



Derivatives High/Low Report

High/Low for 11/11/2009

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
11/11/2009	\$ / R 2009/12/14			Currency Future	7.4539	7.3981	(0.749)	7.4700	7.3900	353,972
11/11/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	331.0000	293.0000	(11.480)	0	0	0
11/11/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	5.65	Call	Currency Future	1,804.0000	1,748.0000	(3.104)	0	0	0
11/11/2009	\$ / R 2009/12/14	5.45	Call	Currency Future	2,004.0000	1,948.0000	(2.794)	0	0	0
11/11/2009	\$ / R 2009/12/14	3.95	Call	Currency Future	3,504.0000	3,448.0000	(1.598)	0	0	0
11/11/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	100
11/11/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	2,696.0000	2,752.0000	2.077	0	0	0
11/11/2009	\$ / R 2009/12/14	12.15	Put	Currency Future	4,696.0000	4,752.0000	1.193	0	0	0
11/11/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	30.0000	38.0000	26.667	0	0	0
11/11/2009	\$ / R 2009/12/14	6.00	Call	Currency Future	1,454.0000	1,398.0000	(3.851)	0	0	0
11/11/2009	\$ / R 2009/12/14	5.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	15.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	7.15	Call	Currency Future	369.0000	328.0000	(11.111)	0	0	0
11/11/2009	\$ / R 2009/12/14	12.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	534.0000	486.0000	(8.989)	0	0	0
11/11/2009	\$ / R 2009/12/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	5.25	Call	Currency Future	2,204.0000	2,148.0000	(2.541)	0	0	0
11/11/2009	\$ / R 2009/12/14	13.95	Put	Currency Future	6,496.0000	6,552.0000	0.862	0	0	0
11/11/2009	\$ / R 2009/12/14	7.15	Put	Currency Future	65.0000	80.0000	23.077	0	0	0
11/11/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	1,184
11/11/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	1,499.0000	1,554.0000	3.669	0	0	0
11/11/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	3,096.0000	3,152.0000	1.809	0	0	0
11/11/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	4,096.0000	4,152.0000	1.367	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	\$ / R 2009/12/14	4.80	Call	Currency Future	2,654.0000	2,598.0000	(2.110)	0	0	0
11/11/2009	\$ / R 2009/12/14	5.00	Call	Currency Future	2,454.0000	2,398.0000	(2.282)	0	0	0
11/11/2009	\$ / R 2009/12/14	4.90	Call	Currency Future	2,554.0000	2,498.0000	(2.193)	0	0	0
11/11/2009	\$ / R 2009/12/14	4.25	Call	Currency Future	3,204.0000	3,148.0000	(1.748)	0	0	0
11/11/2009	\$ / R 2009/12/14	15.95	Put	Currency Future	8,496.0000	8,552.0000	0.659	0	0	0
11/11/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	4,846.0000	4,902.0000	1.156	0	0	0
11/11/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	10.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	13.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	5.90	Call	Currency Future	1,554.0000	1,498.0000	(3.604)	0	0	0
11/11/2009	\$ / R 2009/12/14	4.65	Call	Currency Future	2,804.0000	2,748.0000	(1.997)	0	0	0
11/11/2009	\$ / R 2009/12/14	6.25	Call	Currency Future	1,205.0000	1,149.0000	(4.647)	0	0	0
11/11/2009	\$ / R 2009/12/14	13.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	1,251.0000	1,306.0000	4.396	0	0	0
11/11/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	1,449.0000	1,505.0000	3.865	0	0	0
11/11/2009	\$ / R 2009/12/14	10.70	Put	Currency Future	3,246.0000	3,302.0000	1.725	0	0	0
11/11/2009	\$ / R 2009/12/14	13.25	Put	Currency Future	5,796.0000	5,852.0000	0.966	0	0	0
11/11/2009	\$ / R 2009/12/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	6.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	5.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	813.0000	867.0000	6.642	0	0	0
11/11/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	1,449.0000	1,505.0000	3.865	0	0	0
11/11/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	3,096.0000	3,152.0000	1.809	0	0	0
11/11/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	6.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	5.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	3.0000	3.0000	-	0	0	15,512
11/11/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	1,055.0000	1,109.0000	5.118	0	0	0
11/11/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	1,399.0000	1,455.0000	4.003	0	0	0
11/11/2009	\$ / R 2009/12/14	10.00	Put	Currency Future	2,546.0000	2,602.0000	2.200	0	0	0
11/11/2009	\$ / R 2009/12/14	15.15	Put	Currency Future	7,696.0000	7,752.0000	0.728	0	0	0
11/11/2009	\$ / R 2009/12/14	14.75	Put	Currency Future	7,296.0000	7,352.0000	0.768	0	0	0
11/11/2009	\$ / R 2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	16.05	Put	Currency Future	8,596.0000	8,652.0000	0.651	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	\$ / R	2009/12/14	7.55	Put	Currency Future	228.0000	267.0000	17.105	0	0	0
11/11/2009	\$ / R	2009/12/14	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	260
11/11/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	10.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	6.40	Call	Currency Future	1,056.0000	1,001.0000	(5.208)	0	0	0
11/11/2009	\$ / R	2009/12/14	7.55	Call	Currency Future	132.0000	115.0000	(12.879)	0	0	0
11/11/2009	\$ / R	2009/12/14	12.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	9,530
11/11/2009	\$ / R	2009/12/14	11.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	6.30	Call	Currency Future	1,155.0000	1,100.0000	(4.762)	0	0	0
11/11/2009	\$ / R	2009/12/14	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	7.75	Put	Currency Future	371.0000	418.0000	12.668	0	0	200
11/11/2009	\$ / R	2009/12/14	12.20	Put	Currency Future	4,746.0000	4,802.0000	1.180	0	0	0
11/11/2009	\$ / R	2009/12/14	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	9,676
11/11/2009	\$ / R	2009/12/14	8.95	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
11/11/2009	\$ / R	2009/12/14	6.30	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
11/11/2009	\$ / R	2009/12/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	5.40	Call	Currency Future	2,054.0000	1,998.0000	(2.726)	0	0	0
11/11/2009	\$ / R	2009/12/14	7.75	Call	Currency Future	75.0000	66.0000	(12.000)	0	0	0
11/11/2009	\$ / R	2009/12/14	13.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
11/11/2009	\$ / R	2009/12/14	5.60	Call	Currency Future	1,854.0000	1,798.0000	(3.020)	0	0	0
11/11/2009	\$ / R	2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	7.75	Put	Currency Future	371.0000	418.0000	12.668	0	0	0
11/11/2009	\$ / R	2009/12/14	13.40	Put	Currency Future	5,946.0000	6,002.0000	0.942	0	0	0
11/11/2009	\$ / R	2009/12/14	8.30	Put	Currency Future	861.0000	915.0000	6.272	0	0	0
11/11/2009	\$ / R	2009/12/14	5.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	6.35	Call	Currency Future	1,106.0000	1,050.0000	(5.063)	0	0	0
11/11/2009	\$ / R	2009/12/14	7.45	Put	Currency Future	168.0000	203.0000	20.833	0	0	10
11/11/2009	\$ / R	2009/12/14	8.00	Call	Currency Future	36.0000	32.0000	(11.111)	0	0	2,670
11/11/2009	\$ / R	2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	13.00	Put	Currency Future	5,546.0000	5,602.0000	1.010	0	0	0
11/11/2009	\$ / R	2009/12/14	9.80	Put	Currency Future	2,347.0000	2,402.0000	2.343	0	0	0
11/11/2009	\$ / R	2009/12/14	10.95	Put	Currency Future	3,496.0000	3,552.0000	1.602	0	0	0
11/11/2009	\$ / R	2009/12/14	6.60	Call	Currency Future	860.0000	806.0000	(6.279)	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
11/11/2009	\$ / R 2009/12/14	5.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	7.55	Call	Currency Future	132.0000	115.0000	(12.879)	0	0	0
11/11/2009	\$ / R 2009/12/14	7.40	Put	Currency Future	145.0000	174.0000	20.000	0	0	0
11/11/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
11/11/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	4.0000	4.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	6.90	Call	Currency Future	579.0000	529.0000	(8.636)	0	0	0
11/11/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	5,196.0000	5,252.0000	1.078	0	0	0
11/11/2009	\$ / R 2009/12/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	6.60	Put	Currency Future	6.0000	8.0000	33.333	0	0	0
11/11/2009	\$ / R 2009/12/14	5.35	Call	Currency Future	2,104.0000	2,048.0000	(2.662)	0	0	0
11/11/2009	\$ / R 2009/12/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	7.55	Put	Currency Future	228.0000	267.0000	17.105	0	0	0
11/11/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	1,350.0000	1,405.0000	4.074	0	0	0
11/11/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	2,297.0000	2,352.0000	2.394	0	0	0
11/11/2009	\$ / R 2009/12/14	14.00	Put	Currency Future	6,546.0000	6,602.0000	0.855	0	0	0
11/11/2009	\$ / R 2009/12/14	6.90	Put	Currency Future	25.0000	31.0000	24.000	0	0	0
11/11/2009	\$ / R 2009/12/14	15.40	Put	Currency Future	7,946.0000	8,002.0000	0.705	0	0	0
11/11/2009	\$ / R 2009/12/14	15.10	Put	Currency Future	7,646.0000	7,702.0000	0.732	0	0	0
11/11/2009	\$ / R 2009/12/14	14.90	Put	Currency Future	7,446.0000	7,502.0000	0.752	0	0	0
11/11/2009	\$ / R 2009/12/14	12.05	Put	Currency Future	4,596.0000	4,652.0000	1.218	0	0	0
11/11/2009	\$ / R 2009/12/14	7.45	Call	Currency Future	172.0000	151.0000	(12.209)	0	0	21
11/11/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	75
11/11/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,896.0000	4,952.0000	1.144	0	0	0
11/11/2009	\$ / R 2009/12/14	16.15	Put	Currency Future	8,696.0000	8,752.0000	0.644	0	0	0
11/11/2009	\$ / R 2009/12/14	6.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	4.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	7.25	Put	Currency Future	91.0000	111.0000	21.978	0	0	100
11/11/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	8.0000	8.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	1,300.0000	1,356.0000	4.308	0	0	0
11/11/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	333.0000	378.0000	13.514	0	0	0
11/11/2009	\$ / R 2009/12/14	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	14.85	Put	Currency Future	7,396.0000	7,452.0000	0.757	0	0	0

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11/11/2009	\$ / R 2009/12/14	4.40	Call	Currency Future	3,054.0000	2,998.0000	(1.834)	0	0	0
11/11/2009	\$ / R 2009/12/14	4.95	Call	Currency Future	2,504.0000	2,448.0000	(2.236)	0	0	0
11/11/2009	\$ / R 2009/12/14	12.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	7.25	Call	Currency Future	295.0000	259.0000	(12.203)	0	0	0
11/11/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	673.0000	726.0000	7.875	0	0	0
11/11/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	2,746.0000	2,802.0000	2.039	0	0	0
11/11/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	87.0000	76.0000	(12.644)	0	0	0
11/11/2009	\$ / R 2009/12/14	15.30	Put	Currency Future	7,846.0000	7,902.0000	0.714	0	0	0
11/11/2009	\$ / R 2009/12/14	5.80	Call	Currency Future	1,654.0000	1,598.0000	(3.386)	0	0	0
11/11/2009	\$ / R 2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	538.0000	589.0000	9.480	0	0	0
11/11/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	87
11/11/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
11/11/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	4,646.0000	4,702.0000	1.205	0	0	0
11/11/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	5.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	5.95	Call	Currency Future	1,504.0000	1,448.0000	(3.723)	0	0	0
11/11/2009	\$ / R 2009/12/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	538.0000	589.0000	9.480	0	0	0
11/11/2009	\$ / R 2009/12/14	7.80	Call	Currency Future	65.0000	57.0000	(12.308)	0	0	10
11/11/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	27.0000	24.0000	(11.111)	0	0	0
11/11/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	1,006.0000	1,061.0000	5.467	0	0	0
11/11/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	10.25	Put	Currency Future	2,796.0000	2,852.0000	2.003	0	0	0
11/11/2009	\$ / R 2009/12/14	5.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	4.20	Call	Currency Future	3,254.0000	3,198.0000	(1.721)	0	0	0
11/11/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	42.0000	37.0000	(11.905)	0	0	200
11/11/2009	\$ / R 2009/12/14	7.80	Put	Currency Future	411.0000	459.0000	11.679	0	0	0
11/11/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	77.0000	95.0000	23.377	0	0	5,100
11/11/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	50
11/11/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	1,202.0000	1,257.0000	4.576	0	0	0
11/11/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	10.25	Call	Currency Future	0.0000	0.0000	-	0	0	0

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11/11/2009	\$ / R	2009/12/14	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	11.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	7.40	Call	Currency Future	199.0000	172.0000	(13.568)	0	0	13,513
11/11/2009	\$ / R	2009/12/14	8.20	Put	Currency Future	766.0000	820.0000	7.050	0	0	0
11/11/2009	\$ / R	2009/12/14	8.65	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
11/11/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	14.15	Put	Currency Future	6,696.0000	6,752.0000	0.836	0	0	0
11/11/2009	\$ / R	2009/12/14	6.40	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
11/11/2009	\$ / R	2009/12/14	11.45	Put	Currency Future	3,996.0000	4,052.0000	1.401	0	0	0
11/11/2009	\$ / R	2009/12/14	5.20	Call	Currency Future	2,254.0000	2,198.0000	(2.484)	0	0	0
11/11/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	87.0000	76.0000	(12.644)	110	110	1,100
11/11/2009	\$ / R	2009/12/14	7.85	Call	Currency Future	56.0000	49.0000	(12.500)	0	0	0
11/11/2009	\$ / R	2009/12/14	8.20	Put	Currency Future	766.0000	820.0000	7.050	0	0	0
11/11/2009	\$ / R	2009/12/14	11.65	Put	Currency Future	4,196.0000	4,252.0000	1.335	0	0	0
11/11/2009	\$ / R	2009/12/14	6.95	Put	Currency Future	30.0000	38.0000	26.667	0	0	0
11/11/2009	\$ / R	2009/12/14	3.55	Call	Currency Future	3,904.0000	3,848.0000	(1.434)	0	0	0
11/11/2009	\$ / R	2009/12/14	5.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	5.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	333.0000	378.0000	13.514	0	0	0
11/11/2009	\$ / R	2009/12/14	7.95	Call	Currency Future	42.0000	37.0000	(11.905)	0	0	0
11/11/2009	\$ / R	2009/12/14	9.90	Call	Currency Future	0.0000	0.0000	-	0	0	10,191
11/11/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	909.0000	963.0000	5.941	0	0	0
11/11/2009	\$ / R	2009/12/14	8.45	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
11/11/2009	\$ / R	2009/12/14	8.60	Put	Currency Future	1,153.0000	1,208.0000	4.770	0	0	0
11/11/2009	\$ / R	2009/12/14	9.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	7.20	Call	Currency Future	331.0000	293.0000	(11.480)	0	0	0
11/11/2009	\$ / R	2009/12/14	6.95	Call	Currency Future	534.0000	486.0000	(8.989)	0	0	0
11/11/2009	\$ / R	2009/12/14	5.15	Call	Currency Future	2,304.0000	2,248.0000	(2.431)	0	0	0
11/11/2009	\$ / R	2009/12/14	6.20	Call	Currency Future	1,255.0000	1,199.0000	(4.462)	0	0	0
11/11/2009	\$ / R	2009/12/14	9.90	Put	Currency Future	2,446.0000	2,502.0000	2.289	0	0	0
11/11/2009	\$ / R	2009/12/14	8.55	Call	Currency Future	7.0000	7.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	2,646.0000	2,702.0000	2.116	0	0	0
11/11/2009	\$ / R	2009/12/14	12.85	Put	Currency Future	5,396.0000	5,452.0000	1.038	0	0	0
11/11/2009	\$ / R	2009/12/14	7.20	Put	Currency Future	77.0000	95.0000	23.377	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	\$ / R 2009/12/14	6.75	Put	Currency Future	13.0000	16.0000	23.077	0	0	0
11/11/2009	\$ / R 2009/12/14	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	6.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	7.85	Put	Currency Future	452.0000	501.0000	10.841	0	0	0
11/11/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	627.0000	679.0000	8.293	0	0	0
11/11/2009	\$ / R 2009/12/14	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	15.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	4.15	Call	Currency Future	3,304.0000	3,248.0000	(1.695)	0	0	0
11/11/2009	\$ / R 2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	31.0000	28.0000	(9.677)	0	0	0
11/11/2009	\$ / R 2009/12/14	10.05	Put	Currency Future	2,596.0000	2,652.0000	2.157	0	0	0
11/11/2009	\$ / R 2009/12/14	14.05	Put	Currency Future	6,596.0000	6,652.0000	0.849	0	0	0
11/11/2009	\$ / R 2009/12/14	5.05	Call	Currency Future	2,404.0000	2,348.0000	(2.329)	0	0	0
11/11/2009	\$ / R 2009/12/14	15.25	Put	Currency Future	7,796.0000	7,852.0000	0.718	0	0	0
11/11/2009	\$ / R 2009/12/14	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	14.45	Put	Currency Future	6,996.0000	7,052.0000	0.800	0	0	0
11/11/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	8.40	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	247
11/11/2009	\$ / R 2009/12/14	16.45	Put	Currency Future	8,996.0000	9,052.0000	0.622	0	0	0
11/11/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	1,103.0000	1,159.0000	5.077	0	0	0
11/11/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,847.0000	1,903.0000	3.032	0	0	0
11/11/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	2,896.0000	2,952.0000	1.934	0	0	0
