.0000	6,548.0000	2.137	0	0	0
06/11/2009	€ / R 2009/12/14	19.40	Put	Currency Future	8,011.0000	8,147.0000	1.698	0	0	0
06/11/2009	€ / R 2009/12/14	7.75	Call	Currency Future	3,639.0000	3,503.0000	(3.737)	0	0	0
06/11/2009	€ / R 2009/12/14	17.80	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
06/11/2009	€ / R 2009/12/14	11.15	Put	Currency Future	170.0000	206.0000	21.176	0	0	0
06/11/2009	€ / R 2009/12/14	19.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	9.40	Call	Currency Future	1,994.0000	1,858.0000	(6.820)	0	0	0
06/11/2009	€ / R 2009/12/14	8.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	17.70	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
06/11/2009	€ / R 2009/12/14	8.40	Call	Currency Future	2,989.0000	2,853.0000	(4.550)	0	0	0
06/11/2009	€ / R 2009/12/14	10.95	Put	Currency Future	110.0000	136.0000	23.636	0	0	0
06/11/2009	€ / R 2009/12/14	10.95	Call	Currency Future	549.0000	439.0000	(20.036)	0	0	0
06/11/2009	€ / R 2009/12/14	19.80	Put	Currency Future	8,411.0000	8,547.0000	1.617	0	0	0
06/11/2009	€ / R 2009/12/14	11.45	Call	Currency Future	244.0000	180.0000	(26.230)	0	0	0
06/11/2009	€ / R 2009/12/14	11.05	Put	Currency Future	137.0000	168.0000	22.628	0	0	0
06/11/2009	€ / R 2009/12/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	€ / R 2009/12/14	7.40	Call	Currency Future	3,989.0000	3,853.0000	(3.409)	0	0	0
06/11/2009	€ / R 2009/12/14	11.15	Call	Currency Future	409.0000	309.0000	(24.450)	0	0	0
06/11/2009	€ / R 2009/12/14	15.40	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
06/11/2009	€ / R 2009/12/14	14.00	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
06/11/2009	€ / R 2009/12/14	11.65	Put	Currency Future	439.0000	526.0000	19.818	0	0	0
06/11/2009	€ / R 2009/12/14	14.00	Put	Currency Future	2,618.0000	2,752.0000	5.118	0	0	0
06/11/2009	€ / R 2009/12/14	11.45	Put	Currency Future	305.0000	377.0000	23.607	0	0	0
06/11/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,684.0000	1,813.0000	7.660	0	0	0
06/11/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,519.0000	2,653.0000	5.320	0	0	0
06/11/2009	€ / R 2009/12/14	11.65	Call	Currency Future	178.0000	129.0000	(27.528)	0	0	0
06/11/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,781.0000	1,911.0000	7.299	0	0	0
06/11/2009	€ / R 2009/12/14	13.15	Call	Currency Future	21.0000	14.0000	(33.333)	0	0	0
06/11/2009	€ / R 2009/12/14	11.40	Call	Currency Future	264.0000	196.0000	(25.758)	0	0	0
06/11/2009	€ / R 2009/12/14	13.05	Call	Currency Future	23.0000	16.0000	(30.435)	0	0	0
06/11/2009	€ / R 2009/12/14	11.40	Put	Currency Future	275.0000	343.0000	24.727	0	0	0
06/11/2009	€ / R 2009/12/14	13.90	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
06/11/2009	€ / R 2009/12/14	14.15	Put	Currency Future	2,767.0000	2,901.0000	4.843	0	0	0
06/11/2009	€ / R 2009/12/14	13.80	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
06/11/2009	€ / R 2009/12/14	13.95	Put	Currency Future	2,569.0000	2,702.0000	5.177	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	€ / R	2009/12/14	13.95	Call	Currency Future	8.0000	5.0000	(37.500)	0	0	0
06/11/2009	€ / R	2009/12/14	13.75	Put	Currency Future	2,371.0000	2,504.0000	5.609	0	0	0
06/11/2009	€ / R	2009/12/14	13.75	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
06/11/2009	€ / R	2009/12/14	13.65	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
06/11/2009	€ / R	2009/12/14	14.05	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
06/11/2009	€ / R	2009/12/14	13.80	Put	Currency Future	2,420.0000	2,553.0000	5.496	0	0	0
06/11/2009	€ / R	2009/12/14	14.05	Put	Currency Future	2,668.0000	2,802.0000	5.022	0	0	0
06/11/2009	€ / R	2009/12/14	14.25	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
06/11/2009	€ / R	2009/12/14	13.40	Put	Currency Future	2,026.0000	2,158.0000	6.515	0	0	0
06/11/2009	€ / R	2009/12/14	13.40	Call	Currency Future	15.0000	10.0000	(33.333)	0	0	0
06/11/2009	€ / R	2009/12/14	13.30	Put	Currency Future	1,928.0000	2,059.0000	6.795	0	0	0
06/11/2009	€ / R	2009/12/14	13.30	Call	Currency Future	17.0000	12.0000	(29.412)	0	0	0
06/11/2009	€ / R	2009/12/14	14.25	Put	Currency Future	2,866.0000	3,001.0000	4.710	0	0	0
06/11/2009	€ / R	2009/12/14	14.15	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
06/11/2009	€ / R	2009/12/14	13.65	Put	Currency Future	2,272.0000	2,405.0000	5.854	0	0	0
06/11/2009	€ / R	2009/12/14	10.55	Call	Currency Future	879.0000	756.0000	(13.993)	0	0	0
06/11/2009	€ / R	2009/12/14	8.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	€ / R	2009/12/14	10.55	Put	Currency Future	40.0000	53.0000	32.500	0	0	0
06/11/2009	€ / R	2009/12/14	17.55	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
06/11/2009	€ / R	2009/12/14	17.55	Put	Currency Future	6,162.0000	6,298.0000	2.207	0	0	0
06/11/2009	€ / R	2009/12/14	19.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	€ / R	2009/12/14	8.55	Call	Currency Future	2,840.0000	2,703.0000	(4.824)	0	0	0
06/11/2009	€ / R	2009/12/14	19.55	Put	Currency Future	8,161.0000	8,297.0000	1.666	0	0	0
06/11/2009	€ / R	2009/12/14	7.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	€ / R	2009/12/14	7.55	Call	Currency Future	3,839.0000	3,703.0000	(3.543)	0	0	0
06/11/2009	€ / R	2010/03/15			Currency Future	11.5776	11.4389	(1.198)	11.5300	11.5300	3,907
06/11/2009	€ / R	2010/03/15	15.25	Put	Currency Future	3,701.0000	3,834.0000	3.594	0	0	0
06/11/2009	€ / R	2010/03/15	13.45	Put	Currency Future	1,992.0000	2,110.0000	5.924	0	0	0
06/11/2009	€ / R	2010/03/15	14.90	Put	Currency Future	3,360.0000	3,491.0000	3.899	0	0	0
06/11/2009	€ / R	2010/03/15	12.75	Call	Currency Future	196.0000	162.0000	(17.347)	0	0	0
06/11/2009	€ / R	2010/03/15	10.30	Call	Currency Future	1,350.0000	1,219.0000	(9.704)	0	0	0
06/11/2009	€ / R	2010/03/15	14.15	Call	Currency Future	68.0000	55.0000	(19.118)	0	0	0
06/11/2009	€ / R	2010/03/15	19.95	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
06/11/2009	€ / R	2010/03/15	10.55	Call	Currency Future	1,125.0000	1,007.0000	(10.489)	0	0	0
06/11/2009	€ / R	2010/03/15	14.10	Put	Currency Future	2,594.0000	2,718.0000	4.780	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
06/11/2009	€ / R 2010/03/15	15.25	Call	Currency Future	29.0000	23.0000	(20.690)	0	0	0
06/11/2009	€ / R 2010/03/15	10.45	Put	Currency Future	86.0000	96.0000	11.628	0	0	0
06/11/2009	€ / R 2010/03/15	15.90	Put	Currency Future	4,341.0000	4,477.0000	3.133	0	0	0
06/11/2009	€ / R 2010/03/15	10.75	Put	Currency Future	145.0000	174.0000	20.000	0	0	0
06/11/2009	€ / R 2010/03/15	10.30	Put	Currency Future	72.0000	80.0000	11.111	0	0	0
06/11/2009	€ / R 2010/03/15	14.15	Put	Currency Future	2,641.0000	2,766.0000	4.733	0	0	0
06/11/2009	€ / R 2010/03/15	17.95	Put	Currency Future	6,380.0000	6,517.0000	2.147	0	0	0
06/11/2009	€ / R 2010/03/15	13.55	Call	Currency Future	112.0000	91.0000	(18.750)	0	0	0
06/11/2009	€ / R 2010/03/15	14.10	Call	Currency Future	71.0000	57.0000	(19.718)	0	0	0
06/11/2009	€ / R 2010/03/15	14.25	Put	Currency Future	2,735.0000	2,862.0000	4.644	0	0	0
06/11/2009	€ / R 2010/03/15	13.45	Call	Currency Future	120.0000	99.0000	(17.500)	0	0	0
06/11/2009	€ / R 2010/03/15	15.90	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0
06/11/2009	€ / R 2010/03/15	12.75	Put	Currency Future	1,368.0000	1,474.0000	7.749	0	0	0
06/11/2009	€ / R 2010/03/15	13.30	Call	Currency Future	133.0000	109.0000	(18.045)	0	0	0
06/11/2009	€ / R 2010/03/15	15.15	Call	Currency Future	31.0000	25.0000	(19.355)	0	0	0
06/11/2009	€ / R 2010/03/15	8.35	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
06/11/2009	€ / R 2010/03/15	19.95	Put	Currency Future	8,375.0000	8,513.0000	1.648	0	0	0
06/11/2009	€ / R 2010/03/15	10.55	Put	Currency Future	97.0000	118.0000	21.649	0	0	0
06/11/2009	€ / R 2010/03/15	19.25	Call	Currency Future	4.0000	4.0000	-	0	0	0
06/11/2009	€ / R 2010/03/15	16.25	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
06/11/2009	€ / R 2010/03/15	17.45	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
06/11/2009	€ / R 2010/03/15	13.90	Put	Currency Future	2,406.0000	2,529.0000	5.112	0	0	0
06/11/2009	€ / R 2010/03/15	13.75	Put	Currency Future	2,268.0000	2,388.0000	5.291	0	0	0
06/11/2009	€ / R 2010/03/15	20.10	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
06/11/2009	€ / R 2010/03/15	13.30	Put	Currency Future	1,855.0000	1,970.0000	6.199	0	0	0
06/11/2009	€ / R 2010/03/15	15.15	Put	Currency Future	3,603.0000	3,736.0000	3.691	0	0	0
06/11/2009	€ / R 2010/03/15	14.35	Call	Currency Future	58.0000	47.0000	(18.966)	0	0	0
06/11/2009	€ / R 2010/03/15	17.95	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
06/11/2009	€ / R 2010/03/15	9.55	Put	Currency Future	31.0000	34.0000	9.677	0	0	0
06/11/2009	€ / R 2010/03/15	11.00	Put	Currency Future	225.0000	263.0000	16.889	0	0	0
06/11/2009	€ / R 2010/03/15	13.10	Call	Currency Future	152.0000	126.0000	(17.105)	0	0	0
06/11/2009	€ / R 2010/03/15	14.25	Call	Currency Future	63.0000	51.0000	(19.048)	0	0	0
06/11/2009	€ / R 2010/03/15	15.45	Put	Currency Future	3,897.0000	4,031.0000	3.439	0	0	0
06/11/2009	€ / R 2010/03/15	13.90	Call	Currency Future	84.0000	68.0000	(19.048)	0	0	0
06/11/2009	€ / R 2010/03/15	14.75	Call	Currency Future	42.0000	34.0000	(19.048)	0	0	0
06/11/2009	€ / R 2010/03/15	20.10	Put	Currency Future	8,525.0000	8,663.0000	1.619	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	€ / R 2010/03/15	17.30	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
06/11/2009	€ / R 2010/03/15	12.00	Put	Currency Future	773.0000	857.0000	10.867	0	0	0
06/11/2009	€ / R 2010/03/15	13.35	Call	Currency Future	128.0000	106.0000	(17.188)	0	0	0
06/11/2009	€ / R 2010/03/15	19.85	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
06/11/2009	€ / R 2010/03/15	8.55	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
06/11/2009	€ / R 2010/03/15	12.10	Put	Currency Future	846.0000	933.0000	10.284	0	0	0
06/11/2009	€ / R 2010/03/15	17.25	Put	Currency Future	5,683.0000	5,820.0000	2.411	0	0	0
06/11/2009	€ / R 2010/03/15	15.10	Call	Currency Future	32.0000	26.0000	(18.750)	0	0	0
06/11/2009	€ / R 2010/03/15	16.25	Put	Currency Future	4,688.0000	4,824.0000	2.901	0	0	0
06/11/2009	€ / R 2010/03/15	19.45	Put	Currency Future	7,877.0000	8,014.0000	1.739	0	0	0
06/11/2009	€ / R 2010/03/15	19.15	Put	Currency Future	7,577.0000	7,715.0000	1.821	0	0	0
06/11/2009	€ / R 2010/03/15	14.90	Call	Currency Future	38.0000	30.0000	(21.053)	0	0	0
06/11/2009	€ / R 2010/03/15	10.75	Call	Currency Future	973.0000	863.0000	(11.305)	0	0	0
06/11/2009	€ / R 2010/03/15	15.30	Put	Currency Future	3,750.0000	3,884.0000	3.573	0	0	0
06/11/2009	€ / R 2010/03/15	16.15	Put	Currency Future	4,589.0000	4,725.0000	2.964	0	0	0
06/11/2009	€ / R 2010/03/15	12.00	Call	Currency Future	351.0000	296.0000	(15.670)	0	0	0
06/11/2009	€ / R 2010/03/15	13.35	Put	Currency Future	1,901.0000	2,017.0000	6.102	0	0	0
06/11/2009	€ / R 2010/03/15	7.85	Put	Currency Future	5.0000	5.0000	-	0	0	0
06/11/2009	€ / R 2010/03/15	9.55	Call	Currency Future	2,058.0000	1,923.0000	(6.560)	0	0	0
06/11/2009	€ / R 2010/03/15	12.05	Call	Currency Future	337.0000	284.0000	(15.727)	0	0	0
06/11/2009	€ / R 2010/03/15	17.25	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
06/11/2009	€ / R 2010/03/15	13.10	Put	Currency Future	1,675.0000	1,787.0000	6.687	0	0	0
06/11/2009	€ / R 2010/03/15	11.95	Call	Currency Future	365.0000	309.0000	(15.342)	0	0	0
06/11/2009	€ / R 2010/03/15	15.45	Call	Currency Future	25.0000	20.0000	(20.000)	0	0	0
06/11/2009	€ / R 2010/03/15	12.90	Call	Currency Future	176.0000	145.0000	(17.614)	0	0	0
06/11/2009	€ / R 2010/03/15	13.75	Call	Currency Future	95.0000	77.0000	(18.947)	0	0	0
06/11/2009	€ / R 2010/03/15	18.05	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
06/11/2009	€ / R 2010/03/15	9.30	Call	Currency Future	2,301.0000	2,165.0000	(5.910)	0	0	0
06/11/2009	€ / R 2010/03/15	9.35	Call	Currency Future	2,253.0000	2,116.0000	(6.081)	0	0	0
06/11/2009	€ / R 2010/03/15	8.55	Call	Currency Future	3,039.0000	2,901.0000	(4.541)	0	0	0
06/11/2009	€ / R 2010/03/15	12.05	Put	Currency Future	809.0000	895.0000	10.630	0	0	0
06/11/2009	€ / R 2010/03/15	15.10	Put	Currency Future	3,555.0000	3,687.0000	3.713	0	0	0
06/11/2009	€ / R 2010/03/15	11.50	Call	Currency Future	528.0000	452.0000	(14.394)	0	0	24
06/11/2009	€ / R 2010/03/15	19.45	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
06/11/2009	€ / R 2010/03/15	19.15	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
06/11/2009	€ / R 2010/03/15	12.90	Put	Currency Future	1,498.0000	1,606.0000	7.210	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	€ / R 2010/03/15	8.70	Call	Currency Future	2,891.0000	2,753.0000	(4.773)	0	0	0
06/11/2009	€ / R 2010/03/15	8.30	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
06/11/2009	€ / R 2010/03/15	11.90	Put	Currency Future	703.0000	783.0000	11.380	0	0	0
06/11/2009	€ / R 2010/03/15	10.35	Call	Currency Future	1,304.0000	1,174.0000	(9.969)	0	0	0
06/11/2009	€ / R 2010/03/15	13.55	Put	Currency Future	2,085.0000	2,202.0000	5.612	0	0	0
06/11/2009	€ / R 2010/03/15	11.00	Call	Currency Future	802.0000	702.0000	(12.469)	0	0	13,636
06/11/2009	€ / R 2010/03/15	7.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
06/11/2009	€ / R 2010/03/15	8.20	Call	Currency Future	3,385.0000	3,247.0000	(4.077)	0	0	0
06/11/2009	€ / R 2010/03/15	13.25	Put	Currency Future	1,810.0000	1,924.0000	6.298	0	0	0
06/11/2009	€ / R 2010/03/15	10.45	Call	Currency Future	1,214.0000	1,085.0000	(10.626)	0	0	0
06/11/2009	€ / R 2010/03/15	17.15	Put	Currency Future	5,583.0000	5,720.0000	2.454	0	0	0
06/11/2009	€ / R 2010/03/15	10.90	Put	Currency Future	190.0000	225.0000	18.421	0	0	0
06/11/2009	€ / R 2010/03/15	7.75	Put	Currency Future	5.0000	5.0000	-	0	0	0
06/11/2009	€ / R 2010/03/15	7.30	Call	Currency Future	4,280.0000	4,141.0000	(3.248)	0	0	0
06/11/2009	€ / R 2010/03/15	13.15	Put	Currency Future	1,719.0000	1,832.0000	6.574	0	0	0
06/11/2009	€ / R 2010/03/15	11.45	Call	Currency Future	552.0000	471.0000	(14.674)	0	0	0
06/11/2009	€ / R 2010/03/15	9.35	Put	Currency Future	25.0000	28.0000	12.000	0	0	0
06/11/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,733.0000	3,594.0000	(3.724)	0	0	0
06/11/2009	€ / R 2010/03/15	15.55	Call	Currency Future	23.0000	19.0000	(17.391)	0	0	0
06/11/2009	€ / R 2010/03/15	12.60	Call	Currency Future	219.0000	182.0000	(16.895)	0	0	13,636
06/11/2009	€ / R 2010/03/15	16.10	Put	Currency Future	4,540.0000	4,675.0000	2.974	0	0	0
06/11/2009	€ / R 2010/03/15	17.45	Put	Currency Future	5,882.0000	6,019.0000	2.329	0	0	0
06/11/2009	€ / R 2010/03/15	17.15	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
06/11/2009	€ / R 2010/03/15	7.80	Put	Currency Future	5.0000	5.0000	-	0	0	0
06/11/2009	€ / R 2010/03/15	9.75	Call	Currency Future	1,866.0000	1,732.0000	(7.181)	0	0	0
06/11/2009	€ / R 2010/03/15	18.05	Put	Currency Future	6,480.0000	6,617.0000	2.114	0	0	0
06/11/2009	€ / R 2010/03/15	9.30	Put	Currency Future	24.0000	26.0000	8.333	0	0	0
06/11/2009	€ / R 2010/03/15	11.90	Call	Currency Future	380.0000	322.0000	(15.263)	0	0	0
06/11/2009	€ / R 2010/03/15	10.35	Put	Currency Future	77.0000	85.0000	10.390	0	0	0
06/11/2009	€ / R 2010/03/15	17.55	Put	Currency Future	5,982.0000	6,119.0000	2.290	0	0	0
06/11/2009	€ / R 2010/03/15	11.80	Call	Currency Future	413.0000	350.0000	(15.254)	0	0	0
06/11/2009	€ / R 2010/03/15	9.45	Put	Currency Future	28.0000	31.0000	10.714	0	0	0
06/11/2009	€ / R 2010/03/15	7.90	Call	Currency Future	3,683.0000	3,545.0000	(3.747)	0	0	0
06/11/2009	€ / R 2010/03/15	20.05	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
06/11/2009	€ / R 2010/03/15	7.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
06/11/2009	€ / R 2010/03/15	12.35	Call	Currency Future	266.0000	222.0000	(16.541)	0	0	0

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06/11/2009	€ / R 2010/03/15	17.85	Put	Currency Future	6,281.0000	6,418.0000	2.181	0	0	0
06/11/2009	€ / R 2010/03/15	17.55	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
06/11/2009	€ / R 2010/03/15	12.10	Call	Currency Future	324.0000	272.0000	(16.049)	0	0	0
06/11/2009	€ / R 2010/03/15	7.25	Call	Currency Future	4,329.0000	4,191.0000	(3.188)	0	0	0
06/11/2009	€ / R 2010/03/15	16.10	Call	Currency Future	17.0000	14.0000	(17.647)	0	0	0
06/11/2009	€ / R 2010/03/15	11.35	Put	Currency Future	374.0000	427.0000	14.171	0	0	0
06/11/2009	€ / R 2010/03/15	8.45	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
06/11/2009	€ / R 2010/03/15	7.15	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
06/11/2009	€ / R 2010/03/15	12.80	Put	Currency Future	1,411.0000	1,518.0000	7.583	0	0	0
06/11/2009	€ / R 2010/03/15	20.05	Put	Currency Future	8,475.0000	8,613.0000	1.628	0	0	0
06/11/2009	€ / R 2010/03/15	17.30	Put	Currency Future	5,733.0000	5,870.0000	2.390	0	0	0
06/11/2009	€ / R 2010/03/15	16.15	Call	Currency Future	17.0000	14.0000	(17.647)	0	0	0
06/11/2009	€ / R 2010/03/15	11.70	Call	Currency Future	448.0000	381.0000	(14.955)	0	0	0
06/11/2009	€ / R 2010/03/15	14.35	Put	Currency Future	2,831.0000	2,958.0000	4.486	0	0	0
06/11/2009	€ / R 2010/03/15	17.85	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
06/11/2009	€ / R 2010/03/15	11.70	Put	Currency Future	570.0000	642.0000	12.632	0	0	0
06/11/2009	€ / R 2010/03/15	19.25	Put	Currency Future	7,677.0000	7,815.0000	1.798	0	0	0
06/11/2009	€ / R 2010/03/15	11.35	Call	Currency Future	601.0000	516.0000	(14.143)	0	0	0
06/11/2009	€ / R 2010/03/15	12.80	Call	Currency Future	189.0000	156.0000	(17.460)	0	0	0
06/11/2009	€ / R 2010/03/15	9.75	Put	Currency Future	38.0000	43.0000	13.158	0	0	0
06/11/2009	€ / R 2010/03/15	18.10	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
06/11/2009	€ / R 2010/03/15	8.30	Call	Currency Future	3,286.0000	3,148.0000	(4.200)	0	0	0
06/11/2009	€ / R 2010/03/15	11.55	Put	Currency Future	478.0000	544.0000	13.808	0	0	0
06/11/2009	€ / R 2010/03/15	12.35	Put	Currency Future	1,038.0000	1,133.0000	9.152	0	0	0
06/11/2009	€ / R 2010/03/15	19.85	Put	Currency Future	8,276.0000	8,414.0000	1.667	0	0	0
06/11/2009	€ / R 2010/03/15	8.20	Put	Currency Future	8.0000	8.0000	-	0	0	0
06/11/2009	€ / R 2010/03/15	13.25	Call	Currency Future	137.0000	113.0000	(17.518)	0	0	0
06/11/2009	€ / R 2010/03/15	11.50	Put	Currency Future	451.0000	513.0000	13.747	0	0	0
06/11/2009	€ / R 2010/03/15	10.80	Call	Currency Future	937.0000	829.0000	(11.526)	0	0	0
06/11/2009	€ / R 2010/03/15	7.75	Call	Currency Future	3,832.0000	3,694.0000	(3.601)	0	0	0
06/11/2009	€ / R 2010/03/15	15.30	Call	Currency Future	28.0000	23.0000	(17.857)	0	0	0
06/11/2009	€ / R 2010/03/15	11.55	Call	Currency Future	506.0000	433.0000	(14.427)	0	0	0
06/11/2009	€ / R 2010/03/15	15.35	Call	Currency Future	27.0000	22.0000	(18.519)	0	0	0
06/11/2009	€ / R 2010/03/15	12.60	Put	Currency Future	1,242.0000	1,343.0000	8.132	0	0	0
06/11/2009	€ / R 2010/03/15	10.10	Put	Currency Future	57.0000	64.0000	12.281	0	0	0
06/11/2009	€ / R 2010/03/15	17.80	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	€ / R 2010/03/15	7.15	Call	Currency Future	4,429.0000	4,290.0000	(3.138)	0	0	0
06/11/2009	€ / R 2010/03/15	9.80	Put	Currency Future	41.0000	45.0000	9.756	0	0	0
06/11/2009	€ / R 2010/03/15	8.75	Call	Currency Future	2,841.0000	2,704.0000	(4.822)	0	0	0
06/11/2009	€ / R 2010/03/15	13.15	Call	Currency Future	147.0000	121.0000	(17.687)	0	0	0
06/11/2009	€ / R 2010/03/15	19.35	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
06/11/2009	€ / R 2010/03/15	17.75	Put	Currency Future	6,181.0000	6,318.0000	2.216	0	0	0
06/11/2009	€ / R 2010/03/15	10.10	Call	Currency Future	1,535.0000	1,403.0000	(8.599)	0	0	0
06/11/2009	€ / R 2010/03/15	10.25	Call	Currency Future	1,396.0000	1,265.0000	(9.384)	0	0	0
06/11/2009	€ / R 2010/03/15	17.80	Put	Currency Future	6,231.0000	6,368.0000	2.199	0	0	0
06/11/2009	€ / R 2010/03/15	9.80	Call	Currency Future	1,818.0000	1,684.0000	(7.371)	0	0	0
06/11/2009	€ / R 2010/03/15	8.75	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
06/11/2009	€ / R 2010/03/15	18.10	Put	Currency Future	6,530.0000	6,667.0000	2.098	0	0	0
06/11/2009	€ / R 2010/03/15	11.05	Call	Currency Future	771.0000	673.0000	(12.711)	0	0	0
06/11/2009	€ / R 2010/03/15	11.45	Put	Currency Future	424.0000	482.0000	13.679	0	0	0
06/11/2009	€ / R 2010/03/15	19.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
06/11/2009	€ / R 2010/03/15	11.70	Call	Currency Future	448.0000	381.0000	(14.955)	0	0	0
06/11/2009	€ / R 2010/03/15	9.10	Put	Currency Future	19.0000	21.0000	10.526	0	0	0
06/11/2009	€ / R 2010/03/15	11.75	Call	Currency Future	430.0000	365.0000	(15.116)	0	0	0
06/11/2009	€ / R 2010/03/15	19.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
06/11/2009	€ / R 2010/03/15	13.80	Call	Currency Future	91.0000	73.0000	(19.780)	0	0	0
06/11/2009	€ / R 2010/03/15	14.75	Put	Currency Future	3,215.0000	3,345.0000	4.044	0	0	0
06/11/2009	€ / R 2010/03/15	10.15	Call	Currency Future	1,488.0000	1,356.0000	(8.871)	0	0	0
06/11/2009	€ / R 2010/03/15	11.70	Put	Currency Future	570.0000	642.0000	12.632	0	0	0