11/11/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	3,846.0000	3,902.0000	1.456	0	0	0
11/11/2009	\$ / R 2009/12/14	13.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	16.20	Put	Currency Future	8,746.0000	8,802.0000	0.640	0	0	0
11/11/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	75.0000	66.0000	(12.000)	0	0	0
11/11/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	5.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	6.75	Call	Currency Future	717.0000	665.0000	(7.252)	0	0	0
11/11/2009	\$ / R 2009/12/14	4.60	Call	Currency Future	2,854.0000	2,798.0000	(1.962)	0	0	0
11/11/2009	\$ / R 2009/12/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	14.20	Put	Currency Future	6,746.0000	6,802.0000	0.830	0	0	0
11/11/2009	\$ / R 2009/12/14	8.40	Put	Currency Future	957.0000	1,012.0000	5.747	0	0	0
11/11/2009	\$ / R 2009/12/14	6.55	Call	Currency Future	909.0000	854.0000	(6.051)	0	0	0
11/11/2009	\$ / R 2009/12/14	15.35	Put	Currency Future	7,896.0000	7,952.0000	0.709	0	0	0
11/11/2009	\$ / R 2009/12/14	14.55	Put	Currency Future	7,096.0000	7,152.0000	0.789	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	\$ / R 2009/12/14	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	4,546.0000	4,602.0000	1.232	0	0	0
11/11/2009	\$ / R 2009/12/14	13.05	Put	Currency Future	5,596.0000	5,652.0000	1.001	0	0	0
11/11/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	2,696.0000	2,752.0000	2.077	0	0	0
11/11/2009	\$ / R 2009/12/14	6.55	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
11/11/2009	\$ / R 2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	7.35	Put	Currency Future	125.0000	151.0000	20.800	0	0	0
11/11/2009	\$ / R 2009/12/14	14.60	Put	Currency Future	7,146.0000	7,202.0000	0.784	0	0	0
11/11/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,997.0000	2,053.0000	2.804	0	0	0
11/11/2009	\$ / R 2009/12/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
11/11/2009	\$ / R 2009/12/14	5.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	7.05	Put	Currency Future	45.0000	56.0000	24.444	0	0	0
11/11/2009	\$ / R 2009/12/14	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	10.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	12.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	5.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	7.05	Call	Currency Future	449.0000	404.0000	(10.022)	0	0	0
11/11/2009	\$ / R 2009/12/14	16.30	Put	Currency Future	8,846.0000	8,902.0000	0.633	0	0	0
11/11/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	1,947.0000	2,003.0000	2.876	0	0	0
11/11/2009	\$ / R 2009/12/14	11.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	5,196.0000	5,252.0000	1.078	0	0	0
11/11/2009	\$ / R 2009/12/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	4.85	Call	Currency Future	2,604.0000	2,548.0000	(2.151)	0	0	0
11/11/2009	\$ / R 2009/12/14	4.45	Call	Currency Future	3,004.0000	2,948.0000	(1.864)	0	0	0
11/11/2009	\$ / R 2009/12/14	6.05	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
11/11/2009	\$ / R 2009/12/14	16.25	Put	Currency Future	8,796.0000	8,852.0000	0.637	0	0	0
11/11/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	11.50	Put	Currency Future	4,046.0000	4,102.0000	1.384	0	0	0
11/11/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	1,202.0000	1,257.0000	4.576	0	0	0
11/11/2009	\$ / R 2009/12/14	5.75	Call	Currency Future	1,704.0000	1,648.0000	(3.286)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	\$ / R	2009/12/14	15.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	4.30	Call	Currency Future	3,154.0000	3,098.0000	(1.776)	0	0	0
11/11/2009	\$ / R	2009/12/14	14.30	Put	Currency Future	6,846.0000	6,902.0000	0.818	0	0	0
11/11/2009	\$ / R	2009/12/14	14.40	Put	Currency Future	6,946.0000	7,002.0000	0.806	0	0	0
11/11/2009	\$ / R	2009/12/14	8.15	Put	Currency Future	719.0000	773.0000	7.510	0	0	0
11/11/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	2,397.0000	2,452.0000	2.295	0	0	0
11/11/2009	\$ / R	2009/12/14	11.60	Put	Currency Future	4,146.0000	4,202.0000	1.351	0	0	0
11/11/2009	\$ / R	2009/12/14	13.65	Put	Currency Future	6,196.0000	6,252.0000	0.904	0	0	0
11/11/2009	\$ / R	2009/12/14	6.85	Call	Currency Future	624.0000	574.0000	(8.013)	0	0	0
11/11/2009	\$ / R	2009/12/14	4.05	Call	Currency Future	3,404.0000	3,348.0000	(1.645)	0	0	0
11/11/2009	\$ / R	2009/12/14	4.00	Call	Currency Future	3,454.0000	3,398.0000	(1.621)	0	0	0
11/11/2009	\$ / R	2009/12/14	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	8.05	Call	Currency Future	31.0000	28.0000	(9.677)	0	0	100
11/11/2009	\$ / R	2009/12/14	8.00	Put	Currency Future	582.0000	634.0000	8.935	0	0	0
11/11/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	12.40	Put	Currency Future	4,946.0000	5,002.0000	1.132	0	0	0
11/11/2009	\$ / R	2009/12/14	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	6.15	Call	Currency Future	1,305.0000	1,249.0000	(4.291)	0	0	0
11/11/2009	\$ / R	2009/12/14	3.85	Call	Currency Future	3,604.0000	3,548.0000	(1.554)	0	0	0
11/11/2009	\$ / R	2009/12/14	6.05	Call	Currency Future	1,404.0000	1,349.0000	(3.917)	0	0	0
11/11/2009	\$ / R	2009/12/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	16.40	Put	Currency Future	8,946.0000	9,002.0000	0.626	0	0	0
11/11/2009	\$ / R	2009/12/14	7.80	Put	Currency Future	411.0000	459.0000	11.679	0	0	0
11/11/2009	\$ / R	2009/12/14	7.35	Call	Currency Future	229.0000	199.0000	(13.100)	0	0	0
11/11/2009	\$ / R	2009/12/14	12.80	Put	Currency Future	5,346.0000	5,402.0000	1.048	0	0	0
11/11/2009	\$ / R	2009/12/14	10.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	16.00	Put	Currency Future	8,546.0000	8,602.0000	0.655	0	0	0
11/11/2009	\$ / R	2009/12/14	9.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	4,446.0000	4,502.0000	1.260	0	0	0
11/11/2009	\$ / R	2009/12/14	11.35	Put	Currency Future	3,896.0000	3,952.0000	1.437	0	0	0
11/11/2009	\$ / R	2009/12/14	6.85	Put	Currency Future	20.0000	25.0000	25.000	0	0	0
11/11/2009	\$ / R	2009/12/14	15.55	Put	Currency Future	8,096.0000	8,152.0000	0.692	0	0	0
11/11/2009	\$ / R	2009/12/14	6.10	Call	Currency Future	1,354.0000	1,299.0000	(4.062)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	\$ / R	2009/12/14	5.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	13.85	Put	Currency Future	6,396.0000	6,452.0000	0.876	0	0	0
11/11/2009	\$ / R	2009/12/14	7.00	Put	Currency Future	37.0000	46.0000	24.324	0	0	100
11/11/2009	\$ / R	2009/12/14	8.70	Put	Currency Future	1,251.0000	1,306.0000	4.396	0	0	0
11/11/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	6.65	Put	Currency Future	8.0000	10.0000	25.000	0	0	0
11/11/2009	\$ / R	2009/12/14	5.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	4.50	Call	Currency Future	2,954.0000	2,898.0000	(1.896)	0	0	0
11/11/2009	\$ / R	2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	7.00	Call	Currency Future	491.0000	445.0000	(9.369)	0	0	0
11/11/2009	\$ / R	2009/12/14	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	14.35	Put	Currency Future	6,896.0000	6,952.0000	0.812	0	0	0
11/11/2009	\$ / R	2009/12/14	8.70	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
11/11/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	6.65	Call	Currency Future	812.0000	758.0000	(6.650)	0	0	0
11/11/2009	\$ / R	2009/12/14	5.30	Call	Currency Future	2,154.0000	2,098.0000	(2.600)	0	0	0
11/11/2009	\$ / R	2009/12/14	8.05	Put	Currency Future	627.0000	679.0000	8.293	0	0	0
11/11/2009	\$ / R	2009/12/14	9.00	Put	Currency Future	1,548.0000	1,604.0000	3.618	0	0	0
11/11/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	2,397.0000	2,452.0000	2.295	0	0	0
11/11/2009	\$ / R	2009/12/14	13.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	13.45	Put	Currency Future	5,996.0000	6,052.0000	0.934	0	0	0
11/11/2009	\$ / R	2009/12/14	5.85	Call	Currency Future	1,604.0000	1,548.0000	(3.491)	0	0	0
11/11/2009	\$ / R	2009/12/14	14.80	Put	Currency Future	7,346.0000	7,402.0000	0.762	0	0	0
11/11/2009	\$ / R	2009/12/14	5.50	Call	Currency Future	1,954.0000	1,898.0000	(2.866)	0	0	0
11/11/2009	\$ / R	2009/12/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	7.65	Call	Currency Future	100.0000	87.0000	(13.000)	0	0	0
11/11/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	13.20	Put	Currency Future	5,746.0000	5,802.0000	0.975	0	0	0
11/11/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	1,747.0000	1,803.0000	3.205	0	0	0
11/11/2009	\$ / R	2009/12/14	13.45	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
11/11/2009	\$ / R 2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	16.50	Put	Currency Future	9,046.0000	9,102.0000	0.619	0	0	0
11/11/2009	\$ / R 2009/12/14	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	296.0000	339.0000	14.527	0	0	0
11/11/2009	\$ / R 2009/12/14	8.15	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
11/11/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	4.75	Call	Currency Future	2,704.0000	2,648.0000	(2.071)	0	0	0
11/11/2009	\$ / R 2009/12/14	4.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	4.35	Call	Currency Future	3,104.0000	3,048.0000	(1.804)	0	0	0
11/11/2009	\$ / R 2009/12/14	5.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	261.0000	302.0000	15.709	0	0	0
11/11/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	1.0000	1.0000	-	0	0	100
11/11/2009	\$ / R 2009/12/14	16.35	Put	Currency Future	8,896.0000	8,952.0000	0.629	0	0	0
11/11/2009	\$ / R 2009/12/14	10.45	Put	Currency Future	2,996.0000	3,052.0000	1.869	0	0	0
11/11/2009	\$ / R 2009/12/14	11.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	3.75	Call	Currency Future	3,704.0000	3,648.0000	(1.512)	0	0	0
11/11/2009	\$ / R 2009/12/14	6.50	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
11/11/2009	\$ / R 2009/12/14	7.30	Call	Currency Future	261.0000	228.0000	(12.644)	0	0	0
11/11/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	1,698.0000	1,753.0000	3.239	0	0	0
11/11/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	10,100
11/11/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,896.0000	5,952.0000	0.950	0	0	0
11/11/2009	\$ / R 2009/12/14	6.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	14.50	Put	Currency Future	7,046.0000	7,102.0000	0.795	0	0	0
11/11/2009	\$ / R 2009/12/14	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	7.30	Put	Currency Future	107.0000	130.0000	21.495	0	0	0
11/11/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,747.0000	1,803.0000	3.205	0	0	0
11/11/2009	\$ / R 2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
11/11/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,997.0000	2,053.0000	2.804	0	0	0
11/11/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	2,646.0000	2,702.0000	2.116	0	0	0
11/11/2009	\$ / R 2009/12/14	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	14.25	Put	Currency Future	6,796.0000	6,852.0000	0.824	0	0	0
11/11/2009	\$ / R 2009/12/14	15.50	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	\$ / R	2009/12/14	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	11.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	6.50	Call	Currency Future	958.0000	903.0000	(5.741)	0	0	0
11/11/2009	\$ / R	2009/12/14	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	7.90	Put	Currency Future	495.0000	545.0000	10.101	0	0	100
11/11/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	87.0000	76.0000	(12.644)	0	0	0
11/11/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	6.0000	6.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	3.90	Call	Currency Future	3,554.0000	3,498.0000	(1.576)	0	0	0
11/11/2009	\$ / R	2009/12/14	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	7.60	Call	Currency Future	115.0000	101.0000	(12.174)	0	0	39
11/11/2009	\$ / R	2009/12/14	7.90	Call	Currency Future	49.0000	43.0000	(12.245)	0	0	1,700
11/11/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	333.0000	378.0000	13.514	0	0	0
11/11/2009	\$ / R	2009/12/14	13.90	Put	Currency Future	6,446.0000	6,502.0000	0.869	0	0	0
11/11/2009	\$ / R	2009/12/14	15.90	Put	Currency Future	8,446.0000	8,502.0000	0.663	0	0	0
11/11/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	909.0000	963.0000	5.941	0	0	0
11/11/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	4,846.0000	4,902.0000	1.156	0	0	0
11/11/2009	\$ / R	2009/12/14	11.85	Put	Currency Future	4,396.0000	4,452.0000	1.274	0	0	0
11/11/2009	\$ / R	2009/12/14	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	8.35	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
11/11/2009	\$ / R	2009/12/14	9.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	11.15	Put	Currency Future	3,696.0000	3,752.0000	1.515	0	0	0
11/11/2009	\$ / R	2009/12/14	11.55	Put	Currency Future	4,096.0000	4,152.0000	1.367	0	0	0
11/11/2009	\$ / R	2009/12/14	9.50	Call	Currency Future	1.0000	1.0000	-	0	0	3,000
11/11/2009	\$ / R	2009/12/14	9.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	11.10	Put	Currency Future	3,646.0000	3,702.0000	1.536	0	0	0
11/11/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	11.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	5.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	8.45	Put	Currency Future	1,006.0000	1,061.0000	5.467	0	0	0
11/11/2009	\$ / R	2009/12/14	11.20	Put	Currency Future	3,746.0000	3,802.0000	1.495	0	0	0
11/11/2009	\$ / R	2009/12/14	11.25	Put	Currency Future	3,796.0000	3,852.0000	1.475	0	0	0
11/11/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	4,446.0000	4,502.0000	1.260	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	\$ / R 2009/12/14	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	861.0000	915.0000	6.272	0	0	0
11/11/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	2,097.0000	2,153.0000	2.670	0	0	0
11/11/2009	\$ / R 2009/12/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	12.45	Put	Currency Future	4,996.0000	5,052.0000	1.121	0	0	0
11/11/2009	\$ / R 2009/12/14	6.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	3.40	Call	Currency Future	4,054.0000	3,998.0000	(1.381)	0	0	0
11/11/2009	\$ / R 2009/12/14	11.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	13.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	5.10	Call	Currency Future	2,354.0000	2,298.0000	(2.379)	0	0	0
11/11/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
11/11/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	12.55	Put	Currency Future	5,096.0000	5,152.0000	1.099	0	0	0
11/11/2009	\$ / R 2009/12/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	2,047.0000	2,103.0000	2.736	0	0	0
11/11/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	3,846.0000	3,902.0000	1.456	0	0	0
11/11/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	1,399.0000	1,455.0000	4.003	0	0	0
11/11/2009	\$ / R 2009/12/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
11/11/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,648.0000	1,703.0000	3.337	0	0	0
11/11/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,896.0000	5,952.0000	0.950	0	0	0
11/11/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
11/11/2009	\$ / R 2009/12/14	14.10	Put	Currency Future	6,646.0000	6,702.0000	0.843	0	0	0
11/11/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	1,103.0000	1,159.0000	5.077	0	0	0
11/11/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	10.85	Put	Currency Future	3,396.0000	3,452.0000	1.649	0	0	0
11/11/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	1,153.0000	1,208.0000	4.770	0	0	0
11/11/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	5,396.0000	5,452.0000	1.038	0	0	0
11/11/2009	\$ / R 2009/12/14	10.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	16.10	Put	Currency Future	8,646.0000	8,702.0000	0.648	0	0	0
11/11/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	6.0000	6.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	1,499.0000	1,554.0000	3.669	0	0	0
11/11/2009	\$ / R 2009/12/14	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	7.0000	7.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,847.0000	1,903.0000	3.032	0	0	0
11/11/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	4,346.0000	4,402.0000	1.289	0	0	0
11/11/2009	\$ / R 2009/12/14	4.10	Call	Currency Future	3,354.0000	3,298.0000	(1.670)	0	0	0
11/11/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	3,346.0000	3,402.0000	1.674	0	0	0
11/11/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	1,350.0000	1,405.0000	4.074	0	0	0
11/11/2009	\$ / R 2009/12/14	7.10	Call	Currency Future	408.0000	365.0000	(10.539)	0	0	0
11/11/2009	\$ / R 2009/12/14	3.65	Call	Currency Future	3,804.0000	3,748.0000	(1.472)	0	0	0
11/11/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	5,146.0000	5,202.0000	1.088	0	0	0
11/11/2009	\$ / R 2009/12/14	13.75	Put	Currency Future	6,296.0000	6,352.0000	0.889	0	0	0
11/11/2009	\$ / R 2009/12/14	7.10	Put	Currency Future	54.0000	67.0000	24.074	0	0	0
11/11/2009	\$ / R 2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
11/11/2009	\$ / R 2009/12/14	9.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	15.85	Put	Currency Future	8,396.0000	8,452.0000	0.667	0	0	0
11/11/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	3,596.0000	3,652.0000	1.557	0	0	0
11/11/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	11.00	Put	Currency Future	3,546.0000	3,602.0000	1.579	0	0	0
11/11/2009	\$ / R 2009/12/14	13.60	Put	Currency Future	6,146.0000	6,202.0000	0.911	0	0	0
11/11/2009	\$ / R 2009/12/14	6.80	Put	Currency Future	16.0000	21.0000	31.250	0	0	0
11/11/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	5,646.0000	5,702.0000	0.992	0	0	0
11/11/2009	\$ / R 2009/12/14	6.80	Call	Currency Future	670.0000	619.0000	(7.612)	0	0	0
11/11/2009	\$ / R 2009/12/14	5.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	15.50	Put	Currency Future	8,046.0000	8,102.0000	0.696	0	0	0
11/11/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	3,146.0000	3,202.0000	1.780	0	0	0
11/11/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	5,046.0000	5,102.0000	1.110	0	0	0
11/11/2009	\$ / R 2009/12/14	5.70	Call	Currency Future	1,754.0000	1,698.0000	(3.193)	0	0	0
11/11/2009	\$ / R 2009/12/14	6.45	Put	Currency Future	3.0000	4.0000	33.333	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	\$ / R	2009/12/14	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	6.45	Call	Currency Future	1,007.0000	952.0000	(5.462)	0	0	0
11/11/2009	\$ / R	2009/12/14	13.70	Put	Currency Future	6,246.0000	6,302.0000	0.897	0	0	0
11/11/2009	\$ / R	2009/12/14	6.70	Call	Currency Future	764.0000	711.0000	(6.937)	0	0	0
11/11/2009	\$ / R	2009/12/14	5.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	11.40	Put	Currency Future	3,946.0000	4,002.0000	1.419	0	0	0
11/11/2009	\$ / R	2009/12/14	6.70	Put	Currency Future	10.0000	13.0000	30.000	0	0	0
11/11/2009	\$ / R	2009/12/14	9.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	2,746.0000	2,802.0000	2.039	0	0	0
11/11/2009	\$ / R	2009/12/14	9.70	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
11/11/2009	\$ / R	2009/12/14	10.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	9.70	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
11/11/2009	\$ / R	2009/12/14	11.85	Put	Currency Future	4,396.0000	4,452.0000	1.274	0	0	0
11/11/2009	\$ / R	2009/12/14	15.65	Put	Currency Future	8,196.0000	8,252.0000	0.683	0	0	0
11/11/2009	\$ / R	2009/12/14	15.70	Put	Currency Future	8,246.0000	8,302.0000	0.679	0	0	0
11/11/2009	\$ / R	2009/12/14	9.95	Put	Currency Future	2,496.0000	2,552.0000	2.244	0	0	0
11/11/2009	\$ / R	2009/12/14	9.70	Put	Currency Future	2,247.0000	2,302.0000	2.448	0	0	0
11/11/2009	\$ / R	2009/12/14	15.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	15.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	14.95	Put	Currency Future	7,496.0000	7,552.0000	0.747	0	0	0
11/11/2009	\$ / R	2009/12/14	10.50	Put	Currency Future	3,046.0000	3,102.0000	1.838	0	0	0
11/11/2009	\$ / R	2009/12/14	9.10	Put	Currency Future	1,648.0000	1,703.0000	3.337	0	0	0
11/11/2009	\$ / R	2009/12/14	9.65	Put	Currency Future	2,197.0000	2,252.0000	2.503	0	0	0
11/11/2009	\$ / R	2009/12/14	9.70	Put	Currency Future	2,247.0000	2,302.0000	2.448	0	0	0
11/11/2009	\$ / R	2009/12/14	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	13.10	Put	Currency Future	5,646.0000	5,702.0000	0.992	0	0	0
11/11/2009	\$ / R	2009/12/14	4.70	Call	Currency Future	2,754.0000	2,698.0000	(2.033)	0	0	0
11/11/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	11.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	13.80	Put	Currency Future	6,346.0000	6,402.0000	0.882	0	0	0
11/11/2009	\$ / R	2009/12/14	3.70	Call	Currency Future	3,754.0000	3,698.0000	(1.492)	0	0	0
11/11/2009	\$ / R	2009/12/14	14.95	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
11/11/2009	\$ / R	2009/12/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	12.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	3.30	Call	Currency Future	4,154.0000	4,098.0000	(1.348)	0	0	0
11/11/2009	\$ / R	2009/12/14	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	13.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	3.35	Call	Currency Future	4,104.0000	4,048.0000	(1.365)	0	0	0
11/11/2009	\$ / R	2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	7.45	Call	Currency Future	172.0000	151.0000	(12.209)	0	0	21
11/11/2009	\$ / R	2009/12/14	7.50	Put	Currency Future	197.0000	234.0000	18.782	0	0	100
11/11/2009	\$ / R	2009/12/14	7.50	Call	Currency Future	151.0000	132.0000	(12.583)	0	0	747
11/11/2009	\$ / R	2009/12/14	15.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	7.45	Put	Currency Future	168.0000	203.0000	20.833	0	0	0
11/11/2009	\$ / R	2009/12/14	7.80	Call	Currency Future	65.0000	57.0000	(12.308)	0	0	0
11/11/2009	\$ / R	2009/12/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	15.75	Put	Currency Future	8,296.0000	8,352.0000	0.675	0	0	0
11/11/2009	\$ / R	2009/12/14	3.80	Call	Currency Future	3,654.0000	3,598.0000	(1.533)	0	0	0
11/11/2009	\$ / R	2009/12/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	4.80	Call	Currency Future	2,654.0000	2,598.0000	(2.110)	0	0	0
11/11/2009	\$ / R	2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	5.80	Call	Currency Future	1,654.0000	1,598.0000	(3.386)	0	0	0
11/11/2009	\$ / R	2009/12/14	5.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	6.80	Call	Currency Future	670.0000	619.0000	(7.612)	0	0	0
11/11/2009	\$ / R	2009/12/14	15.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	6.80	Put	Currency Future	16.0000	21.0000	31.250	0	0	0
11/11/2009	\$ / R	2009/12/14	15.80	Put	Currency Future	8,346.0000	8,402.0000	0.671	0	0	0
11/11/2009	\$ / R	2009/12/14	10.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	10.65	Put	Currency Future	3,196.0000	3,252.0000	1.752	0	0	0
11/11/2009	\$ / R	2009/12/14	3.50	Call	Currency Future	3,954.0000	3,898.0000	(1.416)	0	0	0
11/11/2009	\$ / R	2009/12/14	10.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	10.75	Put	Currency Future	3,296.0000	3,352.0000	1.699	0	0	0
11/11/2009	\$ / R	2009/12/14	15.60	Put	Currency Future	8,146.0000	8,202.0000	0.687	0	0	0
11/11/2009	\$ / R	2009/12/14	3.55	Call	Currency Future	3,904.0000	3,848.0000	(1.434)	0	0	0
11/11/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	4.55	Call	Currency Future	2,904.0000	2,848.0000	(1.928)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	\$ / R 2009/12/14	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	5.55	Call	Currency Future	1,904.0000	1,848.0000	(2.941)	0	0	0
11/11/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	3,346.0000	3,402.0000	1.674	0	0	0
11/11/2009	\$ / R 2009/12/14	6.55	Call	Currency Future	909.0000	854.0000	(6.051)	0	0	0
11/11/2009	\$ / R 2009/12/14	10.40	Put	Currency Future	2,946.0000	3,002.0000	1.901	0	0	0
11/11/2009	\$ / R 2009/12/14	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	5.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	5,246.0000	5,302.0000	1.067	0	0	0
11/11/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	6.55	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
11/11/2009	\$ / R 2009/12/14	10.30	Put	Currency Future	2,846.0000	2,902.0000	1.968	0	0	0
11/11/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	4,646.0000	4,702.0000	1.205	0	0	0
11/11/2009	\$ / R 2009/12/14	3.60	Call	Currency Future	3,854.0000	3,798.0000	(1.453)	0	0	0
11/11/2009	\$ / R 2009/12/14	10.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	2,147.0000	2,202.0000	2.562	0	0	0
11/11/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	2,147.0000	2,202.0000	2.562	0	0	0
11/11/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	3,446.0000	3,502.0000	1.625	0	0	0
11/11/2009	\$ / R 2009/12/14	10.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	13.30	Put	Currency Future	5,846.0000	5,902.0000	0.958	0	0	0
11/11/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	1,797.0000	1,853.0000	3.116	0	0	0
11/11/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	4,346.0000	4,402.0000	1.289	0	0	0
11/11/2009	\$ / R 2009/12/14	13.55	Put	Currency Future	6,096.0000	6,152.0000	0.919	0	0	0
11/11/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	3,596.0000	3,652.0000	1.557	0	0	0
11/11/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	4,796.0000	4,852.0000	1.168	0	0	0
11/11/2009	\$ / R 2009/12/14	3.45	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
11/11/2009	\$ / R	2009/12/14	11.65	Put	Currency Future	4,196.0000	4,252.0000	1.335	0	0	0
11/11/2009	\$ / R	2009/12/14	4.45	Call	Currency Future	3,004.0000	2,948.0000	(1.864)	0	0	0
11/11/2009	\$ / R	2009/12/14	12.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	11.70	Put	Currency Future	4,246.0000	4,302.0000	1.319	0	0	0
11/11/2009	\$ / R	2009/12/14	9.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	15.45	Put	Currency Future	7,996.0000	8,052.0000	0.700	0	0	0
11/11/2009	\$ / R	2009/12/14	15.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	5.45	Call	Currency Future	2,004.0000	1,948.0000	(2.794)	0	0	0
11/11/2009	\$ / R	2009/12/14	5.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	6.45	Call	Currency Future	1,007.0000	952.0000	(5.462)	0	0	0
11/11/2009	\$ / R	2009/12/14	6.45	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
11/11/2009	\$ / R	2009/12/14	3.45	Call	Currency Future	4,004.0000	3,948.0000	(1.399)	0	0	0
11/11/2009	\$ / R	2009/12/14	12.95	Put	Currency Future	5,496.0000	5,552.0000	1.019	0	0	0
11/11/2009	\$ / R	2009/12/14	12.35	Put	Currency Future	4,896.0000	4,952.0000	1.144	0	0	0
11/11/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	12.80	Put	Currency Future	5,346.0000	5,402.0000	1.048	0	0	0
11/11/2009	\$ / R	2009/12/14	13.50	Put	Currency Future	6,046.0000	6,102.0000	0.926	0	0	0
11/11/2009	\$ / R	2009/12/14	12.90	Put	Currency Future	5,446.0000	5,502.0000	1.028	0	0	0
11/11/2009	\$ / R	2009/12/14	13.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	12.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	9.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	9.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	9.35	Put	Currency Future	1,897.0000	1,953.0000	2.952	0	0	0
11/11/2009	\$ / R	2009/12/14	11.75	Put	Currency Future	4,296.0000	4,352.0000	1.304	0	0	0
11/11/2009	\$ / R	2009/12/14	9.95	Put	Currency Future	2,496.0000	2,552.0000	2.244	0	0	0
11/11/2009	\$ / R	2009/12/14	11.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2009/12/14	11.95	Put	Currency Future	4,496.0000	4,552.0000	1.246	0	0	0
11/11/2009	\$ / R	2010/03/15			Currency Future	7.5843	7.5248	(0.785)	7.5900	7.5200	30,068
11/11/2009	\$ / R	2010/03/15	8.50	Put	Currency Future	1,036.0000	1,087.0000	4.923	0	0	0
11/11/2009	\$ / R	2010/03/15	9.45	Put	Currency Future	1,916.0000	1,972.0000	2.923	0	0	0
11/11/2009	\$ / R	2010/03/15	10.45	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
11/11/2009	\$ / R	2010/03/15	15.65	Put	Currency Future	8,066.0000	8,125.0000	0.731	0	0	0
11/11/2009	\$ / R	2010/03/15	13.10	Put	Currency Future	5,517.0000	5,576.0000	1.069	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	\$ / R 2010/03/15	7.70	Put	Currency Future	414.0000	451.0000	8.937	0	0	0
11/11/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	77.0000	72.0000	(6.494)	0	0	0
11/11/2009	\$ / R 2010/03/15	9.15	Put	Currency Future	1,630.0000	1,685.0000	3.374	0	0	0
11/11/2009	\$ / R 2010/03/15	8.35	Put	Currency Future	907.0000	956.0000	5.402	0	0	0
11/11/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	3,771.0000	3,828.0000	1.512	0	0	0
11/11/2009	\$ / R 2010/03/15	13.20	Put	Currency Future	5,617.0000	5,676.0000	1.050	0	0	0
11/11/2009	\$ / R 2010/03/15	12.90	Put	Currency Future	5,317.0000	5,376.0000	1.110	0	0	0
11/11/2009	\$ / R 2010/03/15	6.90	Put	Currency Future	82.0000	95.0000	15.854	0	0	0
11/11/2009	\$ / R 2010/03/15	5.70	Call	Currency Future	1,890.0000	1,831.0000	(3.122)	0	0	0
11/11/2009	\$ / R 2010/03/15	5.35	Put	Currency Future	3.0000	3.0000	-	0	0	0
11/11/2009	\$ / R 2010/03/15	7.70	Call	Currency Future	298.0000	276.0000	(7.383)	0	0	350
11/11/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	1,443.0000	1,497.0000	3.742	0	0	0
11/11/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	32.0000	28.0000	(12.500)	0	0	27,543
11/11/2009	\$ / R 2010/03/15	8.35	Call	Currency Future	141.0000	131.0000	(7.092)	0	0	0
11/11/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	24.0000	20.0000	(16.667)	0	0	0
11/11/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
11/11/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
11/11/2009	\$ / R 2010/03/15	10.00	Call	Currency Future	27.0000	23.0000	(14.815)	0	0	0
11/11/2009	\$ / R 2010/03/15	6.90	Call	Currency Future	767.0000	720.0000	(6.128)	0	0	0
11/11/2009	\$ / R 2010/03/15	5.70	Put	Currency Future	6.0000	6.0000	-	0	0	0
11/11/2009	\$ / R 2010/03/15	5.35	Call	Currency Future	2,237.0000	2,178.0000	(2.637)	0	0	0
11/11/2009	\$ / R 2010/03/15	7.60	Put	Currency Future	351.0000	386.0000	9.972	0	0	0
11/11/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	2,298.0000	2,353.0000	2.393	0	0	0
11/11/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	42.0000	37.0000	(11.905)	0	0	0
11/11/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	2,539.0000	2,595.0000	2.206	0	0	0
11/11/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	3,077.0000	3,134.0000	1.852	0	0	0
11/11/2009	\$ / R 2010/03/15	10.00	Put	Currency Future	2,443.0000	2,498.0000	2.251	0	0	0
11/11/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	4,767.0000	4,827.0000	1.259	0	0	0
11/11/2009	\$ / R 2010/03/15	5.90	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
11/11/2009	\$ / R 2010/03/15	6.70	Call	Currency Future	930.0000	880.0000	(5.376)	0	0	0
11/11/2009	\$ / R 2010/03/15	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2010/03/15	7.60	Call	Currency Future	335.0000	311.0000	(7.164)	0	0	27
11/11/2009	\$ / R 2010/03/15	8.70	Put	Currency Future	1,214.0000	1,266.0000	4.283	0	0	0
11/11/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
11/11/2009	\$ / R 2010/03/15	12.50	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
11/11/2009	\$ / R 2010/03/15	13.10	Call	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	\$ / R 2010/03/15	5.90	Call	Currency Future	1,693.0000	1,634.0000	(3.485)	0	0	0
11/11/2009	\$ / R 2010/03/15	6.70	Put	Currency Future	46.0000	55.0000	19.565	0	0	0
11/11/2009	\$ / R 2010/03/15	4.35	Call	Currency Future	3,235.0000	3,175.0000	(1.855)	0	0	0
11/11/2009	\$ / R 2010/03/15	7.20	Put	Currency Future	169.0000	189.0000	11.834	0	0	110
11/11/2009	\$ / R 2010/03/15	6.85	Call	Currency Future	806.0000	758.0000	(5.955)	0	0	0
11/11/2009	\$ / R 2010/03/15	8.70	Call	Currency Future	98.0000	91.0000	(7.143)	0	0	0
11/11/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	2,107.0000	2,162.0000	2.610	0	0	0
11/11/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	3,572.0000	3,630.0000	1.624	0	0	0
11/11/2009	\$ / R 2010/03/15	12.50	Put	Currency Future	4,917.0000	4,976.0000	1.200	0	0	0
11/11/2009	\$ / R 2010/03/15	12.20	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
11/11/2009	\$ / R 2010/03/15	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2010/03/15	7.90	Call	Currency Future	235.0000	218.0000	(7.234)	212	212	5,000
11/11/2009	\$ / R 2010/03/15	8.10	Put	Currency Future	703.0000	748.0000	6.401	0	0	0
11/11/2009	\$ / R 2010/03/15	9.15	Call	Currency Future	64.0000	60.0000	(6.250)	0	0	16,608
11/11/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	77.0000	72.0000	(6.494)	0	0	0
11/11/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
11/11/2009	\$ / R 2010/03/15	9.50	Call	Currency Future	48.0000	45.0000	(6.250)	0	0	0
11/11/2009	\$ / R 2010/03/15	13.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R 2010/03/15	12.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R 2010/03/15	4.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R 2010/03/15	6.50	Put	Currency Future	27.0000	29.0000	7.407	0	0	0
11/11/2009	\$ / R 2010/03/15	6.35	Call	Currency Future	1,255.0000	1,196.0000	(4.701)	0	0	0
11/11/2009	\$ / R 2010/03/15	14.20	Put	Currency Future	6,616.0000	6,676.0000	0.907	0	0	0
11/11/2009	\$ / R 2010/03/15	7.20	Call	Currency Future	553.0000	513.0000	(7.233)	0	0	0
11/11/2009	\$ / R 2010/03/15	8.00	Put	Currency Future	625.0000	669.0000	7.040	0	0	0
11/11/2009	\$ / R 2010/03/15	6.85	Put	Currency Future	72.0000	84.0000	16.667	0	0	5,000
11/11/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	3,820.0000	3,878.0000	1.518	0	0	0
11/11/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	1,964.0000	2,020.0000	2.851	0	0	0
11/11/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
11/11/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,734.0000	2,790.0000	2.048	0	0	0
11/11/2009	\$ / R 2010/03/15	5.10	Put	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	\$ / R 2010/03/15	12.20	Put	Currency Future	4,618.0000	4,677.0000	1.278	0	0	0
11/11/2009	\$ / R 2010/03/15	7.90	Put	Currency Future	551.0000	593.0000	7.623	0	0	0
11/11/2009	\$ / R 2010/03/15	8.00	Call	Currency Future	210.0000	194.0000	(7.619)	0	0	0
11/11/2009	\$ / R 2010/03/15	8.30	Call	Currency Future	149.0000	139.0000	(6.711)	0	0	0
11/11/2009	\$ / R 2010/03/15	8.20	Put	Currency Future	783.0000	830.0000	6.003	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	\$ / R	2010/03/15	11.45	Put	Currency Future	3,870.0000	3,928.0000	1.499	0	0	0