06/11/2009	€ / R 2010/03/15	19.75	Put	Currency Future	8,176.0000	8,314.0000	1.688	0	0	0
06/11/2009	€ / R 2010/03/15	9.10	Call	Currency Future	2,497.0000	2,360.0000	(5.487)	0	0	0
06/11/2009	€ / R 2010/03/15	19.80	Put	Currency Future	8,226.0000	8,364.0000	1.678	0	0	0
06/11/2009	€ / R 2010/03/15	8.80	Call	Currency Future	2,792.0000	2,654.0000	(4.943)	0	0	0
06/11/2009	€ / R 2010/03/15	15.75	Call	Currency Future	21.0000	17.0000	(19.048)	0	0	0
06/11/2009	€ / R 2010/03/15	13.05	Put	Currency Future	1,630.0000	1,741.0000	6.810	0	0	0
06/11/2009	€ / R 2010/03/15	17.35	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
06/11/2009	€ / R 2010/03/15	17.75	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
06/11/2009	€ / R 2010/03/15	7.55	Put	Currency Future	4.0000	4.0000	-	0	0	0
06/11/2009	€ / R 2010/03/15	11.75	Put	Currency Future	602.0000	676.0000	12.292	0	0	0
06/11/2009	€ / R 2010/03/15	8.80	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
06/11/2009	€ / R 2010/03/15	15.75	Put	Currency Future	4,193.0000	4,328.0000	3.220	0	0	0
06/11/2009	€ / R 2010/03/15	14.05	Call	Currency Future	74.0000	60.0000	(18.919)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	€ / R 2010/03/15	17.35	Put	Currency Future	5,783.0000	5,920.0000	2.369	0	0	0
06/11/2009	€ / R 2010/03/15	19.55	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
06/11/2009	€ / R 2010/03/15	11.95	Put	Currency Future	738.0000	820.0000	11.111	0	0	0
06/11/2009	€ / R 2010/03/15	13.80	Put	Currency Future	2,314.0000	2,435.0000	5.229	0	0	0
06/11/2009	€ / R 2010/03/15	19.30	Call	Currency Future	4.0000	4.0000	-	0	0	0
06/11/2009	€ / R 2010/03/15	14.05	Put	Currency Future	2,547.0000	2,671.0000	4.868	0	0	0
06/11/2009	€ / R 2010/03/15	19.55	Put	Currency Future	7,976.0000	8,114.0000	1.730	0	0	0
06/11/2009	€ / R 2010/03/15	14.80	Call	Currency Future	41.0000	33.0000	(19.512)	0	0	0
06/11/2009	€ / R 2010/03/15	13.70	Call	Currency Future	99.0000	80.0000	(19.192)	0	0	0
06/11/2009	€ / R 2010/03/15	15.05	Call	Currency Future	33.0000	27.0000	(18.182)	0	0	0
06/11/2009	€ / R 2010/03/15	15.35	Put	Currency Future	3,799.0000	3,933.0000	3.527	0	0	0
06/11/2009	€ / R 2010/03/15	15.55	Put	Currency Future	3,995.0000	4,130.0000	3.379	0	0	0
06/11/2009	€ / R 2010/03/15	16.20	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
06/11/2009	€ / R 2010/03/15	10.25	Put	Currency Future	68.0000	76.0000	11.765	0	0	0
06/11/2009	€ / R 2010/03/15	11.40	Call	Currency Future	576.0000	493.0000	(14.410)	0	0	0
06/11/2009	€ / R 2010/03/15	14.80	Put	Currency Future	3,263.0000	3,394.0000	4.015	0	0	0
06/11/2009	€ / R 2010/03/15	13.70	Put	Currency Future	2,222.0000	2,341.0000	5.356	0	0	0
06/11/2009	€ / R 2010/03/15	15.05	Put	Currency Future	3,506.0000	3,638.0000	3.765	0	0	0
06/11/2009	€ / R 2010/03/15	7.55	Call	Currency Future	4,031.0000	3,893.0000	(3.423)	0	0	0
06/11/2009	€ / R 2010/03/15	8.45	Call	Currency Future	3,138.0000	3,000.0000	(4.398)	0	0	0
06/11/2009	€ / R 2010/03/15	8.90	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
06/11/2009	€ / R 2010/03/15	14.70	Call	Currency Future	44.0000	35.0000	(20.455)	0	0	0
06/11/2009	€ / R 2010/03/15	13.05	Call	Currency Future	158.0000	130.0000	(17.722)	0	0	0
06/11/2009	€ / R 2010/03/15	19.35	Put	Currency Future	7,777.0000	7,915.0000	1.774	0	0	0
06/11/2009	€ / R 2010/03/15	17.40	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
06/11/2009	€ / R 2010/03/15	11.80	Put	Currency Future	635.0000	711.0000	11.969	0	0	0
06/11/2009	€ / R 2010/03/15	7.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
06/11/2009	€ / R 2010/03/15	8.90	Call	Currency Future	2,693.0000	2,556.0000	(5.087)	0	0	0
06/11/2009	€ / R 2010/03/15	12.70	Put	Currency Future	1,326.0000	1,430.0000	7.843	0	0	0
06/11/2009	€ / R 2010/03/15	16.05	Put	Currency Future	4,490.0000	4,626.0000	3.029	0	0	0
06/11/2009	€ / R 2010/03/15	19.40	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
06/11/2009	€ / R 2010/03/15	9.25	Put	Currency Future	23.0000	25.0000	8.696	0	0	0
06/11/2009	€ / R 2010/03/15	9.45	Call	Currency Future	2,155.0000	2,020.0000	(6.265)	0	0	0
06/11/2009	€ / R 2010/03/15	7.90	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
06/11/2009	€ / R 2010/03/15	14.70	Put	Currency Future	3,166.0000	3,297.0000	4.138	0	0	0
06/11/2009	€ / R 2010/03/15	17.70	Call	Currency Future	9.0000	7.0000	(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
06/11/2009	€ / R 2010/03/15	16.05	Call	Currency Future	18.0000	15.0000	(16.667)	0	0	0
06/11/2009	€ / R 2010/03/15	7.45	Call	Currency Future	4,130.0000	3,992.0000	(3.341)	0	0	0
06/11/2009	€ / R 2010/03/15	7.80	Call	Currency Future	3,782.0000	3,644.0000	(3.649)	0	0	0
06/11/2009	€ / R 2010/03/15	12.70	Call	Currency Future	203.0000	169.0000	(16.749)	0	0	0
06/11/2009	€ / R 2010/03/15	19.70	Put	Currency Future	8,126.0000	8,264.0000	1.698	0	0	0
06/11/2009	€ / R 2010/03/15	11.05	Put	Currency Future	243.0000	284.0000	16.872	0	0	0
06/11/2009	€ / R 2010/03/15	9.25	Call	Currency Future	2,350.0000	2,214.0000	(5.787)	0	0	0
06/11/2009	€ / R 2010/03/15	9.90	Call	Currency Future	1,723.0000	1,590.0000	(7.719)	0	0	0
06/11/2009	€ / R 2010/03/15	10.70	Call	Currency Future	1,009.0000	897.0000	(11.100)	0	0	0
06/11/2009	€ / R 2010/03/15	17.70	Put	Currency Future	6,131.0000	6,268.0000	2.235	0	0	0
06/11/2009	€ / R 2010/03/15	10.05	Put	Currency Future	54.0000	60.0000	11.111	0	0	0
06/11/2009	€ / R 2010/03/15	7.95	Call	Currency Future	3,633.0000	3,495.0000	(3.799)	0	0	0
06/11/2009	€ / R 2010/03/15	15.20	Put	Currency Future	3,652.0000	3,785.0000	3.642	0	0	0
06/11/2009	€ / R 2010/03/15	8.25	Call	Currency Future	3,336.0000	3,197.0000	(4.167)	0	0	0
06/11/2009	€ / R 2010/03/15	11.40	Put	Currency Future	399.0000	455.0000	14.035	0	0	0
06/11/2009	€ / R 2010/03/15	10.90	Call	Currency Future	868.0000	764.0000	(11.982)	0	0	0
06/11/2009	€ / R 2010/03/15	8.70	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
06/11/2009	€ / R 2010/03/15	19.70	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
06/11/2009	€ / R 2010/03/15	10.05	Call	Currency Future	1,582.0000	1,449.0000	(8.407)	0	0	0
06/11/2009	€ / R 2010/03/15	12.95	Put	Currency Future	1,542.0000	1,651.0000	7.069	0	0	0
06/11/2009	€ / R 2010/03/15	8.35	Call	Currency Future	3,237.0000	3,098.0000	(4.294)	0	0	0
06/11/2009	€ / R 2010/03/15	7.40	Call	Currency Future	4,180.0000	4,042.0000	(3.301)	0	0	0
06/11/2009	€ / R 2010/03/15	15.20	Call	Currency Future	30.0000	24.0000	(20.000)	0	0	0
06/11/2009	€ / R 2010/03/15	8.25	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
06/11/2009	€ / R 2010/03/15	9.90	Put	Currency Future	46.0000	51.0000	10.870	0	0	0
06/11/2009	€ / R 2010/03/15	9.70	Call	Currency Future	1,914.0000	1,779.0000	(7.053)	0	0	0
06/11/2009	€ / R 2010/03/15	8.15	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
06/11/2009	€ / R 2010/03/15	15.95	Put	Currency Future	4,391.0000	4,527.0000	3.097	0	0	0
06/11/2009	€ / R 2010/03/15	14.20	Put	Currency Future	2,688.0000	2,814.0000	4.688	0	0	0
06/11/2009	€ / R 2010/03/15	15.80	Call	Currency Future	20.0000	17.0000	(15.000)	0	0	0
06/11/2009	€ / R 2010/03/15	9.70	Put	Currency Future	36.0000	40.0000	11.111	0	0	0
06/11/2009	€ / R 2010/03/15	19.30	Put	Currency Future	7,727.0000	7,865.0000	1.786	0	0	0
06/11/2009	€ / R 2010/03/15	9.15	Call	Currency Future	2,448.0000	2,311.0000	(5.596)	0	0	0
06/11/2009	€ / R 2010/03/15	10.95	Call	Currency Future	835.0000	732.0000	(12.335)	0	0	0
06/11/2009	€ / R 2010/03/15	9.20	Call	Currency Future	2,399.0000	2,262.0000	(5.711)	0	0	0
06/11/2009	€ / R 2010/03/15	15.80	Put	Currency Future	4,242.0000	4,378.0000	3.206	0	0	0

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06/11/2009	€ / R 2010/03/15	10.70	Put	Currency Future	132.0000	158.0000	19.697	0	0	0
06/11/2009	€ / R 2010/03/15	9.15	Put	Currency Future	20.0000	22.0000	10.000	0	0	0
06/11/2009	€ / R 2010/03/15	10.95	Put	Currency Future	207.0000	243.0000	17.391	0	0	0
06/11/2009	€ / R 2010/03/15	8.10	Call	Currency Future	3,484.0000	3,346.0000	(3.961)	0	0	0
06/11/2009	€ / R 2010/03/15	10.80	Put	Currency Future	159.0000	190.0000	19.497	0	0	0
06/11/2009	€ / R 2010/03/15	7.70	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
06/11/2009	€ / R 2010/03/15	10.15	Put	Currency Future	61.0000	67.0000	9.836	0	0	0
06/11/2009	€ / R 2010/03/15	12.95	Call	Currency Future	169.0000	140.0000	(17.160)	0	0	0
06/11/2009	€ / R 2010/03/15	8.10	Put	Currency Future	7.0000	7.0000	-	0	0	0
06/11/2009	€ / R 2010/03/15	15.70	Call	Currency Future	21.0000	18.0000	(14.286)	0	0	0
06/11/2009	€ / R 2010/03/15	8.15	Call	Currency Future	3,435.0000	3,297.0000	(4.017)	0	0	0
06/11/2009	€ / R 2010/03/15	13.95	Put	Currency Future	2,453.0000	2,576.0000	5.014	0	0	0
06/11/2009	€ / R 2010/03/15	9.20	Put	Currency Future	21.0000	23.0000	9.524	0	0	0
06/11/2009	€ / R 2010/03/15	7.50	Call	Currency Future	4,081.0000	3,943.0000	(3.382)	0	0	0
06/11/2009	€ / R 2010/03/15	7.70	Call	Currency Future	3,882.0000	3,744.0000	(3.555)	0	0	0
06/11/2009	€ / R 2010/03/15	8.05	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
06/11/2009	€ / R 2010/03/15	9.95	Call	Currency Future	1,676.0000	1,543.0000	(7.936)	0	0	0
06/11/2009	€ / R 2010/03/15	19.40	Put	Currency Future	7,827.0000	7,965.0000	1.763	0	0	0
06/11/2009	€ / R 2010/03/15	10.20	Call	Currency Future	1,442.0000	1,310.0000	(9.154)	0	0	0
06/11/2009	€ / R 2010/03/15	8.50	Call	Currency Future	3,088.0000	2,950.0000	(4.469)	0	0	0
06/11/2009	€ / R 2010/03/15	8.05	Call	Currency Future	3,534.0000	3,396.0000	(3.905)	0	0	0
06/11/2009	€ / R 2010/03/15	8.95	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
06/11/2009	€ / R 2010/03/15	7.40	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
06/11/2009	€ / R 2010/03/15	10.20	Put	Currency Future	64.0000	71.0000	10.938	0	0	0
06/11/2009	€ / R 2010/03/15	12.25	Put	Currency Future	960.0000	1,052.0000	9.583	0	0	0
06/11/2009	€ / R 2010/03/15	9.05	Put	Currency Future	18.0000	20.0000	11.111	0	0	0
06/11/2009	€ / R 2010/03/15	8.95	Call	Currency Future	2,644.0000	2,507.0000	(5.182)	0	0	0
06/11/2009	€ / R 2010/03/15	8.40	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
06/11/2009	€ / R 2010/03/15	14.20	Call	Currency Future	66.0000	53.0000	(19.697)	0	0	0
06/11/2009	€ / R 2010/03/15	8.50	Put	Currency Future	11.0000	11.0000	-	0	0	0
06/11/2009	€ / R 2010/03/15	9.05	Call	Currency Future	2,546.0000	2,409.0000	(5.381)	0	0	0
06/11/2009	€ / R 2010/03/15	15.95	Call	Currency Future	19.0000	15.0000	(21.053)	0	0	0
06/11/2009	€ / R 2010/03/15	15.40	Call	Currency Future	26.0000	21.0000	(19.231)	0	0	0
06/11/2009	€ / R 2010/03/15	13.20	Put	Currency Future	1,764.0000	1,878.0000	6.463	0	0	0
06/11/2009	€ / R 2010/03/15	7.50	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
06/11/2009	€ / R 2010/03/15	13.95	Call	Currency Future	81.0000	65.0000	(19.753)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	€ / R 2010/03/15	15.40	Put	Currency Future	3,848.0000	3,982.0000	3.482	0	0	0
06/11/2009	€ / R 2010/03/15	13.20	Call	Currency Future	142.0000	117.0000	(17.606)	0	0	0
06/11/2009	€ / R 2010/03/15	12.15	Call	Currency Future	311.0000	261.0000	(16.077)	0	0	0
06/11/2009	€ / R 2010/03/15	15.70	Put	Currency Future	4,144.0000	4,279.0000	3.258	0	0	0
06/11/2009	€ / R 2010/03/15	14.95	Put	Currency Future	3,409.0000	3,540.0000	3.843	0	0	0
06/11/2009	€ / R 2010/03/15	17.40	Put	Currency Future	5,832.0000	5,969.0000	2.349	0	0	0
06/11/2009	€ / R 2010/03/15	16.20	Put	Currency Future	4,639.0000	4,775.0000	2.932	0	0	0
06/11/2009	€ / R 2010/03/15	7.95	Put	Currency Future	6.0000	6.0000	-	0	0	0
06/11/2009	€ / R 2010/03/15	8.40	Call	Currency Future	3,187.0000	3,049.0000	(4.330)	0	0	0
06/11/2009	€ / R 2010/03/15	9.50	Call	Currency Future	2,107.0000	1,971.0000	(6.455)	0	0	0
06/11/2009	€ / R 2010/03/15	12.25	Call	Currency Future	287.0000	241.0000	(16.028)	0	0	0
06/11/2009	€ / R 2010/03/15	14.95	Call	Currency Future	36.0000	29.0000	(19.444)	0	0	0
06/11/2009	€ / R 2010/03/15	13.40	Put	Currency Future	1,946.0000	2,063.0000	6.012	0	0	0
06/11/2009	€ / R 2010/03/15	11.60	Put	Currency Future	508.0000	576.0000	13.386	0	0	0
06/11/2009	€ / R 2010/03/15	12.15	Put	Currency Future	884.0000	972.0000	9.955	0	0	0
06/11/2009	€ / R 2010/03/15	9.95	Put	Currency Future	48.0000	54.0000	12.500	0	0	0
06/11/2009	€ / R 2010/03/15	10.40	Call	Currency Future	1,259.0000	1,129.0000	(10.326)	0	0	0
06/11/2009	€ / R 2010/03/15	9.85	Put	Currency Future	43.0000	48.0000	11.628	0	0	0
06/11/2009	€ / R 2010/03/15	13.40	Call	Currency Future	124.0000	102.0000	(17.742)	0	0	0
06/11/2009	€ / R 2010/03/15	9.40	Call	Currency Future	2,204.0000	2,068.0000	(6.171)	0	0	0
06/11/2009	€ / R 2010/03/15	12.20	Call	Currency Future	299.0000	251.0000	(16.054)	0	0	0
06/11/2009	€ / R 2010/03/15	8.00	Call	Currency Future	3,584.0000	3,445.0000	(3.878)	0	0	0
06/11/2009	€ / R 2010/03/15	9.40	Put	Currency Future	26.0000	29.0000	11.538	0	0	0
06/11/2009	€ / R 2010/03/15	11.60	Call	Currency Future	486.0000	415.0000	(14.609)	0	0	0
06/11/2009	€ / R 2010/03/15	12.20	Put	Currency Future	921.0000	1,012.0000	9.881	0	0	0
06/11/2009	€ / R 2010/03/15	8.00	Put	Currency Future	6.0000	6.0000	-	0	0	0
06/11/2009	€ / R 2010/03/15	10.40	Put	Currency Future	81.0000	90.0000	11.111	0	0	0
06/11/2009	€ / R 2010/03/15	9.00	Call	Currency Future	2,595.0000	2,458.0000	(5.279)	0	0	0
06/11/2009	€ / R 2010/03/15	7.20	Call	Currency Future	4,379.0000	4,241.0000	(3.151)	0	0	0
06/11/2009	€ / R 2010/03/15	9.00	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
06/11/2009	€ / R 2010/03/15	17.20	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
06/11/2009	€ / R 2010/03/15	10.00	Call	Currency Future	1,629.0000	1,496.0000	(8.165)	0	0	0
06/11/2009	€ / R 2010/03/15	7.20	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
06/11/2009	€ / R 2010/03/15	9.50	Put	Currency Future	29.0000	32.0000	10.345	0	0	0
06/11/2009	€ / R 2010/03/15	15.85	Put	Currency Future	4,292.0000	4,427.0000	3.145	0	0	0
06/11/2009	€ / R 2010/03/15	18.00	Put	Currency Future	6,430.0000	6,567.0000	2.131	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	€ / R	2010/03/15	17.10	Put	Currency Future	5,534.0000	5,670.0000	2.458	0	0	0
06/11/2009	€ / R	2010/03/15	10.50	Put	Currency Future	91.0000	107.0000	17.582	0	0	0
06/11/2009	€ / R	2010/03/15	13.60	Call	Currency Future	108.0000	87.0000	(19.444)	0	0	0
06/11/2009	€ / R	2010/03/15	15.85	Call	Currency Future	20.0000	16.0000	(20.000)	0	0	0
06/11/2009	€ / R	2010/03/15	19.65	Put	Currency Future	8,076.0000	8,214.0000	1.709	0	0	0
06/11/2009	€ / R	2010/03/15	7.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	€ / R	2010/03/15	10.60	Put	Currency Future	108.0000	131.0000	21.296	0	0	0
06/11/2009	€ / R	2010/03/15	14.85	Put	Currency Future	3,311.0000	3,443.0000	3.987	0	0	0
06/11/2009	€ / R	2010/03/15	19.65	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
06/11/2009	€ / R	2010/03/15	19.20	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
06/11/2009	€ / R	2010/03/15	19.60	Put	Currency Future	8,026.0000	8,164.0000	1.719	0	0	0
06/11/2009	€ / R	2010/03/15	14.85	Call	Currency Future	39.0000	32.0000	(17.949)	0	0	0
06/11/2009	€ / R	2010/03/15	17.65	Put	Currency Future	6,081.0000	6,218.0000	2.253	0	0	0
06/11/2009	€ / R	2010/03/15	17.20	Put	Currency Future	5,633.0000	5,770.0000	2.432	0	0	0
06/11/2009	€ / R	2010/03/15	15.60	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	0
06/11/2009	€ / R	2010/03/15	10.85	Call	Currency Future	902.0000	796.0000	(11.752)	0	0	0
06/11/2009	€ / R	2010/03/15	18.00	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
06/11/2009	€ / R	2010/03/15	7.10	Call	Currency Future	4,479.0000	4,340.0000	(3.103)	0	0	0
06/11/2009	€ / R	2010/03/15	10.60	Call	Currency Future	1,085.0000	970.0000	(10.599)	0	0	0
06/11/2009	€ / R	2010/03/15	10.85	Put	Currency Future	174.0000	207.0000	18.966	0	0	0
06/11/2009	€ / R	2010/03/15	17.10	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
06/11/2009	€ / R	2010/03/15	19.60	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
06/11/2009	€ / R	2010/03/15	10.00	Put	Currency Future	51.0000	57.0000	11.765	0	0	0
06/11/2009	€ / R	2010/03/15	19.20	Put	Currency Future	7,627.0000	7,765.0000	1.809	0	0	0
06/11/2009	€ / R	2010/03/15	17.60	Put	Currency Future	6,032.0000	6,169.0000	2.271	0	0	0
06/11/2009	€ / R	2010/03/15	12.85	Call	Currency Future	182.0000	151.0000	(17.033)	0	0	0
06/11/2009	€ / R	2010/03/15	17.60	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
06/11/2009	€ / R	2010/03/15	13.85	Call	Currency Future	88.0000	70.0000	(20.455)	0	0	0
06/11/2009	€ / R	2010/03/15	17.90	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
06/11/2009	€ / R	2010/03/15	15.60	Put	Currency Future	4,045.0000	4,180.0000	3.337	0	0	0
06/11/2009	€ / R	2010/03/15	13.85	Put	Currency Future	2,360.0000	2,482.0000	5.169	0	0	0
06/11/2009	€ / R	2010/03/15	17.65	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
06/11/2009	€ / R	2010/03/15	11.10	Call	Currency Future	740.0000	645.0000	(12.838)	0	0	0
06/11/2009	€ / R	2010/03/15	13.60	Put	Currency Future	2,130.0000	2,248.0000	5.540	0	0	0
06/11/2009	€ / R	2010/03/15	12.85	Put	Currency Future	1,454.0000	1,562.0000	7.428	0	0	0
06/11/2009	€ / R	2010/03/15	17.90	Put	Currency Future	6,330.0000	6,468.0000	2.180	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	€ / R 2010/03/15	9.60	Put	Currency Future	32.0000	36.0000	12.500	0	0	0
06/11/2009	€ / R 2010/03/15	9.85	Call	Currency Future	1,771.0000	1,637.0000	(7.566)	0	0	0
06/11/2009	€ / R 2010/03/15	19.90	Put	Currency Future	8,325.0000	8,463.0000	1.658	0	0	0
06/11/2009	€ / R 2010/03/15	7.35	Call	Currency Future	4,230.0000	4,092.0000	(3.262)	0	0	0
06/11/2009	€ / R 2010/03/15	11.10	Put	Currency Future	263.0000	306.0000	16.350	0	0	0
06/11/2009	€ / R 2010/03/15	7.60	Put	Currency Future	4.0000	4.0000	-	0	0	0
06/11/2009	€ / R 2010/03/15	13.00	Call	Currency Future	163.0000	135.0000	(17.178)	0	0	0
06/11/2009	€ / R 2010/03/15	19.90	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
06/11/2009	€ / R 2010/03/15	13.50	Call	Currency Future	116.0000	95.0000	(18.103)	0	0	0
06/11/2009	€ / R 2010/03/15	8.60	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
06/11/2009	€ / R 2010/03/15	14.00	Call	Currency Future	77.0000	62.0000	(19.481)	0	0	0
06/11/2009	€ / R 2010/03/15	15.65	Put	Currency Future	4,094.0000	4,229.0000	3.298	0	0	0
06/11/2009	€ / R 2010/03/15	12.50	Put	Currency Future	1,159.0000	1,258.0000	8.542	0	0	0
06/11/2009	€ / R 2010/03/15	11.20	Call	Currency Future	682.0000	591.0000	(13.343)	0	0	0
06/11/2009	€ / R 2010/03/15	15.65	Call	Currency Future	22.0000	18.0000	(18.182)	0	0	0
06/11/2009	€ / R 2010/03/15	12.50	Call	Currency Future	237.0000	197.0000	(16.878)	0	0	0
06/11/2009	€ / R 2010/03/15	13.65	Put	Currency Future	2,176.0000	2,294.0000	5.423	0	0	0
06/11/2009	€ / R 2010/03/15	10.50	Call	Currency Future	1,169.0000	1,045.0000	(10.607)	0	0	0
06/11/2009	€ / R 2010/03/15	20.00	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
06/11/2009	€ / R 2010/03/15	13.50	Put	Currency Future	2,039.0000	2,156.0000	5.738	0	0	0
06/11/2009	€ / R 2010/03/15	7.65	Call	Currency Future	3,932.0000	3,793.0000	(3.535)	0	0	0
06/11/2009	€ / R 2010/03/15	14.50	Put	Currency Future	2,974.0000	3,103.0000	4.338	0	0	0
06/11/2009	€ / R 2010/03/15	20.00	Put	Currency Future	8,425.0000	8,563.0000	1.638	0	0	0
06/11/2009	€ / R 2010/03/15	14.50	Call	Currency Future	52.0000	42.0000	(19.231)	0	0	0
06/11/2009	€ / R 2010/03/15	11.30	Put	Currency Future	350.0000	401.0000	14.571	0	0	0
06/11/2009	€ / R 2010/03/15	15.50	Put	Currency Future	3,946.0000	4,081.0000	3.421	0	0	0
06/11/2009	€ / R 2010/03/15	11.25	Call	Currency Future	654.0000	565.0000	(13.609)	0	0	0
06/11/2009	€ / R 2010/03/15	15.50	Call	Currency Future	24.0000	20.0000	(16.667)	0	0	0
06/11/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,733.0000	3,594.0000	(3.724)	0	0	0
06/11/2009	€ / R 2010/03/15	7.65	Put	Currency Future	4.0000	4.0000	-	0	0	0
06/11/2009	€ / R 2010/03/15	7.35	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
06/11/2009	€ / R 2010/03/15	11.30	Call	Currency Future	627.0000	540.0000	(13.876)	0	0	0
06/11/2009	€ / R 2010/03/15	7.85	Put	Currency Future	5.0000	5.0000	-	0	0	0
06/11/2009	€ / R 2010/03/15	8.65	Call	Currency Future	2,940.0000	2,802.0000	(4.694)	0	0	0
06/11/2009	€ / R 2010/03/15	11.20	Put	Currency Future	304.0000	352.0000	15.789	0	0	0
06/11/2009	€ / R 2010/03/15	14.00	Put	Currency Future	2,500.0000	2,623.0000	4.920	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	€ / R	2010/03/15	11.25	Put	Currency Future	327.0000	376.0000	14.985	0	0	0
06/11/2009	€ / R	2010/03/15	8.85	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
06/11/2009	€ / R	2010/03/15	13.65	Call	Currency Future	103.0000	83.0000	(19.417)	0	0	0
06/11/2009	€ / R	2010/03/15	17.50	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
06/11/2009	€ / R	2010/03/15	13.00	Put	Currency Future	1,586.0000	1,696.0000	6.936	0	0	0
06/11/2009	€ / R	2010/03/15	10.65	Put	Currency Future	119.0000	144.0000	21.008	0	0	0