11/11/2009	\$ / R	2010/03/15	13.70	Put	Currency Future	6,116.0000	6,176.0000	0.981	0	0	0
11/11/2009	\$ / R	2010/03/15	13.35	Put	Currency Future	5,766.0000	5,826.0000	1.041	0	0	0
11/11/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	18.0000	15.0000	(16.667)	0	0	0
11/11/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
11/11/2009	\$ / R	2010/03/15	6.10	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
11/11/2009	\$ / R	2010/03/15	4.70	Call	Currency Future	2,885.0000	2,826.0000	(2.045)	0	0	0
11/11/2009	\$ / R	2010/03/15	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2010/03/15	8.55	Put	Currency Future	1,080.0000	1,131.0000	4.722	0	0	0
11/11/2009	\$ / R	2010/03/15	8.05	Call	Currency Future	198.0000	183.0000	(7.576)	0	0	5,000
11/11/2009	\$ / R	2010/03/15	12.30	Put	Currency Future	4,718.0000	4,777.0000	1.251	0	0	0
11/11/2009	\$ / R	2010/03/15	8.30	Put	Currency Future	865.0000	914.0000	5.665	0	0	0
11/11/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	1,443.0000	1,497.0000	3.742	0	0	0
11/11/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	3,324.0000	3,382.0000	1.745	0	0	0
11/11/2009	\$ / R	2010/03/15	10.20	Put	Currency Future	2,637.0000	2,692.0000	2.086	0	0	0
11/11/2009	\$ / R	2010/03/15	9.45	Put	Currency Future	1,916.0000	1,972.0000	2.923	0	0	0
11/11/2009	\$ / R	2010/03/15	6.50	Call	Currency Future	1,112.0000	1,054.0000	(5.216)	0	0	0
11/11/2009	\$ / R	2010/03/15	4.45	Call	Currency Future	3,135.0000	3,075.0000	(1.914)	0	0	0
11/11/2009	\$ / R	2010/03/15	6.35	Put	Currency Future	20.0000	21.0000	5.000	0	0	0
11/11/2009	\$ / R	2010/03/15	14.10	Put	Currency Future	6,516.0000	6,576.0000	0.921	0	0	0
11/11/2009	\$ / R	2010/03/15	7.55	Call	Currency Future	358.0000	330.0000	(7.821)	0	0	0
11/11/2009	\$ / R	2010/03/15	11.45	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
11/11/2009	\$ / R	2010/03/15	13.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R	2010/03/15	8.80	Put	Currency Future	1,305.0000	1,358.0000	4.061	0	0	0
11/11/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	50.0000	47.0000	(6.000)	0	0	0
11/11/2009	\$ / R	2010/03/15	6.10	Call	Currency Future	1,497.0000	1,438.0000	(3.941)	0	0	0
11/11/2009	\$ / R	2010/03/15	5.50	Put	Currency Future	4.0000	4.0000	-	0	0	0
11/11/2009	\$ / R	2010/03/15	16.10	Put	Currency Future	8,516.0000	8,575.0000	0.693	0	0	0
11/11/2009	\$ / R	2010/03/15	8.50	Call	Currency Future	120.0000	112.0000	(6.667)	0	0	15,890
11/11/2009	\$ / R	2010/03/15	8.85	Call	Currency Future	85.0000	79.0000	(7.059)	0	0	0
11/11/2009	\$ / R	2010/03/15	10.30	Put	Currency Future	2,734.0000	2,790.0000	2.048	0	0	0
11/11/2009	\$ / R	2010/03/15	11.65	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
11/11/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
11/11/2009	\$ / R	2010/03/15	13.50	Put	Currency Future	5,916.0000	5,976.0000	1.014	0	0	0
11/11/2009	\$ / R	2010/03/15	6.40	Put	Currency Future	22.0000	24.0000	9.091	0	0	0
11/11/2009	\$ / R	2010/03/15	5.10	Call	Currency Future	2,486.0000	2,427.0000	(2.373)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	\$ / R 2010/03/15	5.50	Call	Currency Future	2,088.0000	2,029.0000	(2.826)	0	0	0
11/11/2009	\$ / R 2010/03/15	7.10	Put	Currency Future	135.0000	153.0000	13.333	0	0	0
11/11/2009	\$ / R 2010/03/15	9.05	Put	Currency Future	1,536.0000	1,591.0000	3.581	0	0	0
11/11/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	25.0000	21.0000	(16.000)	0	0	0
11/11/2009	\$ / R 2010/03/15	11.65	Put	Currency Future	4,069.0000	4,128.0000	1.450	0	0	0
11/11/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	4,019.0000	4,078.0000	1.468	0	0	0
11/11/2009	\$ / R 2010/03/15	13.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	39.0000	34.0000	(12.821)	0	0	0
11/11/2009	\$ / R 2010/03/15	6.40	Call	Currency Future	1,207.0000	1,148.0000	(4.888)	0	0	0
11/11/2009	\$ / R 2010/03/15	12.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	\$ / R 2010/03/15	7.50	Call	Currency Future	382.0000	350.0000	(8.377)	0	0	114
11/11/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	3,771.0000	3,828.0000	1.512	0	0	0
11/11/2009	\$ / R 2010/03/15	13.80	Put	Currency Future	6,216.0000	6,276.0000	0.965	0	0	0
11/11/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	2,155.0000	2,209.0000	2.506	0	0	0
11/11/2009	\$ / R 2010/03/15	4.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R 2010/03/15	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2010/03/15	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2010/03/15	7.00	Call	Currency Future	691.0000	646.0000	(6.512)	0	0	0
11/11/2009	\$ / R 2010/03/15	7.50	Put	Currency Future	298.0000	326.0000	9.396	0	0	200
11/11/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	3,473.0000	3,530.0000	1.641	0	0	0
11/11/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
11/11/2009	\$ / R 2010/03/15	4.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R 2010/03/15	5.95	Call	Currency Future	1,644.0000	1,585.0000	(3.589)	0	0	0
11/11/2009	\$ / R 2010/03/15	8.55	Call	Currency Future	114.0000	106.0000	(7.018)	0	0	0
11/11/2009	\$ / R 2010/03/15	8.05	Put	Currency Future	664.0000	709.0000	6.777	0	0	0
11/11/2009	\$ / R 2010/03/15	12.30	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	27,543
11/11/2009	\$ / R 2010/03/15	8.90	Put	Currency Future	1,396.0000	1,450.0000	3.868	0	0	0
11/11/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	29.0000	24.0000	(17.241)	0	0	0
11/11/2009	\$ / R 2010/03/15	11.44	Put	Currency Future	3,860.0000	3,918.0000	1.503	0	0	0
11/11/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	21.0000	17.0000	(19.048)	0	0	0
11/11/2009	\$ / R 2010/03/15	4.90	Call	Currency Future	2,685.0000	2,626.0000	(2.197)	0	0	0
11/11/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	2,060.0000	2,114.0000	2.621	0	0	0
11/11/2009	\$ / R 2010/03/15	5.95	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
11/11/2009	\$ / R 2010/03/15	4.30	Call	Currency Future	3,285.0000	3,225.0000	(1.826)	0	0	0
11/11/2009	\$ / R 2010/03/15	5.45	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
11/11/2009	\$ / R 2010/03/15	12.60	Call	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	\$ / R	2010/03/15	7.00	Put	Currency Future	107.0000	122.0000	14.019	106	106	9,005
11/11/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	16,608
11/11/2009	\$ / R	2010/03/15	7.55	Call	Currency Future	358.0000	330.0000	(7.821)	0	0	15,890
11/11/2009	\$ / R	2010/03/15	8.90	Call	Currency Future	81.0000	75.0000	(7.407)	0	0	0
11/11/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	2,491.0000	2,546.0000	2.208	0	0	0
11/11/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
11/11/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	25.0000	21.0000	(16.000)	0	0	0
11/11/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	56.0000	53.0000	(5.357)	0	0	0
11/11/2009	\$ / R	2010/03/15	15.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2010/03/15	12.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	\$ / R	2010/03/15	5.05	Call	Currency Future	2,536.0000	2,476.0000	(2.366)	0	0	0
11/11/2009	\$ / R	2010/03/15	14.35	Put	Currency Future	6,766.0000	6,826.0000	0.887	0	0	0
11/11/2009	\$ / R	2010/03/15	7.55	Put	Currency Future	324.0000	355.0000	9.568	0	0	0
11/11/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	3,028.0000	3,085.0000	1.882	0	0	0
11/11/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	2,491.0000	2,546.0000	2.208	0	0	0
11/11/2009	\$ / R	2010/03/15	8.80	Call	Currency Future	89.0000	83.0000	(6.742)	0	0	0
11/11/2009	\$ / R	2010/03/15	12.00	Put	Currency Future	4,418.0000	4,477.0000	1.335	0	0	0
11/11/2009	\$ / R	2010/03/15	4.95	Call	Currency Future	2,636.0000	2,576.0000	(2.276)	0	0	0
11/11/2009	\$ / R	2010/03/15	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2010/03/15	5.45	Call	Currency Future	2,138.0000	2,078.0000	(2.806)	0	0	0
11/11/2009	\$ / R	2010/03/15	9.75	Put	Currency Future	2,203.0000	2,257.0000	2.451	0	0	0
11/11/2009	\$ / R	2010/03/15	13.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	44.0000	39.0000	(11.364)	0	0	0
11/11/2009	\$ / R	2010/03/15	5.30	Put	Currency Future	3.0000	3.0000	-	0	0	0
11/11/2009	\$ / R	2010/03/15	16.20	Put	Currency Future	8,616.0000	8,675.0000	0.685	0	0	0
11/11/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	18.0000	15.0000	(16.667)	0	0	0
11/11/2009	\$ / R	2010/03/15	10.70	Put	Currency Future	3,127.0000	3,184.0000	1.823	0	0	0
11/11/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	1,772.0000	1,828.0000	3.160	0	0	0
11/11/2009	\$ / R	2010/03/15	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2010/03/15	5.30	Call	Currency Future	2,287.0000	2,227.0000	(2.624)	0	0	0
11/11/2009	\$ / R	2010/03/15	4.50	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
11/11/2009	\$ / R	2010/03/15	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	50.0000	47.0000	(6.000)	0	0	0
11/11/2009	\$ / R	2010/03/15	9.75	Call	Currency Future	37.0000	32.0000	(13.514)	0	0	0
11/11/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
11/11/2009	\$ / R	2010/03/15	12.40	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0

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11/11/2009	\$ / R	2010/03/15	12.65	Put	Currency Future	5,067.0000	5,126.0000	1.164	0	0	0
11/11/2009	\$ / R	2010/03/15	9.20	Put	Currency Future	1,677.0000	1,733.0000	3.339	0	0	0
11/11/2009	\$ / R	2010/03/15	16.30	Put	Currency Future	8,716.0000	8,775.0000	0.677	0	0	0
11/11/2009	\$ / R	2010/03/15	4.50	Call	Currency Future	3,085.0000	3,025.0000	(1.945)	0	0	0
11/11/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	2,394.0000	2,449.0000	2.297	0	0	0
11/11/2009	\$ / R	2010/03/15	11.75	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
11/11/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	3,820.0000	3,878.0000	1.518	0	0	0
11/11/2009	\$ / R	2010/03/15	12.40	Put	Currency Future	4,817.0000	4,876.0000	1.225	0	0	0
11/11/2009	\$ / R	2010/03/15	6.65	Put	Currency Future	39.0000	47.0000	20.513	0	0	0
11/11/2009	\$ / R	2010/03/15	9.10	Put	Currency Future	1,583.0000	1,638.0000	3.474	0	0	0
11/11/2009	\$ / R	2010/03/15	7.45	Put	Currency Future	273.0000	300.0000	9.890	0	0	0
11/11/2009	\$ / R	2010/03/15	16.40	Put	Currency Future	8,816.0000	8,875.0000	0.669	0	0	0
11/11/2009	\$ / R	2010/03/15	3.40	Call	Currency Future	4,184.0000	4,125.0000	(1.410)	0	0	0
11/11/2009	\$ / R	2010/03/15	10.25	Call	Currency Future	20.0000	16.0000	(20.000)	0	0	0
11/11/2009	\$ / R	2010/03/15	13.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	2,250.0000	2,305.0000	2.444	0	0	0
11/11/2009	\$ / R	2010/03/15	12.25	Put	Currency Future	4,668.0000	4,727.0000	1.264	0	0	0
11/11/2009	\$ / R	2010/03/15	7.30	Call	Currency Future	491.0000	454.0000	(7.536)	0	0	0
11/11/2009	\$ / R	2010/03/15	7.45	Call	Currency Future	408.0000	375.0000	(8.088)	0	0	0
11/11/2009	\$ / R	2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2010/03/15	7.45	Call	Currency Future	408.0000	375.0000	(8.088)	0	0	0
11/11/2009	\$ / R	2010/03/15	9.05	Call	Currency Future	70.0000	65.0000	(7.143)	0	0	0
11/11/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
11/11/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	17.0000	14.0000	(17.647)	0	0	0
11/11/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	4,767.0000	4,827.0000	1.259	0	0	0
11/11/2009	\$ / R	2010/03/15	7.30	Put	Currency Future	207.0000	229.0000	10.628	0	0	0
11/11/2009	\$ / R	2010/03/15	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2010/03/15	7.45	Put	Currency Future	273.0000	300.0000	9.890	0	0	0
11/11/2009	\$ / R	2010/03/15	10.50	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
11/11/2009	\$ / R	2010/03/15	11.44	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
11/11/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	67.0000	63.0000	(5.970)	0	0	0
11/11/2009	\$ / R	2010/03/15	6.45	Put	Currency Future	25.0000	26.0000	4.000	0	0	0
11/11/2009	\$ / R	2010/03/15	5.60	Put	Currency Future	5.0000	5.0000	-	0	0	0
11/11/2009	\$ / R	2010/03/15	12.60	Put	Currency Future	5,017.0000	5,076.0000	1.176	0	0	0
11/11/2009	\$ / R	2010/03/15	8.85	Put	Currency Future	1,350.0000	1,404.0000	4.000	0	0	0
11/11/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	2,588.0000	2,644.0000	2.164	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
11/11/2009	\$ / R 2010/03/15	10.25	Put	Currency Future	2,685.0000	2,741.0000	2.086	0	0	0
11/11/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	61.0000	57.0000	(6.557)	0	0	0
11/11/2009	\$ / R 2010/03/15	5.05	Put	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	\$ / R 2010/03/15	7.40	Put	Currency Future	250.0000	275.0000	10.000	0	0	0
11/11/2009	\$ / R 2010/03/15	6.45	Call	Currency Future	1,159.0000	1,101.0000	(5.004)	0	0	0
11/11/2009	\$ / R 2010/03/15	4.10	Call	Currency Future	3,484.0000	3,425.0000	(1.693)	0	0	0
11/11/2009	\$ / R 2010/03/15	7.55	Put	Currency Future	324.0000	355.0000	9.568	0	0	0
11/11/2009	\$ / R 2010/03/15	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	22.0000	18.0000	(18.182)	0	0	0
11/11/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	3,721.0000	3,779.0000	1.559	0	0	0
11/11/2009	\$ / R 2010/03/15	12.55	Put	Currency Future	4,967.0000	5,026.0000	1.188	0	0	0
11/11/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
11/11/2009	\$ / R 2010/03/15	6.05	Call	Currency Future	1,546.0000	1,487.0000	(3.816)	0	0	0
11/11/2009	\$ / R 2010/03/15	7.40	Call	Currency Future	434.0000	400.0000	(7.834)	0	0	0
11/11/2009	\$ / R 2010/03/15	14.65	Put	Currency Future	7,066.0000	7,126.0000	0.849	0	0	0
11/11/2009	\$ / R 2010/03/15	5.60	Call	Currency Future	1,989.0000	1,930.0000	(2.966)	0	0	0
11/11/2009	\$ / R 2010/03/15	16.35	Put	Currency Future	8,766.0000	8,825.0000	0.673	0	0	0
11/11/2009	\$ / R 2010/03/15	7.10	Call	Currency Future	620.0000	577.0000	(6.935)	0	0	0
11/11/2009	\$ / R 2010/03/15	9.55	Put	Currency Future	2,012.0000	2,067.0000	2.734	0	0	0
11/11/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	3,225.0000	3,282.0000	1.767	0	0	0
11/11/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	2,783.0000	2,839.0000	2.012	0	0	0
11/11/2009	\$ / R 2010/03/15	7.95	Call	Currency Future	222.0000	206.0000	(7.207)	0	0	0
11/11/2009	\$ / R 2010/03/15	12.25	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
11/11/2009	\$ / R 2010/03/15	6.05	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
11/11/2009	\$ / R 2010/03/15	5.40	Put	Currency Future	3.0000	3.0000	-	0	0	0
11/11/2009	\$ / R 2010/03/15	16.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2010/03/15	4.60	Call	Currency Future	2,985.0000	2,925.0000	(2.010)	0	0	0
11/11/2009	\$ / R 2010/03/15	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2010/03/15	9.55	Call	Currency Future	46.0000	42.0000	(8.696)	0	0	0
11/11/2009	\$ / R 2010/03/15	10.50	Put	Currency Future	2,930.0000	2,986.0000	1.911	0	0	0
11/11/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
11/11/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	35.0000	30.0000	(14.286)	0	0	0
11/11/2009	\$ / R 2010/03/15	4.85	Call	Currency Future	2,735.0000	2,676.0000	(2.157)	0	0	0
11/11/2009	\$ / R 2010/03/15	7.05	Call	Currency Future	655.0000	611.0000	(6.718)	0	0	0
11/11/2009	\$ / R 2010/03/15	6.30	Call	Currency Future	1,303.0000	1,244.0000	(4.528)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	\$ / R 2010/03/15	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2010/03/15	4.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R 2010/03/15	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2010/03/15	11.75	Put	Currency Future	4,169.0000	4,227.0000	1.391	0	0	0
11/11/2009	\$ / R 2010/03/15	13.15	Put	Currency Future	5,567.0000	5,626.0000	1.060	0	0	0
11/11/2009	\$ / R 2010/03/15	4.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R 2010/03/15	7.05	Put	Currency Future	120.0000	137.0000	14.167	0	0	0
11/11/2009	\$ / R 2010/03/15	6.30	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
11/11/2009	\$ / R 2010/03/15	5.65	Put	Currency Future	5.0000	5.0000	-	0	0	0
11/11/2009	\$ / R 2010/03/15	6.60	Put	Currency Future	33.0000	40.0000	21.212	0	0	0
11/11/2009	\$ / R 2010/03/15	8.60	Call	Currency Future	109.0000	101.0000	(7.339)	0	0	1
11/11/2009	\$ / R 2010/03/15	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2010/03/15	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2010/03/15	11.55	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
11/11/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	54.0000	51.0000	(5.556)	0	0	0
11/11/2009	\$ / R 2010/03/15	13.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R 2010/03/15	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2010/03/15	16.65	Put	Currency Future	9,066.0000	9,125.0000	0.651	0	0	0
11/11/2009	\$ / R 2010/03/15	6.60	Call	Currency Future	1,018.0000	965.0000	(5.206)	0	0	0
11/11/2009	\$ / R 2010/03/15	16.45	Put	Currency Future	8,866.0000	8,925.0000	0.665	0	0	0
11/11/2009	\$ / R 2010/03/15	8.25	Put	Currency Future	824.0000	872.0000	5.825	0	0	0
11/11/2009	\$ / R 2010/03/15	14.60	Put	Currency Future	7,016.0000	7,076.0000	0.855	0	0	0
11/11/2009	\$ / R 2010/03/15	14.05	Put	Currency Future	6,466.0000	6,526.0000	0.928	0	0	0
11/11/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,979.0000	3,036.0000	1.913	0	0	0
11/11/2009	\$ / R 2010/03/15	11.55	Put	Currency Future	3,970.0000	4,028.0000	1.461	0	0	0
11/11/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,820.0000	1,876.0000	3.077	0	0	0
11/11/2009	\$ / R 2010/03/15	13.65	Put	Currency Future	6,066.0000	6,126.0000	0.989	0	0	0
11/11/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,820.0000	1,876.0000	3.077	0	0	0
11/11/2009	\$ / R 2010/03/15	5.85	Put	Currency Future	8.0000	8.0000	-	0	0	0
11/11/2009	\$ / R 2010/03/15	14.30	Put	Currency Future	6,716.0000	6,776.0000	0.893	0	0	0
11/11/2009	\$ / R 2010/03/15	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2010/03/15	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
11/11/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	5,816.0000	5,876.0000	1.032	0	0	0
11/11/2009	\$ / R 2010/03/15	13.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R 2010/03/15	5.85	Call	Currency Future	1,742.0000	1,683.0000	(3.387)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	\$ / R	2010/03/15	14.45	Put	Currency Future	6,866.0000	6,926.0000	0.874	0	0	0
11/11/2009	\$ / R	2010/03/15	7.75	Put	Currency Future	446.0000	486.0000	8.969	0	0	100
11/11/2009	\$ / R	2010/03/15	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2010/03/15	9.90	Put	Currency Future	2,346.0000	2,401.0000	2.344	0	0	0
11/11/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	67.0000	63.0000	(5.970)	0	0	0
11/11/2009	\$ / R	2010/03/15	9.00	Put	Currency Future	1,489.0000	1,544.0000	3.694	0	0	0
11/11/2009	\$ / R	2010/03/15	6.65	Call	Currency Future	974.0000	922.0000	(5.339)	0	0	0
11/11/2009	\$ / R	2010/03/15	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2010/03/15	7.75	Call	Currency Future	281.0000	260.0000	(7.473)	0	0	10
11/11/2009	\$ / R	2010/03/15	16.05	Put	Currency Future	8,466.0000	8,525.0000	0.697	0	0	0
11/11/2009	\$ / R	2010/03/15	13.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	2,979.0000	3,036.0000	1.913	0	0	0
11/11/2009	\$ / R	2010/03/15	5.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	\$ / R	2010/03/15	5.40	Call	Currency Future	2,187.0000	2,128.0000	(2.698)	0	0	0
11/11/2009	\$ / R	2010/03/15	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2010/03/15	14.40	Put	Currency Future	6,816.0000	6,876.0000	0.880	0	0	0
11/11/2009	\$ / R	2010/03/15	7.80	Call	Currency Future	265.0000	245.0000	(7.547)	0	0	0
11/11/2009	\$ / R	2010/03/15	7.65	Call	Currency Future	316.0000	293.0000	(7.278)	0	0	279
11/11/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	22.0000	18.0000	(18.182)	0	0	0
11/11/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
11/11/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
11/11/2009	\$ / R	2010/03/15	12.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R	2010/03/15	4.40	Call	Currency Future	3,185.0000	3,125.0000	(1.884)	0	0	0
11/11/2009	\$ / R	2010/03/15	5.00	Call	Currency Future	2,586.0000	2,526.0000	(2.320)	0	0	0
11/11/2009	\$ / R	2010/03/15	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2010/03/15	8.10	Call	Currency Future	187.0000	173.0000	(7.487)	0	0	0
11/11/2009	\$ / R	2010/03/15	8.40	Put	Currency Future	950.0000	1,000.0000	5.263	0	0	0
11/11/2009	\$ / R	2010/03/15	4.05	Call	Currency Future	3,534.0000	3,475.0000	(1.669)	0	0	0
11/11/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	3,522.0000	3,580.0000	1.647	0	0	0
11/11/2009	\$ / R	2010/03/15	13.60	Put	Currency Future	6,016.0000	6,076.0000	0.997	0	0	0
11/11/2009	\$ / R	2010/03/15	5.15	Call	Currency Future	2,436.0000	2,377.0000	(2.422)	0	0	0
11/11/2009	\$ / R	2010/03/15	12.10	Put	Currency Future	4,518.0000	4,577.0000	1.306	0	0	0
11/11/2009	\$ / R	2010/03/15	4.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R	2010/03/15	4.00	Call	Currency Future	3,584.0000	3,525.0000	(1.646)	0	0	0
11/11/2009	\$ / R	2010/03/15	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2010/03/15	8.40	Call	Currency Future	134.0000	124.0000	(7.463)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	\$ / R	2010/03/15	9.20	Put	Currency Future	1,677.0000	1,733.0000	3.339	0	0	0
11/11/2009	\$ / R	2010/03/15	3.65	Call	Currency Future	3,934.0000	3,875.0000	(1.500)	0	0	0
11/11/2009	\$ / R	2010/03/15	6.75	Put	Currency Future	54.0000	63.0000	16.667	0	0	0
11/11/2009	\$ / R	2010/03/15	4.65	Call	Currency Future	2,935.0000	2,876.0000	(2.010)	0	0	0
11/11/2009	\$ / R	2010/03/15	5.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R	2010/03/15	9.10	Put	Currency Future	1,583.0000	1,638.0000	3.474	0	0	0
11/11/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
11/11/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	54.0000	51.0000	(5.556)	0	0	0
11/11/2009	\$ / R	2010/03/15	5.65	Call	Currency Future	1,939.0000	1,880.0000	(3.043)	0	0	0
11/11/2009	\$ / R	2010/03/15	7.85	Call	Currency Future	250.0000	231.0000	(7.600)	0	0	4,000
11/11/2009	\$ / R	2010/03/15	9.40	Put	Currency Future	1,868.0000	1,924.0000	2.998	0	0	0
11/11/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	2,588.0000	2,644.0000	2.164	0	0	0
11/11/2009	\$ / R	2010/03/15	13.30	Put	Currency Future	5,717.0000	5,776.0000	1.032	0	0	0
11/11/2009	\$ / R	2010/03/15	13.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R	2010/03/15	15.40	Put	Currency Future	7,816.0000	7,875.0000	0.755	0	0	0
11/11/2009	\$ / R	2010/03/15	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2010/03/15	5.20	Call	Currency Future	2,386.0000	2,327.0000	(2.473)	0	0	0
11/11/2009	\$ / R	2010/03/15	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2010/03/15	7.85	Put	Currency Future	515.0000	557.0000	8.155	0	0	0
11/11/2009	\$ / R	2010/03/15	7.35	Put	Currency Future	228.0000	252.0000	10.526	0	0	0
11/11/2009	\$ / R	2010/03/15	8.25	Call	Currency Future	158.0000	146.0000	(7.595)	0	0	0
11/11/2009	\$ / R	2010/03/15	16.60	Put	Currency Future	9,016.0000	9,075.0000	0.654	0	0	0
11/11/2009	\$ / R	2010/03/15	8.15	Put	Currency Future	742.0000	789.0000	6.334	0	0	0
11/11/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	3,077.0000	3,134.0000	1.852	0	0	0
11/11/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	17.0000	14.0000	(17.647)	0	0	0
11/11/2009	\$ / R	2010/03/15	4.20	Call	Currency Future	3,384.0000	3,325.0000	(1.743)	0	0	0
11/11/2009	\$ / R	2010/03/15	6.15	Call	Currency Future	1,448.0000	1,389.0000	(4.075)	0	0	0
11/11/2009	\$ / R	2010/03/15	14.55	Put	Currency Future	6,966.0000	7,026.0000	0.861	0	0	0
11/11/2009	\$ / R	2010/03/15	7.95	Call	Currency Future	222.0000	206.0000	(7.207)	0	0	0
11/11/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	2,394.0000	2,449.0000	2.297	0	0	0
11/11/2009	\$ / R	2010/03/15	13.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R	2010/03/15	9.00	Call	Currency Future	73.0000	68.0000	(6.849)	0	0	0
11/11/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	2,783.0000	2,839.0000	2.012	0	0	0
11/11/2009	\$ / R	2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2010/03/15	7.25	Put	Currency Future	187.0000	208.0000	11.230	0	0	0
11/11/2009	\$ / R	2010/03/15	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	\$ / R	2010/03/15	5.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	\$ / R	2010/03/15	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2010/03/15	7.35	Call	Currency Future	462.0000	426.0000	(7.792)	0	0	0
11/11/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	29.0000	24.0000	(17.241)	0	0	0
11/11/2009	\$ / R	2010/03/15	13.25	Put	Currency Future	5,667.0000	5,726.0000	1.041	0	0	0
11/11/2009	\$ / R	2010/03/15	7.25	Call	Currency Future	521.0000	483.0000	(7.294)	0	0	0
11/11/2009	\$ / R	2010/03/15	6.00	Call	Currency Future	1,595.0000	1,536.0000	(3.699)	0	0	0
11/11/2009	\$ / R	2010/03/15	6.20	Call	Currency Future	1,399.0000	1,341.0000	(4.146)	0	0	0
11/11/2009	\$ / R	2010/03/15	4.15	Call	Currency Future	3,434.0000	3,375.0000	(1.718)	0	0	0
11/11/2009	\$ / R	2010/03/15	16.55	Put	Currency Future	8,966.0000	9,025.0000	0.658	0	0	0
11/11/2009	\$ / R	2010/03/15	7.95	Put	Currency Future	588.0000	631.0000	7.313	0	0	0
11/11/2009	\$ / R	2010/03/15	6.95	Call	Currency Future	728.0000	683.0000	(6.181)	0	0	0
11/11/2009	\$ / R	2010/03/15	8.15	Call	Currency Future	177.0000	164.0000	(7.345)	0	0	279
11/11/2009	\$ / R	2010/03/15	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2010/03/15	6.25	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
11/11/2009	\$ / R	2010/03/15	4.75	Call	Currency Future	2,835.0000	2,776.0000	(2.081)	0	0	0
11/11/2009	\$ / R	2010/03/15	6.00	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
11/11/2009	\$ / R	2010/03/15	6.20	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
11/11/2009	\$ / R	2010/03/15	16.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2010/03/15	8.65	Put	Currency Future	1,169.0000	1,221.0000	4.448	0	0	0
11/11/2009	\$ / R	2010/03/15	16.50	Put	Currency Future	8,916.0000	8,975.0000	0.662	0	0	0
11/11/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	56.0000	53.0000	(5.357)	0	0	0
11/11/2009	\$ / R	2010/03/15	13.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	21.0000	17.0000	(19.048)	0	0	0
11/11/2009	\$ / R	2010/03/15	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2010/03/15	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2010/03/15	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2010/03/15	8.60	Put	Currency Future	1,124.0000	1,176.0000	4.626	0	0	0
11/11/2009	\$ / R	2010/03/15	8.20	Call	Currency Future	167.0000	155.0000	(7.186)	0	0	0
11/11/2009	\$ / R	2010/03/15	14.50	Put	Currency Future	6,916.0000	6,976.0000	0.868	0	0	0
11/11/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	1,772.0000	1,828.0000	3.160	0	0	0
11/11/2009	\$ / R	2010/03/15	9.90	Call	Currency Future	30.0000	26.0000	(13.333)	0	0	0
11/11/2009	\$ / R	2010/03/15	10.70	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
11/11/2009	\$ / R	2010/03/15	13.00	Put	Currency Future	5,417.0000	5,476.0000	1.089	0	0	0
11/11/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	2,539.0000	2,595.0000	2.206	0	0	0
11/11/2009	\$ / R	2010/03/15	6.25	Call	Currency Future	1,351.0000	1,292.0000	(4.367)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	\$ / R	2010/03/15	12.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	\$ / R	2010/03/15	8.65	Call	Currency Future	103.0000	96.0000	(6.796)	0	0	0
11/11/2009	\$ / R	2010/03/15	6.95	Put	Currency Future	94.0000	108.0000	14.894	0	0	500
11/11/2009	\$ / R	2010/03/15	9.40	Call	Currency Future	52.0000	49.0000	(5.769)	0	0	0
11/11/2009	\$ / R	2010/03/15	9.20	Call	Currency Future	61.0000	57.0000	(6.557)	0	0	0
11/11/2009	\$ / R	2010/03/15	11.70	Put	Currency Future	4,119.0000	4,177.0000	1.408	0	0	0
11/11/2009	\$ / R	2010/03/15	10.40	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
11/11/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	24.0000	20.0000	(16.667)	0	0	0
11/11/2009	\$ / R	2010/03/15	14.25	Put	Currency Future	6,666.0000	6,726.0000	0.900	0	0	0
11/11/2009	\$ / R	2010/03/15	6.15	Put	Currency Future	14.0000	14.0000	-	0	0	0
11/11/2009	\$ / R	2010/03/15	7.80	Put	Currency Future	480.0000	521.0000	8.542	0	0	0
11/11/2009	\$ / R	2010/03/15	8.45	Call	Currency Future	127.0000	118.0000	(7.087)	0	0	0
11/11/2009	\$ / R	2010/03/15	7.65	Put	Currency Future	382.0000	418.0000	9.424	0	0	0
11/11/2009	\$ / R	2010/03/15	7.70	Put	Currency Future	414.0000	451.0000	8.937	0	0	0
11/11/2009	\$ / R	2010/03/15	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
11/11/2009	\$ / R	2010/03/15	10.40	Put	Currency Future	2,832.0000	2,888.0000	1.977	0	0	0
11/11/2009	\$ / R	2010/03/15	16.25	Put	Currency Future	8,666.0000	8,725.0000	0.681	0	0	0
11/11/2009	\$ / R	2010/03/15	16.15	Put	Currency Future	8,566.0000	8,625.0000	0.689	0	0	0
11/11/2009	\$ / R	2010/03/15	8.45	Put	Currency Future	993.0000	1,043.0000	5.035	0	0	0
11/11/2009	\$ / R	2010/03/15	13.55	Put	Currency Future	5,966.0000	6,026.0000	1.006	0	0	0
11/11/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	4,219.0000	4,277.0000	1.375	0	0	0
11/11/2009	\$ / R	2010/03/15	13.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R	2010/03/15	10.20	Put	Currency Future	2,637.0000	2,692.0000	2.086	0	0	0
11/11/2009	\$ / R	2010/03/15	12.15	Put	Currency Future	4,568.0000	4,627.0000	1.292	0	0	0
11/11/2009	\$ / R	2010/03/15	7.70	Call	Currency Future	298.0000	276.0000	(7.383)	0	0	0
11/11/2009	\$ / R	2010/03/15	9.25	Call	Currency Future	59.0000	55.0000	(6.780)	0	0	0
11/11/2009	\$ / R	2010/03/15	13.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R	2010/03/15	12.95	Put	Currency Future	5,367.0000	5,426.0000	1.099	0	0	0
11/11/2009	\$ / R	2010/03/15	12.70	Put	Currency Future	5,117.0000	5,176.0000	1.153	0	0	0
11/11/2009	\$ / R	2010/03/15	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2010/03/15	11.50	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
11/11/2009	\$ / R	2010/03/15	13.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R	2010/03/15	13.90	Put	Currency Future	6,316.0000	6,376.0000	0.950	0	0	0
11/11/2009	\$ / R	2010/03/15	12.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R	2010/03/15	13.05	Put	Currency Future	5,467.0000	5,526.0000	1.079	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	\$ / R	2010/03/15	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	44.0000	39.0000	(11.364)	0	0	0
11/11/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
11/11/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
11/11/2009	\$ / R	2010/03/15	11.70	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
11/11/2009	\$ / R	2010/03/15	12.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R	2010/03/15	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2010/03/15	8.75	Call	Currency Future	93.0000	87.0000	(6.452)	0	0	0
11/11/2009	\$ / R	2010/03/15	11.50	Put	Currency Future	3,920.0000	3,978.0000	1.480	0	0	0
11/11/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	4,019.0000	4,078.0000	1.468	0	0	0
11/11/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	3,275.0000	3,332.0000	1.740	0	0	0
11/11/2009	\$ / R	2010/03/15	7.95	Put	Currency Future	588.0000	631.0000	7.313	0	0	0
11/11/2009	\$ / R	2010/03/15	5.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	\$ / R	2010/03/15	9.25	Put	Currency Future	1,725.0000	1,780.0000	3.188	0	0	0
11/11/2009	\$ / R	2010/03/15	9.70	Put	Currency Future	2,155.0000	2,209.0000	2.506	0	0	0
11/11/2009	\$ / R	2010/03/15	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2010/03/15	15.60	Put	Currency Future	8,016.0000	8,075.0000	0.736	0	0	0
11/11/2009	\$ / R	2010/03/15	13.45	Put	Currency Future	5,866.0000	5,926.0000	1.023	0	0	0
11/11/2009	\$ / R	2010/03/15	9.70	Call	Currency Future	39.0000	34.0000	(12.821)	0	0	0
11/11/2009	\$ / R	2010/03/15	15.50	Put	Currency Future	7,916.0000	7,975.0000	0.745	0	0	0
11/11/2009	\$ / R	2010/03/15	15.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2010/03/15	13.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R	2010/03/15	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2010/03/15	8.75	Put	Currency Future	1,259.0000	1,312.0000	4.210	0	0	0
11/11/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	2,060.0000	2,114.0000	2.621	0	0	0
11/11/2009	\$ / R	2010/03/15	12.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R	2010/03/15	12.85	Put	Currency Future	5,267.0000	5,326.0000	1.120	0	0	0
11/11/2009	\$ / R	2010/03/15	5.25	Call	Currency Future	2,337.0000	2,277.0000	(2.567)	0	0	0
11/11/2009	\$ / R	2010/03/15	3.60	Call	Currency Future	3,984.0000	3,925.0000	(1.481)	0	0	0
11/11/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
11/11/2009	\$ / R	2010/03/15	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2010/03/15	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	3,324.0000	3,382.0000	1.745	0	0	0
11/11/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
11/11/2009	\$ / R	2010/03/15	3.50	Call	Currency Future	4,084.0000	4,025.0000	(1.445)	0	0	0
11/11/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	9.0000	6.0000	(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
11/11/2009	\$ / R 2010/03/15	13.95	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
11/11/2009	\$ / R 2010/03/15	4.25	Call	Currency Future	3,334.0000	3,275.0000	(1.770)	0	0	0
11/11/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	3,473.0000	3,530.0000	1.641	0	0	0
11/11/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	4,269.0000	4,327.0000	1.359	0	0	0
11/11/2009	\$ / R 2010/03/15	4.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	42.0000	37.0000	(11.905)	0	0	0
11/11/2009	\$ / R 2010/03/15	11.25	Put	Currency Future	3,671.0000	3,729.0000	1.580	0	0	0
11/11/2009	\$ / R 2010/03/15	5.75	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
11/11/2009	\$ / R 2010/03/15	11.25	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
11/11/2009	\$ / R 2010/03/15	13.95	Put	Currency Future	6,366.0000	6,426.0000	0.943	0	0	0
11/11/2009	\$ / R 2010/03/15	5.75	Call	Currency Future	1,841.0000	1,781.0000	(3.259)	0	0	0
11/11/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	4,269.0000	4,327.0000	1.359	0	0	0