06/11/2009	€ / R	2010/03/15	7.60	Call	Currency Future	3,981.0000	3,843.0000	(3.466)	0	0	0
06/11/2009	€ / R	2010/03/15	15.00	Put	Currency Future	3,457.0000	3,589.0000	3.818	0	0	0
06/11/2009	€ / R	2010/03/15	10.65	Call	Currency Future	1,047.0000	933.0000	(10.888)	0	0	0
06/11/2009	€ / R	2010/03/15	8.60	Call	Currency Future	2,989.0000	2,851.0000	(4.617)	0	0	0
06/11/2009	€ / R	2010/03/15	16.00	Put	Currency Future	4,440.0000	4,576.0000	3.063	0	0	0
06/11/2009	€ / R	2010/03/15	9.65	Put	Currency Future	34.0000	38.0000	11.765	0	0	0
06/11/2009	€ / R	2010/03/15	9.60	Call	Currency Future	2,010.0000	1,875.0000	(6.716)	0	0	0
06/11/2009	€ / R	2010/03/15	8.85	Call	Currency Future	2,743.0000	2,605.0000	(5.031)	0	0	0
06/11/2009	€ / R	2010/03/15	9.65	Call	Currency Future	1,962.0000	1,827.0000	(6.881)	0	0	0
06/11/2009	€ / R	2010/03/15	17.50	Put	Currency Future	5,932.0000	6,069.0000	2.310	0	0	0
06/11/2009	€ / R	2010/03/15	16.00	Call	Currency Future	18.0000	15.0000	(16.667)	0	0	0
06/11/2009	€ / R	2010/03/15	11.15	Put	Currency Future	283.0000	328.0000	15.901	0	0	0
06/11/2009	€ / R	2010/03/15	19.50	Put	Currency Future	7,926.0000	8,064.0000	1.741	0	0	0
06/11/2009	€ / R	2010/03/15	15.00	Call	Currency Future	35.0000	28.0000	(20.000)	0	0	0
06/11/2009	€ / R	2010/03/15	8.65	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
06/11/2009	€ / R	2010/03/15	19.50	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
06/11/2009	€ / R	2010/03/15	19.10	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
06/11/2009	€ / R	2010/03/15	11.15	Call	Currency Future	711.0000	617.0000	(13.221)	0	0	0
06/11/2009	€ / R	2010/03/15	11.65	Call	Currency Future	466.0000	398.0000	(14.592)	0	0	0
06/11/2009	€ / R	2010/03/15	19.10	Put	Currency Future	7,527.0000	7,665.0000	1.833	0	0	0
06/11/2009	€ / R	2010/03/15	11.85	Call	Currency Future	396.0000	336.0000	(15.152)	0	0	0
06/11/2009	€ / R	2010/03/15	11.85	Put	Currency Future	669.0000	747.0000	11.659	0	0	0
06/11/2009	€ / R	2010/03/15	11.65	Put	Currency Future	539.0000	609.0000	12.987	0	0	0
06/11/2009	€ / R	2010/06/14			Currency Future	11.7652	11.6244	(1.197)	11.7000	11.6100	876
06/11/2009	€ / R	2010/06/14	19.35	Put	Currency Future	7,599.0000	7,737.0000	1.816	0	0	0
06/11/2009	€ / R	2010/06/14	11.85	Call	Currency Future	624.0000	557.0000	(10.737)	0	0	0
06/11/2009	€ / R	2010/06/14	10.30	Call	Currency Future	1,575.0000	1,453.0000	(7.746)	0	0	0
06/11/2009	€ / R	2010/06/14	12.10	Call	Currency Future	540.0000	480.0000	(11.111)	0	0	0
06/11/2009	€ / R	2010/06/14	7.35	Call	Currency Future	4,420.0000	4,281.0000	(3.145)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	€ / R 2010/06/14	9.30	Call	Currency Future	2,501.0000	2,363.0000	(5.518)	0	0	0
06/11/2009	€ / R 2010/06/14	12.10	Put	Currency Future	874.0000	956.0000	9.382	0	0	0
06/11/2009	€ / R 2010/06/14	17.35	Put	Currency Future	5,618.0000	5,749.0000	2.332	0	0	0
06/11/2009	€ / R 2010/06/14	8.30	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
06/11/2009	€ / R 2010/06/14	17.55	Put	Currency Future	5,814.0000	5,946.0000	2.270	0	0	0
06/11/2009	€ / R 2010/06/14	8.30	Call	Currency Future	3,483.0000	3,343.0000	(4.020)	0	0	0
06/11/2009	€ / R 2010/06/14	17.55	Call	Currency Future	29.0000	20.0000	(31.034)	0	0	0
06/11/2009	€ / R 2010/06/14	9.30	Put	Currency Future	36.0000	39.0000	8.333	0	0	0
06/11/2009	€ / R 2010/06/14	15.55	Put	Currency Future	3,886.0000	4,013.0000	3.268	0	0	0
06/11/2009	€ / R 2010/06/14	11.85	Put	Currency Future	709.0000	782.0000	10.296	0	0	0
06/11/2009	€ / R 2010/06/14	10.30	Put	Currency Future	110.0000	128.0000	16.364	0	0	0
06/11/2009	€ / R 2010/06/14	15.55	Call	Currency Future	101.0000	88.0000	(12.871)	0	0	0
06/11/2009	€ / R 2010/06/14	11.55	Put	Currency Future	535.0000	595.0000	11.215	0	0	0
06/11/2009	€ / R 2010/06/14	13.30	Put	Currency Future	1,818.0000	1,925.0000	5.886	0	0	0
06/11/2009	€ / R 2010/06/14	19.55	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
06/11/2009	€ / R 2010/06/14	15.30	Call	Currency Future	112.0000	97.0000	(13.393)	0	0	0
06/11/2009	€ / R 2010/06/14	7.40	Call	Currency Future	4,371.0000	4,231.0000	(3.203)	0	0	0
06/11/2009	€ / R 2010/06/14	11.70	Call	Currency Future	683.0000	610.0000	(10.688)	0	0	0
06/11/2009	€ / R 2010/06/14	19.30	Put	Currency Future	7,549.0000	7,687.0000	1.828	0	0	0
06/11/2009	€ / R 2010/06/14	19.55	Put	Currency Future	7,798.0000	7,937.0000	1.783	0	0	0
06/11/2009	€ / R 2010/06/14	11.55	Call	Currency Future	750.0000	669.0000	(10.800)	0	0	0
06/11/2009	€ / R 2010/06/14	13.30	Call	Currency Future	283.0000	250.0000	(11.661)	0	0	0
06/11/2009	€ / R 2010/06/14	8.40	Call	Currency Future	3,384.0000	3,245.0000	(4.108)	0	0	0
06/11/2009	€ / R 2010/06/14	11.70	Put	Currency Future	618.0000	685.0000	10.841	0	0	0
06/11/2009	€ / R 2010/06/14	19.30	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
06/11/2009	€ / R 2010/06/14	12.15	Call	Currency Future	524.0000	466.0000	(11.069)	0	0	0
06/11/2009	€ / R 2010/06/14	7.40	Put	Currency Future	5.0000	7.0000	40.000	0	0	0
06/11/2009	€ / R 2010/06/14	17.30	Call	Currency Future	34.0000	25.0000	(26.471)	0	0	0
06/11/2009	€ / R 2010/06/14	7.30	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
06/11/2009	€ / R 2010/06/14	8.40	Put	Currency Future	19.0000	21.0000	10.526	0	0	0
06/11/2009	€ / R 2010/06/14	17.30	Put	Currency Future	5,569.0000	5,700.0000	2.352	0	0	0
06/11/2009	€ / R 2010/06/14	13.55	Put	Currency Future	2,036.0000	2,147.0000	5.452	0	0	0
06/11/2009	€ / R 2010/06/14	15.30	Put	Currency Future	3,646.0000	3,773.0000	3.483	0	0	0
06/11/2009	€ / R 2010/06/14	11.95	Put	Currency Future	773.0000	850.0000	9.961	0	0	0
06/11/2009	€ / R 2010/06/14	10.55	Put	Currency Future	154.0000	176.0000	14.286	0	0	0
06/11/2009	€ / R 2010/06/14	7.55	Put	Currency Future	7.0000	9.0000	28.571	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	€ / R	2010/06/14	11.90	Call	Currency Future	606.0000	540.0000	(10.891)	0	0	0
06/11/2009	€ / R	2010/06/14	7.55	Call	Currency Future	4,223.0000	4,084.0000	(3.291)	0	0	0
06/11/2009	€ / R	2010/06/14	19.45	Put	Currency Future	7,698.0000	7,837.0000	1.806	0	0	0
06/11/2009	€ / R	2010/06/14	11.90	Put	Currency Future	741.0000	816.0000	10.121	0	0	0
06/11/2009	€ / R	2010/06/14	13.55	Call	Currency Future	251.0000	222.0000	(11.554)	0	0	0
06/11/2009	€ / R	2010/06/14	8.55	Call	Currency Future	3,237.0000	3,098.0000	(4.294)	0	0	0
06/11/2009	€ / R	2010/06/14	11.50	Call	Currency Future	774.0000	692.0000	(10.594)	0	0	0
06/11/2009	€ / R	2010/06/14	7.30	Call	Currency Future	4,470.0000	4,330.0000	(3.132)	0	0	0
06/11/2009	€ / R	2010/06/14	9.55	Call	Currency Future	2,257.0000	2,120.0000	(6.070)	0	0	0
06/11/2009	€ / R	2010/06/14	8.55	Put	Currency Future	22.0000	24.0000	9.091	0	0	0
06/11/2009	€ / R	2010/06/14	12.15	Put	Currency Future	909.0000	992.0000	9.131	0	0	0
06/11/2009	€ / R	2010/06/14	10.55	Call	Currency Future	1,369.0000	1,250.0000	(8.692)	0	0	0
06/11/2009	€ / R	2010/06/14	9.55	Put	Currency Future	42.0000	46.0000	9.524	0	0	0
06/11/2009	€ / R	2010/06/14	9.40	Call	Currency Future	2,403.0000	2,266.0000	(5.701)	0	0	0
06/11/2009	€ / R	2010/06/14	11.60	Put	Currency Future	562.0000	624.0000	11.032	0	0	0
06/11/2009	€ / R	2010/06/14	9.40	Put	Currency Future	38.0000	42.0000	10.526	0	0	0
06/11/2009	€ / R	2010/06/14	11.60	Call	Currency Future	727.0000	648.0000	(10.867)	0	0	0
06/11/2009	€ / R	2010/06/14	10.40	Call	Currency Future	1,492.0000	1,370.0000	(8.177)	0	0	0
06/11/2009	€ / R	2010/06/14	11.50	Put	Currency Future	509.0000	567.0000	11.395	0	0	0
06/11/2009	€ / R	2010/06/14	10.35	Put	Currency Future	118.0000	137.0000	16.102	0	0	0
06/11/2009	€ / R	2010/06/14	10.35	Call	Currency Future	1,533.0000	1,411.0000	(7.958)	0	0	0
06/11/2009	€ / R	2010/06/14	13.45	Call	Currency Future	263.0000	232.0000	(11.787)	0	0	0
06/11/2009	€ / R	2010/06/14	11.95	Call	Currency Future	589.0000	525.0000	(10.866)	0	0	0
06/11/2009	€ / R	2010/06/14	9.35	Put	Currency Future	37.0000	40.0000	8.108	0	0	0
06/11/2009	€ / R	2010/06/14	13.45	Put	Currency Future	1,948.0000	2,058.0000	5.647	0	0	0
06/11/2009	€ / R	2010/06/14	9.35	Call	Currency Future	2,452.0000	2,315.0000	(5.587)	0	0	0
06/11/2009	€ / R	2010/06/14	10.45	Put	Currency Future	135.0000	155.0000	14.815	0	0	0
06/11/2009	€ / R	2010/06/14	13.35	Call	Currency Future	276.0000	244.0000	(11.594)	0	0	0
06/11/2009	€ / R	2010/06/14	7.45	Call	Currency Future	4,321.0000	4,182.0000	(3.217)	0	0	0
06/11/2009	€ / R	2010/06/14	15.35	Call	Currency Future	109.0000	95.0000	(12.844)	0	0	0
06/11/2009	€ / R	2010/06/14	10.45	Call	Currency Future	1,450.0000	1,330.0000	(8.276)	0	0	0
06/11/2009	€ / R	2010/06/14	13.35	Put	Currency Future	1,861.0000	1,969.0000	5.803	0	0	0
06/11/2009	€ / R	2010/06/14	9.45	Call	Currency Future	2,354.0000	2,217.0000	(5.820)	0	0	0
06/11/2009	€ / R	2010/06/14	17.35	Call	Currency Future	33.0000	24.0000	(27.273)	0	0	0
06/11/2009	€ / R	2010/06/14	7.45	Put	Currency Future	6.0000	8.0000	33.333	0	0	0
06/11/2009	€ / R	2010/06/14	15.35	Put	Currency Future	3,694.0000	3,821.0000	3.438	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	€ / R 2010/06/14	9.45	Put	Currency Future	39.0000	43.0000	10.256	0	0	0
06/11/2009	€ / R 2010/06/14	8.35	Put	Currency Future	18.0000	20.0000	11.111	0	0	0
06/11/2009	€ / R 2010/06/14	8.45	Call	Currency Future	3,335.0000	3,196.0000	(4.168)	0	0	0
06/11/2009	€ / R 2010/06/14	8.35	Call	Currency Future	3,434.0000	3,294.0000	(4.077)	0	0	0
06/11/2009	€ / R 2010/06/14	8.45	Put	Currency Future	20.0000	22.0000	10.000	0	0	0
06/11/2009	€ / R 2010/06/14	7.35	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
06/11/2009	€ / R 2010/06/14	15.45	Put	Currency Future	3,790.0000	3,917.0000	3.351	0	0	0
06/11/2009	€ / R 2010/06/14	13.40	Put	Currency Future	1,904.0000	2,014.0000	5.777	0	0	0
06/11/2009	€ / R 2010/06/14	15.45	Call	Currency Future	105.0000	91.0000	(13.333)	0	0	0
06/11/2009	€ / R 2010/06/14	13.40	Call	Currency Future	269.0000	238.0000	(11.524)	0	0	0
06/11/2009	€ / R 2010/06/14	13.50	Put	Currency Future	1,992.0000	2,102.0000	5.522	0	0	0
06/11/2009	€ / R 2010/06/14	10.40	Put	Currency Future	126.0000	146.0000	15.873	0	0	0
06/11/2009	€ / R 2010/06/14	19.50	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
06/11/2009	€ / R 2010/06/14	15.40	Call	Currency Future	107.0000	93.0000	(13.084)	0	0	0
06/11/2009	€ / R 2010/06/14	8.50	Put	Currency Future	21.0000	23.0000	9.524	0	0	0
06/11/2009	€ / R 2010/06/14	15.40	Put	Currency Future	3,742.0000	3,869.0000	3.394	0	0	0
06/11/2009	€ / R 2010/06/14	8.50	Call	Currency Future	3,286.0000	3,147.0000	(4.230)	0	0	0
06/11/2009	€ / R 2010/06/14	17.40	Call	Currency Future	32.0000	23.0000	(28.125)	0	0	0
06/11/2009	€ / R 2010/06/14	7.50	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
06/11/2009	€ / R 2010/06/14	19.40	Put	Currency Future	7,648.0000	7,787.0000	1.817	0	0	0
06/11/2009	€ / R 2010/06/14	7.50	Call	Currency Future	4,272.0000	4,133.0000	(3.254)	0	0	0
06/11/2009	€ / R 2010/06/14	19.40	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
06/11/2009	€ / R 2010/06/14	17.45	Call	Currency Future	31.0000	22.0000	(29.032)	0	0	0
06/11/2009	€ / R 2010/06/14	17.40	Put	Currency Future	5,667.0000	5,798.0000	2.312	0	0	0
06/11/2009	€ / R 2010/06/14	9.50	Call	Currency Future	2,306.0000	2,169.0000	(5.941)	0	0	0
06/11/2009	€ / R 2010/06/14	19.35	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
06/11/2009	€ / R 2010/06/14	19.50	Put	Currency Future	7,748.0000	7,887.0000	1.794	0	0	0
06/11/2009	€ / R 2010/06/14	19.45	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
06/11/2009	€ / R 2010/06/14	9.50	Put	Currency Future	40.0000	44.0000	10.000	0	0	0
06/11/2009	€ / R 2010/06/14	10.50	Put	Currency Future	144.0000	165.0000	14.583	0	0	0
06/11/2009	€ / R 2010/06/14	17.50	Put	Currency Future	5,765.0000	5,897.0000	2.290	0	0	0
06/11/2009	€ / R 2010/06/14	17.50	Call	Currency Future	30.0000	21.0000	(30.000)	0	0	0
06/11/2009	€ / R 2010/06/14	15.50	Put	Currency Future	3,838.0000	3,965.0000	3.309	0	0	0
06/11/2009	€ / R 2010/06/14	15.50	Call	Currency Future	103.0000	90.0000	(12.621)	0	0	0
06/11/2009	€ / R 2010/06/14	13.50	Call	Currency Future	257.0000	227.0000	(11.673)	0	0	0
06/11/2009	€ / R 2010/06/14	10.50	Call	Currency Future	1,410.0000	1,290.0000	(8.511)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	€ / R 2010/06/14	13.60	Call	Currency Future	245.0000	216.0000	(11.837)	0	0	0
06/11/2009	€ / R 2010/06/14	17.45	Put	Currency Future	5,716.0000	5,848.0000	2.309	0	0	0
06/11/2009	€ / R 2010/06/14	19.60	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
06/11/2009	€ / R 2010/06/14	11.30	Call	Currency Future	875.0000	787.0000	(10.057)	0	0	0
06/11/2009	€ / R 2010/06/14	13.70	Put	Currency Future	2,169.0000	2,281.0000	5.164	0	0	0
06/11/2009	€ / R 2010/06/14	13.70	Call	Currency Future	234.0000	205.0000	(12.393)	0	0	0
06/11/2009	€ / R 2010/06/14	11.30	Put	Currency Future	410.0000	462.0000	12.683	0	0	0
06/11/2009	€ / R 2010/06/14	15.70	Call	Currency Future	95.0000	80.0000	(15.789)	0	0	0
06/11/2009	€ / R 2010/06/14	17.70	Call	Currency Future	26.0000	19.0000	(26.923)	0	0	0
06/11/2009	€ / R 2010/06/14	15.70	Put	Currency Future	4,030.0000	4,156.0000	3.127	0	0	0
06/11/2009	€ / R 2010/06/14	10.70	Put	Currency Future	187.0000	217.0000	16.043	0	0	0
06/11/2009	€ / R 2010/06/14	10.70	Call	Currency Future	1,252.0000	1,141.0000	(8.866)	0	0	0
06/11/2009	€ / R 2010/06/14	9.70	Put	Currency Future	46.0000	55.0000	19.565	0	0	0
06/11/2009	€ / R 2010/06/14	11.45	Put	Currency Future	483.0000	540.0000	11.801	0	0	0
06/11/2009	€ / R 2010/06/14	7.70	Call	Currency Future	4,075.0000	3,936.0000	(3.411)	0	0	0
06/11/2009	€ / R 2010/06/14	11.45	Call	Currency Future	798.0000	714.0000	(10.526)	0	0	0
06/11/2009	€ / R 2010/06/14	7.70	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
06/11/2009	€ / R 2010/06/14	8.70	Call	Currency Future	3,090.0000	2,951.0000	(4.498)	0	0	0
06/11/2009	€ / R 2010/06/14	8.70	Put	Currency Future	24.0000	26.0000	8.333	0	0	0
06/11/2009	€ / R 2010/06/14	9.70	Call	Currency Future	2,111.0000	1,980.0000	(6.206)	0	0	0
06/11/2009	€ / R 2010/06/14	17.70	Put	Currency Future	5,961.0000	6,094.0000	2.231	0	0	0
06/11/2009	€ / R 2010/06/14	10.75	Put	Currency Future	0.0000	233.0000	100.000	0	0	0
06/11/2009	€ / R 2010/06/14	19.60	Put	Currency Future	7,847.0000	7,987.0000	1.784	0	0	0
06/11/2009	€ / R 2010/06/14	19.70	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
06/11/2009	€ / R 2010/06/14	11.40	Put	Currency Future	458.0000	513.0000	12.009	0	0	0
06/11/2009	€ / R 2010/06/14	7.60	Call	Currency Future	4,173.0000	4,035.0000	(3.307)	0	0	0
06/11/2009	€ / R 2010/06/14	8.75	Put	Currency Future	0.0000	27.0000	100.000	0	0	0
06/11/2009	€ / R 2010/06/14	15.60	Call	Currency Future	99.0000	86.0000	(13.131)	0	0	0
06/11/2009	€ / R 2010/06/14	8.75	Call	Currency Future	0.0000	2,901.0000	100.000	0	0	0
06/11/2009	€ / R 2010/06/14	13.60	Put	Currency Future	2,080.0000	2,192.0000	5.385	0	0	0
06/11/2009	€ / R 2010/06/14	9.75	Call	Currency Future	0.0000	1,934.0000	100.000	0	0	0
06/11/2009	€ / R 2010/06/14	11.35	Put	Currency Future	434.0000	488.0000	12.442	0	0	0
06/11/2009	€ / R 2010/06/14	15.60	Put	Currency Future	3,934.0000	4,062.0000	3.254	0	0	0
06/11/2009	€ / R 2010/06/14	10.75	Call	Currency Future	0.0000	1,108.0000	100.000	0	0	0
06/11/2009	€ / R 2010/06/14	11.35	Call	Currency Future	849.0000	762.0000	(10.247)	0	0	0
06/11/2009	€ / R 2010/06/14	17.60	Put	Currency Future	5,863.0000	5,995.0000	2.251	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	€ / R 2010/06/14	9.75	Put	Currency Future	0.0000	60.0000	100.000	0	0	0
06/11/2009	€ / R 2010/06/14	17.60	Call	Currency Future	28.0000	20.0000	(28.571)	0	0	0
06/11/2009	€ / R 2010/06/14	7.75	Put	Currency Future	0.0000	12.0000	100.000	0	0	0
06/11/2009	€ / R 2010/06/14	11.40	Call	Currency Future	823.0000	738.0000	(10.328)	0	0	0
06/11/2009	€ / R 2010/06/14	7.75	Call	Currency Future	0.0000	3,886.0000	100.000	0	0	0
06/11/2009	€ / R 2010/06/14	10.60	Put	Currency Future	165.0000	186.0000	12.727	0	0	0
06/11/2009	€ / R 2010/06/14	13.75	Put	Currency Future	0.0000	2,326.0000	100.000	0	0	0
06/11/2009	€ / R 2010/06/14	11.80	Call	Currency Future	643.0000	574.0000	(10.731)	0	0	0
06/11/2009	€ / R 2010/06/14	10.60	Call	Currency Future	1,330.0000	1,211.0000	(8.947)	0	0	0
06/11/2009	€ / R 2010/06/14	19.75	Put	Currency Future	0.0000	8,136.0000	100.000	0	0	0
06/11/2009	€ / R 2010/06/14	7.60	Put	Currency Future	8.0000	10.0000	25.000	0	0	0
06/11/2009	€ / R 2010/06/14	19.75	Call	Currency Future	0.0000	10.0000	100.000	0	0	0
06/11/2009	€ / R 2010/06/14	8.60	Call	Currency Future	3,188.0000	3,049.0000	(4.360)	0	0	0
06/11/2009	€ / R 2010/06/14	17.75	Put	Currency Future	0.0000	6,144.0000	100.000	0	0	0
06/11/2009	€ / R 2010/06/14	8.60	Put	Currency Future	23.0000	25.0000	8.696	0	0	0
06/11/2009	€ / R 2010/06/14	15.75	Put	Currency Future	0.0000	4,203.0000	100.000	0	0	0
06/11/2009	€ / R 2010/06/14	11.80	Put	Currency Future	678.0000	750.0000	10.619	0	0	0
06/11/2009	€ / R 2010/06/14	9.60	Call	Currency Future	2,208.0000	2,072.0000	(6.159)	0	0	0
06/11/2009	€ / R 2010/06/14	15.75	Call	Currency Future	0.0000	77.0000	100.000	0	0	0
06/11/2009	€ / R 2010/06/14	9.60	Put	Currency Future	43.0000	48.0000	11.628	0	0	0
06/11/2009	€ / R 2010/06/14	13.75	Call	Currency Future	0.0000	200.0000	100.000	0	0	0
06/11/2009	€ / R 2010/06/14	11.75	Put	Currency Future	0.0000	717.0000	100.000	0	0	0
06/11/2009	€ / R 2010/06/14	19.70	Put	Currency Future	7,947.0000	8,086.0000	1.749	0	0	0
06/11/2009	€ / R 2010/06/14	17.75	Call	Currency Future	0.0000	19.0000	100.000	0	0	0
06/11/2009	€ / R 2010/06/14	11.75	Call	Currency Future	0.0000	592.0000	100.000	0	0	0
06/11/2009	€ / R 2010/06/14	12.00	Call	Currency Future	572.0000	509.0000	(11.014)	0	0	0
06/11/2009	€ / R 2010/06/14	8.00	Call	Currency Future	3,779.0000	3,639.0000	(3.705)	0	0	0
06/11/2009	€ / R 2010/06/14	9.00	Call	Currency Future	2,795.0000	2,656.0000	(4.973)	0	0	0
06/11/2009	€ / R 2010/06/14	8.00	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
06/11/2009	€ / R 2010/06/14	12.00	Put	Currency Future	807.0000	885.0000	9.665	0	0	0
06/11/2009	€ / R 2010/06/14	10.00	Call	Currency Future	1,836.0000	1,710.0000	(6.863)	0	0	0
06/11/2009	€ / R 2010/06/14	9.00	Put	Currency Future	30.0000	32.0000	6.667	0	0	0
06/11/2009	€ / R 2010/06/14	10.15	Call	Currency Future	1,704.0000	1,580.0000	(7.277)	0	0	0
06/11/2009	€ / R 2010/06/14	10.15	Put	Currency Future	89.0000	105.0000	17.978	0	0	0
06/11/2009	€ / R 2010/06/14	9.15	Put	Currency Future	33.0000	35.0000	6.061	0	0	0
06/11/2009	€ / R 2010/06/14	8.15	Put	Currency Future	16.0000	17.0000	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
06/11/2009	€ / R 2010/06/14	9.15	Call	Currency Future	2,648.0000	2,510.0000	(5.211)	0	0	0
06/11/2009	€ / R 2010/06/14	18.15	Put	Currency Future	6,406.0000	6,542.0000	2.123	0	0	0
06/11/2009	€ / R 2010/06/14	11.15	Call	Currency Future	959.0000	866.0000	(9.698)	0	0	0
06/11/2009	€ / R 2010/06/14	14.15	Call	Currency Future	187.0000	163.0000	(12.834)	0	0	0
06/11/2009	€ / R 2010/06/14	18.15	Call	Currency Future	22.0000	16.0000	(27.273)	0	0	0
06/11/2009	€ / R 2010/06/14	11.15	Put	Currency Future	343.0000	391.0000	13.994	0	0	0
06/11/2009	€ / R 2010/06/14	16.15	Put	Currency Future	4,457.0000	4,584.0000	2.849	0	0	0
06/11/2009	€ / R 2010/06/14	14.15	Put	Currency Future	2,572.0000	2,689.0000	4.549	0	0	0
06/11/2009	€ / R 2010/06/14	16.15	Call	Currency Future	72.0000	58.0000	(19.444)	0	0	0
06/11/2009	€ / R 2010/06/14	10.00	Put	Currency Future	71.0000	86.0000	21.127	0	0	0
06/11/2009	€ / R 2010/06/14	8.15	Call	Currency Future	3,631.0000	3,491.0000	(3.856)	0	0	0
06/11/2009	€ / R 2010/06/14	11.00	Call	Currency Future	1,049.0000	951.0000	(9.342)	0	0	0
06/11/2009	€ / R 2010/06/14	14.00	Call	Currency Future	202.0000	176.0000	(12.871)	0	0	0
06/11/2009	€ / R 2010/06/14	7.90	Call	Currency Future	3,878.0000	3,738.0000	(3.610)	0	0	0
06/11/2009	€ / R 2010/06/14	8.90	Put	Currency Future	28.0000	30.0000	7.143	0	0	0
06/11/2009	€ / R 2010/06/14	8.90	Call	Currency Future	2,893.0000	2,754.0000	(4.805)	0	0	0
06/11/2009	€ / R 2010/06/14	7.90	Put	Currency Future	13.0000	13.0000	-	0	0	0
06/11/2009	€ / R 2010/06/14	9.90	Call	Currency Future	1,926.0000	1,799.0000	(6.594)	0	0	0
06/11/2009	€ / R 2010/06/14	16.00	Put	Currency Future	4,314.0000	4,440.0000	2.921	0	0	0
06/11/2009	€ / R 2010/06/14	16.00	Call	Currency Future	80.0000	65.0000	(18.750)	0	0	0
06/11/2009	€ / R 2010/06/14	14.00	Put	Currency Future	2,436.0000	2,552.0000	4.762	0	0	0
06/11/2009	€ / R 2010/06/14	18.00	Call	Currency Future	23.0000	17.0000	(26.087)	0	0	0
06/11/2009	€ / R 2010/06/14	18.00	Put	Currency Future	6,258.0000	6,393.0000	2.157	0	0	0
06/11/2009	€ / R 2010/06/14	20.00	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
06/11/2009	€ / R 2010/06/14	20.00	Put	Currency Future	8,245.0000	8,384.0000	1.686	0	0	0
06/11/2009	€ / R 2010/06/14	11.00	Put	Currency Future	284.0000	326.0000	14.789	0	0	0
06/11/2009	€ / R 2010/06/14	9.90	Put	Currency Future	61.0000	74.0000	21.311	0	0	0