11/11/2009	\$ / R 2010/03/15	6.75	Call	Currency Future	888.0000	838.0000	(5.631)	0	0	0
11/11/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	2,107.0000	2,162.0000	2.610	0	0	0
11/11/2009	\$ / R 2010/03/15	15.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2010/03/15	16.00	Put	Currency Future	8,416.0000	8,475.0000	0.701	0	0	0
11/11/2009	\$ / R 2010/03/15	11.95	Put	Currency Future	4,368.0000	4,427.0000	1.351	0	0	0
11/11/2009	\$ / R 2010/03/15	6.45	Put	Currency Future	25.0000	26.0000	4.000	0	0	0
11/11/2009	\$ / R 2010/03/15	13.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R 2010/03/15	11.20	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
11/11/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
11/11/2009	\$ / R 2010/03/15	6.45	Call	Currency Future	1,159.0000	1,101.0000	(5.004)	0	0	0
11/11/2009	\$ / R 2010/03/15	15.80	Put	Currency Future	8,216.0000	8,275.0000	0.718	0	0	0
11/11/2009	\$ / R 2010/03/15	13.75	Put	Currency Future	6,166.0000	6,226.0000	0.973	0	0	0
11/11/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	4,219.0000	4,277.0000	1.375	0	0	0
11/11/2009	\$ / R 2010/03/15	5.45	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
11/11/2009	\$ / R 2010/03/15	12.45	Put	Currency Future	4,867.0000	4,926.0000	1.212	0	0	0
11/11/2009	\$ / R 2010/03/15	15.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2010/03/15	4.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R 2010/03/15	11.90	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
11/11/2009	\$ / R 2010/03/15	5.45	Call	Currency Future	2,138.0000	2,078.0000	(2.806)	0	0	0
11/11/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	2,298.0000	2,353.0000	2.393	0	0	0
11/11/2009	\$ / R 2010/03/15	15.70	Put	Currency Future	8,116.0000	8,175.0000	0.727	0	0	0
11/11/2009	\$ / R 2010/03/15	3.75	Call	Currency Future	3,834.0000	3,775.0000	(1.539)	0	0	0
11/11/2009	\$ / R 2010/03/15	13.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R 2010/03/15	11.20	Put	Currency Future	3,622.0000	3,679.0000	1.574	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	\$ / R 2010/03/15	11.90	Put	Currency Future	4,318.0000	4,377.0000	1.366	0	0	0
11/11/2009	\$ / R 2010/03/15	15.45	Put	Currency Future	7,866.0000	7,925.0000	0.750	0	0	0
11/11/2009	\$ / R 2010/03/15	15.75	Put	Currency Future	8,166.0000	8,225.0000	0.723	0	0	0
11/11/2009	\$ / R 2010/03/15	6.55	Put	Currency Future	30.0000	34.0000	13.333	0	0	0
11/11/2009	\$ / R 2010/03/15	14.00	Put	Currency Future	6,416.0000	6,476.0000	0.935	0	0	0
11/11/2009	\$ / R 2010/03/15	4.45	Call	Currency Future	3,135.0000	3,075.0000	(1.914)	0	0	0
11/11/2009	\$ / R 2010/03/15	6.55	Call	Currency Future	1,064.0000	1,009.0000	(5.169)	0	0	0
11/11/2009	\$ / R 2010/03/15	11.00	Put	Currency Future	3,423.0000	3,481.0000	1.694	0	0	0
11/11/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	3,721.0000	3,779.0000	1.559	0	0	0
11/11/2009	\$ / R 2010/03/15	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2010/03/15	15.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2010/03/15	5.55	Put	Currency Future	4.0000	4.0000	-	0	0	0
11/11/2009	\$ / R 2010/03/15	11.95	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
11/11/2009	\$ / R 2010/03/15	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	3,028.0000	3,085.0000	1.882	0	0	0
11/11/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	32.0000	28.0000	(12.500)	0	0	0
11/11/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
11/11/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
11/11/2009	\$ / R 2010/03/15	12.45	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
11/11/2009	\$ / R 2010/03/15	6.80	Put	Currency Future	62.0000	73.0000	17.742	0	0	0
11/11/2009	\$ / R 2010/03/15	10.45	Put	Currency Future	2,881.0000	2,937.0000	1.944	0	0	0
11/11/2009	\$ / R 2010/03/15	14.00	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
11/11/2009	\$ / R 2010/03/15	6.80	Call	Currency Future	847.0000	798.0000	(5.785)	0	0	0
11/11/2009	\$ / R 2010/03/15	11.00	Call	Currency Future	8.0000	5.0000	(37.500)	0	0	0
11/11/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	35.0000	30.0000	(14.286)	0	0	0
11/11/2009	\$ / R 2010/03/15	5.80	Put	Currency Future	7.0000	7.0000	-	0	0	0
11/11/2009	\$ / R 2010/03/15	6.95	Put	Currency Future	94.0000	108.0000	14.894	0	0	0
11/11/2009	\$ / R 2010/03/15	10.75	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
11/11/2009	\$ / R 2010/03/15	12.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	\$ / R 2010/03/15	15.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	2,250.0000	2,305.0000	2.444	0	0	0
11/11/2009	\$ / R 2010/03/15	15.90	Put	Currency Future	8,316.0000	8,375.0000	0.709	0	0	0
11/11/2009	\$ / R 2010/03/15	5.55	Call	Currency Future	2,038.0000	1,979.0000	(2.895)	0	0	0
11/11/2009	\$ / R 2010/03/15	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2010/03/15	4.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R 2010/03/15	15.95	Put	Currency Future	8,366.0000	8,425.0000	0.705	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	\$ / R 2010/03/15	10.75	Put	Currency Future	3,176.0000	3,233.0000	1.795	0	0	0
11/11/2009	\$ / R 2010/03/15	3.80	Call	Currency Future	3,784.0000	3,725.0000	(1.559)	0	0	0
11/11/2009	\$ / R 2010/03/15	4.55	Call	Currency Future	3,035.0000	2,975.0000	(1.977)	0	0	0
11/11/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
11/11/2009	\$ / R 2010/03/15	4.80	Call	Currency Future	2,785.0000	2,726.0000	(2.118)	0	0	0
11/11/2009	\$ / R 2010/03/15	14.15	Put	Currency Future	6,566.0000	6,626.0000	0.914	0	0	0
11/11/2009	\$ / R 2010/03/15	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2010/03/15	5.95	Call	Currency Future	1,644.0000	1,585.0000	(3.589)	0	0	0
11/11/2009	\$ / R 2010/03/15	12.05	Put	Currency Future	4,468.0000	4,527.0000	1.321	0	0	0
11/11/2009	\$ / R 2010/03/15	7.15	Call	Currency Future	586.0000	545.0000	(6.997)	0	0	0
11/11/2009	\$ / R 2010/03/15	5.80	Call	Currency Future	1,791.0000	1,732.0000	(3.294)	0	0	0
11/11/2009	\$ / R 2010/03/15	3.45	Call	Currency Future	4,134.0000	4,075.0000	(1.427)	0	0	0
11/11/2009	\$ / R 2010/03/15	4.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R 2010/03/15	7.15	Put	Currency Future	151.0000	170.0000	12.583	0	0	0
11/11/2009	\$ / R 2010/03/15	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2010/03/15	3.85	Call	Currency Future	3,734.0000	3,675.0000	(1.580)	0	0	0
11/11/2009	\$ / R 2010/03/15	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2010/03/15	13.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R 2010/03/15	15.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2010/03/15	13.85	Put	Currency Future	6,266.0000	6,326.0000	0.958	0	0	0
11/11/2009	\$ / R 2010/03/15	6.70	Call	Currency Future	930.0000	880.0000	(5.376)	0	0	0
11/11/2009	\$ / R 2010/03/15	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2010/03/15	15.85	Put	Currency Future	8,266.0000	8,325.0000	0.714	0	0	0
11/11/2009	\$ / R 2010/03/15	3.90	Call	Currency Future	3,684.0000	3,625.0000	(1.602)	0	0	0
11/11/2009	\$ / R 2010/03/15	6.70	Put	Currency Future	46.0000	55.0000	19.565	0	0	0
11/11/2009	\$ / R 2010/03/15	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	3,225.0000	3,282.0000	1.767	0	0	0
11/11/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
11/11/2009	\$ / R 2010/03/15	5.70	Call	Currency Future	1,890.0000	1,831.0000	(3.122)	0	0	0
11/11/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
11/11/2009	\$ / R 2010/03/15	4.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	3,522.0000	3,580.0000	1.647	0	0	0
11/11/2009	\$ / R 2010/03/15	6.95	Call	Currency Future	728.0000	683.0000	(6.181)	0	0	0
11/11/2009	\$ / R 2010/03/15	4.70	Call	Currency Future	2,885.0000	2,826.0000	(2.045)	0	0	0
11/11/2009	\$ / R 2010/03/15	10.95	Put	Currency Future	3,374.0000	3,431.0000	1.689	0	0	0
11/11/2009	\$ / R 2010/03/15	5.95	Put	Currency Future	9.0000	10.0000	11.111	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	\$ / R	2010/03/15	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2010/03/15	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2010/03/15	5.70	Put	Currency Future	6.0000	6.0000	-	0	0	0
11/11/2009	\$ / R	2010/03/15	10.95	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
11/11/2009	\$ / R	2010/03/15	4.95	Call	Currency Future	2,636.0000	2,576.0000	(2.276)	0	0	0
11/11/2009	\$ / R	2010/03/15	3.70	Call	Currency Future	3,884.0000	3,825.0000	(1.519)	0	0	0
11/11/2009	\$ / R	2010/03/15	3.95	Call	Currency Future	3,634.0000	3,575.0000	(1.624)	0	0	0
11/11/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
11/11/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
11/11/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	3,275.0000	3,332.0000	1.740	0	0	0
11/11/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	3,572.0000	3,630.0000	1.624	0	0	0
11/11/2009	\$ / R	2010/03/15	15.55	Put	Currency Future	7,966.0000	8,025.0000	0.741	0	0	0
11/11/2009	\$ / R	2010/03/15	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2010/03/15	4.55	Call	Currency Future	3,035.0000	2,975.0000	(1.977)	0	0	0
11/11/2009	\$ / R	2010/03/15	4.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R	2010/03/15	5.55	Call	Currency Future	2,038.0000	1,979.0000	(2.895)	0	0	0
11/11/2009	\$ / R	2010/03/15	5.55	Put	Currency Future	4.0000	4.0000	-	0	0	0
11/11/2009	\$ / R	2010/03/15	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2010/03/15	6.55	Call	Currency Future	1,064.0000	1,009.0000	(5.169)	0	0	0
11/11/2009	\$ / R	2010/03/15	3.55	Call	Currency Future	4,034.0000	3,975.0000	(1.463)	0	0	0
11/11/2009	\$ / R	2010/03/15	6.55	Put	Currency Future	30.0000	34.0000	13.333	0	0	0
11/11/2009	\$ / R	2010/06/14			Currency Future	7.7119	7.6506	(0.795)	7.6800	7.6700	19,081
11/11/2009	\$ / R	2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2010/06/14	9.20	Put	Currency Future	1,638.0000	1,692.0000	3.297	0	0	0
11/11/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	121.0000	115.0000	(4.959)	0	0	0
11/11/2009	\$ / R	2010/06/14	9.90	Put	Currency Future	2,285.0000	2,341.0000	2.451	0	0	0
11/11/2009	\$ / R	2010/06/14	10.30	Call	Currency Future	76.0000	72.0000	(5.263)	0	0	0
11/11/2009	\$ / R	2010/06/14	12.00	Call	Currency Future	30.0000	28.0000	(6.667)	0	0	0
11/11/2009	\$ / R	2010/06/14	13.65	Put	Currency Future	5,950.0000	6,010.0000	1.008	0	0	0
11/11/2009	\$ / R	2010/06/14	11.05	Call	Currency Future	50.0000	47.0000	(6.000)	0	0	0
11/11/2009	\$ / R	2010/06/14	14.55	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
11/11/2009	\$ / R	2010/06/14	14.35	Put	Currency Future	6,644.0000	6,705.0000	0.918	0	0	0
11/11/2009	\$ / R	2010/06/14	7.80	Call	Currency Future	433.0000	409.0000	(5.543)	0	0	21,895
11/11/2009	\$ / R	2010/06/14	7.75	Put	Currency Future	489.0000	526.0000	7.566	0	0	0
11/11/2009	\$ / R	2010/06/14	8.80	Call	Currency Future	197.0000	187.0000	(5.076)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	\$ / R	2010/06/14	9.15	Put	Currency Future	1,593.0000	1,647.0000	3.390	0	0	0
11/11/2009	\$ / R	2010/06/14	3.75	Call	Currency Future	3,962.0000	3,901.0000	(1.540)	0	0	0
11/11/2009	\$ / R	2010/06/14	13.60	Put	Currency Future	5,900.0000	5,960.0000	1.017	0	0	0
11/11/2009	\$ / R	2010/06/14	11.70	Put	Currency Future	4,025.0000	4,084.0000	1.466	0	0	0
11/11/2009	\$ / R	2010/06/14	7.55	Call	Currency Future	539.0000	508.0000	(5.751)	0	0	0
11/11/2009	\$ / R	2010/06/14	7.30	Put	Currency Future	261.0000	285.0000	9.195	0	0	0
11/11/2009	\$ / R	2010/06/14	9.10	Put	Currency Future	1,548.0000	1,601.0000	3.424	0	0	0
11/11/2009	\$ / R	2010/06/14	8.80	Put	Currency Future	1,285.0000	1,336.0000	3.969	0	0	0
11/11/2009	\$ / R	2010/06/14	9.15	Call	Currency Future	155.0000	147.0000	(5.161)	0	0	21,978
11/11/2009	\$ / R	2010/06/14	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R	2010/06/14	13.60	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
11/11/2009	\$ / R	2010/06/14	11.50	Call	Currency Future	40.0000	38.0000	(5.000)	0	0	0
11/11/2009	\$ / R	2010/06/14	4.60	Call	Currency Future	3,114.0000	3,053.0000	(1.959)	0	0	0
11/11/2009	\$ / R	2010/06/14	12.80	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
11/11/2009	\$ / R	2010/06/14	7.50	Call	Currency Future	564.0000	532.0000	(5.674)	0	0	0
11/11/2009	\$ / R	2010/06/14	11.50	Put	Currency Future	3,828.0000	3,888.0000	1.567	0	0	0
11/11/2009	\$ / R	2010/06/14	4.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	\$ / R	2010/06/14	12.80	Put	Currency Future	5,107.0000	5,166.0000	1.155	0	0	0
11/11/2009	\$ / R	2010/06/14	7.50	Put	Currency Future	352.0000	381.0000	8.239	0	0	0
11/11/2009	\$ / R	2010/06/14	7.75	Call	Currency Future	451.0000	426.0000	(5.543)	0	0	233
11/11/2009	\$ / R	2010/06/14	10.00	Call	Currency Future	91.0000	86.0000	(5.495)	0	0	0
11/11/2009	\$ / R	2010/06/14	10.20	Call	Currency Future	80.0000	76.0000	(5.000)	0	0	0
11/11/2009	\$ / R	2010/06/14	9.45	Call	Currency Future	128.0000	122.0000	(4.688)	0	0	0
11/11/2009	\$ / R	2010/06/14	5.25	Call	Currency Future	2,468.0000	2,407.0000	(2.472)	0	0	0
11/11/2009	\$ / R	2010/06/14	5.60	Call	Currency Future	2,121.0000	2,060.0000	(2.876)	0	0	0
11/11/2009	\$ / R	2010/06/14	7.30	Call	Currency Future	672.0000	635.0000	(5.506)	0	0	0
11/11/2009	\$ / R	2010/06/14	7.80	Put	Currency Future	521.0000	558.0000	7.102	0	0	0
11/11/2009	\$ / R	2010/06/14	8.20	Call	Currency Future	312.0000	294.0000	(5.769)	0	0	139
11/11/2009	\$ / R	2010/06/14	10.20	Put	Currency Future	2,569.0000	2,626.0000	2.219	0	0	0
11/11/2009	\$ / R	2010/06/14	9.95	Call	Currency Future	94.0000	89.0000	(5.319)	0	0	0
11/11/2009	\$ / R	2010/06/14	6.75	Call	Currency Future	1,051.0000	1,001.0000	(4.757)	0	0	0
11/11/2009	\$ / R	2010/06/14	11.85	Put	Currency Future	4,172.0000	4,231.0000	1.414	0	0	0
11/11/2009	\$ / R	2010/06/14	13.50	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
11/11/2009	\$ / R	2010/06/14	5.60	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
11/11/2009	\$ / R	2010/06/14	6.30	Put	Currency Future	38.0000	41.0000	7.895	0	0	0
11/11/2009	\$ / R	2010/06/14	7.10	Put	Currency Future	185.0000	204.0000	10.270	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	\$ / R	2010/06/14	9.95	Put	Currency Future	2,332.0000	2,388.0000	2.401	0	0	0
11/11/2009	\$ / R	2010/06/14	6.75	Put	Currency Future	89.0000	100.0000	12.360	0	0	0
11/11/2009	\$ / R	2010/06/14	11.35	Call	Currency Future	43.0000	41.0000	(4.651)	0	0	0
11/11/2009	\$ / R	2010/06/14	13.70	Put	Currency Future	5,999.0000	6,059.0000	1.000	0	0	0
11/11/2009	\$ / R	2010/06/14	6.30	Call	Currency Future	1,450.0000	1,392.0000	(4.000)	0	0	0
11/11/2009	\$ / R	2010/06/14	8.20	Put	Currency Future	800.0000	844.0000	5.500	0	0	4
11/11/2009	\$ / R	2010/06/14	9.45	Put	Currency Future	1,866.0000	1,921.0000	2.947	0	0	0
11/11/2009	\$ / R	2010/06/14	5.25	Put	Currency Future	6.0000	6.0000	-	0	0	0
11/11/2009	\$ / R	2010/06/14	11.60	Put	Currency Future	3,927.0000	3,986.0000	1.502	0	0	0
11/11/2009	\$ / R	2010/06/14	12.70	Put	Currency Future	5,008.0000	5,067.0000	1.178	0	0	0
11/11/2009	\$ / R	2010/06/14	6.60	Put	Currency Future	66.0000	72.0000	9.091	0	0	0
11/11/2009	\$ / R	2010/06/14	5.30	Put	Currency Future	6.0000	6.0000	-	0	0	0
11/11/2009	\$ / R	2010/06/14	3.50	Call	Currency Future	4,212.0000	4,151.0000	(1.448)	0	0	0
11/11/2009	\$ / R	2010/06/14	12.35	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
11/11/2009	\$ / R	2010/06/14	10.60	Put	Currency Future	2,952.0000	3,010.0000	1.965	0	0	0
11/11/2009	\$ / R	2010/06/14	11.70	Call	Currency Future	37.0000	35.0000	(5.405)	0	0	0
11/11/2009	\$ / R	2010/06/14	6.60	Call	Currency Future	1,178.0000	1,123.0000	(4.669)	0	0	0
11/11/2009	\$ / R	2010/06/14	5.50	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
11/11/2009	\$ / R	2010/06/14	4.25	Call	Currency Future	3,463.0000	3,402.0000	(1.761)	0	0	0
11/11/2009	\$ / R	2010/06/14	9.20	Call	Currency Future	150.0000	142.0000	(5.333)	0	0	21,795
11/11/2009	\$ / R	2010/06/14	10.40	Put	Currency Future	2,759.0000	2,817.0000	2.102	0	0	0
11/11/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	121.0000	115.0000	(4.959)	0	0	0
11/11/2009	\$ / R	2010/06/14	11.35	Put	Currency Future	3,681.0000	3,740.0000	1.603	0	0	0
11/11/2009	\$ / R	2010/06/14	5.10	Put	Currency Future	5.0000	5.0000	-	0	0	0
11/11/2009	\$ / R	2010/06/14	10.70	Put	Currency Future	3,048.0000	3,106.0000	1.903	0	0	0
11/11/2009	\$ / R	2010/06/14	14.30	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
11/11/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	71.0000	68.0000	(4.225)	0	0	0
11/11/2009	\$ / R	2010/06/14	12.40	Put	Currency Future	4,712.0000	4,771.0000	1.252	0	0	0
11/11/2009	\$ / R	2010/06/14	13.20	Put	Currency Future	5,503.0000	5,563.0000	1.090	0	0	0
11/11/2009	\$ / R	2010/06/14	11.60	Call	Currency Future	39.0000	37.0000	(5.128)	0	0	0
11/11/2009	\$ / R	2010/06/14	10.70	Call	Currency Future	60.0000	57.0000	(5.000)	0	0	0
11/11/2009	\$ / R	2010/06/14	5.50	Call	Currency Future	2,220.0000	2,159.0000	(2.748)	0	0	0
11/11/2009	\$ / R	2010/06/14	4.30	Call	Currency Future	3,413.0000	3,352.0000	(1.787)	0	0	0
11/11/2009	\$ / R	2010/06/14	7.10	Call	Currency Future	797.0000	754.0000	(5.395)	0	0	0
11/11/2009	\$ / R	2010/06/14	12.40	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
11/11/2009	\$ / R	2010/06/14	9.35	Call	Currency Future	136.0000	130.0000	(4.412)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	\$ / R	2010/06/14	13.00	Put	Currency Future	5,305.0000	5,364.0000	1.112	0	0	0
11/11/2009	\$ / R	2010/06/14	13.65	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
11/11/2009	\$ / R	2010/06/14	13.70	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
11/11/2009	\$ / R	2010/06/14	4.50	Call	Currency Future	3,214.0000	3,153.0000	(1.898)	0	0	0
11/11/2009	\$ / R	2010/06/14	5.30	Call	Currency Future	2,418.0000	2,357.0000	(2.523)	0	0	0
11/11/2009	\$ / R	2010/06/14	16.25	Put	Currency Future	8,539.0000	8,600.0000	0.714	0	0	0
11/11/2009	\$ / R	2010/06/14	12.15	Call	Currency Future	28.0000	26.0000	(7.143)	0	0	26,796
11/11/2009	\$ / R	2010/06/14	10.10	Call	Currency Future	86.0000	81.0000	(5.814)	0	0	0
11/11/2009	\$ / R	2010/06/14	12.00	Put	Currency Future	4,318.0000	4,378.0000	1.390	0	0	0
11/11/2009	\$ / R	2010/06/14	10.60	Call	Currency Future	64.0000	60.0000	(6.250)	0	0	0
11/11/2009	\$ / R	2010/06/14	13.50	Put	Currency Future	5,801.0000	5,860.0000	1.017	0	0	0
11/11/2009	\$ / R	2010/06/14	4.50	Put	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	\$ / R	2010/06/14	14.55	Put	Currency Future	6,843.0000	6,904.0000	0.891	0	0	0
11/11/2009	\$ / R	2010/06/14	4.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R	2010/06/14	16.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R	2010/06/14	7.95	Put	Currency Future	620.0000	660.0000	6.452	0	0	0
11/11/2009	\$ / R	2010/06/14	9.05	Put	Currency Future	1,504.0000	1,557.0000	3.524	0	0	0
11/11/2009	\$ / R	2010/06/14	10.30	Put	Currency Future	2,664.0000	2,721.0000	2.140	0	0	0
11/11/2009	\$ / R	2010/06/14	15.75	Put	Currency Future	8,039.0000	8,101.0000	0.771	0	0	0
11/11/2009	\$ / R	2010/06/14	11.85	Call	Currency Future	33.0000	31.0000	(6.061)	0	0	0
11/11/2009	\$ / R	2010/06/14	6.10	Put	Currency Future	26.0000	28.0000	7.692	0	0	0
11/11/2009	\$ / R	2010/06/14	12.70	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
11/11/2009	\$ / R	2010/06/14	11.55	Put	Currency Future	3,877.0000	3,937.0000	1.548	0	0	0
11/11/2009	\$ / R	2010/06/14	4.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R	2010/06/14	7.95	Call	Currency Future	382.0000	361.0000	(5.497)	0	0	0
11/11/2009	\$ / R	2010/06/14	10.00	Put	Currency Future	2,379.0000	2,436.0000	2.396	0	0	0
11/11/2009	\$ / R	2010/06/14	10.10	Put	Currency Future	2,474.0000	2,530.0000	2.264	0	0	0
11/11/2009	\$ / R	2010/06/14	16.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R	2010/06/14	11.55	Call	Currency Future	39.0000	37.0000	(5.128)	0	0	0
11/11/2009	\$ / R	2010/06/14	14.30	Put	Currency Future	6,594.0000	6,655.0000	0.925	0	0	0
11/11/2009	\$ / R	2010/06/14	14.35	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
11/11/2009	\$ / R	2010/06/14	7.70	Call	Currency Future	471.0000	445.0000	(5.520)	0	0	0
11/11/2009	\$ / R	2010/06/14	17.50	Put	Currency Future	9,788.0000	9,850.0000	0.633	0	0	0
11/11/2009	\$ / R	2010/06/14	11.10	Call	Currency Future	49.0000	46.0000	(6.122)	0	0	0
11/11/2009	\$ / R	2010/06/14	9.25	Call	Currency Future	145.0000	138.0000	(4.828)	0	0	0
11/11/2009	\$ / R	2010/06/14	8.40	Call	Currency Future	266.0000	251.0000	(5.639)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	\$ / R	2010/06/14	10.30	Call	Currency Future	76.0000	72.0000	(5.263)	0	0	0
11/11/2009	\$ / R	2010/06/14	13.00	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
11/11/2009	\$ / R	2010/06/14	4.85	Call	Currency Future	2,865.0000	2,804.0000	(2.129)	0	0	0
11/11/2009	\$ / R	2010/06/14	13.05	Put	Currency Future	5,354.0000	5,414.0000	1.121	0	0	0
11/11/2009	\$ / R	2010/06/14	14.60	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
11/11/2009	\$ / R	2010/06/14	9.25	Put	Currency Future	1,684.0000	1,737.0000	3.147	0	0	0
11/11/2009	\$ / R	2010/06/14	12.15	Put	Currency Future	4,466.0000	4,525.0000	1.321	0	0	0
11/11/2009	\$ / R	2010/06/14	9.10	Call	Currency Future	160.0000	152.0000	(5.000)	0	0	0
11/11/2009	\$ / R	2010/06/14	8.60	Put	Currency Future	1,117.0000	1,165.0000	4.297	0	0	0
11/11/2009	\$ / R	2010/06/14	10.15	Put	Currency Future	2,521.0000	2,578.0000	2.261	0	0	0
11/11/2009	\$ / R	2010/06/14	9.90	Put	Currency Future	2,285.0000	2,341.0000	2.451	0	0	0
11/11/2009	\$ / R	2010/06/14	11.65	Call	Currency Future	38.0000	36.0000	(5.263)	0	0	0
11/11/2009	\$ / R	2010/06/14	4.85	Put	Currency Future	3.0000	3.0000	-	0	0	0
11/11/2009	\$ / R	2010/06/14	16.55	Put	Currency Future	8,839.0000	8,900.0000	0.690	0	0	0
11/11/2009	\$ / R	2010/06/14	9.40	Call	Currency Future	132.0000	126.0000	(4.545)	0	0	3,182
11/11/2009	\$ / R	2010/06/14	7.70	Put	Currency Future	459.0000	494.0000	7.625	0	0	0
11/11/2009	\$ / R	2010/06/14	8.65	Call	Currency Future	220.0000	208.0000	(5.455)	0	0	0
11/11/2009	\$ / R	2010/06/14	8.90	Call	Currency Future	184.0000	174.0000	(5.435)	0	0	0
11/11/2009	\$ / R	2010/06/14	10.15	Call	Currency Future	83.0000	79.0000	(4.819)	0	0	0
11/11/2009	\$ / R	2010/06/14	9.90	Call	Currency Future	97.0000	92.0000	(5.155)	0	0	0
11/11/2009	\$ / R	2010/06/14	6.15	Put	Currency Future	28.0000	31.0000	10.714	0	0	0
11/11/2009	\$ / R	2010/06/14	5.85	Call	Currency Future	1,877.0000	1,817.0000	(3.197)	0	0	0
11/11/2009	\$ / R	2010/06/14	12.05	Put	Currency Future	4,368.0000	4,427.0000	1.351	0	0	0
11/11/2009	\$ / R	2010/06/14	14.60	Put	Currency Future	6,893.0000	6,953.0000	0.870	0	0	0
11/11/2009	\$ / R	2010/06/14	16.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R	2010/06/14	9.40	Put	Currency Future	1,820.0000	1,875.0000	3.022	0	0	0
11/11/2009	\$ / R	2010/06/14	8.30	Call	Currency Future	288.0000	272.0000	(5.556)	0	0	140
11/11/2009	\$ / R	2010/06/14	8.90	Put	Currency Future	1,372.0000	1,424.0000	3.790	0	0	0
11/11/2009	\$ / R	2010/06/14	9.90	Call	Currency Future	97.0000	92.0000	(5.155)	0	0	0
11/11/2009	\$ / R	2010/06/14	11.65	Put	Currency Future	3,976.0000	4,035.0000	1.484	0	0	0
11/11/2009	\$ / R	2010/06/14	11.30	Put	Currency Future	3,632.0000	3,691.0000	1.624	0	0	0
11/11/2009	\$ / R	2010/06/14	12.05	Call	Currency Future	29.0000	27.0000	(6.897)	0	0	0
11/11/2009	\$ / R	2010/06/14	14.50	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
11/11/2009	\$ / R	2010/06/14	8.30	Put	Currency Future	876.0000	921.0000	5.137	0	0	0
11/11/2009	\$ / R	2010/06/14	7.00	Put	Currency Future	152.0000	169.0000	11.184	0	0	0
11/11/2009	\$ / R	2010/06/14	12.65	Put	Currency Future	4,958.0000	5,018.0000	1.210	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
11/11/2009	\$ / R	2010/06/14	12.30	Call	Currency Future	25.0000	23.0000	(8.000)	0	0	0
11/11/2009	\$ / R	2010/06/14	11.05	Put	Currency Future	3,388.0000	3,447.0000	1.741	0	0	0
11/11/2009	\$ / R	2010/06/14	14.50	Put	Currency Future	6,793.0000	6,854.0000	0.898	0	0	0
11/11/2009	\$ / R	2010/06/14	6.35	Put	Currency Future	42.0000	45.0000	7.143	0	0	0
11/11/2009	\$ / R	2010/06/14	8.35	Call	Currency Future	277.0000	261.0000	(5.776)	0	0	0
11/11/2009	\$ / R	2010/06/14	8.55	Put	Currency Future	1,075.0000	1,124.0000	4.558	0	0	0
11/11/2009	\$ / R	2010/06/14	7.00	Call	Currency Future	864.0000	820.0000	(5.093)	0	0	0
11/11/2009	\$ / R	2010/06/14	12.65	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
11/11/2009	\$ / R	2010/06/14	12.30	Put	Currency Future	4,613.0000	4,673.0000	1.301	0	0	0
11/11/2009	\$ / R	2010/06/14	11.10	Put	Currency Future	3,437.0000	3,496.0000	1.717	0	0	0
11/11/2009	\$ / R	2010/06/14	6.70	Put	Currency Future	79.0000	89.0000	12.658	0	0	0
11/11/2009	\$ / R	2010/06/14	4.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	\$ / R	2010/06/14	7.20	Call	Currency Future	733.0000	693.0000	(5.457)	0	0	0
11/11/2009	\$ / R	2010/06/14	8.35	Put	Currency Future	915.0000	961.0000	5.027	0	0	0
11/11/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	88.0000	84.0000	(4.545)	0	0	0
11/11/2009	\$ / R	2010/06/14	13.20	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
11/11/2009	\$ / R	2010/06/14	6.15	Call	Currency Future	1,590.0000	1,531.0000	(3.711)	0	0	0
11/11/2009	\$ / R	2010/06/14	13.30	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
11/11/2009	\$ / R	2010/06/14	12.10	Call	Currency Future	28.0000	26.0000	(7.143)	0	0	0
11/11/2009	\$ / R	2010/06/14	4.35	Call	Currency Future	3,363.0000	3,302.0000	(1.814)	0	0	0
11/11/2009	\$ / R	2010/06/14	8.65	Put	Currency Future	1,158.0000	1,208.0000	4.318	0	0	0
11/11/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	2,426.0000	2,483.0000	2.350	0	0	0
11/11/2009	\$ / R	2010/06/14	11.20	Put	Currency Future	3,535.0000	3,593.0000	1.641	0	0	0
11/11/2009	\$ / R	2010/06/14	5.15	Put	Currency Future	5.0000	5.0000	-	0	0	0
11/11/2009	\$ / R	2010/06/14	13.30	Put	Currency Future	5,602.0000	5,662.0000	1.071	0	0	0
11/11/2009	\$ / R	2010/06/14	12.10	Put	Currency Future	4,417.0000	4,476.0000	1.336	0	0	0
11/11/2009	\$ / R	2010/06/14	13.05	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
11/11/2009	\$ / R	2010/06/14	5.70	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
11/11/2009	\$ / R	2010/06/14	5.35	Put	Currency Future	7.0000	7.0000	-	0	0	0
11/11/2009	\$ / R	2010/06/14	11.25	Call	Currency Future	45.0000	43.0000	(4.444)	0	0	0
11/11/2009	\$ / R	2010/06/14	11.20	Call	Currency Future	46.0000	44.0000	(4.348)	0	0	0
11/11/2009	\$ / R	2010/06/14	5.15	Call	Currency Future	2,567.0000	2,506.0000	(2.376)	0	0	0
11/11/2009	\$ / R	2010/06/14	11.30	Call	Currency Future	44.0000	42.0000	(4.545)	0	0	0
11/11/2009	\$ / R	2010/06/14	4.55	Call	Currency Future	3,164.0000	3,103.0000	(1.928)	0	0	0
11/11/2009	\$ / R	2010/06/14	6.35	Call	Currency Future	1,404.0000	1,346.0000	(4.131)	0	0	0
11/11/2009	\$ / R	2010/06/14	7.15	Put	Currency Future	202.0000	222.0000	9.901	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	\$ / R	2010/06/14	12.25	Put	Currency Future	4,564.0000	4,623.0000	1.293	0	0	0
11/11/2009	\$ / R	2010/06/14	11.25	Put	Currency Future	3,583.0000	3,642.0000	1.647	0	0	0
11/11/2009	\$ / R	2010/06/14	6.80	Put	Currency Future	100.0000	112.0000	12.000	0	0	0
11/11/2009	\$ / R	2010/06/14	6.70	Call	Currency Future	1,090.0000	1,040.0000	(4.587)	0	0	0
11/11/2009	\$ / R	2010/06/14	5.35	Call	Currency Future	2,369.0000	2,307.0000	(2.617)	0	0	0
11/11/2009	\$ / R	2010/06/14	7.65	Call	Currency Future	493.0000	464.0000	(5.882)	0	0	0
11/11/2009	\$ / R	2010/06/14	8.60	Call	Currency Future	228.0000	216.0000	(5.263)	0	0	0
11/11/2009	\$ / R	2010/06/14	8.95	Put	Currency Future	1,416.0000	1,468.0000	3.672	0	0	0
11/11/2009	\$ / R	2010/06/14	12.25	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0
11/11/2009	\$ / R	2010/06/14	14.25	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
11/11/2009	\$ / R	2010/06/14	15.50	Put	Currency Future	7,790.0000	7,851.0000	0.783	0	0	0
11/11/2009	\$ / R	2010/06/14	6.80	Call	Currency Future	1,012.0000	963.0000	(4.842)	0	0	0
11/11/2009	\$ / R	2010/06/14	16.30	Put	Currency Future	8,589.0000	8,650.0000	0.710	0	0	0
11/11/2009	\$ / R	2010/06/14	7.65	Put	Currency Future	431.0000	463.0000	7.425	475	475	100
11/11/2009	\$ / R	2010/06/14	8.25	Put	Currency Future	837.0000	882.0000	5.376	0	0	0
11/11/2009	\$ / R	2010/06/14	16.75	Put	Currency Future	9,039.0000	9,100.0000	0.675	0	0	0
11/11/2009	\$ / R	2010/06/14	8.15	Call	Currency Future	324.0000	306.0000	(5.556)	0	0	0
11/11/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	1,959.0000	2,014.0000	2.808	0	0	0
11/11/2009	\$ / R	2010/06/14	5.80	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
11/11/2009	\$ / R	2010/06/14	16.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R	2010/06/14	7.70	Call	Currency Future	471.0000	445.0000	(5.520)	0	0	0
11/11/2009	\$ / R	2010/06/14	7.20	Put	Currency Future	221.0000	242.0000	9.502	0	0	0
11/11/2009	\$ / R	2010/06/14	8.50	Put	Currency Future	1,034.0000	1,082.0000	4.642	0	0	0
11/11/2009	\$ / R	2010/06/14	16.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R	2010/06/14	8.15	Put	Currency Future	762.0000	806.0000	5.774	0	0	0
11/11/2009	\$ / R	2010/06/14	8.55	Call	Currency Future	237.0000	224.0000	(5.485)	0	0	0
11/11/2009	\$ / R	2010/06/14	9.45	Call	Currency Future	128.0000	122.0000	(4.688)	0	0	0
11/11/2009	\$ / R	2010/06/14	15.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R	2010/06/14	12.50	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
11/11/2009	\$ / R	2010/06/14	5.85	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
11/11/2009	\$ / R	2010/06/14	4.55	Put	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	\$ / R	2010/06/14	6.25	Call	Currency Future	1,496.0000	1,438.0000	(3.877)	0	0	0
11/11/2009	\$ / R	2010/06/14	16.60	Put	Currency Future	8,889.0000	8,950.0000	0.686	0	0	0
11/11/2009	\$ / R	2010/06/14	7.70	Put	Currency Future	459.0000	494.0000	7.625	0	0	0
11/11/2009	\$ / R	2010/06/14	7.85	Put	Currency Future	553.0000	591.0000	6.872	0	0	430
11/11/2009	\$ / R	2010/06/14	8.50	Call	Currency Future	246.0000	233.0000	(5.285)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	\$ / R	2010/06/14	9.45	Put	Currency Future	1,866.0000	1,921.0000	2.947	0	0	0
11/11/2009	\$ / R	2010/06/14	14.25	Put	Currency Future	6,545.0000	6,605.0000	0.917	0	0	0
11/11/2009	\$ / R	2010/06/14	11.00	Call	Currency Future	51.0000	49.0000	(3.922)	0	0	0
11/11/2009	\$ / R	2010/06/14	6.85	Call	Currency Future	973.0000	925.0000	(4.933)	0	0	0
11/11/2009	\$ / R	2010/06/14	5.55	Put	Currency Future	9.0000	9.0000	-	0	0	0
11/11/2009	\$ / R	2010/06/14	6.25	Put	Currency Future	34.0000	37.0000	8.824	0	0	0
11/11/2009	\$ / R	2010/06/14	16.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R	2010/06/14	7.60	Put	Currency Future	404.0000	435.0000	7.673	0	0	130
11/11/2009	\$ / R	2010/06/14	9.65	Call	Currency Future	114.0000	109.0000	(4.386)	0	0	0
11/11/2009	\$ / R	2010/06/14	9.80	Put	Currency Future	2,192.0000	2,248.0000	2.555	0	0	0
11/11/2009	\$ / R	2010/06/14	12.55	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
11/11/2009	\$ / R	2010/06/14	11.00	Put	Currency Future	3,339.0000	3,398.0000	1.767	0	0	0
11/11/2009	\$ / R	2010/06/14	5.10	Call	Currency Future	2,617.0000	2,555.0000	(2.369)	0	0	0
11/11/2009	\$ / R	2010/06/14	5.55	Call	Currency Future	2,171.0000	2,110.0000	(2.810)	0	0	0
11/11/2009	\$ / R	2010/06/14	8.40	Put	Currency Future	954.0000	1,001.0000	4.927	0	0	0
11/11/2009	\$ / R	2010/06/14	9.65	Put	Currency Future	2,052.0000	2,108.0000	2.729	0	0	0
11/11/2009	\$ / R	2010/06/14	9.80	Call	Currency Future	104.0000	98.0000	(5.769)	0	0	0
11/11/2009	\$ / R	2010/06/14	14.00	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
11/11/2009	\$ / R	2010/06/14	6.85	Put	Currency Future	111.0000	125.0000	12.613	0	0	0
11/11/2009	\$ / R	2010/06/14	6.55	Put	Currency Future	60.0000	66.0000	10.000	0	0	0
11/11/2009	\$ / R	2010/06/14	16.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R	2010/06/14	4.70	Call	Currency Future	3,014.0000	2,953.0000	(2.024)	0	0	0
11/11/2009	\$ / R	2010/06/14	7.15	Call	Currency Future	764.0000	723.0000	(5.366)	0	0	0
11/11/2009	\$ / R	2010/06/14	7.85	Call	Currency Future	415.0000	392.0000	(5.542)	0	0	450
11/11/2009	\$ / R	2010/06/14	7.60	Call	Currency Future	516.0000	485.0000	(6.008)	0	0	390
11/11/2009	\$ / R	2010/06/14	14.75	Put	Currency Future	7,042.0000	7,103.0000	0.866	0	0	0
11/11/2009	\$ / R	2010/06/14	17.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2010/06/14	12.50	Put	Currency Future	4,810.0000	4,870.0000	1.247	0	0	0
11/11/2009	\$ / R	2010/06/14	6.10	Call	Currency Future	1,637.0000	1,578.0000	(3.604)	0	0	0
11/11/2009	\$ / R	2010/06/14	14.45	Call	Currency Future	5.0000	5.0000	-	0	0	0
11/11/2009	\$ / R	2010/06/14	4.80	Put	Currency Future	3.0000	3.0000	-	0	0	0
11/11/2009	\$ / R	2010/06/14	6.55	Call	Currency Future	1,222.0000	1,166.0000	(4.583)	0	0	0
11/11/2009	\$ / R	2010/06/14	14.80	Put	Currency Future	7,092.0000	7,153.0000	0.860	0	0	0
11/11/2009	\$ / R	2010/06/14	5.70	Call	Currency Future	2,023.0000	1,962.0000	(3.015)	0	0	0
11/11/2009	\$ / R	2010/06/14	8.25	Call	Currency Future	299.0000	283.0000	(5.351)	0	0	0
11/11/2009	\$ / R	2010/06/14	8.85	Put	Currency Future	1,329.0000	1,380.0000	3.837	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
11/11/2009	\$ / R	2010/06/14	14.75	Call	Currency Future	4.0000	4.0000	-	0	0	0
11/11/2009	\$ / R	2010/06/14	9.80	Call	Currency Future	104.0000	98.0000	(5.769)	0	0	0
11/11/2009	\$ / R	2010/06/14	6.50	Put	Currency Future	55.0000	60.0000	9.091	0	0	0
11/11/2009	\$ / R	2010/06/14	6.00	Put	Currency Future	21.0000	23.0000	9.524	0	0	0
11/11/2009	\$ / R	2010/06/14	14.45	Put	Currency Future	6,743.0000	6,804.0000	0.905	0	0	0
11/11/2009	\$ / R	2010/06/14	5.80	Call	Currency Future	1,925.0000	1,865.0000	(3.117)	0	0	0
11/11/2009	\$ / R	2010/06/14	10.80	Call	Currency Future	57.0000	54.0000	(5.263)	0	0	0
11/11/2009	\$ / R	2010/06/14	4.70	Put	Currency Future	3.0000	3.0000	-	0	0	0
11/11/2009	\$ / R	2010/06/14	8.75	Put	Currency Future	1,243.0000	1,293.0000	4.023	0	0	0
11/11/2009	\$ / R	2010/06/14	6.95	Put	Currency Future	138.0000	153.0000	10.870	0	0	0