06/11/2009	€ / R 2010/06/14	10.90	Put	Currency Future	247.0000	287.0000	16.194	0	0	0
06/11/2009	€ / R 2010/06/14	7.80	Call	Currency Future	3,977.0000	3,837.0000	(3.520)	0	0	0
06/11/2009	€ / R 2010/06/14	7.80	Put	Currency Future	12.0000	12.0000	-	0	0	0
06/11/2009	€ / R 2010/06/14	20.15	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
06/11/2009	€ / R 2010/06/14	8.80	Call	Currency Future	2,991.0000	2,852.0000	(4.647)	0	0	0
06/11/2009	€ / R 2010/06/14	10.80	Put	Currency Future	214.0000	250.0000	16.822	0	0	0
06/11/2009	€ / R 2010/06/14	10.90	Call	Currency Future	1,112.0000	1,011.0000	(9.083)	0	0	0
06/11/2009	€ / R 2010/06/14	8.80	Put	Currency Future	26.0000	28.0000	7.692	0	0	0
06/11/2009	€ / R 2010/06/14	15.90	Call	Currency Future	85.0000	70.0000	(17.647)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	€ / R 2010/06/14	13.90	Put	Currency Future	2,347.0000	2,461.0000	4.857	0	0	0
06/11/2009	€ / R 2010/06/14	13.90	Call	Currency Future	212.0000	185.0000	(12.736)	0	0	0
06/11/2009	€ / R 2010/06/14	15.90	Put	Currency Future	4,220.0000	4,345.0000	2.962	0	0	0
06/11/2009	€ / R 2010/06/14	17.90	Call	Currency Future	24.0000	18.0000	(25.000)	0	0	0
06/11/2009	€ / R 2010/06/14	17.90	Put	Currency Future	6,159.0000	6,293.0000	2.176	0	0	0
06/11/2009	€ / R 2010/06/14	19.90	Put	Currency Future	8,146.0000	8,285.0000	1.706	0	0	0
06/11/2009	€ / R 2010/06/14	19.90	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
06/11/2009	€ / R 2010/06/14	20.15	Put	Currency Future	8,394.0000	8,533.0000	1.656	0	0	0
06/11/2009	€ / R 2010/06/14	10.80	Call	Currency Future	1,179.0000	1,075.0000	(8.821)	0	0	0
06/11/2009	€ / R 2010/06/14	9.80	Put	Currency Future	52.0000	64.0000	23.077	0	0	0
06/11/2009	€ / R 2010/06/14	9.80	Call	Currency Future	2,017.0000	1,889.0000	(6.346)	0	0	0
06/11/2009	€ / R 2010/06/14	13.80	Call	Currency Future	223.0000	195.0000	(12.556)	0	0	0
06/11/2009	€ / R 2010/06/14	13.80	Put	Currency Future	2,258.0000	2,371.0000	5.004	0	0	0
06/11/2009	€ / R 2010/06/14	15.80	Call	Currency Future	90.0000	75.0000	(16.667)	0	0	0
06/11/2009	€ / R 2010/06/14	15.80	Put	Currency Future	4,125.0000	4,250.0000	3.030	0	0	0
06/11/2009	€ / R 2010/06/14	19.80	Put	Currency Future	8,046.0000	8,185.0000	1.728	0	0	0
06/11/2009	€ / R 2010/06/14	19.80	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
06/11/2009	€ / R 2010/06/14	17.80	Call	Currency Future	25.0000	18.0000	(28.000)	0	0	0
06/11/2009	€ / R 2010/06/14	17.80	Put	Currency Future	6,060.0000	6,194.0000	2.211	0	0	0
06/11/2009	€ / R 2010/06/14	19.85	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
06/11/2009	€ / R 2010/06/14	17.85	Put	Currency Future	6,109.0000	6,244.0000	2.210	0	0	0
06/11/2009	€ / R 2010/06/14	19.85	Put	Currency Future	8,096.0000	8,235.0000	1.717	0	0	0
06/11/2009	€ / R 2010/06/14	17.85	Call	Currency Future	24.0000	18.0000	(25.000)	0	0	0
06/11/2009	€ / R 2010/06/14	8.95	Put	Currency Future	29.0000	31.0000	6.897	0	0	0
06/11/2009	€ / R 2010/06/14	8.95	Call	Currency Future	2,844.0000	2,705.0000	(4.887)	0	0	0
06/11/2009	€ / R 2010/06/14	7.95	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
06/11/2009	€ / R 2010/06/14	7.95	Call	Currency Future	3,828.0000	3,688.0000	(3.657)	0	0	0
06/11/2009	€ / R 2010/06/14	15.85	Put	Currency Future	4,172.0000	4,298.0000	3.020	0	0	0
06/11/2009	€ / R 2010/06/14	13.85	Put	Currency Future	2,302.0000	2,416.0000	4.952	0	0	0
06/11/2009	€ / R 2010/06/14	9.95	Call	Currency Future	1,881.0000	1,754.0000	(6.752)	0	0	0
06/11/2009	€ / R 2010/06/14	8.85	Call	Currency Future	2,942.0000	2,803.0000	(4.725)	0	0	0
06/11/2009	€ / R 2010/06/14	7.85	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
06/11/2009	€ / R 2010/06/14	7.85	Call	Currency Future	3,927.0000	3,787.0000	(3.565)	0	0	0
06/11/2009	€ / R 2010/06/14	8.85	Put	Currency Future	27.0000	29.0000	7.407	0	0	0
06/11/2009	€ / R 2010/06/14	9.85	Call	Currency Future	1,971.0000	1,844.0000	(6.443)	0	0	0
06/11/2009	€ / R 2010/06/14	9.85	Put	Currency Future	56.0000	69.0000	23.214	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	€ / R	2010/06/14	13.85	Call	Currency Future	217.0000	190.0000	(12.442)	0	0	0
06/11/2009	€ / R	2010/06/14	10.85	Put	Currency Future	230.0000	268.0000	16.522	0	0	0
06/11/2009	€ / R	2010/06/14	10.85	Call	Currency Future	1,145.0000	1,043.0000	(8.908)	0	0	0
06/11/2009	€ / R	2010/06/14	15.85	Call	Currency Future	88.0000	72.0000	(18.182)	0	0	0
06/11/2009	€ / R	2010/06/14	9.95	Put	Currency Future	66.0000	80.0000	21.212	0	0	0
06/11/2009	€ / R	2010/06/14	10.95	Call	Currency Future	1,080.0000	981.0000	(9.167)	0	0	0
06/11/2009	€ / R	2010/06/14	10.95	Put	Currency Future	265.0000	306.0000	15.472	0	0	0
06/11/2009	€ / R	2010/06/14	15.95	Call	Currency Future	82.0000	67.0000	(18.293)	0	0	0
06/11/2009	€ / R	2010/06/14	13.95	Put	Currency Future	2,392.0000	2,506.0000	4.766	0	0	0
06/11/2009	€ / R	2010/06/14	13.95	Call	Currency Future	207.0000	181.0000	(12.560)	0	0	0
06/11/2009	€ / R	2010/06/14	17.95	Call	Currency Future	23.0000	17.0000	(26.087)	0	0	0
06/11/2009	€ / R	2010/06/14	17.95	Put	Currency Future	6,208.0000	6,343.0000	2.175	0	0	0
06/11/2009	€ / R	2010/06/14	19.95	Put	Currency Future	8,195.0000	8,334.0000	1.696	0	0	0
06/11/2009	€ / R	2010/06/14	19.95	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
06/11/2009	€ / R	2010/06/14	15.95	Put	Currency Future	4,267.0000	4,393.0000	2.953	0	0	0
06/11/2009	€ / R	2010/12/13			Currency Future	12.1279	11.9831	(1.194)	0.0000	0.0000	0
06/11/2009	€ / R	2010/12/13	12.40	Call	Currency Future	833.0000	767.0000	(7.923)	0	0	0
06/11/2009	€ / R	2010/12/13	12.05	Call	Currency Future	956.0000	882.0000	(7.741)	0	0	0
06/11/2009	€ / R	2010/12/13	12.05	Put	Currency Future	878.0000	949.0000	8.087	0	0	0
06/11/2009	€ / R	2010/12/13	12.40	Put	Currency Future	1,105.0000	1,184.0000	7.149	0	0	0
06/11/2009	€ / R	2010/12/13	12.25	Call	Currency Future	883.0000	814.0000	(7.814)	0	0	0
06/11/2009	€ / R	2010/12/13	12.25	Put	Currency Future	1,006.0000	1,081.0000	7.455	0	0	0
06/11/2009	€ / R	2010/12/13	12.55	Call	Currency Future	787.0000	724.0000	(8.005)	0	0	0
06/11/2009	€ / R	2010/12/13	12.55	Put	Currency Future	1,209.0000	1,291.0000	6.782	0	0	0
06/11/2009	€ / R	2010/12/13	8.10	Call	Currency Future	0.0000	3,914.0000	100.000	0	0	0
06/11/2009	€ / R	2010/12/13	8.10	Put	Currency Future	0.0000	31.0000	100.000	0	0	0
06/11/2009	€ / R	2010/12/13	12.10	Put	Currency Future	0.0000	981.0000	100.000	0	0	0
06/11/2009	€ / R	2010/12/13	20.40	Call	Currency Future	96.0000	86.0000	(10.417)	0	0	0
06/11/2009	€ / R	2010/12/13	9.10	Call	Currency Future	0.0000	2,937.0000	100.000	0	0	0
06/11/2009	€ / R	2010/12/13	20.55	Put	Currency Future	8,513.0000	8,648.0000	1.586	0	0	0
06/11/2009	€ / R	2010/12/13	20.55	Call	Currency Future	91.0000	81.0000	(10.989)	0	0	0
06/11/2009	€ / R	2010/12/13	18.55	Put	Currency Future	6,570.0000	6,702.0000	2.009	0	0	0
06/11/2009	€ / R	2010/12/13	12.20	Put	Currency Future	973.0000	1,047.0000	7.605	0	0	0
06/11/2009	€ / R	2010/12/13	18.55	Call	Currency Future	148.0000	135.0000	(8.784)	0	0	0
06/11/2009	€ / R	2010/12/13	12.20	Call	Currency Future	901.0000	830.0000	(7.880)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	€ / R 2010/12/13	12.10	Call	Currency Future	0.0000	864.0000	100.000	0	0	0
06/11/2009	€ / R 2010/12/13	16.55	Put	Currency Future	4,655.0000	4,780.0000	2.685	0	0	0
06/11/2009	€ / R 2010/12/13	16.55	Call	Currency Future	233.0000	213.0000	(8.584)	0	0	0
06/11/2009	€ / R 2010/12/13	14.55	Put	Currency Future	2,823.0000	2,934.0000	3.932	0	0	0
06/11/2009	€ / R 2010/12/13	9.55	Call	Currency Future	2,655.0000	2,519.0000	(5.122)	0	0	0
06/11/2009	€ / R 2010/12/13	8.55	Put	Currency Future	37.0000	39.0000	5.405	0	0	0
06/11/2009	€ / R 2010/12/13	8.55	Call	Currency Future	3,614.0000	3,472.0000	(3.929)	0	0	0
06/11/2009	€ / R 2010/12/13	9.55	Put	Currency Future	77.0000	86.0000	11.688	0	0	0
06/11/2009	€ / R 2010/12/13	10.55	Call	Currency Future	1,801.0000	1,682.0000	(6.607)	0	0	0
06/11/2009	€ / R 2010/12/13	10.55	Put	Currency Future	223.0000	249.0000	11.659	0	0	0
06/11/2009	€ / R 2010/12/13	14.55	Call	Currency Future	400.0000	367.0000	(8.250)	0	0	0
06/11/2009	€ / R 2010/12/13	11.55	Put	Currency Future	594.0000	652.0000	9.764	0	0	0
06/11/2009	€ / R 2010/12/13	11.55	Call	Currency Future	1,172.0000	1,085.0000	(7.423)	0	0	0
06/11/2009	€ / R 2010/12/13	20.40	Put	Currency Future	8,368.0000	8,503.0000	1.613	0	0	0
06/11/2009	€ / R 2010/12/13	18.25	Call	Currency Future	158.0000	145.0000	(8.228)	0	0	0
06/11/2009	€ / R 2010/12/13	20.25	Call	Currency Future	101.0000	91.0000	(9.901)	0	0	0
06/11/2009	€ / R 2010/12/13	18.95	Put	Currency Future	6,957.0000	7,090.0000	1.912	0	0	0
06/11/2009	€ / R 2010/12/13	14.40	Call	Currency Future	420.0000	385.0000	(8.333)	0	0	0
06/11/2009	€ / R 2010/12/13	18.95	Call	Currency Future	135.0000	123.0000	(8.889)	0	0	0
06/11/2009	€ / R 2010/12/13	11.40	Put	Currency Future	519.0000	573.0000	10.405	0	0	0
06/11/2009	€ / R 2010/12/13	16.95	Put	Currency Future	5,033.0000	5,160.0000	2.523	0	0	0
06/11/2009	€ / R 2010/12/13	11.40	Call	Currency Future	1,247.0000	1,156.0000	(7.298)	0	0	0
06/11/2009	€ / R 2010/12/13	20.95	Call	Currency Future	79.0000	70.0000	(11.392)	0	0	0
06/11/2009	€ / R 2010/12/13	10.40	Put	Currency Future	189.0000	212.0000	12.169	0	0	0
06/11/2009	€ / R 2010/12/13	20.95	Put	Currency Future	8,901.0000	9,037.0000	1.528	0	0	0
06/11/2009	€ / R 2010/12/13	14.40	Put	Currency Future	2,692.0000	2,802.0000	4.086	0	0	0
06/11/2009	€ / R 2010/12/13	16.40	Put	Currency Future	4,514.0000	4,638.0000	2.747	0	0	0
06/11/2009	€ / R 2010/12/13	16.40	Call	Currency Future	242.0000	221.0000	(8.678)	0	0	0
06/11/2009	€ / R 2010/12/13	18.40	Put	Currency Future	6,425.0000	6,556.0000	2.039	0	0	0
06/11/2009	€ / R 2010/12/13	18.40	Call	Currency Future	153.0000	140.0000	(8.497)	0	0	0
06/11/2009	€ / R 2010/12/13	16.95	Call	Currency Future	211.0000	193.0000	(8.531)	0	0	0
06/11/2009	€ / R 2010/12/13	10.40	Call	Currency Future	1,917.0000	1,795.0000	(6.364)	0	0	0
06/11/2009	€ / R 2010/12/13	9.40	Put	Currency Future	66.0000	74.0000	12.121	0	0	0
06/11/2009	€ / R 2010/12/13	14.95	Put	Currency Future	3,177.0000	3,293.0000	3.651	0	0	0
06/11/2009	€ / R 2010/12/13	9.40	Call	Currency Future	2,794.0000	2,657.0000	(4.903)	0	0	0
06/11/2009	€ / R 2010/12/13	12.95	Put	Currency Future	1,500.0000	1,590.0000	6.000	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
06/11/2009	€ / R 2010/12/13	9.95	Call	Currency Future	2,292.0000	2,159.0000	(5.803)	0	0	0
06/11/2009	€ / R 2010/12/13	8.95	Put	Currency Future	44.0000	47.0000	6.818	0	0	0
06/11/2009	€ / R 2010/12/13	8.95	Call	Currency Future	3,222.0000	3,081.0000	(4.376)	0	0	0
06/11/2009	€ / R 2010/12/13	9.95	Put	Currency Future	114.0000	126.0000	10.526	0	0	0
06/11/2009	€ / R 2010/12/13	10.95	Call	Currency Future	1,513.0000	1,403.0000	(7.270)	0	0	0
06/11/2009	€ / R 2010/12/13	10.95	Put	Currency Future	335.0000	370.0000	10.448	0	0	0
06/11/2009	€ / R 2010/12/13	8.40	Put	Currency Future	34.0000	36.0000	5.882	0	0	0
06/11/2009	€ / R 2010/12/13	12.95	Call	Currency Future	678.0000	623.0000	(8.112)	0	0	0
06/11/2009	€ / R 2010/12/13	8.40	Call	Currency Future	3,762.0000	3,619.0000	(3.801)	0	0	0
06/11/2009	€ / R 2010/12/13	11.95	Put	Currency Future	818.0000	886.0000	8.313	0	0	0
06/11/2009	€ / R 2010/12/13	11.95	Call	Currency Future	996.0000	919.0000	(7.731)	0	0	0
06/11/2009	€ / R 2010/12/13	14.95	Call	Currency Future	355.0000	326.0000	(8.169)	0	0	0
06/11/2009	€ / R 2010/12/13	9.10	Put	Currency Future	0.0000	54.0000	100.000	0	0	0
06/11/2009	€ / R 2010/12/13	20.25	Put	Currency Future	8,224.0000	8,358.0000	1.629	0	0	0
06/11/2009	€ / R 2010/12/13	11.25	Put	Currency Future	449.0000	499.0000	11.136	0	0	0
06/11/2009	€ / R 2010/12/13	11.25	Call	Currency Future	1,327.0000	1,232.0000	(7.159)	0	0	0
06/11/2009	€ / R 2010/12/13	10.25	Put	Currency Future	159.0000	179.0000	12.579	0	0	0
06/11/2009	€ / R 2010/12/13	14.25	Call	Currency Future	440.0000	404.0000	(8.182)	0	0	0
06/11/2009	€ / R 2010/12/13	14.25	Put	Currency Future	2,562.0000	2,671.0000	4.254	0	0	0
06/11/2009	€ / R 2010/12/13	16.25	Call	Currency Future	251.0000	230.0000	(8.367)	0	0	0
06/11/2009	€ / R 2010/12/13	18.25	Put	Currency Future	6,281.0000	6,412.0000	2.086	0	0	0
06/11/2009	€ / R 2010/12/13	16.25	Put	Currency Future	4,374.0000	4,497.0000	2.812	0	0	0
06/11/2009	€ / R 2010/12/13	10.25	Call	Currency Future	2,037.0000	1,912.0000	(6.136)	0	0	0
06/11/2009	€ / R 2010/12/13	9.25	Put	Currency Future	56.0000	63.0000	12.500	0	0	0
06/11/2009	€ / R 2010/12/13	14.20	Put	Currency Future	2,520.0000	2,627.0000	4.246	0	0	0
06/11/2009	€ / R 2010/12/13	8.25	Put	Currency Future	32.0000	33.0000	3.125	0	0	0
06/11/2009	€ / R 2010/12/13	16.20	Call	Currency Future	255.0000	233.0000	(8.627)	0	0	0
06/11/2009	€ / R 2010/12/13	16.20	Put	Currency Future	4,327.0000	4,450.0000	2.843	0	0	0
06/11/2009	€ / R 2010/12/13	14.20	Call	Currency Future	447.0000	410.0000	(8.277)	0	0	0
06/11/2009	€ / R 2010/12/13	11.20	Put	Currency Future	427.0000	475.0000	11.241	0	0	0
06/11/2009	€ / R 2010/12/13	11.20	Call	Currency Future	1,355.0000	1,258.0000	(7.159)	0	0	0
06/11/2009	€ / R 2010/12/13	10.20	Put	Currency Future	149.0000	169.0000	13.423	0	0	0
06/11/2009	€ / R 2010/12/13	8.20	Call	Currency Future	3,959.0000	3,816.0000	(3.612)	0	0	0
06/11/2009	€ / R 2010/12/13	8.25	Call	Currency Future	3,909.0000	3,767.0000	(3.633)	0	0	0
06/11/2009	€ / R 2010/12/13	18.20	Call	Currency Future	160.0000	146.0000	(8.750)	0	0	0
06/11/2009	€ / R 2010/12/13	8.20	Put	Currency Future	31.0000	33.0000	6.452	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	€ / R 2010/12/13	10.20	Call	Currency Future	2,077.0000	1,952.0000	(6.018)	0	0	0
06/11/2009	€ / R 2010/12/13	9.25	Call	Currency Future	2,934.0000	2,796.0000	(4.703)	0	0	0
06/11/2009	€ / R 2010/12/13	9.20	Put	Currency Future	53.0000	60.0000	13.208	0	0	0
06/11/2009	€ / R 2010/12/13	18.20	Put	Currency Future	6,232.0000	6,363.0000	2.102	0	0	0
06/11/2009	€ / R 2010/12/13	20.20	Put	Currency Future	8,175.0000	8,309.0000	1.639	0	0	0
06/11/2009	€ / R 2010/12/13	20.20	Call	Currency Future	103.0000	92.0000	(10.680)	0	0	0
06/11/2009	€ / R 2010/12/13	9.20	Call	Currency Future	2,981.0000	2,843.0000	(4.629)	0	0	0
06/11/2009	€ / R 2010/12/13	9.85	Put	Currency Future	104.0000	115.0000	10.577	0	0	0
06/11/2009	€ / R 2010/12/13	14.85	Call	Currency Future	366.0000	335.0000	(8.470)	0	0	0
06/11/2009	€ / R 2010/12/13	14.85	Put	Currency Future	3,088.0000	3,202.0000	3.692	0	0	0
06/11/2009	€ / R 2010/12/13	16.85	Call	Currency Future	216.0000	198.0000	(8.333)	0	0	0
06/11/2009	€ / R 2010/12/13	12.85	Put	Currency Future	1,425.0000	1,514.0000	6.246	0	0	0
06/11/2009	€ / R 2010/12/13	12.85	Call	Currency Future	703.0000	647.0000	(7.966)	0	0	0
06/11/2009	€ / R 2010/12/13	11.85	Put	Currency Future	759.0000	824.0000	8.564	0	0	0
06/11/2009	€ / R 2010/12/13	10.85	Call	Currency Future	1,582.0000	1,470.0000	(7.080)	0	0	0
06/11/2009	€ / R 2010/12/13	10.85	Put	Currency Future	304.0000	337.0000	10.855	0	0	0
06/11/2009	€ / R 2010/12/13	11.85	Call	Currency Future	1,037.0000	957.0000	(7.715)	0	0	0
06/11/2009	€ / R 2010/12/13	16.85	Put	Currency Future	4,938.0000	5,065.0000	2.572	0	0	0
06/11/2009	€ / R 2010/12/13	18.85	Call	Currency Future	138.0000	126.0000	(8.696)	0	0	0
06/11/2009	€ / R 2010/12/13	18.85	Put	Currency Future	6,860.0000	6,993.0000	1.939	0	0	0
06/11/2009	€ / R 2010/12/13	20.85	Call	Currency Future	82.0000	73.0000	(10.976)	0	0	0
06/11/2009	€ / R 2010/12/13	9.85	Call	Currency Future	2,382.0000	2,248.0000	(5.626)	0	0	0
06/11/2009	€ / R 2010/12/13	20.85	Put	Currency Future	8,804.0000	8,940.0000	1.545	0	0	0
06/11/2009	€ / R 2010/12/13	8.85	Put	Currency Future	42.0000	45.0000	7.143	0	0	0
06/11/2009	€ / R 2010/12/13	8.85	Call	Currency Future	3,320.0000	3,178.0000	(4.277)	0	0	0
06/11/2009	€ / R 2010/12/13	10.10	Call	Currency Future	0.0000	2,033.0000	100.000	0	0	0
06/11/2009	€ / R 2010/12/13	16.10	Put	Currency Future	0.0000	4,357.0000	100.000	0	0	0
06/11/2009	€ / R 2010/12/13	18.10	Call	Currency Future	0.0000	150.0000	100.000	0	0	0
06/11/2009	€ / R 2010/12/13	18.10	Put	Currency Future	0.0000	6,267.0000	100.000	0	0	0
06/11/2009	€ / R 2010/12/13	16.10	Call	Currency Future	0.0000	240.0000	100.000	0	0	0
06/11/2009	€ / R 2010/12/13	14.10	Put	Currency Future	0.0000	2,541.0000	100.000	0	0	0
06/11/2009	€ / R 2010/12/13	14.10	Call	Currency Future	0.0000	424.0000	100.000	0	0	0
06/11/2009	€ / R 2010/12/13	10.10	Put	Currency Future	0.0000	150.0000	100.000	0	0	0
06/11/2009	€ / R 2010/12/13	11.10	Call	Currency Future	0.0000	1,313.0000	100.000	0	0	0
06/11/2009	€ / R 2010/12/13	11.10	Put	Currency Future	0.0000	430.0000	100.000	0	0	0
06/11/2009	€ / R 2010/12/13	20.10	Call	Currency Future	0.0000	96.0000	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
06/11/2009	€ / R	2010/12/13	20.10	Put	Currency Future	0.0000	8,213.0000	100.000	0	0	0
06/11/2009	AL13	2010/02/04			Index Future	254.3270	254.5840	0.101	0.0000	0.0000	10
06/11/2009	AL7T	2010/02/04			Index Future	325.0270	326.3010	0.392	0.0000	0.0000	58
06/11/2009	ALBI	2010/02/04			Index Future	302.0880	302.8930	0.266	302.4300	301.5800	567
06/11/2009	ALBI	2010/05/06			Index Future	307.6380	308.4580	0.267	0.0000	0.0000	0
06/11/2009	ALBI	2010/08/05			Index Future	312.4930	313.6330	0.365	0.0000	0.0000	0
06/11/2009	CRD1	2010/02/04			Index Future	130.7390	131.0570	0.243	0.0000	0.0000	2
06/11/2009	CRD1	2010/05/06			Index Future	133.1410	133.4650	0.243	0.0000	0.0000	0
06/11/2009	GOVI	2010/02/04			jGovi	303.7880	304.6035	0.268	305.3100	304.0400	1,205
06/11/2009	GOVI	2010/05/06			jGovi	309.3700	310.1995	0.268	0.0000	0.0000	0
06/11/2009	GOVI	2010/08/05			jGovi	315.1380	315.9830	0.268	0.0000	0.0000	0
06/11/2009	ILBI	2010/02/04			Index Future	366.8200	365.7200	(0.300)	0.0000	0.0000	425
06/11/2009	J153	2010/08/31			jSwap	6.9694	6.8844	(1.220)	0.0000	0.0000	0
06/11/2009	J157	2015/09/15			jSwap	8.6550	8.6060	(0.566)	0.0000	0.0000	0
06/11/2009	J186	2026/12/21			jSwap	8.4500	8.3940	(0.663)	0.0000	0.0000	0
06/11/2009	J201	2014/12/22			jSwap	8.5110	8.4610	(0.587)	0.0000	0.0000	0
06/11/2009	J203	2017/09/15			jSwap	8.7800	8.7290	(0.581)	0.0000	0.0000	0
06/11/2009	J204	2018/12/21			jSwap	8.7550	8.7020	(0.605)	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
06/11/2009	J207	2020/01/15			jSwap	8.7740	8.7260	(0.547)	0.0000	0.0000	0
06/11/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
06/11/2009	JFRA	2010/02/04			jFra	6.9640	6.9270	(0.531)	0.0000	0.0000	0
06/11/2009	JFRA	2010/05/06			jFra	7.0830	7.0280	(0.777)	0.0000	0.0000	0
06/11/2009	JFRA	2010/08/05			jFra	7.3200	7.2570	(0.861)	0.0000	0.0000	0
06/11/2009	JFRA	2010/11/04			jFra	7.6330	7.5530	(1.048)	0.0000	0.0000	0
06/11/2009	JN02	2010/02/04			jNote	7.8510	7.7820	(0.879)	0.0000	0.0000	0
06/11/2009	JN05	2010/02/04			jNote	8.6240	8.5700	(0.626)	0.0000	0.0000	0
06/11/2009	JN10	2010/02/04			jNote	8.7890	8.7380	(0.580)	0.0000	0.0000	0
06/11/2009	JROD	2009/11/30			jRod	6.7580	6.7540	(0.059)	0.0000	0.0000	0
06/11/2009	JROD	2009/12/31			jRod	6.9110	6.8910	(0.289)	0.0000	0.0000	0
06/11/2009	JROD	2010/01/29			jRod	7.1380	7.0880	(0.700)	0.0000	0.0000	0
06/11/2009	JROD	2010/02/26			jRod	7.0770	7.0390	(0.537)	0.0000	0.0000	0
06/11/2009	JROD	2010/03/31			jRod	7.2920	7.2500	(0.576)	0.0000	0.0000	0
06/11/2009	OTH1	2010/02/04			Index Future	292.3980	293.4940	0.375	0.0000	0.0000	3
06/11/2009	OTH1	2010/05/06			Index Future	297.7700	298.8860	0.375	0.0000	0.0000	0
06/11/2009	R155	2010/02/04			Bond Future	7.4520	7.3780	(0.993)	0.0000	0.0000	31
06/11/2009	R155	2010/02/04	7.50	Put	Option on Bond Future	1,097.0000	1,037.0000	(5.469)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	R155	2010/02/04	7.50	Call	Option on Bond Future	1,170.0000	1,223.0000	4.530	0	0	0
06/11/2009	R157	2010/02/04			Bond Future	8.4400	8.3640	(0.900)	0.0000	0.0000	6,646
06/11/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	3,797.0000	3,478.0000	(8.401)	0	0	0
06/11/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	288.0000	350.0000	21.528	0	0	0
06/11/2009	R157	2010/05/06			Bond Future	8.5080	8.4280	(0.940)	0.0000	0.0000	0
06/11/2009	R157	2010/05/06	8.50	Put	Option on Bond Future	1,841.0000	1,652.0000	(10.266)	0	0	0
06/11/2009	R157	2010/05/06	8.50	Call	Option on Bond Future	1,802.0000	1,997.0000	10.821	0	0	0
06/11/2009	R157	2010/08/05			Bond Future	8.5470	8.4610	(1.006)	0.0000	0.0000	0
06/11/2009	R157	2010/08/05	8.75	Call	Option on Bond Future	2,793.0000	3,020.0000	8.127	0	0	0
06/11/2009	R157	2010/08/05	8.75	Put	Option on Bond Future	1,870.0000	1,703.0000	(8.930)	0	0	0
06/11/2009	R186	2010/02/04			Bond Future	9.0030	8.9410	(0.689)	0.0000	0.0000	10,112
06/11/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	480.0000	561.0000	16.875	0	0	0
06/11/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	7,915.0000	7,411.0000	(6.368)	0	0	0
06/11/2009	R186	2010/05/06			Bond Future	9.0480	8.9830	(0.718)	0.0000	0.0000	0
06/11/2009	R186	2010/05/06	9.00	Call	Option on Bond Future	3,640.0000	3,939.0000	8.214	0	0	0
06/11/2009	R186	2010/05/06	9.00	Put	Option on Bond Future	4,087.0000	3,780.0000	(7.512)	0	0	0
06/11/2009	R186	2010/08/05			Bond Future	9.0780	9.0120	(0.727)	0.0000	0.0000	0
06/11/2009	R186	2010/08/05	9.25	Call	Option on Bond Future	5,568.0000	5,915.0000	6.232	0	0	0
06/11/2009	R186	2010/08/05	9.25	Put	Option on Bond Future	4,005.0000	3,742.0000	(6.567)	0	0	0
06/11/2009	R201	2010/02/04			Bond Future	8.4890	8.4140	(0.883)	0.0000	0.0000	486
06/11/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	4,075.0000	3,799.0000	(6.773)	0	0	0
06/11/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	79.0000	100.0000	26.582	0	0	0
06/11/2009	R201	2010/05/06			Bond Future	8.5540	8.4730	(0.947)	0.0000	0.0000	0
06/11/2009	R201	2010/05/06	8.50	Put	Option on Bond Future	1,572.0000	1,415.0000	(9.987)	0	0	0
06/11/2009	R201	2010/05/06	8.50	Call	Option on Bond Future	1,368.0000	1,517.0000	10.892	0	0	0
06/11/2009	R201	2010/08/05			Bond Future	8.5890	8.5040	(0.990)	0.0000	0.0000	0
06/11/2009	R201	2010/08/05	9.00	Put	Option on Bond Future	1,193.0000	1,082.0000	(9.304)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	R201	2010/08/05	9.00	Call	Option on Bond Future	2,655.0000	2,849.0000	7.307	0	0	0
06/11/2009	R203	2010/02/04			Bond Future	8.9710	8.8970	(0.825)	0.0000	0.0000	1,570
06/11/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	4,445.0000	4,107.0000	(7.604)	0	0	0
06/11/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	256.0000	310.0000	21.094	0	0	0
06/11/2009	R203	2010/05/06			Bond Future	9.0360	8.9580	(0.863)	0.0000	0.0000	0
06/11/2009	R203	2010/05/06	9.00	Put	Option on Bond Future	2,216.0000	2,014.0000	(9.116)	0	0	0
06/11/2009	R203	2010/05/06	9.00	Call	Option on Bond Future	2,030.0000	2,231.0000	9.901	0	0	0
06/11/2009	R203	2010/08/05			Bond Future	9.0800	8.9990	(0.892)	0.0000	0.0000	0
06/11/2009	R203	2010/08/05	9.25	Call	Option on Bond Future	3,132.0000	3,362.0000	7.344	0	0	0
06/11/2009	R203	2010/08/05	9.25	Put	Option on Bond Future	2,286.0000	2,108.0000	(7.787)	0	0	0
06/11/2009	R204	2010/02/04			Bond Future	8.9590	8.8960	(0.703)	0.0000	0.0000	3,649
06/11/2009	R204	2010/02/04	9.00	Put	Option on Bond Future	1,590.0000	1,415.0000	(11.006)	0	0	200
06/11/2009	R204	2010/02/04	9.00	Call	Option on Bond Future	1,828.0000	2,019.0000	10.449	0	0	200
06/11/2009	R204	2010/02/04	8.50	Put	Option on Bond Future	3,382.0000	3,111.0000	(8.013)	0	0	0
06/11/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	306.0000	358.0000	16.993	0	0	0
06/11/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	4,846.0000	4,531.0000	(6.500)	0	0	0
06/11/2009	R204	2010/02/04	8.50	Call	Option on Bond Future	669.0000	765.0000	14.350	0	0	200
06/11/2009	R204	2010/05/06			Bond Future	9.0190	8.9530	(0.732)	0.0000	0.0000	0
06/11/2009	R204	2010/05/06	9.00	Call	Option on Bond Future	2,272.0000	2,460.0000	8.275	0	0	0
06/11/2009	R204	2010/05/06	9.00	Put	Option on Bond Future	2,380.0000	2,192.0000	(7.899)	0	0	0
06/11/2009	R204	2010/08/05			Bond Future	9.0600	8.9910	(0.762)	0.0000	0.0000	0
06/11/2009	R204	2010/08/05	9.25	Put	Option on Bond Future	2,493.0000	2,327.0000	(6.659)	0	0	0
06/11/2009	R204	2010/08/05	9.25	Call	Option on Bond Future	3,540.0000	3,758.0000	6.158	0	0	0
06/11/2009	R206	2010/02/04			Bond Future	8.5650	8.4890	(0.887)	0.0000	0.0000	2
06/11/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	118.0000	141.0000	19.492	0	0	0
06/11/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	3,611.0000	3,390.0000	(6.120)	0	0	0
06/11/2009	R206	2010/05/06			Bond Future	8.6510	8.5690	(0.948)	0.0000	0.0000	0
06/11/2009	R206	2010/05/06	8.75	Call	Option on Bond Future	1,600.0000	1,734.0000	8.375	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	R206	2010/05/06	8.75	Put	Option on Bond Future	1,301.0000	1,186.0000	(8.839)	0	0	0
06/11/2009	R206	2010/08/05			Bond Future	8.7050	8.6160	(1.022)	0.0000	0.0000	0
06/11/2009	R206	2010/08/05	9.00	Put	Option on Bond Future	1,220.0000	1,116.0000	(8.525)	0	0	0
06/11/2009	R206	2010/08/05	9.00	Call	Option on Bond Future	2,055.0000	2,206.0000	7.348	0	0	0
06/11/2009	R207	2010/02/04			Bond Future	9.1290	9.0660	(0.690)	0.0000	0.0000	600
06/11/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	5,645.0000	5,312.0000	(5.899)	0	0	0
06/11/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	233.0000	274.0000	17.597	0	0	0
06/11/2009	R207	2010/05/06			Bond Future	9.1900	9.1250	(0.707)	0.0000	0.0000	0
06/11/2009	R207	2010/05/06	9.25	Put	Option on Bond Future	2,235.0000	2,057.0000	(7.964)	0	0	0
06/11/2009	R207	2010/05/06	9.25	Call	Option on Bond Future	2,582.0000	2,784.0000	7.823	0	0	0
06/11/2009	R207	2010/08/05			Bond Future	9.2360	9.1680	(0.736)	0.0000	0.0000	0
06/11/2009	R207	2010/08/05	9.50	Put	Option on Bond Future	2,390.0000	2,230.0000	(6.695)	0	0	0
06/11/2009	R207	2010/08/05	9.50	Call	Option on Bond Future	3,878.0000	4,107.0000	5.905	0	0	0
06/11/2009	R208	2010/02/04			Bond Future	9.1350	9.0720	(0.690)	0.0000	0.0000	5,004
06/11/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	470.0000	543.0000	15.532	0	0	0
06/11/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	4,483.0000	4,169.0000	(7.004)	0	0	0
06/11/2009	R208	2010/05/06			Bond Future	9.1890	9.1240	(0.707)	0.0000	0.0000	0
06/11/2009	R208	2010/05/06	9.25	Call	Option on Bond Future	2,672.0000	2,881.0000	7.822	0	0	0
06/11/2009	R208	2010/05/06	9.25	Put	Option on Bond Future	2,305.0000	2,122.0000	(7.939)	0	0	0
06/11/2009	R208	2010/08/05			Bond Future	9.2290	9.1610	(0.737)	0.0000	0.0000	0
06/11/2009	R208	2010/08/05	9.50	Put	Option on Bond Future	2,475.0000	2,310.0000	(6.667)	0	0	0
06/11/2009	R208	2010/08/05	9.50	Call	Option on Bond Future	4,064.0000	4,303.0000	5.881	0	0	0
06/11/2009	R209	2010/02/04			Bond Future	8.6540	8.5920	(0.716)	8.6500	8.6500	1,800
06/11/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	10,611.0000	10,122.0000	(4.608)	0	0	0
06/11/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	99.0000	120.0000	21.212	0	0	2,500
06/11/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	9,960.0000	10,445.0000	4.869	0	0	0
06/11/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	129.0000	104.0000	(19.380)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	R209	2010/05/06			Bond Future	8.6790	8.6160	(0.726)	0.0000	0.0000	0
06/11/2009	R209	2010/05/06	8.50	Put	Option on Bond Future	3,975.0000	3,687.0000	(7.245)	0	0	0
06/11/2009	R209	2010/05/06	8.50	Call	Option on Bond Future	2,493.0000	2,722.0000	9.186	0	0	0
06/11/2009	R209	2010/08/05			Bond Future	8.6930	8.6280	(0.748)	0.0000	0.0000	0
06/11/2009	R209	2010/08/05	8.75	Call	Option on Bond Future	4,301.0000	4,588.0000	6.673	0	0	0
06/11/2009	R209	2010/08/05	8.75	Put	Option on Bond Future	3,841.0000	3,597.0000	(6.353)	0	0	0
06/11/2009	TRT1	2010/02/04			Index Future	299.9850	300.7990	0.271	0.0000	0.0000	100
06/11/2009	TRT1	2010/05/06			Index Future	305.4970	306.3250	0.271	0.0000	0.0000	0
06/11/2009	ZAAD	2009/12/14			Currency Future	6.9505	6.9193	(0.449)	6.9700	6.9400	13,424
06/11/2009	ZAAD	2009/12/14	5.95	Call	Currency Future	1,005.0000	974.0000	(3.085)	0	0	0
06/11/2009	ZAAD	2009/12/14	8.70	Put	Currency Future	1,752.0000	1,783.0000	1.769	0	0	0
06/11/2009	ZAAD	2009/12/14	7.20	Call	Currency Future	73.0000	64.0000	(12.329)	0	0	0
06/11/2009	ZAAD	2009/12/14	6.05	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
06/11/2009	ZAAD	2009/12/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	180.0000	156.0000	(13.333)	0	0	0
06/11/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
06/11/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	285.0000	305.0000	7.018	0	0	0
06/11/2009	ZAAD	2009/12/14	3.05	Call	Currency Future	3,900.0000	3,869.0000	(0.795)	0	0	0
06/11/2009	ZAAD	2009/12/14	9.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	7.30	Call	Currency Future	55.0000	48.0000	(12.727)	0	0	0
06/11/2009	ZAAD	2009/12/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	5.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	6.15	Call	Currency Future	810.0000	779.0000	(3.827)	0	0	0
06/11/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	762.0000	731.0000	(4.068)	0	0	0
06/11/2009	ZAAD	2009/12/14	6.60	Call	Currency Future	399.0000	370.0000	(7.268)	0	0	0
06/11/2009	ZAAD	2009/12/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	213.0000	231.0000	8.451	0	0	0
06/11/2009	ZAAD	2009/12/14	6.05	Call	Currency Future	907.0000	876.0000	(3.418)	0	0	0
06/11/2009	ZAAD	2009/12/14	8.45	Put	Currency Future	1,503.0000	1,534.0000	2.063	0	0	0
06/11/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	667.0000	636.0000	(4.648)	0	0	0
06/11/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	85.0000	74.0000	(12.941)	0	0	0
06/11/2009	ZAAD	2009/12/14	9.10	Put	Currency Future	2,151.0000	2,182.0000	1.441	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	ZAAD	2009/12/14	7.30	Put	Currency Future	404.0000	428.0000	5.941	0	0	0
06/11/2009	ZAAD	2009/12/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	8.60	Put	Currency Future	1,652.0000	1,683.0000	1.877	0	0	0
06/11/2009	ZAAD	2009/12/14	6.15	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
06/11/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
06/11/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	441.0000	412.0000	(6.576)	0	0	0
06/11/2009	ZAAD	2009/12/14	11.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	4.70	Call	Currency Future	2,251.0000	2,219.0000	(1.422)	0	0	0
06/11/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	114.0000	100.0000	(12.281)	0	0	0
06/11/2009	ZAAD	2009/12/14	8.45	Call	Currency Future	3.0000	3.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
06/11/2009	ZAAD	2009/12/14	7.25	Call	Currency Future	64.0000	55.0000	(14.063)	0	0	0
06/11/2009	ZAAD	2009/12/14	3.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	4.50	Call	Currency Future	2,451.0000	2,419.0000	(1.306)	0	0	0
06/11/2009	ZAAD	2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	8.60	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
06/11/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	41.0000	42.0000	2.439	0	0	0
06/11/2009	ZAAD	2009/12/14	11.20	Put	Currency Future	4,250.0000	4,281.0000	0.729	0	0	0
06/11/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	151.0000	166.0000	9.934	0	0	0
06/11/2009	ZAAD	2009/12/14	5.95	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
06/11/2009	ZAAD	2009/12/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	10.45	Put	Currency Future	3,500.0000	3,531.0000	0.886	0	0	0
06/11/2009	ZAAD	2009/12/14	6.25	Call	Currency Future	714.0000	683.0000	(4.342)	0	0	0
06/11/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	285.0000	305.0000	7.018	0	0	0
06/11/2009	ZAAD	2009/12/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	5.50	Call	Currency Future	1,451.0000	1,420.0000	(2.136)	0	0	0
06/11/2009	ZAAD	2009/12/14	3.40	Call	Currency Future	3,551.0000	3,519.0000	(0.901)	0	0	0
06/11/2009	ZAAD	2009/12/14	4.60	Call	Currency Future	2,351.0000	2,319.0000	(1.361)	0	0	0
06/11/2009	ZAAD	2009/12/14	6.60	Put	Currency Future	48.0000	51.0000	6.250	0	0	0
06/11/2009	ZAAD	2009/12/14	13.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	529.0000	499.0000	(5.671)	0	0	0
06/11/2009	ZAAD	2009/12/14	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	6.25	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
06/11/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	85.0000	74.0000	(12.941)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	ZAAD	2009/12/14	3.10	Call	Currency Future	3,851.0000	3,819.0000	(0.831)	0	0	0
06/11/2009	ZAAD	2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	5.40	Call	Currency Future	1,551.0000	1,520.0000	(1.999)	0	0	0
06/11/2009	ZAAD	2009/12/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	3.20	Call	Currency Future	3,751.0000	3,719.0000	(0.853)	0	0	0
06/11/2009	ZAAD	2009/12/14	2.70	Call	Currency Future	4,251.0000	4,219.0000	(0.753)	0	0	0
06/11/2009	ZAAD	2009/12/14	14.45	Put	Currency Future	7,500.0000	7,531.0000	0.413	0	0	0
06/11/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	667.0000	636.0000	(4.648)	0	0	0
06/11/2009	ZAAD	2009/12/14	7.25	Put	Currency Future	363.0000	386.0000	6.336	0	0	0
06/11/2009	ZAAD	2009/12/14	4.05	Call	Currency Future	2,901.0000	2,869.0000	(1.103)	0	0	0
06/11/2009	ZAAD	2009/12/14	3.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	2.50	Call	Currency Future	4,451.0000	4,419.0000	(0.719)	0	0	0
06/11/2009	ZAAD	2009/12/14	10.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	5.60	Call	Currency Future	1,352.0000	1,320.0000	(2.367)	0	0	0
06/11/2009	ZAAD	2009/12/14	3.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	151.0000	135.0000	(10.596)	0	0	0
06/11/2009	ZAAD	2009/12/14	8.35	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
06/11/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	28.0000	30.0000	7.143	0	0	0
06/11/2009	ZAAD	2009/12/14	5.70	Call	Currency Future	1,252.0000	1,221.0000	(2.476)	0	0	0
06/11/2009	ZAAD	2009/12/14	12.45	Put	Currency Future	5,500.0000	5,531.0000	0.564	0	0	0
06/11/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	762.0000	731.0000	(4.068)	0	0	0
06/11/2009	ZAAD	2009/12/14	3.50	Call	Currency Future	3,451.0000	3,419.0000	(0.927)	0	0	0
06/11/2009	ZAAD	2009/12/14	8.40	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
06/11/2009	ZAAD	2009/12/14	4.20	Call	Currency Future	2,751.0000	2,719.0000	(1.163)	0	0	0
06/11/2009	ZAAD	2009/12/14	11.35	Put	Currency Future	4,400.0000	4,431.0000	0.705	0	0	0
06/11/2009	ZAAD	2009/12/14	5.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	7.20	Put	Currency Future	323.0000	345.0000	6.811	0	0	0
06/11/2009	ZAAD	2009/12/14	5.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	130.0000	137.0000	5.385	0	0	0
06/11/2009	ZAAD	2009/12/14	6.10	Call	Currency Future	858.0000	827.0000	(3.613)	0	0	0
06/11/2009	ZAAD	2009/12/14	9.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	5.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	5.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	5.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	3.70	Call	Currency Future	3,251.0000	3,219.0000	(0.984)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	ZAAD 2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD 2009/12/14	6.20	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
06/11/2009	ZAAD 2009/12/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD 2009/12/14	14.40	Put	Currency Future	7,450.0000	7,481.0000	0.416	0	0	0
06/11/2009	ZAAD 2009/12/14	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD 2009/12/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD 2009/12/14	5.20	Call	Currency Future	1,751.0000	1,719.0000	(1.828)	0	0	0
06/11/2009	ZAAD 2009/12/14	9.85	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
06/11/2009	ZAAD 2009/12/14	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD 2009/12/14	6.85	Put	Currency Future	111.0000	117.0000	5.405	0	0	0
06/11/2009	ZAAD 2009/12/14	6.10	Put	Currency Future	8.0000	8.0000	-	0	0	0
06/11/2009	ZAAD 2009/12/14	8.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
06/11/2009	ZAAD 2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD 2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD 2009/12/14	6.70	Put	Currency Future	68.0000	71.0000	4.412	0	0	0
06/11/2009	ZAAD 2009/12/14	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD 2009/12/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD 2009/12/14	8.35	Put	Currency Future	1,404.0000	1,434.0000	2.137	0	0	0
06/11/2009	ZAAD 2009/12/14	12.70	Put	Currency Future	5,750.0000	5,781.0000	0.539	0	0	0
06/11/2009	ZAAD 2009/12/14	0.55	Call	Currency Future	6,401.0000	6,369.0000	(0.500)	0	0	0
06/11/2009	ZAAD 2009/12/14	5.45	Call	Currency Future	1,501.0000	1,470.0000	(2.065)	0	0	0
06/11/2009	ZAAD 2009/12/14	7.05	Call	Currency Future	114.0000	100.0000	(12.281)	0	0	0
06/11/2009	ZAAD 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD 2009/12/14	13.10	Put	Currency Future	6,150.0000	6,181.0000	0.504	0	0	0
06/11/2009	ZAAD 2009/12/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD 2009/12/14	12.40	Put	Currency Future	5,450.0000	5,481.0000	0.569	0	0	0
06/11/2009	ZAAD 2009/12/14	14.60	Put	Currency Future	7,650.0000	7,681.0000	0.405	0	0	0
06/11/2009	ZAAD 2009/12/14	6.70	Call	Currency Future	319.0000	291.0000	(8.777)	0	0	0
06/11/2009	ZAAD 2009/12/14	2.90	Call	Currency Future	4,050.0000	4,019.0000	(0.765)	0	0	0
06/11/2009	ZAAD 2009/12/14	13.20	Put	Currency Future	6,250.0000	6,281.0000	0.496	0	0	0
06/11/2009	ZAAD 2009/12/14	7.10	Call	Currency Future	98.0000	86.0000	(12.245)	0	0	0
06/11/2009	ZAAD 2009/12/14	5.35	Call	Currency Future	1,601.0000	1,570.0000	(1.936)	0	0	0
06/11/2009	ZAAD 2009/12/14	8.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
06/11/2009	ZAAD 2009/12/14	7.05	Put	Currency Future	213.0000	231.0000	8.451	0	0	0
06/11/2009	ZAAD 2009/12/14	2.05	Call	Currency Future	4,901.0000	4,869.0000	(0.653)	0	0	0
06/11/2009	ZAAD 2009/12/14	4.10	Call	Currency Future	2,851.0000	2,819.0000	(1.122)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	ZAAD	2009/12/14	10.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	15.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	7.00	Call	Currency Future	131.0000	116.0000	(11.450)	0	0	0
06/11/2009	ZAAD	2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	6.50	Call	Currency Future	484.0000	455.0000	(5.992)	0	0	0
06/11/2009	ZAAD	2009/12/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	4.45	Call	Currency Future	2,501.0000	2,469.0000	(1.279)	0	0	0
06/11/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	212.0000	186.0000	(12.264)	0	0	0
06/11/2009	ZAAD	2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	5.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	6.75	Put	Currency Future	81.0000	84.0000	3.704	0	0	0
06/11/2009	ZAAD	2009/12/14	3.80	Call	Currency Future	3,151.0000	3,119.0000	(1.016)	0	0	0
06/11/2009	ZAAD	2009/12/14	15.20	Put	Currency Future	8,250.0000	8,281.0000	0.376	0	0	0
06/11/2009	ZAAD	2009/12/14	7.10	Put	Currency Future	248.0000	267.0000	7.661	0	0	0
06/11/2009	ZAAD	2009/12/14	3.85	Call	Currency Future	3,101.0000	3,069.0000	(1.032)	0	0	0
06/11/2009	ZAAD	2009/12/14	6.50	Put	Currency Future	34.0000	36.0000	5.882	0	0	0
06/11/2009	ZAAD	2009/12/14	10.70	Put	Currency Future	3,750.0000	3,781.0000	0.827	0	0	0
06/11/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	151.0000	135.0000	(10.596)	0	0	0
06/11/2009	ZAAD	2009/12/14	3.55	Call	Currency Future	3,401.0000	3,369.0000	(0.941)	0	0	0
06/11/2009	ZAAD	2009/12/14	8.40	Put	Currency Future	1,453.0000	1,484.0000	2.134	0	0	0
06/11/2009	ZAAD	2009/12/14	6.75	Call	Currency Future	281.0000	254.0000	(9.609)	0	0	0
06/11/2009	ZAAD	2009/12/14	3.90	Call	Currency Future	3,051.0000	3,019.0000	(1.049)	0	0	0
06/11/2009	ZAAD	2009/12/14	7.00	Put	Currency Future	181.0000	197.0000	8.840	0	0	0
06/11/2009	ZAAD	2009/12/14	0.85	Call	Currency Future	6,101.0000	6,069.0000	(0.525)	0	0	0
06/11/2009	ZAAD	2009/12/14	14.70	Put	Currency Future	7,750.0000	7,781.0000	0.400	0	0	0
06/11/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	620.0000	590.0000	(4.839)	0	0	0
06/11/2009	ZAAD	2009/12/14	12.55	Put	Currency Future	5,600.0000	5,631.0000	0.554	0	0	0
06/11/2009	ZAAD	2009/12/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	10.40	Put	Currency Future	3,450.0000	3,481.0000	0.899	0	0	0
06/11/2009	ZAAD	2009/12/14	4.90	Call	Currency Future	2,051.0000	2,019.0000	(1.560)	0	0	0
06/11/2009	ZAAD	2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	10.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	151.0000	166.0000	9.934	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	ZAAD	2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	14.50	Put	Currency Future	7,550.0000	7,581.0000	0.411	0	0	0
06/11/2009	ZAAD	2009/12/14	5.90	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
06/11/2009	ZAAD	2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	4.40	Call	Currency Future	2,551.0000	2,519.0000	(1.254)	0	0	0
06/11/2009	ZAAD	2009/12/14	5.90	Call	Currency Future	1,054.0000	1,023.0000	(2.941)	0	0	0
06/11/2009	ZAAD	2009/12/14	9.05	Put	Currency Future	2,101.0000	2,132.0000	1.475	0	0	0
06/11/2009	ZAAD	2009/12/14	8.50	Put	Currency Future	1,553.0000	1,583.0000	1.932	0	0	0
06/11/2009	ZAAD	2009/12/14	2.40	Call	Currency Future	4,551.0000	4,519.0000	(0.703)	0	0	0
06/11/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	95.0000	99.0000	4.211	0	0	0
06/11/2009	ZAAD	2009/12/14	6.00	Call	Currency Future	956.0000	925.0000	(3.243)	0	0	0
06/11/2009	ZAAD	2009/12/14	13.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	10.50	Put	Currency Future	3,550.0000	3,581.0000	0.873	0	0	0
06/11/2009	ZAAD	2009/12/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	5.05	Call	Currency Future	1,901.0000	1,869.0000	(1.683)	0	0	0
06/11/2009	ZAAD	2009/12/14	13.05	Put	Currency Future	6,100.0000	6,131.0000	0.508	0	0	0
06/11/2009	ZAAD	2009/12/14	12.50	Put	Currency Future	5,550.0000	5,581.0000	0.559	0	0	0
06/11/2009	ZAAD	2009/12/14	10.60	Put	Currency Future	3,650.0000	3,681.0000	0.849	0	0	0
06/11/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	68.0000	71.0000	4.412	0	0	0
06/11/2009	ZAAD	2009/12/14	5.65	Call	Currency Future	1,302.0000	1,271.0000	(2.381)	0	0	0
06/11/2009	ZAAD	2009/12/14	8.05	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
06/11/2009	ZAAD	2009/12/14	15.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	15.10	Put	Currency Future	8,150.0000	8,181.0000	0.380	0	0	0
06/11/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	111.0000	117.0000	5.405	0	0	0
06/11/2009	ZAAD	2009/12/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	11.05	Put	Currency Future	4,100.0000	4,131.0000	0.756	0	0	0
06/11/2009	ZAAD	2009/12/14	4.80	Call	Currency Future	2,151.0000	2,119.0000	(1.488)	0	0	0
06/11/2009	ZAAD	2009/12/14	15.05	Put	Currency Future	8,100.0000	8,131.0000	0.383	0	0	0
06/11/2009	ZAAD	2009/12/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	212.0000	186.0000	(12.264)	0	0	0
06/11/2009	ZAAD	2009/12/14	4.65	Call	Currency Future	2,301.0000	2,269.0000	(1.391)	0	0	0
06/11/2009	ZAAD	2009/12/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	245.0000	219.0000	(10.612)	0	0	0
06/11/2009	ZAAD	2009/12/14	12.65	Put	Currency Future	5,700.0000	5,731.0000	0.544	0	0	0
06/11/2009	ZAAD	2009/12/14	5.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	319.0000	291.0000	(8.777)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	ZAAD 2009/12/14	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD 2009/12/14	6.00	Put	Currency Future	5.0000	5.0000	-	0	0	0
06/11/2009	ZAAD 2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD 2009/12/14	2.60	Call	Currency Future	4,351.0000	4,319.0000	(0.735)	0	0	0
06/11/2009	ZAAD 2009/12/14	5.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	ZAAD 2009/12/14	9.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	ZAAD 2009/12/14	8.90	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
06/11/2009	ZAAD 2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD 2009/12/14	8.05	Put	Currency Future	1,107.0000	1,137.0000	2.710	0	0	0
06/11/2009	ZAAD 2009/12/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD 2009/12/14	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD 2009/12/14	9.00	Put	Currency Future	2,051.0000	2,082.0000	1.511	0	0	0
06/11/2009	ZAAD 2009/12/14	6.65	Call	Currency Future	358.0000	330.0000	(7.821)	0	0	0
06/11/2009	ZAAD 2009/12/14	14.65	Put	Currency Future	7,700.0000	7,731.0000	0.403	0	0	0
06/11/2009	ZAAD 2009/12/14	9.55	Put	Currency Future	2,600.0000	2,631.0000	1.192	0	0	0
06/11/2009	ZAAD 2009/12/14	8.90	Put	Currency Future	1,951.0000	1,982.0000	1.589	0	0	0
06/11/2009	ZAAD 2009/12/14	10.55	Put	Currency Future	3,600.0000	3,631.0000	0.861	0	0	0
06/11/2009	ZAAD 2009/12/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD 2009/12/14	6.65	Put	Currency Future	58.0000	60.0000	3.448	0	0	0
06/11/2009	ZAAD 2009/12/14	3.65	Call	Currency Future	3,301.0000	3,269.0000	(0.969)	0	0	0
06/11/2009	ZAAD 2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD 2009/12/14	11.00	Put	Currency Future	4,050.0000	4,081.0000	0.765	0	0	0
06/11/2009	ZAAD 2009/12/14	8.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
06/11/2009	ZAAD 2009/12/14	8.55	Put	Currency Future	1,602.0000	1,633.0000	1.935	0	0	0
06/11/2009	ZAAD 2009/12/14	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD 2009/12/14	10.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD 2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD 2009/12/14	8.55	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
06/11/2009	ZAAD 2009/12/14	13.00	Put	Currency Future	6,050.0000	6,081.0000	0.512	0	0	0
06/11/2009	ZAAD 2009/12/14	8.65	Put	Currency Future	1,702.0000	1,733.0000	1.821	0	0	0
06/11/2009	ZAAD 2009/12/14	10.35	Put	Currency Future	3,400.0000	3,431.0000	0.912	0	0	0
06/11/2009	ZAAD 2009/12/14	14.55	Put	Currency Future	7,600.0000	7,631.0000	0.408	0	0	0
06/11/2009	ZAAD 2009/12/14	9.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	ZAAD 2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD 2009/12/14	5.55	Call	Currency Future	1,401.0000	1,370.0000	(2.213)	0	0	0
06/11/2009	ZAAD 2009/12/14	15.00	Put	Currency Future	8,050.0000	8,081.0000	0.385	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	ZAAD	2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	12.35	Put	Currency Future	5,400.0000	5,431.0000	0.574	0	0	0
06/11/2009	ZAAD	2009/12/14	2.55	Call	Currency Future	4,401.0000	4,369.0000	(0.727)	0	0	0
06/11/2009	ZAAD	2009/12/14	9.85	Put	Currency Future	2,900.0000	2,931.0000	1.069	0	0	0
06/11/2009	ZAAD	2009/12/14	15.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	10.65	Put	Currency Future	3,700.0000	3,731.0000	0.838	0	0	0
06/11/2009	ZAAD	2009/12/14	10.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	5.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	2.65	Call	Currency Future	4,301.0000	4,269.0000	(0.744)	0	0	0
06/11/2009	ZAAD	2009/12/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	2.35	Call	Currency Future	4,601.0000	4,569.0000	(0.696)	0	0	0
06/11/2009	ZAAD	2009/12/14	5.00	Call	Currency Future	1,951.0000	1,919.0000	(1.640)	0	0	0
06/11/2009	ZAAD	2009/12/14	4.35	Call	Currency Future	2,601.0000	2,569.0000	(1.230)	0	0	0
06/11/2009	ZAAD	2009/12/14	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	0.60	Call	Currency Future	6,351.0000	6,319.0000	(0.504)	0	0	0
06/11/2009	ZAAD	2009/12/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	4.55	Call	Currency Future	2,401.0000	2,369.0000	(1.333)	0	0	0
06/11/2009	ZAAD	2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	3.35	Call	Currency Future	3,601.0000	3,569.0000	(0.889)	0	0	0
06/11/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	620.0000	590.0000	(4.839)	0	0	0
06/11/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	574.0000	544.0000	(5.226)	0	0	0
06/11/2009	ZAAD	2009/12/14	2.10	Call	Currency Future	4,851.0000	4,819.0000	(0.660)	0	0	0
06/11/2009	ZAAD	2009/12/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	4.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	20.0000	21.0000	5.000	0	0	0
06/11/2009	ZAAD	2009/12/14	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	24.0000	25.0000	4.167	0	0	0
06/11/2009	ZAAD	2009/12/14	11.10	Put	Currency Future	4,150.0000	4,181.0000	0.747	0	0	0
06/11/2009	ZAAD	2009/12/14	14.85	Put	Currency Future	7,900.0000	7,931.0000	0.392	0	0	0
06/11/2009	ZAAD	2009/12/14	10.90	Put	Currency Future	3,950.0000	3,981.0000	0.785	0	0	0
06/11/2009	ZAAD	2009/12/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	24.0000	25.0000	4.167	0	0	0
06/11/2009	ZAAD	2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	20.0000	21.0000	5.000	0	0	0
06/11/2009	ZAAD	2009/12/14	12.60	Put	Currency Future	5,650.0000	5,681.0000	0.549	0	0	0
06/11/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	574.0000	544.0000	(5.226)	0	0	0
06/11/2009	ZAAD	2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	14.80	Put	Currency Future	7,850.0000	7,881.0000	0.395	0	0	0
06/11/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	130.0000	137.0000	5.385	0	0	0
06/11/2009	ZAAD	2009/12/14	12.85	Put	Currency Future	5,900.0000	5,931.0000	0.525	0	0	0
06/11/2009	ZAAD	2009/12/14	3.00	Call	Currency Future	3,951.0000	3,919.0000	(0.810)	0	0	0
06/11/2009	ZAAD	2009/12/14	9.20	Put	Currency Future	2,251.0000	2,282.0000	1.377	0	0	0
06/11/2009	ZAAD	2009/12/14	12.80	Put	Currency Future	5,850.0000	5,881.0000	0.530	0	0	0
06/11/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	180.0000	156.0000	(13.333)	0	0	0
06/11/2009	ZAAD	2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	28.0000	30.0000	7.143	0	0	0
06/11/2009	ZAAD	2009/12/14	14.35	Put	Currency Future	7,400.0000	7,431.0000	0.419	0	0	0
06/11/2009	ZAAD	2009/12/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	4.00	Call	Currency Future	2,951.0000	2,919.0000	(1.084)	0	0	0
06/11/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	529.0000	499.0000	(5.671)	0	0	0
06/11/2009	ZAAD	2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	9.60	Put	Currency Future	2,650.0000	2,681.0000	1.170	0	0	0
06/11/2009	ZAAD	2009/12/14	3.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	10.85	Put	Currency Future	3,900.0000	3,931.0000	0.795	0	0	0
06/11/2009	ZAAD	2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	10.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	8.10	Put	Currency Future	1,156.0000	1,186.0000	2.595	0	0	0
06/11/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	441.0000	412.0000	(6.576)	0	0	0
06/11/2009	ZAAD	2009/12/14	8.85	Put	Currency Future	1,901.0000	1,932.0000	1.631	0	0	0
06/11/2009	ZAAD	2009/12/14	3.60	Call	Currency Future	3,351.0000	3,319.0000	(0.955)	0	0	0
06/11/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	41.0000	42.0000	2.439	0	0	0
06/11/2009	ZAAD	2009/12/14	4.85	Call	Currency Future	2,101.0000	2,069.0000	(1.523)	0	0	0
06/11/2009	ZAAD	2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	9.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	2.85	Call	Currency Future	4,101.0000	4,069.0000	(0.780)	0	0	0
06/11/2009	ZAAD	2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	5.85	Put	Currency Future	3.0000	3.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	5.10	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	ZAAD 2009/12/14	8.85	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
06/11/2009	ZAAD 2009/12/14	8.10	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
06/11/2009	ZAAD 2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD 2009/12/14	5.10	Call	Currency Future	1,851.0000	1,819.0000	(1.729)	0	0	0
06/11/2009	ZAAD 2009/12/14	5.85	Call	Currency Future	1,103.0000	1,072.0000	(2.811)	0	0	0
06/11/2009	ZAAD 2009/12/14	6.80	Call	Currency Future	245.0000	219.0000	(10.612)	0	0	0
06/11/2009	ZAAD 2009/12/14	10.80	Put	Currency Future	3,850.0000	3,881.0000	0.805	0	0	0
06/11/2009	ZAAD 2009/12/14	9.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	ZAAD 2009/12/14	8.80	Put	Currency Future	1,851.0000	1,882.0000	1.675	0	0	0
06/11/2009	ZAAD 2009/12/14	6.65	Put	Currency Future	58.0000	60.0000	3.448	0	0	0
06/11/2009	ZAAD 2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD 2009/12/14	6.65	Call	Currency Future	358.0000	330.0000	(7.821)	0	0	0
06/11/2009	ZAAD 2009/12/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD 2009/12/14	6.80	Put	Currency Future	95.0000	99.0000	4.211	0	0	0
06/11/2009	ZAAD 2009/12/14	5.80	Call	Currency Future	1,153.0000	1,122.0000	(2.689)	0	0	0
06/11/2009	ZAAD 2009/12/14	8.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
06/11/2009	ZAAD 2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD 2009/12/14	5.80	Put	Currency Future	2.0000	2.0000	-	0	0	0
06/11/2009	ZAAD 2009/12/14	2.45	Call	Currency Future	4,501.0000	4,469.0000	(0.711)	0	0	0
06/11/2009	ZAAD 2009/12/14	3.45	Call	Currency Future	3,501.0000	3,469.0000	(0.914)	0	0	0
06/11/2009	ZAAD 2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD 2009/12/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD 2009/12/14	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD 2009/12/14	2.80	Call	Currency Future	4,151.0000	4,119.0000	(0.771)	0	0	0
06/11/2009	ZAAD 2009/12/14	14.90	Put	Currency Future	7,950.0000	7,981.0000	0.390	0	0	0
06/11/2009	ZAAD 2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD 2009/12/14	12.90	Put	Currency Future	5,950.0000	5,981.0000	0.521	0	0	0
06/11/2009	ZAAD 2009/12/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD 2009/12/14	4.75	Call	Currency Future	2,201.0000	2,169.0000	(1.454)	0	0	0
06/11/2009	ZAAD 2009/12/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD 2009/12/14	5.75	Call	Currency Future	1,202.0000	1,171.0000	(2.579)	0	0	0
06/11/2009	ZAAD 2009/12/14	8.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
06/11/2009	ZAAD 2009/12/14	5.75	Put	Currency Future	2.0000	2.0000	-	0	0	0
06/11/2009	ZAAD 2009/12/14	3.75	Call	Currency Future	3,201.0000	3,169.0000	(1.000)	0	0	0
06/11/2009	ZAAD 2009/12/14	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD 2009/12/14	2.75	Call	Currency Future	4,201.0000	4,169.0000	(0.762)	0	0	0

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06/11/2009	ZAAD	2009/12/14	10.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	10.75	Put	Currency Future	3,800.0000	3,831.0000	0.816	0	0	0
06/11/2009	ZAAD	2009/12/14	8.75	Put	Currency Future	1,801.0000	1,832.0000	1.721	0	0	0
06/11/2009	ZAAD	2009/12/14	12.75	Put	Currency Future	5,800.0000	5,831.0000	0.534	0	0	0
06/11/2009	ZAAD	2009/12/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	14.75	Put	Currency Future	7,800.0000	7,831.0000	0.397	0	0	0
06/11/2009	ZAAD	2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	2.95	Call	Currency Future	0.0000	3,969.0000	100.000	0	0	0
06/11/2009	ZAAD	2009/12/14	14.95	Put	Currency Future	0.0000	8,031.0000	100.000	0	0	0
06/11/2009	ZAAD	2009/12/14	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	12.95	Put	Currency Future	0.0000	6,031.0000	100.000	0	0	0
06/11/2009	ZAAD	2009/12/14	10.95	Put	Currency Future	0.0000	4,031.0000	100.000	0	0	0
06/11/2009	ZAAD	2009/12/14	4.95	Call	Currency Future	0.0000	1,969.0000	100.000	0	0	0
06/11/2009	ZAAD	2009/12/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	3.95	Call	Currency Future	0.0000	2,969.0000	100.000	0	0	0
06/11/2009	ZAAD	2009/12/14	4.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	5.95	Call	Currency Future	0.0000	974.0000	100.000	0	0	0
06/11/2009	ZAAD	2009/12/14	5.95	Put	Currency Future	0.0000	5.0000	100.000	0	0	0
06/11/2009	ZAAD	2009/12/14	10.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	8.95	Put	Currency Future	0.0000	2,032.0000	100.000	0	0	0
06/11/2009	ZAAD	2009/12/14	8.95	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
06/11/2009	ZAAD	2009/12/14	12.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2009/12/14	2.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15			Currency Future	6.9997	6.9677	(0.457)	7.0000	6.9700	8,445
06/11/2009	ZAAD	2010/03/15	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	8.45	Call	Currency Future	35.0000	33.0000	(5.714)	0	0	0
06/11/2009	ZAAD	2010/03/15	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	7.00	Call	Currency Future	280.0000	263.0000	(6.071)	0	0	0
06/11/2009	ZAAD	2010/03/15	6.05	Put	Currency Future	23.0000	27.0000	17.391	0	0	0
06/11/2009	ZAAD	2010/03/15	2.65	Call	Currency Future	4,350.0000	4,318.0000	(0.736)	0	0	0
06/11/2009	ZAAD	2010/03/15	14.45	Put	Currency Future	7,451.0000	7,483.0000	0.429	0	0	0
06/11/2009	ZAAD	2010/03/15	6.05	Call	Currency Future	973.0000	945.0000	(2.878)	0	0	0
06/11/2009	ZAAD	2010/03/15	10.60	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
06/11/2009	ZAAD	2010/03/15	6.95	Put	Currency Future	255.0000	266.0000	4.314	0	0	0
06/11/2009	ZAAD	2010/03/15	3.05	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	451.0000	428.0000	(5.100)	0	0	0
06/11/2009	ZAAD	2010/03/15	3.65	Call	Currency Future	3,350.0000	3,318.0000	(0.955)	0	0	0
06/11/2009	ZAAD	2010/03/15	12.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
06/11/2009	ZAAD	2010/03/15	6.95	Call	Currency Future	305.0000	284.0000	(6.885)	0	0	0
06/11/2009	ZAAD	2010/03/15	11.10	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
06/11/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	389.0000	366.0000	(5.913)	0	0	0
06/11/2009	ZAAD	2010/03/15	10.65	Put	Currency Future	3,654.0000	3,686.0000	0.876	0	0	0
06/11/2009	ZAAD	2010/03/15	10.45	Put	Currency Future	3,454.0000	3,486.0000	0.926	0	0	0
06/11/2009	ZAAD	2010/03/15	7.15	Put	Currency Future	374.0000	392.0000	4.813	0	0	0
06/11/2009	ZAAD	2010/03/15	7.00	Put	Currency Future	280.0000	296.0000	5.714	0	0	0
06/11/2009	ZAAD	2010/03/15	10.60	Put	Currency Future	3,604.0000	3,636.0000	0.888	0	0	0
06/11/2009	ZAAD	2010/03/15	6.90	Call	Currency Future	331.0000	310.0000	(6.344)	0	0	0
06/11/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	53.0000	59.0000	11.321	0	0	0
06/11/2009	ZAAD	2010/03/15	4.65	Call	Currency Future	2,351.0000	2,319.0000	(1.361)	0	0	0
06/11/2009	ZAAD	2010/03/15	8.45	Put	Currency Future	1,485.0000	1,515.0000	2.020	0	0	0
06/11/2009	ZAAD	2010/03/15	7.15	Call	Currency Future	223.0000	209.0000	(6.278)	0	0	0
06/11/2009	ZAAD	2010/03/15	6.55	Call	Currency Future	556.0000	531.0000	(4.496)	0	0	0
06/11/2009	ZAAD	2010/03/15	7.25	Put	Currency Future	442.0000	462.0000	4.525	0	0	0
06/11/2009	ZAAD	2010/03/15	12.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	6.90	Put	Currency Future	232.0000	242.0000	4.310	0	0	0
06/11/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	753.0000	727.0000	(3.453)	0	0	0
06/11/2009	ZAAD	2010/03/15	12.65	Put	Currency Future	5,651.0000	5,683.0000	0.566	0	0	0
06/11/2009	ZAAD	2010/03/15	12.45	Put	Currency Future	5,451.0000	5,483.0000	0.587	0	0	0
06/11/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	1,409.0000	1,378.0000	(2.200)	0	0	0
06/11/2009	ZAAD	2010/03/15	14.90	Put	Currency Future	7,901.0000	7,933.0000	0.405	0	0	0
06/11/2009	ZAAD	2010/03/15	4.05	Call	Currency Future	2,950.0000	2,918.0000	(1.085)	0	0	0
06/11/2009	ZAAD	2010/03/15	12.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	189.0000	199.0000	5.291	0	0	0
06/11/2009	ZAAD	2010/03/15	6.35	Call	Currency Future	711.0000	686.0000	(3.516)	0	0	0
06/11/2009	ZAAD	2010/03/15	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	10.45	Call	Currency Future	4.0000	4.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	6.55	Put	Currency Future	106.0000	114.0000	7.547	0	0	0
06/11/2009	ZAAD	2010/03/15	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	5.45	Call	Currency Future	1,557.0000	1,525.0000	(2.055)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	ZAAD	2010/03/15	6.75	Call	Currency Future	419.0000	397.0000	(5.251)	0	0	0
06/11/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	39.0000	44.0000	12.821	0	0	0
06/11/2009	ZAAD	2010/03/15	14.65	Put	Currency Future	7,651.0000	7,683.0000	0.418	0	0	0
06/11/2009	ZAAD	2010/03/15	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	7.05	Put	Currency Future	310.0000	326.0000	5.161	0	0	0
06/11/2009	ZAAD	2010/03/15	12.60	Put	Currency Future	5,601.0000	5,633.0000	0.571	0	0	0
06/11/2009	ZAAD	2010/03/15	2.80	Call	Currency Future	4,200.0000	4,168.0000	(0.762)	0	0	0
06/11/2009	ZAAD	2010/03/15	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	6.25	Put	Currency Future	46.0000	51.0000	10.870	0	0	0
06/11/2009	ZAAD	2010/03/15	12.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	7.10	Call	Currency Future	241.0000	226.0000	(6.224)	0	0	0
06/11/2009	ZAAD	2010/03/15	8.60	Put	Currency Future	1,629.0000	1,660.0000	1.903	0	0	0
06/11/2009	ZAAD	2010/03/15	10.50	Call	Currency Future	4.0000	4.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	12.90	Put	Currency Future	5,901.0000	5,933.0000	0.542	0	0	0
06/11/2009	ZAAD	2010/03/15	5.10	Call	Currency Future	1,904.0000	1,872.0000	(1.681)	0	0	0
06/11/2009	ZAAD	2010/03/15	6.35	Put	Currency Future	62.0000	68.0000	9.677	0	0	0
06/11/2009	ZAAD	2010/03/15	8.65	Put	Currency Future	1,678.0000	1,708.0000	1.788	0	0	0
06/11/2009	ZAAD	2010/03/15	7.05	Call	Currency Future	260.0000	244.0000	(6.154)	0	0	0
06/11/2009	ZAAD	2010/03/15	6.50	Put	Currency Future	93.0000	101.0000	8.602	0	0	0
06/11/2009	ZAAD	2010/03/15	14.60	Put	Currency Future	7,601.0000	7,633.0000	0.421	0	0	0
06/11/2009	ZAAD	2010/03/15	10.90	Put	Currency Future	3,903.0000	3,935.0000	0.820	0	0	0
06/11/2009	ZAAD	2010/03/15	5.10	Put	Currency Future	4.0000	4.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	15.00	Put	Currency Future	8,001.0000	8,033.0000	0.400	0	0	0
06/11/2009	ZAAD	2010/03/15	6.25	Call	Currency Future	795.0000	769.0000	(3.270)	0	0	0
06/11/2009	ZAAD	2010/03/15	8.65	Call	Currency Future	28.0000	26.0000	(7.143)	0	0	0
06/11/2009	ZAAD	2010/03/15	7.10	Put	Currency Future	341.0000	358.0000	4.985	0	0	0
06/11/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
06/11/2009	ZAAD	2010/03/15	10.50	Put	Currency Future	3,504.0000	3,536.0000	0.913	0	0	0
06/11/2009	ZAAD	2010/03/15	4.90	Call	Currency Future	2,102.0000	2,070.0000	(1.522)	0	0	0
06/11/2009	ZAAD	2010/03/15	9.10	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
06/11/2009	ZAAD	2010/03/15	8.70	Put	Currency Future	1,726.0000	1,757.0000	1.796	0	0	0
06/11/2009	ZAAD	2010/03/15	5.00	Call	Currency Future	2,003.0000	1,971.0000	(1.598)	0	0	0
06/11/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	152.0000	161.0000	5.921	0	0	0
06/11/2009	ZAAD	2010/03/15	6.15	Call	Currency Future	883.0000	856.0000	(3.058)	0	0	0
06/11/2009	ZAAD	2010/03/15	4.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	14.85	Put	Currency Future	7,851.0000	7,883.0000	0.408	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
06/11/2009	ZAAD	2010/03/15	8.60	Call	Currency Future	29.0000	27.0000	(6.897)	0	0	0
06/11/2009	ZAAD	2010/03/15	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	9.10	Put	Currency Future	2,117.0000	2,148.0000	1.464	0	0	0
06/11/2009	ZAAD	2010/03/15	12.50	Put	Currency Future	5,501.0000	5,533.0000	0.582	0	0	0
06/11/2009	ZAAD	2010/03/15	10.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	6.15	Put	Currency Future	33.0000	38.0000	15.152	0	0	0
06/11/2009	ZAAD	2010/03/15	5.65	Call	Currency Future	1,360.0000	1,329.0000	(2.279)	0	0	0
06/11/2009	ZAAD	2010/03/15	7.25	Call	Currency Future	192.0000	180.0000	(6.250)	0	0	0
06/11/2009	ZAAD	2010/03/15	4.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	4.50	Call	Currency Future	2,501.0000	2,469.0000	(1.279)	0	0	0
06/11/2009	ZAAD	2010/03/15	3.90	Call	Currency Future	3,100.0000	3,068.0000	(1.032)	0	0	0
06/11/2009	ZAAD	2010/03/15	4.10	Call	Currency Future	2,900.0000	2,868.0000	(1.103)	0	0	0
06/11/2009	ZAAD	2010/03/15	4.15	Call	Currency Future	2,850.0000	2,818.0000	(1.123)	0	0	0
06/11/2009	ZAAD	2010/03/15	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	10.70	Put	Currency Future	3,704.0000	3,735.0000	0.837	0	0	0
06/11/2009	ZAAD	2010/03/15	4.00	Call	Currency Future	3,000.0000	2,968.0000	(1.067)	0	0	0
06/11/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	839.0000	812.0000	(3.218)	0	0	0
06/11/2009	ZAAD	2010/03/15	5.65	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
06/11/2009	ZAAD	2010/03/15	3.25	Call	Currency Future	3,750.0000	3,718.0000	(0.853)	0	0	0
06/11/2009	ZAAD	2010/03/15	6.50	Call	Currency Future	593.0000	568.0000	(4.216)	0	0	0
06/11/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	1,409.0000	1,378.0000	(2.200)	0	0	0
06/11/2009	ZAAD	2010/03/15	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	12.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	3.15	Call	Currency Future	3,850.0000	3,818.0000	(0.831)	0	0	0
06/11/2009	ZAAD	2010/03/15	14.50	Put	Currency Future	7,501.0000	7,533.0000	0.427	0	0	0
06/11/2009	ZAAD	2010/03/15	8.70	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0
06/11/2009	ZAAD	2010/03/15	5.00	Put	Currency Future	3.0000	3.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	4.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	9.25	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
06/11/2009	ZAAD	2010/03/15	6.40	Put	Currency Future	71.0000	78.0000	9.859	0	0	0
06/11/2009	ZAAD	2010/03/15	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	3.50	Call	Currency Future	3,500.0000	3,468.0000	(0.914)	0	0	0
06/11/2009	ZAAD	2010/03/15	4.90	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
06/11/2009	ZAAD	2010/03/15	3.10	Put	Currency Future	0.0000	0.0000	-	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	ZAAD	2010/03/15	13.15	Put	Currency Future	6,151.0000	6,183.0000	0.520	0	0	0
06/11/2009	ZAAD	2010/03/15	5.45	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
06/11/2009	ZAAD	2010/03/15	5.70	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
06/11/2009	ZAAD	2010/03/15	9.00	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
06/11/2009	ZAAD	2010/03/15	5.40	Call	Currency Future	1,606.0000	1,575.0000	(1.930)	0	0	0
06/11/2009	ZAAD	2010/03/15	5.90	Put	Currency Future	16.0000	18.0000	12.500	0	0	0
06/11/2009	ZAAD	2010/03/15	13.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	5.70	Call	Currency Future	1,311.0000	1,280.0000	(2.365)	0	0	0
06/11/2009	ZAAD	2010/03/15	9.00	Put	Currency Future	2,019.0000	2,050.0000	1.535	0	0	0
06/11/2009	ZAAD	2010/03/15	6.75	Put	Currency Future	170.0000	179.0000	5.294	0	0	0
06/11/2009	ZAAD	2010/03/15	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	10.40	Call	Currency Future	4.0000	4.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	5.90	Call	Currency Future	1,116.0000	1,085.0000	(2.778)	0	0	0
06/11/2009	ZAAD	2010/03/15	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	4.70	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
06/11/2009	ZAAD	2010/03/15	11.00	Call	Currency Future	3.0000	3.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	10.65	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
06/11/2009	ZAAD	2010/03/15	8.40	Call	Currency Future	37.0000	35.0000	(5.405)	0	0	0
06/11/2009	ZAAD	2010/03/15	10.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	2.70	Call	Currency Future	4,300.0000	4,268.0000	(0.744)	0	0	0
06/11/2009	ZAAD	2010/03/15	15.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	6.85	Put	Currency Future	210.0000	220.0000	4.762	0	0	0
06/11/2009	ZAAD	2010/03/15	8.40	Put	Currency Future	1,438.0000	1,467.0000	2.017	0	0	0
06/11/2009	ZAAD	2010/03/15	8.90	Put	Currency Future	1,921.0000	1,952.0000	1.614	0	0	0
06/11/2009	ZAAD	2010/03/15	15.15	Put	Currency Future	8,151.0000	8,183.0000	0.393	0	0	0
06/11/2009	ZAAD	2010/03/15	3.45	Call	Currency Future	3,550.0000	3,518.0000	(0.901)	0	0	0
06/11/2009	ZAAD	2010/03/15	5.40	Put	Currency Future	7.0000	7.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	12.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	13.00	Put	Currency Future	6,001.0000	6,033.0000	0.533	0	0	0
06/11/2009	ZAAD	2010/03/15	14.40	Put	Currency Future	7,401.0000	7,433.0000	0.432	0	0	0
06/11/2009	ZAAD	2010/03/15	11.15	Put	Currency Future	4,153.0000	4,185.0000	0.771	0	0	0
06/11/2009	ZAAD	2010/03/15	2.45	Call	Currency Future	4,550.0000	4,518.0000	(0.703)	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
06/11/2009	ZAAD	2010/03/15	4.70	Call	Currency Future	2,301.0000	2,269.0000	(1.391)	0	0	0
06/11/2009	ZAAD	2010/03/15	11.00	Put	Currency Future	4,003.0000	4,035.0000	0.799	0	0	0
06/11/2009	ZAAD	2010/03/15	4.40	Call	Currency Future	2,600.0000	2,568.0000	(1.231)	0	0	0
06/11/2009	ZAAD	2010/03/15	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	3.10	Call	Currency Future	3,900.0000	3,868.0000	(0.821)	0	0	0
06/11/2009	ZAAD	2010/03/15	9.15	Put	Currency Future	2,166.0000	2,197.0000	1.431	0	0	0
06/11/2009	ZAAD	2010/03/15	2.55	Call	Currency Future	4,450.0000	4,418.0000	(0.719)	0	0	0
06/11/2009	ZAAD	2010/03/15	4.45	Call	Currency Future	2,550.0000	2,518.0000	(1.255)	0	0	0
06/11/2009	ZAAD	2010/03/15	3.70	Call	Currency Future	3,300.0000	3,268.0000	(0.970)	0	0	0
06/11/2009	ZAAD	2010/03/15	3.05	Call	Currency Future	3,950.0000	3,918.0000	(0.810)	0	0	0
06/11/2009	ZAAD	2010/03/15	2.40	Call	Currency Future	4,600.0000	4,568.0000	(0.696)	0	0	0
06/11/2009	ZAAD	2010/03/15	12.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	3.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	8.55	Call	Currency Future	31.0000	29.0000	(6.452)	0	0	0
06/11/2009	ZAAD	2010/03/15	4.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	12.40	Put	Currency Future	5,401.0000	5,433.0000	0.592	0	0	0
06/11/2009	ZAAD	2010/03/15	10.80	Put	Currency Future	3,803.0000	3,835.0000	0.841	0	0	0
06/11/2009	ZAAD	2010/03/15	11.10	Put	Currency Future	4,103.0000	4,135.0000	0.780	0	0	0
06/11/2009	ZAAD	2010/03/15	11.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	8.55	Put	Currency Future	1,581.0000	1,611.0000	1.898	0	0	0
06/11/2009	ZAAD	2010/03/15	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	12.80	Put	Currency Future	5,801.0000	5,833.0000	0.552	0	0	0
06/11/2009	ZAAD	2010/03/15	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	10.55	Call	Currency Future	4.0000	4.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	12.70	Put	Currency Future	5,701.0000	5,733.0000	0.561	0	0	0
06/11/2009	ZAAD	2010/03/15	6.85	Call	Currency Future	359.0000	338.0000	(5.850)	0	0	0
06/11/2009	ZAAD	2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	14.80	Put	Currency Future	7,801.0000	7,833.0000	0.410	0	0	0
06/11/2009	ZAAD	2010/03/15	5.15	Put	Currency Future	4.0000	4.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	5.55	Put	Currency Future	9.0000	9.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	3.40	Call	Currency Future	3,600.0000	3,568.0000	(0.889)	0	0	0
06/11/2009	ZAAD	2010/03/15	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	5.15	Call	Currency Future	1,854.0000	1,822.0000	(1.726)	0	0	0
06/11/2009	ZAAD	2010/03/15	5.55	Call	Currency Future	1,458.0000	1,427.0000	(2.126)	0	0	0
06/11/2009	ZAAD	2010/03/15	14.40	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
06/11/2009	ZAAD	2010/03/15	10.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	15.05	Put	Currency Future	8,051.0000	8,083.0000	0.397	0	0	0
06/11/2009	ZAAD	2010/03/15	9.15	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
06/11/2009	ZAAD	2010/03/15	4.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	12.85	Put	Currency Future	5,851.0000	5,883.0000	0.547	0	0	0
06/11/2009	ZAAD	2010/03/15	12.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	8.80	Put	Currency Future	1,823.0000	1,854.0000	1.700	0	0	0
06/11/2009	ZAAD	2010/03/15	15.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	3.55	Call	Currency Future	3,450.0000	3,418.0000	(0.928)	0	0	0
06/11/2009	ZAAD	2010/03/15	10.85	Put	Currency Future	3,853.0000	3,885.0000	0.831	0	0	0
06/11/2009	ZAAD	2010/03/15	8.80	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
06/11/2009	ZAAD	2010/03/15	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	4.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	5.25	Put	Currency Future	5.0000	5.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	4.80	Call	Currency Future	2,202.0000	2,170.0000	(1.453)	0	0	0
06/11/2009	ZAAD	2010/03/15	4.55	Call	Currency Future	2,451.0000	2,419.0000	(1.306)	0	0	0
06/11/2009	ZAAD	2010/03/15	4.85	Call	Currency Future	2,152.0000	2,120.0000	(1.487)	0	0	0
06/11/2009	ZAAD	2010/03/15	5.25	Call	Currency Future	1,755.0000	1,723.0000	(1.823)	0	0	0
06/11/2009	ZAAD	2010/03/15	14.70	Put	Currency Future	7,701.0000	7,733.0000	0.416	0	0	0
06/11/2009	ZAAD	2010/03/15	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	10.55	Put	Currency Future	3,554.0000	3,586.0000	0.900	0	0	0
06/11/2009	ZAAD	2010/03/15	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	3.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	4.80	Put	Currency Future	2.0000	2.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	15.10	Put	Currency Future	8,101.0000	8,133.0000	0.395	0	0	0
06/11/2009	ZAAD	2010/03/15	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	12.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	4.25	Call	Currency Future	2,750.0000	2,718.0000	(1.164)	0	0	0
06/11/2009	ZAAD	2010/03/15	5.80	Call	Currency Future	1,213.0000	1,182.0000	(2.556)	0	0	0
06/11/2009	ZAAD	2010/03/15	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	12.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	5.85	Call	Currency Future	1,164.0000	1,134.0000	(2.577)	0	0	0
06/11/2009	ZAAD	2010/03/15	11.25	Call	Currency Future	2.0000	2.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	10.40	Put	Currency Future	3,405.0000	3,436.0000	0.910	0	0	0
06/11/2009	ZAAD	2010/03/15	5.80	Put	Currency Future	13.0000	15.0000	15.385	0	0	0
06/11/2009	ZAAD	2010/03/15	13.05	Put	Currency Future	6,051.0000	6,083.0000	0.529	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
06/11/2009	ZAAD	2010/03/15	13.10	Put	Currency Future	6,101.0000	6,133.0000	0.525	0	0	0
06/11/2009	ZAAD	2010/03/15	14.55	Put	Currency Future	7,551.0000	7,583.0000	0.424	0	0	0
06/11/2009	ZAAD	2010/03/15	8.85	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
06/11/2009	ZAAD	2010/03/15	13.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	520.0000	496.0000	(4.615)	0	0	0
06/11/2009	ZAAD	2010/03/15	3.80	Call	Currency Future	3,200.0000	3,168.0000	(1.000)	0	0	0
06/11/2009	ZAAD	2010/03/15	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	5.85	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
06/11/2009	ZAAD	2010/03/15	15.25	Put	Currency Future	8,251.0000	8,283.0000	0.388	0	0	0
06/11/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	120.0000	128.0000	6.667	0	0	0
06/11/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	53.0000	59.0000	11.321	0	0	0
06/11/2009	ZAAD	2010/03/15	2.90	Call	Currency Future	4,100.0000	4,068.0000	(0.780)	0	0	0
06/11/2009	ZAAD	2010/03/15	12.55	Put	Currency Future	5,551.0000	5,583.0000	0.576	0	0	0
06/11/2009	ZAAD	2010/03/15	10.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	15.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	8.90	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
06/11/2009	ZAAD	2010/03/15	9.05	Put	Currency Future	2,068.0000	2,099.0000	1.499	0	0	0
06/11/2009	ZAAD	2010/03/15	13.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	8.85	Put	Currency Future	1,872.0000	1,903.0000	1.656	0	0	0
06/11/2009	ZAAD	2010/03/15	13.25	Put	Currency Future	6,251.0000	6,283.0000	0.512	0	0	0
06/11/2009	ZAAD	2010/03/15	6.45	Put	Currency Future	81.0000	89.0000	9.877	0	0	0
06/11/2009	ZAAD	2010/03/15	5.05	Call	Currency Future	1,953.0000	1,921.0000	(1.639)	0	0	0
06/11/2009	ZAAD	2010/03/15	3.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	11.25	Put	Currency Future	4,253.0000	4,284.0000	0.729	0	0	0
06/11/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	839.0000	812.0000	(3.218)	0	0	0
06/11/2009	ZAAD	2010/03/15	9.05	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
06/11/2009	ZAAD	2010/03/15	3.60	Call	Currency Future	3,400.0000	3,368.0000	(0.941)	0	0	0
06/11/2009	ZAAD	2010/03/15	6.40	Call	Currency Future	671.0000	645.0000	(3.875)	0	0	0
06/11/2009	ZAAD	2010/03/15	9.25	Put	Currency Future	2,264.0000	2,295.0000	1.369	0	0	0
06/11/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	753.0000	727.0000	(3.453)	0	0	0
06/11/2009	ZAAD	2010/03/15	5.05	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
06/11/2009	ZAAD	2010/03/15	2.60	Call	Currency Future	4,400.0000	4,368.0000	(0.727)	0	0	0
06/11/2009	ZAAD	2010/03/15	11.05	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
06/11/2009	ZAAD	2010/03/15	4.60	Call	Currency Future	2,401.0000	2,369.0000	(1.333)	0	0	0
06/11/2009	ZAAD	2010/03/15	12.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	6.45	Call	Currency Future	631.0000	606.0000	(3.962)	0	0	0

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06/11/2009	ZAAD	2010/03/15	6.10	Put	Currency Future	28.0000	32.0000	14.286	0	0	0
06/11/2009	ZAAD	2010/03/15	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	10.95	Put	Currency Future	3,953.0000	3,985.0000	0.810	0	0	0
06/11/2009	ZAAD	2010/03/15	6.00	Call	Currency Future	1,019.0000	991.0000	(2.748)	0	0	0
06/11/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	39.0000	44.0000	12.821	0	0	0
06/11/2009	ZAAD	2010/03/15	3.00	Call	Currency Future	4,000.0000	3,968.0000	(0.800)	0	0	0
06/11/2009	ZAAD	2010/03/15	6.10	Call	Currency Future	928.0000	900.0000	(3.017)	0	0	0
06/11/2009	ZAAD	2010/03/15	13.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	6.00	Put	Currency Future	20.0000	23.0000	15.000	0	0	0
06/11/2009	ZAAD	2010/03/15	11.05	Put	Currency Future	4,053.0000	4,085.0000	0.790	0	0	0
06/11/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	120.0000	128.0000	6.667	0	0	0
06/11/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	520.0000	496.0000	(4.615)	0	0	0
06/11/2009	ZAAD	2010/03/15	13.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	189.0000	199.0000	5.291	0	0	0
06/11/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	389.0000	366.0000	(5.913)	0	0	0
06/11/2009	ZAAD	2010/03/15	6.65	Put	Currency Future	135.0000	144.0000	6.667	0	0	0
06/11/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	451.0000	428.0000	(5.100)	0	0	0
06/11/2009	ZAAD	2010/03/15	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	4.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	152.0000	161.0000	5.921	0	0	0
06/11/2009	ZAAD	2010/03/15	5.50	Put	Currency Future	8.0000	8.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	5.50	Call	Currency Future	1,507.0000	1,476.0000	(2.057)	0	0	0
06/11/2009	ZAAD	2010/03/15	8.50	Put	Currency Future	1,533.0000	1,563.0000	1.957	0	0	0
06/11/2009	ZAAD	2010/03/15	10.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	8.50	Call	Currency Future	33.0000	31.0000	(6.061)	0	0	0
06/11/2009	ZAAD	2010/03/15	8.95	Put	Currency Future	1,970.0000	2,001.0000	1.574	0	0	0
06/11/2009	ZAAD	2010/03/15	6.65	Call	Currency Future	485.0000	461.0000	(4.948)	0	0	0
06/11/2009	ZAAD	2010/03/15	2.50	Call	Currency Future	4,500.0000	4,468.0000	(0.711)	0	0	0
06/11/2009	ZAAD	2010/03/15	12.95	Put	Currency Future	5,951.0000	5,983.0000	0.538	0	0	0
06/11/2009	ZAAD	2010/03/15	14.95	Put	Currency Future	7,951.0000	7,983.0000	0.402	0	0	0
06/11/2009	ZAAD	2010/03/15	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	8.95	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
06/11/2009	ZAAD	2010/03/15	5.95	Put	Currency Future	18.0000	20.0000	11.111	0	0	0
06/11/2009	ZAAD	2010/03/15	5.95	Call	Currency Future	1,067.0000	1,037.0000	(2.812)	0	0	0
06/11/2009	ZAAD	2010/03/15	2.95	Call	Currency Future	4,050.0000	4,018.0000	(0.790)	0	0	0

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06/11/2009	ZAAD	2010/03/15	2.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	3.95	Call	Currency Future	3,050.0000	3,018.0000	(1.049)	0	0	0
06/11/2009	ZAAD	2010/03/15	4.95	Put	Currency Future	3.0000	3.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	4.95	Call	Currency Future	2,053.0000	2,021.0000	(1.559)	0	0	0
06/11/2009	ZAAD	2010/03/15	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	3.85	Call	Currency Future	3,150.0000	3,118.0000	(1.016)	0	0	0
06/11/2009	ZAAD	2010/03/15	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	12.75	Put	Currency Future	5,751.0000	5,783.0000	0.556	0	0	0
06/11/2009	ZAAD	2010/03/15	12.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	10.75	Put	Currency Future	3,754.0000	3,785.0000	0.826	0	0	0
06/11/2009	ZAAD	2010/03/15	14.75	Put	Currency Future	7,751.0000	7,783.0000	0.413	0	0	0
06/11/2009	ZAAD	2010/03/15	4.75	Call	Currency Future	2,251.0000	2,220.0000	(1.377)	0	0	0
06/11/2009	ZAAD	2010/03/15	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	3.75	Call	Currency Future	3,250.0000	3,218.0000	(0.985)	0	0	0
06/11/2009	ZAAD	2010/03/15	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	2.75	Call	Currency Future	4,250.0000	4,218.0000	(0.753)	0	0	0
06/11/2009	ZAAD	2010/03/15	4.75	Put	Currency Future	2.0000	2.0000	-	0	0	0
06/11/2009	ZAAD	2010/03/15	5.75	Call	Currency Future	1,262.0000	1,231.0000	(2.456)	0	0	0
06/11/2009	ZAAD	2010/03/15	8.75	Call	Currency Future	25.0000	23.0000	(8.000)	0	0	0
06/11/2009	ZAAD	2010/03/15	5.75	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
06/11/2009	ZAAD	2010/03/15	2.85	Call	Currency Future	4,150.0000	4,118.0000	(0.771)	0	0	0
06/11/2009	ZAAD	2010/03/15	8.75	Put	Currency Future	1,775.0000	1,805.0000	1.690	0	0	0
06/11/2009	ZAAD	2010/03/15	10.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
06/11/2009	ZAAD	2010/06/14			Currency Future	7.0408	7.0069	(0.481)	7.0500	7.0500	500
06/11/2009	ZAAD	2010/06/14	5.60	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
06/11/2009	ZAAD	2010/06/14	4.75	Call	Currency Future	2,296.0000	2,263.0000	(1.437)	0	0	0
06/11/2009	ZAAD	2010/06/14	14.80	Put	Currency Future	7,760.0000	7,794.0000	0.438	0	0	0
06/11/2009	ZAAD	2010/06/14	10.55	Put	Currency Future	3,522.0000	3,555.0000	0.937	0	0	0
06/11/2009	ZAAD	2010/06/14	7.20	Put	Currency Future	473.0000	491.0000	3.805	0	0	0
06/11/2009	ZAAD	2010/06/14	5.60	Call	Currency Future	1,459.0000	1,425.0000	(2.330)	0	0	0
06/11/2009	ZAAD	2010/06/14	6.95	Put	Currency Future	322.0000	335.0000	4.037	0	0	0
06/11/2009	ZAAD	2010/06/14	15.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	ZAAD	2010/06/14	4.75	Put	Currency Future	5.0000	6.0000	20.000	0	0	0

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06/11/2009	ZAAD	2010/06/14	14.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	ZAAD	2010/06/14	8.55	Call	Currency Future	89.0000	84.0000	(5.618)	0	0	0
06/11/2009	ZAAD	2010/06/14	7.20	Call	Currency Future	314.0000	298.0000	(5.096)	0	0	0
06/11/2009	ZAAD	2010/06/14	14.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	ZAAD	2010/06/14	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2010/06/14	10.80	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
06/11/2009	ZAAD	2010/06/14	8.55	Put	Currency Future	1,598.0000	1,627.0000	1.815	0	0	0
06/11/2009	ZAAD	2010/06/14	7.15	Put	Currency Future	440.0000	458.0000	4.091	0	0	0
06/11/2009	ZAAD	2010/06/14	4.60	Put	Currency Future	4.0000	4.0000	-	0	0	0
06/11/2009	ZAAD	2010/06/14	3.75	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
06/11/2009	ZAAD	2010/06/14	4.00	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
06/11/2009	ZAAD	2010/06/14	12.80	Put	Currency Future	5,762.0000	5,796.0000	0.590	0	0	0
06/11/2009	ZAAD	2010/06/14	10.55	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
06/11/2009	ZAAD	2010/06/14	7.15	Call	Currency Future	331.0000	315.0000	(4.834)	0	0	0
06/11/2009	ZAAD	2010/06/14	8.60	Call	Currency Future	86.0000	81.0000	(5.814)	0	0	0
06/11/2009	ZAAD	2010/06/14	15.10	Put	Currency Future	8,060.0000	8,094.0000	0.422	0	0	0
06/11/2009	ZAAD	2010/06/14	2.75	Call	Currency Future	4,291.0000	4,257.0000	(0.792)	0	0	0
06/11/2009	ZAAD	2010/06/14	6.00	Call	Currency Future	1,074.0000	1,039.0000	(3.259)	0	0	0
06/11/2009	ZAAD	2010/06/14	6.80	Call	Currency Future	489.0000	466.0000	(4.703)	0	0	0
06/11/2009	ZAAD	2010/06/14	5.80	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
06/11/2009	ZAAD	2010/06/14	5.55	Put	Currency Future	17.0000	17.0000	-	0	0	0
06/11/2009	ZAAD	2010/06/14	8.60	Put	Currency Future	1,645.0000	1,674.0000	1.763	0	0	0
06/11/2009	ZAAD	2010/06/14	3.75	Call	Currency Future	3,291.0000	3,258.0000	(1.003)	0	0	0
06/11/2009	ZAAD	2010/06/14	5.00	Put	Currency Future	8.0000	8.0000	-	0	0	0
06/11/2009	ZAAD	2010/06/14	6.80	Put	Currency Future	248.0000	259.0000	4.435	0	0	0
06/11/2009	ZAAD	2010/06/14	12.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
06/11/2009	ZAAD	2010/06/14	4.55	Put	Currency Future	4.0000	4.0000	-	0	0	0
06/11/2009	ZAAD	2010/06/14	7.25	Call	Currency Future	298.0000	283.0000	(5.034)	0	0	0
06/11/2009	ZAAD	2010/06/14	10.60	Put	Currency Future	3,571.0000	3,604.0000	0.924	0	0	0
06/11/2009	ZAAD	2010/06/14	6.95	Call	Currency Future	413.0000	392.0000	(5.085)	0	0	0
06/11/2009	ZAAD	2010/06/14	13.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
06/11/2009	ZAAD	2010/06/14	8.75	Put	Currency Future	1,786.0000	1,816.0000	1.680	0	0	0
06/11/2009	ZAAD	2010/06/14	5.00	Call	Currency Future	2,049.0000	2,015.0000	(1.659)	0	0	0
06/11/2009	ZAAD	2010/06/14	8.80	Put	Currency Future	1,833.0000	1,863.0000	1.637	0	0	0
06/11/2009	ZAAD	2010/06/14	4.55	Call	Currency Future	2,495.0000	2,461.0000	(1.363)	0	0	0
06/11/2009	ZAAD	2010/06/14	7.05	Put	Currency Future	0.0000	394.0000	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
06/11/2009	ZAAD	2010/06/14	4.60	Call	Currency Future	2,445.0000	2,411.0000	(1.391)	0	0	0
06/11/2009	ZAAD	2010/06/14	13.15	Put	Currency Future	6,112.0000	6,145.0000	0.540	0	0	0
06/11/2009	ZAAD	2010/06/14	5.75	Put	Currency Future	23.0000	23.0000	-	0	0	0
06/11/2009	ZAAD	2010/06/14	4.00	Call	Currency Future	3,042.0000	3,008.0000	(1.118)	0	0	0
06/11/2009	ZAAD	2010/06/14	8.80	Call	Currency Future	74.0000	70.0000	(5.405)	0	0	0
06/11/2009	ZAAD	2010/06/14	2.55	Call	Currency Future	4,491.0000	4,457.0000	(0.757)	0	0	0
06/11/2009	ZAAD	2010/06/14	6.55	Put	Currency Future	148.0000	156.0000	5.405	0	0	0
06/11/2009	ZAAD	2010/06/14	7.25	Put	Currency Future	507.0000	526.0000	3.748	0	0	0
06/11/2009	ZAAD	2010/06/14	8.65	Put	Currency Future	1,692.0000	1,721.0000	1.714	0	0	0
06/11/2009	ZAAD	2010/06/14	7.00	Call	Currency Future	390.0000	370.0000	(5.128)	0	0	0
06/11/2009	ZAAD	2010/06/14	15.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	ZAAD	2010/06/14	12.75	Put	Currency Future	5,712.0000	5,746.0000	0.595	0	0	0
06/11/2009	ZAAD	2010/06/14	3.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2010/06/14	6.85	Put	Currency Future	272.0000	284.0000	4.412	0	0	0
06/11/2009	ZAAD	2010/06/14	4.80	Put	Currency Future	6.0000	6.0000	-	0	0	0
06/11/2009	ZAAD	2010/06/14	3.55	Call	Currency Future	3,491.0000	3,457.0000	(0.974)	0	0	0
06/11/2009	ZAAD	2010/06/14	7.05	Call	Currency Future	0.0000	351.0000	100.000	0	0	0
06/11/2009	ZAAD	2010/06/14	6.60	Call	Currency Future	607.0000	581.0000	(4.283)	0	0	0
06/11/2009	ZAAD	2010/06/14	10.65	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
06/11/2009	ZAAD	2010/06/14	15.15	Put	Currency Future	8,110.0000	8,144.0000	0.419	0	0	0
06/11/2009	ZAAD	2010/06/14	14.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	ZAAD	2010/06/14	3.00	Call	Currency Future	4,041.0000	4,007.0000	(0.841)	0	0	0
06/11/2009	ZAAD	2010/06/14	5.80	Call	Currency Future	1,265.0000	1,231.0000	(2.688)	0	0	0
06/11/2009	ZAAD	2010/06/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2010/06/14	10.65	Put	Currency Future	3,620.0000	3,653.0000	0.912	0	0	0
06/11/2009	ZAAD	2010/06/14	14.75	Put	Currency Future	7,710.0000	7,744.0000	0.441	0	0	0
06/11/2009	ZAAD	2010/06/14	3.80	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
06/11/2009	ZAAD	2010/06/14	5.55	Call	Currency Future	1,508.0000	1,474.0000	(2.255)	0	0	0
06/11/2009	ZAAD	2010/06/14	6.55	Call	Currency Future	639.0000	613.0000	(4.069)	0	0	0
06/11/2009	ZAAD	2010/06/14	12.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
06/11/2009	ZAAD	2010/06/14	5.75	Call	Currency Future	1,314.0000	1,280.0000	(2.588)	0	0	0
06/11/2009	ZAAD	2010/06/14	4.80	Call	Currency Future	2,247.0000	2,213.0000	(1.513)	0	0	0
06/11/2009	ZAAD	2010/06/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2010/06/14	12.65	Put	Currency Future	5,612.0000	5,646.0000	0.606	0	0	0
06/11/2009	ZAAD	2010/06/14	12.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
06/11/2009	ZAAD	2010/06/14	2.80	Call	Currency Future	4,241.0000	4,207.0000	(0.802)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	ZAAD	2010/06/14	6.70	Call	Currency Future	545.0000	521.0000	(4.404)	0	0	0
06/11/2009	ZAAD	2010/06/14	8.65	Call	Currency Future	82.0000	78.0000	(4.878)	0	0	0
06/11/2009	ZAAD	2010/06/14	10.75	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
06/11/2009	ZAAD	2010/06/14	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2010/06/14	12.55	Put	Currency Future	5,512.0000	5,546.0000	0.617	0	0	0
06/11/2009	ZAAD	2010/06/14	14.65	Put	Currency Future	7,610.0000	7,644.0000	0.447	0	0	0
06/11/2009	ZAAD	2010/06/14	7.00	Put	Currency Future	349.0000	363.0000	4.011	0	0	0
06/11/2009	ZAAD	2010/06/14	10.75	Put	Currency Future	3,719.0000	3,752.0000	0.887	0	0	0
06/11/2009	ZAAD	2010/06/14	6.85	Call	Currency Future	462.0000	440.0000	(4.762)	0	0	0
06/11/2009	ZAAD	2010/06/14	10.80	Put	Currency Future	3,769.0000	3,802.0000	0.876	0	0	0
06/11/2009	ZAAD	2010/06/14	10.50	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
06/11/2009	ZAAD	2010/06/14	7.10	Call	Currency Future	349.0000	332.0000	(4.871)	0	0	0
06/11/2009	ZAAD	2010/06/14	6.60	Put	Currency Future	166.0000	175.0000	5.422	0	0	0
06/11/2009	ZAAD	2010/06/14	14.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	ZAAD	2010/06/14	8.75	Call	Currency Future	76.0000	73.0000	(3.947)	0	0	0
06/11/2009	ZAAD	2010/06/14	6.75	Call	Currency Future	516.0000	493.0000	(4.457)	0	0	0
06/11/2009	ZAAD	2010/06/14	3.80	Call	Currency Future	3,241.0000	3,208.0000	(1.018)	0	0	0
06/11/2009	ZAAD	2010/06/14	13.10	Put	Currency Future	6,062.0000	6,095.0000	0.544	0	0	0
06/11/2009	ZAAD	2010/06/14	14.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	ZAAD	2010/06/14	12.90	Put	Currency Future	5,862.0000	5,896.0000	0.580	0	0	0
06/11/2009	ZAAD	2010/06/14	11.15	Put	Currency Future	4,116.0000	4,150.0000	0.826	0	0	0
06/11/2009	ZAAD	2010/06/14	14.90	Put	Currency Future	7,860.0000	7,894.0000	0.433	0	0	0
06/11/2009	ZAAD	2010/06/14	10.90	Put	Currency Future	3,868.0000	3,901.0000	0.853	0	0	0
06/11/2009	ZAAD	2010/06/14	6.00	Put	Currency Future	33.0000	32.0000	(3.030)	0	0	0
06/11/2009	ZAAD	2010/06/14	5.90	Call	Currency Future	1,169.0000	1,135.0000	(2.908)	0	0	0
06/11/2009	ZAAD	2010/06/14	2.90	Call	Currency Future	4,141.0000	4,107.0000	(0.821)	0	0	0
06/11/2009	ZAAD	2010/06/14	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2010/06/14	13.10	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
06/11/2009	ZAAD	2010/06/14	3.90	Call	Currency Future	3,141.0000	3,108.0000	(1.051)	0	0	0
06/11/2009	ZAAD	2010/06/14	9.00	Call	Currency Future	64.0000	61.0000	(4.688)	0	0	0
06/11/2009	ZAAD	2010/06/14	3.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	ZAAD	2010/06/14	11.00	Put	Currency Future	3,967.0000	4,000.0000	0.832	0	0	0
06/11/2009	ZAAD	2010/06/14	6.90	Call	Currency Future	437.0000	416.0000	(4.805)	0	0	0
06/11/2009	ZAAD	2010/06/14	11.10	Call	Currency Future	7.0000	7.0000	-	0	0	0
06/11/2009	ZAAD	2010/06/14	5.90	Put	Currency Future	28.0000	28.0000	-	0	0	0
06/11/2009	ZAAD	2010/06/14	11.00	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0

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06/11/2009	ZAAD	2010/06/14	5.10	Call	Currency Future	1,950.0000	1,917.0000	(1.692)	0	0	0
06/11/2009	ZAAD	2010/06/14	4.90	Put	Currency Future	7.0000	7.0000	-	0	0	0
06/11/2009	ZAAD	2010/06/14	5.10	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
06/11/2009	ZAAD	2010/06/14	4.90	Call	Currency Future	2,148.0000	2,114.0000	(1.583)	0	0	0
06/11/2009	ZAAD	2010/06/14	10.50	Put	Currency Future	3,472.0000	3,505.0000	0.950	0	0	0
06/11/2009	ZAAD	2010/06/14	8.90	Put	Currency Future	1,928.0000	1,958.0000	1.556	0	0	0
06/11/2009	ZAAD	2010/06/14	6.90	Put	Currency Future	296.0000	309.0000	4.392	0	0	0
06/11/2009	ZAAD	2010/06/14	8.50	Put	Currency Future	1,552.0000	1,581.0000	1.869	0	0	0
06/11/2009	ZAAD	2010/06/14	11.15	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
06/11/2009	ZAAD	2010/06/14	8.90	Call	Currency Future	69.0000	65.0000	(5.797)	0	0	0
06/11/2009	ZAAD	2010/06/14	6.75	Put	Currency Future	226.0000	236.0000	4.425	0	0	0
06/11/2009	ZAAD	2010/06/14	12.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
06/11/2009	ZAAD	2010/06/14	4.10	Put	Currency Future	2.0000	2.0000	-	0	0	0
06/11/2009	ZAAD	2010/06/14	9.15	Call	Currency Future	56.0000	52.0000	(7.143)	0	0	0
06/11/2009	ZAAD	2010/06/14	12.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
06/11/2009	ZAAD	2010/06/14	12.50	Put	Currency Future	5,462.0000	5,496.0000	0.622	0	0	0
06/11/2009	ZAAD	2010/06/14	3.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2010/06/14	3.15	Call	Currency Future	3,891.0000	3,857.0000	(0.874)	0	0	0
06/11/2009	ZAAD	2010/06/14	10.90	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
06/11/2009	ZAAD	2010/06/14	14.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	ZAAD	2010/06/14	4.10	Call	Currency Future	2,943.0000	2,909.0000	(1.155)	0	0	0
06/11/2009	ZAAD	2010/06/14	9.15	Put	Currency Future	2,165.0000	2,195.0000	1.386	0	0	0
06/11/2009	ZAAD	2010/06/14	7.10	Put	Currency Future	408.0000	425.0000	4.167	0	0	0
06/11/2009	ZAAD	2010/06/14	12.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
06/11/2009	ZAAD	2010/06/14	11.10	Put	Currency Future	4,066.0000	4,100.0000	0.836	0	0	0
06/11/2009	ZAAD	2010/06/14	8.50	Call	Currency Future	92.0000	88.0000	(4.348)	0	0	0
06/11/2009	ZAAD	2010/06/14	3.10	Call	Currency Future	3,941.0000	3,907.0000	(0.863)	0	0	0
06/11/2009	ZAAD	2010/06/14	5.50	Put	Currency Future	16.0000	16.0000	-	0	0	0
06/11/2009	ZAAD	2010/06/14	5.50	Call	Currency Future	1,557.0000	1,523.0000	(2.184)	0	0	0
06/11/2009	ZAAD	2010/06/14	6.10	Call	Currency Future	983.0000	952.0000	(3.154)	0	0	0
06/11/2009	ZAAD	2010/06/14	3.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2010/06/14	6.70	Put	Currency Future	204.0000	214.0000	4.902	0	0	0
06/11/2009	ZAAD	2010/06/14	9.10	Call	Currency Future	59.0000	55.0000	(6.780)	0	0	0
06/11/2009	ZAAD	2010/06/14	4.15	Call	Currency Future	2,893.0000	2,859.0000	(1.175)	0	0	0
06/11/2009	ZAAD	2010/06/14	13.00	Put	Currency Future	5,962.0000	5,996.0000	0.570	0	0	0
06/11/2009	ZAAD	2010/06/14	6.50	Call	Currency Future	673.0000	646.0000	(4.012)	0	0	0

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06/11/2009	ZAAD	2010/06/14	2.50	Call	Currency Future	4,541.0000	4,507.0000	(0.749)	0	0	0
06/11/2009	ZAAD	2010/06/14	13.00	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
06/11/2009	ZAAD	2010/06/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2010/06/14	5.15	Call	Currency Future	1,901.0000	1,867.0000	(1.789)	0	0	0
06/11/2009	ZAAD	2010/06/14	6.50	Put	Currency Future	132.0000	140.0000	6.061	0	0	0
06/11/2009	ZAAD	2010/06/14	3.50	Call	Currency Future	3,541.0000	3,507.0000	(0.960)	0	0	0
06/11/2009	ZAAD	2010/06/14	4.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
06/11/2009	ZAAD	2010/06/14	9.00	Put	Currency Future	2,024.0000	2,054.0000	1.482	0	0	0
06/11/2009	ZAAD	2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2010/06/14	5.15	Put	Currency Future	10.0000	10.0000	-	0	0	0
06/11/2009	ZAAD	2010/06/14	15.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	ZAAD	2010/06/14	3.20	Call	Currency Future	3,841.0000	3,807.0000	(0.885)	0	0	0
06/11/2009	ZAAD	2010/06/14	14.50	Put	Currency Future	7,460.0000	7,494.0000	0.456	0	0	0
06/11/2009	ZAAD	2010/06/14	6.15	Put	Currency Future	50.0000	54.0000	8.000	0	0	0
06/11/2009	ZAAD	2010/06/14	4.50	Put	Currency Future	4.0000	4.0000	-	0	0	0
06/11/2009	ZAAD	2010/06/14	6.15	Call	Currency Future	941.0000	910.0000	(3.294)	0	0	0
06/11/2009	ZAAD	2010/06/14	15.00	Put	Currency Future	7,960.0000	7,994.0000	0.427	0	0	0
06/11/2009	ZAAD	2010/06/14	9.20	Put	Currency Future	2,212.0000	2,242.0000	1.356	0	0	0
06/11/2009	ZAAD	2010/06/14	4.50	Call	Currency Future	2,544.0000	2,511.0000	(1.297)	0	0	0
06/11/2009	ZAAD	2010/06/14	9.20	Call	Currency Future	53.0000	49.0000	(7.547)	0	0	0
06/11/2009	ZAAD	2010/06/14	11.20	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
06/11/2009	ZAAD	2010/06/14	6.65	Call	Currency Future	575.0000	551.0000	(4.174)	0	0	0
06/11/2009	ZAAD	2010/06/14	13.20	Call	Currency Future	2.0000	2.0000	-	0	0	0
06/11/2009	ZAAD	2010/06/14	6.65	Put	Currency Future	185.0000	194.0000	4.865	0	0	0
06/11/2009	ZAAD	2010/06/14	11.20	Put	Currency Future	4,166.0000	4,199.0000	0.792	0	0	0
06/11/2009	ZAAD	2010/06/14	14.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	ZAAD	2010/06/14	13.20	Put	Currency Future	6,162.0000	6,195.0000	0.536	0	0	0
06/11/2009	ZAAD	2010/06/14	8.85	Put	Currency Future	1,880.0000	1,911.0000	1.649	0	0	0
06/11/2009	ZAAD	2010/06/14	6.20	Put	Currency Future	58.0000	63.0000	8.621	0	0	0
06/11/2009	ZAAD	2010/06/14	9.10	Put	Currency Future	2,118.0000	2,148.0000	1.416	0	0	0
06/11/2009	ZAAD	2010/06/14	10.85	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
06/11/2009	ZAAD	2010/06/14	5.20	Put	Currency Future	11.0000	11.0000	-	0	0	0
06/11/2009	ZAAD	2010/06/14	10.85	Put	Currency Future	3,818.0000	3,851.0000	0.864	0	0	0
06/11/2009	ZAAD	2010/06/14	3.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2010/06/14	6.10	Put	Currency Future	42.0000	46.0000	9.524	0	0	0
06/11/2009	ZAAD	2010/06/14	12.85	Call	Currency Future	3.0000	3.0000	-	0	0	0

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06/11/2009	ZAAD	2010/06/14	6.20	Call	Currency Future	899.0000	870.0000	(3.226)	0	0	0
06/11/2009	ZAAD	2010/06/14	5.65	Put	Currency Future	20.0000	20.0000	-	0	0	0
06/11/2009	ZAAD	2010/06/14	12.85	Put	Currency Future	5,812.0000	5,846.0000	0.585	0	0	0
06/11/2009	ZAAD	2010/06/14	4.20	Call	Currency Future	2,843.0000	2,809.0000	(1.196)	0	0	0
06/11/2009	ZAAD	2010/06/14	5.65	Call	Currency Future	1,411.0000	1,377.0000	(2.410)	0	0	0
06/11/2009	ZAAD	2010/06/14	8.85	Call	Currency Future	71.0000	68.0000	(4.225)	0	0	0
06/11/2009	ZAAD	2010/06/14	5.20	Call	Currency Future	1,851.0000	1,818.0000	(1.783)	0	0	0
06/11/2009	ZAAD	2010/06/14	4.65	Put	Currency Future	5.0000	5.0000	-	0	0	0
06/11/2009	ZAAD	2010/06/14	14.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	ZAAD	2010/06/14	4.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
06/11/2009	ZAAD	2010/06/14	14.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	ZAAD	2010/06/14	5.85	Put	Currency Future	26.0000	26.0000	-	0	0	0
06/11/2009	ZAAD	2010/06/14	12.60	Put	Currency Future	5,562.0000	5,596.0000	0.611	0	0	0
06/11/2009	ZAAD	2010/06/14	4.85	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
06/11/2009	ZAAD	2010/06/14	15.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	ZAAD	2010/06/14	12.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
06/11/2009	ZAAD	2010/06/14	2.85	Call	Currency Future	4,191.0000	4,157.0000	(0.811)	0	0	0
06/11/2009	ZAAD	2010/06/14	15.20	Put	Currency Future	8,160.0000	8,194.0000	0.417	0	0	0
06/11/2009	ZAAD	2010/06/14	10.60	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
06/11/2009	ZAAD	2010/06/14	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2010/06/14	14.60	Put	Currency Future	7,560.0000	7,594.0000	0.450	0	0	0
06/11/2009	ZAAD	2010/06/14	3.85	Call	Currency Future	3,191.0000	3,158.0000	(1.034)	0	0	0
06/11/2009	ZAAD	2010/06/14	3.65	Call	Currency Future	3,391.0000	3,357.0000	(1.003)	0	0	0
06/11/2009	ZAAD	2010/06/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2010/06/14	4.65	Call	Currency Future	2,395.0000	2,362.0000	(1.378)	0	0	0
06/11/2009	ZAAD	2010/06/14	3.85	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
06/11/2009	ZAAD	2010/06/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2010/06/14	14.95	Put	Currency Future	7,910.0000	7,944.0000	0.430	0	0	0
06/11/2009	ZAAD	2010/06/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2010/06/14	5.85	Call	Currency Future	1,217.0000	1,183.0000	(2.794)	0	0	0
06/11/2009	ZAAD	2010/06/14	2.65	Call	Currency Future	4,391.0000	4,357.0000	(0.774)	0	0	0
06/11/2009	ZAAD	2010/06/14	14.85	Put	Currency Future	7,810.0000	7,844.0000	0.435	0	0	0
06/11/2009	ZAAD	2010/06/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD	2010/06/14	4.85	Call	Currency Future	2,197.0000	2,164.0000	(1.502)	0	0	0
06/11/2009	ZAAD	2010/06/14	14.55	Put	Currency Future	7,510.0000	7,544.0000	0.453	0	0	0
06/11/2009	ZAAD	2010/06/14	5.95	Put	Currency Future	31.0000	30.0000	(3.226)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	ZAAD 2010/06/14	3.60	Call	Currency Future	3,441.0000	3,407.0000	(0.988)	0	0	0
06/11/2009	ZAAD 2010/06/14	4.95	Call	Currency Future	2,098.0000	2,065.0000	(1.573)	0	0	0
06/11/2009	ZAAD 2010/06/14	2.60	Call	Currency Future	4,441.0000	4,407.0000	(0.766)	0	0	0
06/11/2009	ZAAD 2010/06/14	4.95	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
06/11/2009	ZAAD 2010/06/14	5.95	Call	Currency Future	1,121.0000	1,087.0000	(3.033)	0	0	0
06/11/2009	ZAAD 2010/06/14	8.95	Call	Currency Future	66.0000	63.0000	(4.545)	0	0	0
06/11/2009	ZAAD 2010/06/14	8.95	Put	Currency Future	1,976.0000	2,006.0000	1.518	0	0	0
06/11/2009	ZAAD 2010/06/14	3.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	ZAAD 2010/06/14	10.95	Put	Currency Future	3,917.0000	3,951.0000	0.868	0	0	0
06/11/2009	ZAAD 2010/06/14	10.95	Call	Currency Future	8.0000	8.0000	-	0	0	0
06/11/2009	ZAAD 2010/06/14	12.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
06/11/2009	ZAAD 2010/06/14	3.95	Call	Currency Future	3,092.0000	3,058.0000	(1.100)	0	0	0
06/11/2009	ZAAD 2010/06/14	2.95	Call	Currency Future	4,091.0000	4,057.0000	(0.831)	0	0	0
06/11/2009	ZAAD 2010/06/14	2.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD 2010/06/14	12.95	Put	Currency Future	5,912.0000	5,946.0000	0.575	0	0	0
06/11/2009	ZAAD 2010/06/14	3.25	Call	Currency Future	3,791.0000	3,757.0000	(0.897)	0	0	0
06/11/2009	ZAAD 2010/06/14	3.05	Call	Currency Future	0.0000	3,957.0000	100.000	0	0	0
06/11/2009	ZAAD 2010/06/14	3.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD 2010/06/14	4.05	Call	Currency Future	0.0000	2,959.0000	100.000	0	0	0
06/11/2009	ZAAD 2010/06/14	4.05	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
06/11/2009	ZAAD 2010/06/14	6.05	Call	Currency Future	0.0000	995.0000	100.000	0	0	0
06/11/2009	ZAAD 2010/06/14	5.05	Put	Currency Future	0.0000	9.0000	100.000	0	0	0
06/11/2009	ZAAD 2010/06/14	5.05	Call	Currency Future	0.0000	1,966.0000	100.000	0	0	0
06/11/2009	ZAAD 2010/06/14	6.05	Put	Currency Future	0.0000	38.0000	100.000	0	0	0
06/11/2009	ZAAD 2010/06/14	9.05	Call	Currency Future	0.0000	58.0000	100.000	0	0	0
06/11/2009	ZAAD 2010/06/14	11.05	Call	Currency Future	0.0000	7.0000	100.000	0	0	0
06/11/2009	ZAAD 2010/06/14	9.25	Put	Currency Future	2,259.0000	2,290.0000	1.372	0	0	0
06/11/2009	ZAAD 2010/06/14	9.25	Call	Currency Future	50.0000	46.0000	(8.000)	0	0	0
06/11/2009	ZAAD 2010/06/14	11.25	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
06/11/2009	ZAAD 2010/06/14	13.25	Call	Currency Future	2.0000	2.0000	-	0	0	0
06/11/2009	ZAAD 2010/06/14	11.25	Put	Currency Future	4,216.0000	4,249.0000	0.783	0	0	0
06/11/2009	ZAAD 2010/06/14	13.25	Put	Currency Future	6,212.0000	6,245.0000	0.531	0	0	0
06/11/2009	ZAAD 2010/06/14	6.25	Put	Currency Future	68.0000	73.0000	7.353	0	0	0
06/11/2009	ZAAD 2010/06/14	5.25	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
06/11/2009	ZAAD 2010/06/14	3.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
06/11/2009	ZAAD 2010/06/14	6.25	Call	Currency Future	859.0000	830.0000	(3.376)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2009	ZAAD 2010/06/14	4.25	Call	Currency Future	2,793.0000	2,759.0000	(1.217)	0	0	0
06/11/2009	ZAAD 2010/06/14	5.25	Call	Currency Future	1,802.0000	1,769.0000	(1.831)	0	0	0
06/11/2009	ZAAD 2010/06/14	4.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
06/11/2009	ZAAD 2010/06/14	9.05	Put	Currency Future	0.0000	2,101.0000	100.000	0	0	0
06/11/2009	ZAAD 2010/06/14	15.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
06/11/2009	ZAAD 2010/06/14	15.05	Put	Currency Future	0.0000	8,044.0000	100.000	0	0	0
06/11/2009	ZAAD 2010/06/14	15.25	Put	Currency Future	8,210.0000	8,244.0000	0.414	0	0	0
06/11/2009	ZAAD 2010/06/14	11.05	Put	Currency Future	0.0000	4,050.0000	100.000	0	0	0
06/11/2009	ZAAD 2010/06/14	15.05	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
06/11/2009	ZAAD 2010/06/14	13.05	Put	Currency Future	0.0000	6,046.0000	100.000	0	0	0
06/11/2009	ZAAD 2010/06/14	13.05	Call	Currency Future	0.0000	2.0000	100.000	0	0	0

**Grand Total:** **1,017,464**