11/11/2009	\$ / R	2010/06/14	10.75	Put	Currency Future	3,097.0000	3,155.0000	1.873	0	0	0
11/11/2009	\$ / R	2010/06/14	13.40	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
11/11/2009	\$ / R	2010/06/14	9.80	Put	Currency Future	2,192.0000	2,248.0000	2.555	0	0	0
11/11/2009	\$ / R	2010/06/14	6.50	Call	Currency Future	1,267.0000	1,211.0000	(4.420)	0	0	0
11/11/2009	\$ / R	2010/06/14	4.95	Put	Currency Future	4.0000	4.0000	-	0	0	0
11/11/2009	\$ / R	2010/06/14	16.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R	2010/06/14	4.80	Call	Currency Future	2,915.0000	2,854.0000	(2.093)	0	0	0
11/11/2009	\$ / R	2010/06/14	10.80	Put	Currency Future	3,145.0000	3,203.0000	1.844	0	0	0
11/11/2009	\$ / R	2010/06/14	8.75	Call	Currency Future	205.0000	194.0000	(5.366)	0	0	0
11/11/2009	\$ / R	2010/06/14	4.75	Call	Currency Future	2,965.0000	2,903.0000	(2.091)	0	0	0
11/11/2009	\$ / R	2010/06/14	13.40	Put	Currency Future	5,701.0000	5,761.0000	1.052	0	0	0
11/11/2009	\$ / R	2010/06/14	16.20	Put	Currency Future	8,489.0000	8,550.0000	0.719	0	0	0
11/11/2009	\$ / R	2010/06/14	12.20	Call	Currency Future	27.0000	25.0000	(7.407)	0	0	0
11/11/2009	\$ / R	2010/06/14	15.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	\$ / R	2010/06/14	16.45	Put	Currency Future	8,739.0000	8,800.0000	0.698	0	0	0
11/11/2009	\$ / R	2010/06/14	14.80	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
11/11/2009	\$ / R	2010/06/14	7.80	Call	Currency Future	433.0000	409.0000	(5.543)	0	0	200
11/11/2009	\$ / R	2010/06/14	8.85	Call	Currency Future	190.0000	180.0000	(5.263)	0	0	0
11/11/2009	\$ / R	2010/06/14	4.75	Put	Currency Future	3.0000	3.0000	-	0	0	0
11/11/2009	\$ / R	2010/06/14	9.40	Call	Currency Future	132.0000	126.0000	(4.545)	0	0	26,596
11/11/2009	\$ / R	2010/06/14	12.20	Put	Currency Future	4,515.0000	4,574.0000	1.307	0	0	0
11/11/2009	\$ / R	2010/06/14	16.35	Put	Currency Future	8,639.0000	8,700.0000	0.706	0	0	0
11/11/2009	\$ / R	2010/06/14	9.00	Call	Currency Future	172.0000	163.0000	(5.233)	0	0	0
11/11/2009	\$ / R	2010/06/14	8.00	Put	Currency Future	655.0000	695.0000	6.107	0	0	0
11/11/2009	\$ / R	2010/06/14	5.75	Call	Currency Future	1,974.0000	1,914.0000	(3.040)	0	0	0
11/11/2009	\$ / R	2010/06/14	16.20	Call	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	\$ / R 2010/06/14	8.95	Call	Currency Future	178.0000	168.0000	(5.618)	0	0	0
11/11/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	2,238.0000	2,294.0000	2.502	0	0	0
11/11/2009	\$ / R 2010/06/14	14.00	Put	Currency Future	6,296.0000	6,357.0000	0.969	0	0	0
11/11/2009	\$ / R 2010/06/14	6.20	Call	Currency Future	1,543.0000	1,485.0000	(3.759)	0	0	0
11/11/2009	\$ / R 2010/06/14	5.95	Call	Currency Future	1,781.0000	1,721.0000	(3.369)	0	0	0
11/11/2009	\$ / R 2010/06/14	7.45	Put	Currency Future	328.0000	356.0000	8.537	0	0	0
11/11/2009	\$ / R 2010/06/14	13.10	Put	Currency Future	5,404.0000	5,463.0000	1.092	0	0	0
11/11/2009	\$ / R 2010/06/14	9.00	Put	Currency Future	1,460.0000	1,512.0000	3.562	0	0	0
11/11/2009	\$ / R 2010/06/14	5.75	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
11/11/2009	\$ / R 2010/06/14	7.95	Call	Currency Future	382.0000	361.0000	(5.497)	0	0	0
11/11/2009	\$ / R 2010/06/14	4.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R 2010/06/14	9.50	Put	Currency Future	1,913.0000	1,968.0000	2.875	0	0	0
11/11/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	100.0000	95.0000	(5.000)	0	0	0
11/11/2009	\$ / R 2010/06/14	5.00	Put	Currency Future	4.0000	4.0000	-	0	0	0
11/11/2009	\$ / R 2010/06/14	6.20	Put	Currency Future	31.0000	34.0000	9.677	0	0	0
11/11/2009	\$ / R 2010/06/14	5.95	Put	Currency Future	19.0000	20.0000	5.263	0	0	0
11/11/2009	\$ / R 2010/06/14	4.90	Call	Currency Future	2,815.0000	2,754.0000	(2.167)	0	0	0
11/11/2009	\$ / R 2010/06/14	13.10	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
11/11/2009	\$ / R 2010/06/14	10.75	Call	Currency Future	59.0000	56.0000	(5.085)	0	0	0
11/11/2009	\$ / R 2010/06/14	8.45	Call	Currency Future	256.0000	242.0000	(5.469)	0	0	0
11/11/2009	\$ / R 2010/06/14	4.20	Call	Currency Future	3,513.0000	3,452.0000	(1.736)	0	0	0
11/11/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	2,332.0000	2,388.0000	2.401	0	0	0
11/11/2009	\$ / R 2010/06/14	5.00	Call	Currency Future	2,716.0000	2,655.0000	(2.246)	0	0	0
11/11/2009	\$ / R 2010/06/14	5.20	Call	Currency Future	2,517.0000	2,456.0000	(2.424)	0	0	0
11/11/2009	\$ / R 2010/06/14	11.45	Call	Currency Future	41.0000	39.0000	(4.878)	0	0	0
11/11/2009	\$ / R 2010/06/14	7.45	Call	Currency Future	590.0000	556.0000	(5.763)	0	0	0
11/11/2009	\$ / R 2010/06/14	4.90	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
11/11/2009	\$ / R 2010/06/14	14.20	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
11/11/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,820.0000	1,875.0000	3.022	0	0	0
11/11/2009	\$ / R 2010/06/14	5.20	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
11/11/2009	\$ / R 2010/06/14	13.45	Put	Currency Future	5,751.0000	5,811.0000	1.043	0	0	0
11/11/2009	\$ / R 2010/06/14	6.45	Call	Currency Future	1,312.0000	1,255.0000	(4.345)	0	0	0
11/11/2009	\$ / R 2010/06/14	7.80	Put	Currency Future	521.0000	558.0000	7.102	0	0	300
11/11/2009	\$ / R 2010/06/14	14.70	Put	Currency Future	6,992.0000	7,053.0000	0.872	0	0	0
11/11/2009	\$ / R 2010/06/14	8.45	Put	Currency Future	994.0000	1,041.0000	4.728	0	0	0
11/11/2009	\$ / R 2010/06/14	14.20	Put	Currency Future	6,495.0000	6,555.0000	0.924	0	0	0

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11/11/2009	\$ / R	2010/06/14	9.85	Put	Currency Future	2,238.0000	2,294.0000	2.502	0	0	0
11/11/2009	\$ / R	2010/06/14	13.35	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
11/11/2009	\$ / R	2010/06/14	13.45	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
11/11/2009	\$ / R	2010/06/14	7.90	Put	Currency Future	586.0000	625.0000	6.655	0	0	20
11/11/2009	\$ / R	2010/06/14	9.95	Call	Currency Future	94.0000	89.0000	(5.319)	0	0	0
11/11/2009	\$ / R	2010/06/14	12.55	Put	Currency Future	4,860.0000	4,919.0000	1.214	0	0	0
11/11/2009	\$ / R	2010/06/14	12.35	Put	Currency Future	4,662.0000	4,722.0000	1.287	0	0	0
11/11/2009	\$ / R	2010/06/14	11.45	Put	Currency Future	3,779.0000	3,839.0000	1.588	0	0	0
11/11/2009	\$ / R	2010/06/14	4.45	Call	Currency Future	3,264.0000	3,202.0000	(1.900)	0	0	0
11/11/2009	\$ / R	2010/06/14	16.80	Put	Currency Future	9,089.0000	9,150.0000	0.671	0	0	0
11/11/2009	\$ / R	2010/06/14	7.25	Put	Currency Future	240.0000	263.0000	9.583	0	0	0
11/11/2009	\$ / R	2010/06/14	16.70	Put	Currency Future	8,989.0000	9,050.0000	0.679	0	0	0
11/11/2009	\$ / R	2010/06/14	9.35	Put	Currency Future	1,775.0000	1,829.0000	3.042	0	0	0
11/11/2009	\$ / R	2010/06/14	6.00	Call	Currency Future	1,733.0000	1,673.0000	(3.462)	0	0	0
11/11/2009	\$ / R	2010/06/14	4.45	Put	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	\$ / R	2010/06/14	7.90	Call	Currency Future	398.0000	376.0000	(5.528)	0	0	55
11/11/2009	\$ / R	2010/06/14	6.95	Call	Currency Future	900.0000	854.0000	(5.111)	0	0	0
11/11/2009	\$ / R	2010/06/14	14.70	Call	Currency Future	4.0000	4.0000	-	0	0	0
11/11/2009	\$ / R	2010/06/14	7.95	Put	Currency Future	620.0000	660.0000	6.452	0	0	0
11/11/2009	\$ / R	2010/06/14	13.35	Put	Currency Future	5,652.0000	5,712.0000	1.062	0	0	0
11/11/2009	\$ / R	2010/06/14	4.95	Call	Currency Future	2,766.0000	2,704.0000	(2.242)	0	0	0
11/11/2009	\$ / R	2010/06/14	5.45	Call	Currency Future	2,270.0000	2,209.0000	(2.687)	0	0	0
11/11/2009	\$ / R	2010/06/14	5.90	Call	Currency Future	1,829.0000	1,769.0000	(3.280)	0	0	0
11/11/2009	\$ / R	2010/06/14	12.70	Put	Currency Future	5,008.0000	5,067.0000	1.178	0	0	0
11/11/2009	\$ / R	2010/06/14	5.45	Put	Currency Future	8.0000	8.0000	-	0	0	0
11/11/2009	\$ / R	2010/06/14	6.90	Call	Currency Future	936.0000	889.0000	(5.021)	0	0	0
11/11/2009	\$ / R	2010/06/14	4.15	Call	Currency Future	3,563.0000	3,502.0000	(1.712)	0	0	0
11/11/2009	\$ / R	2010/06/14	16.50	Put	Currency Future	8,789.0000	8,850.0000	0.694	0	0	0
11/11/2009	\$ / R	2010/06/14	7.25	Call	Currency Future	702.0000	664.0000	(5.413)	0	0	0
11/11/2009	\$ / R	2010/06/14	10.70	Call	Currency Future	60.0000	57.0000	(5.000)	0	0	0
11/11/2009	\$ / R	2010/06/14	3.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R	2010/06/14	6.45	Put	Currency Future	50.0000	55.0000	10.000	0	0	0
11/11/2009	\$ / R	2010/06/14	11.40	Call	Currency Future	42.0000	40.0000	(4.762)	0	0	0
11/11/2009	\$ / R	2010/06/14	7.55	Put	Currency Future	377.0000	408.0000	8.223	0	0	0
11/11/2009	\$ / R	2010/06/14	4.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R	2010/06/14	16.50	Call	Currency Future	1.0000	1.0000	-	0	0	0

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11/11/2009	\$ / R	2010/06/14	12.70	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
11/11/2009	\$ / R	2010/06/14	9.75	Put	Currency Future	2,145.0000	2,201.0000	2.611	0	0	0
11/11/2009	\$ / R	2010/06/14	5.90	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
11/11/2009	\$ / R	2010/06/14	11.15	Call	Currency Future	48.0000	45.0000	(6.250)	0	0	0
11/11/2009	\$ / R	2010/06/14	14.15	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
11/11/2009	\$ / R	2010/06/14	4.95	Call	Currency Future	2,766.0000	2,704.0000	(2.242)	0	0	0
11/11/2009	\$ / R	2010/06/14	14.70	Put	Currency Future	6,992.0000	7,053.0000	0.872	0	0	0
11/11/2009	\$ / R	2010/06/14	10.40	Put	Currency Future	2,759.0000	2,817.0000	2.102	0	0	0
11/11/2009	\$ / R	2010/06/14	4.65	Call	Currency Future	3,064.0000	3,003.0000	(1.991)	0	0	0
11/11/2009	\$ / R	2010/06/14	14.15	Put	Currency Future	6,445.0000	6,506.0000	0.946	0	0	0
11/11/2009	\$ / R	2010/06/14	8.00	Call	Currency Future	366.0000	346.0000	(5.464)	0	0	0
11/11/2009	\$ / R	2010/06/14	8.70	Call	Currency Future	212.0000	201.0000	(5.189)	0	0	0
11/11/2009	\$ / R	2010/06/14	10.70	Put	Currency Future	3,048.0000	3,106.0000	1.903	0	0	0
11/11/2009	\$ / R	2010/06/14	9.50	Call	Currency Future	125.0000	118.0000	(5.600)	0	0	0
11/11/2009	\$ / R	2010/06/14	9.75	Call	Currency Future	107.0000	102.0000	(4.673)	0	0	0
11/11/2009	\$ / R	2010/06/14	6.90	Put	Currency Future	124.0000	139.0000	12.097	0	0	0
11/11/2009	\$ / R	2010/06/14	5.65	Put	Currency Future	10.0000	10.0000	-	0	0	0
11/11/2009	\$ / R	2010/06/14	16.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R	2010/06/14	16.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R	2010/06/14	3.65	Call	Currency Future	4,062.0000	4,001.0000	(1.502)	0	0	0
11/11/2009	\$ / R	2010/06/14	12.45	Put	Currency Future	4,761.0000	4,821.0000	1.260	0	0	0
11/11/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	71.0000	68.0000	(4.225)	0	0	0
11/11/2009	\$ / R	2010/06/14	16.05	Put	Currency Future	8,339.0000	8,400.0000	0.732	0	0	0
11/11/2009	\$ / R	2010/06/14	14.70	Call	Currency Future	4.0000	4.0000	-	0	0	0
11/11/2009	\$ / R	2010/06/14	9.05	Call	Currency Future	166.0000	157.0000	(5.422)	0	0	0
11/11/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	2,426.0000	2,483.0000	2.350	0	0	0
11/11/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	88.0000	84.0000	(4.545)	0	0	0
11/11/2009	\$ / R	2010/06/14	11.90	Call	Currency Future	32.0000	30.0000	(6.250)	0	0	21,978
11/11/2009	\$ / R	2010/06/14	10.25	Put	Currency Future	2,616.0000	2,673.0000	2.179	0	0	0
11/11/2009	\$ / R	2010/06/14	15.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R	2010/06/14	12.45	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
11/11/2009	\$ / R	2010/06/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R	2010/06/14	11.90	Put	Currency Future	4,220.0000	4,280.0000	1.422	0	0	0
11/11/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	2,712.0000	2,769.0000	2.102	0	0	0
11/11/2009	\$ / R	2010/06/14	10.50	Put	Currency Future	2,855.0000	2,913.0000	2.032	0	0	0
11/11/2009	\$ / R	2010/06/14	10.35	Call	Currency Future	73.0000	70.0000	(4.110)	0	0	0

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11/11/2009	\$ / R 2010/06/14	10.50	Call	Currency Future	67.0000	64.0000	(4.478)	0	0	0
11/11/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	2,664.0000	2,721.0000	2.140	0	0	0
11/11/2009	\$ / R 2010/06/14	9.70	Put	Currency Future	2,099.0000	2,154.0000	2.620	0	0	0
11/11/2009	\$ / R 2010/06/14	12.60	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
11/11/2009	\$ / R 2010/06/14	9.60	Put	Currency Future	2,006.0000	2,061.0000	2.742	0	0	0
11/11/2009	\$ / R 2010/06/14	10.25	Call	Currency Future	78.0000	74.0000	(5.128)	0	0	0
11/11/2009	\$ / R 2010/06/14	12.60	Put	Currency Future	4,909.0000	4,969.0000	1.222	0	0	0
11/11/2009	\$ / R 2010/06/14	13.85	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
11/11/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,959.0000	2,014.0000	2.808	0	0	0
11/11/2009	\$ / R 2010/06/14	3.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R 2010/06/14	9.70	Call	Currency Future	111.0000	105.0000	(5.405)	0	0	0
11/11/2009	\$ / R 2010/06/14	11.40	Put	Currency Future	3,730.0000	3,789.0000	1.582	0	0	0
11/11/2009	\$ / R 2010/06/14	3.95	Call	Currency Future	3,763.0000	3,701.0000	(1.648)	0	0	0
11/11/2009	\$ / R 2010/06/14	13.85	Put	Currency Future	6,148.0000	6,208.0000	0.976	0	0	0
11/11/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	73.0000	70.0000	(4.110)	0	0	0
11/11/2009	\$ / R 2010/06/14	15.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R 2010/06/14	4.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	\$ / R 2010/06/14	9.60	Call	Currency Future	117.0000	112.0000	(4.274)	0	0	0
11/11/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	100.0000	95.0000	(5.000)	0	0	0
11/11/2009	\$ / R 2010/06/14	5.65	Call	Currency Future	2,072.0000	2,011.0000	(2.944)	0	0	0
11/11/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,712.0000	2,769.0000	2.102	0	0	0
11/11/2009	\$ / R 2010/06/14	6.65	Call	Currency Future	1,134.0000	1,079.0000	(4.850)	0	0	0
11/11/2009	\$ / R 2010/06/14	10.45	Put	Currency Future	2,807.0000	2,865.0000	2.066	0	0	0
11/11/2009	\$ / R 2010/06/14	13.15	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
11/11/2009	\$ / R 2010/06/14	16.15	Put	Currency Future	8,439.0000	8,500.0000	0.723	0	0	0
11/11/2009	\$ / R 2010/06/14	10.45	Call	Currency Future	69.0000	66.0000	(4.348)	0	0	0
11/11/2009	\$ / R 2010/06/14	13.15	Put	Currency Future	5,453.0000	5,513.0000	1.100	0	0	0
11/11/2009	\$ / R 2010/06/14	16.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R 2010/06/14	3.90	Call	Currency Future	3,813.0000	3,751.0000	(1.626)	0	0	0
11/11/2009	\$ / R 2010/06/14	15.85	Put	Currency Future	8,139.0000	8,201.0000	0.762	0	0	0
11/11/2009	\$ / R 2010/06/14	6.65	Put	Currency Future	72.0000	79.0000	9.722	0	0	0
11/11/2009	\$ / R 2010/06/14	14.05	Put	Currency Future	6,346.0000	6,406.0000	0.945	0	0	0
11/11/2009	\$ / R 2010/06/14	3.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R 2010/06/14	9.30	Put	Currency Future	1,729.0000	1,783.0000	3.123	0	0	0
11/11/2009	\$ / R 2010/06/14	14.05	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
11/11/2009	\$ / R 2010/06/14	13.90	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0

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11/11/2009	\$ / R 2010/06/14	5.05	Call	Currency Future	2,666.0000	2,605.0000	(2.288)	0	0	0
11/11/2009	\$ / R 2010/06/14	13.90	Put	Currency Future	6,197.0000	6,257.0000	0.968	0	0	0
11/11/2009	\$ / R 2010/06/14	4.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R 2010/06/14	15.65	Put	Currency Future	7,940.0000	8,001.0000	0.768	0	0	0
11/11/2009	\$ / R 2010/06/14	9.30	Call	Currency Future	141.0000	134.0000	(4.965)	0	0	0
11/11/2009	\$ / R 2010/06/14	15.90	Put	Currency Future	8,189.0000	8,251.0000	0.757	0	0	0
11/11/2009	\$ / R 2010/06/14	11.75	Put	Currency Future	4,074.0000	4,133.0000	1.448	0	0	0
11/11/2009	\$ / R 2010/06/14	15.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R 2010/06/14	11.75	Call	Currency Future	36.0000	33.0000	(8.333)	0	0	0
11/11/2009	\$ / R 2010/06/14	5.05	Put	Currency Future	4.0000	4.0000	-	0	0	0
11/11/2009	\$ / R 2010/06/14	13.75	Put	Currency Future	6,049.0000	6,109.0000	0.992	0	0	0
11/11/2009	\$ / R 2010/06/14	12.75	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
11/11/2009	\$ / R 2010/06/14	6.05	Put	Currency Future	23.0000	25.0000	8.696	0	0	0
11/11/2009	\$ / R 2010/06/14	13.75	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
11/11/2009	\$ / R 2010/06/14	10.55	Put	Currency Future	2,904.0000	2,961.0000	1.963	0	0	0
11/11/2009	\$ / R 2010/06/14	6.05	Call	Currency Future	1,685.0000	1,626.0000	(3.501)	0	0	0
11/11/2009	\$ / R 2010/06/14	11.15	Put	Currency Future	3,486.0000	3,545.0000	1.692	0	0	0
11/11/2009	\$ / R 2010/06/14	10.65	Call	Currency Future	62.0000	59.0000	(4.839)	0	0	0
11/11/2009	\$ / R 2010/06/14	7.05	Put	Currency Future	168.0000	186.0000	10.714	0	0	0
11/11/2009	\$ / R 2010/06/14	10.55	Call	Currency Future	65.0000	62.0000	(4.615)	0	0	0
11/11/2009	\$ / R 2010/06/14	7.05	Call	Currency Future	830.0000	787.0000	(5.181)	0	0	0
11/11/2009	\$ / R 2010/06/14	10.65	Put	Currency Future	3,000.0000	3,058.0000	1.933	0	0	0
11/11/2009	\$ / R 2010/06/14	12.75	Put	Currency Future	5,057.0000	5,117.0000	1.186	0	0	0
11/11/2009	\$ / R 2010/06/14	8.70	Put	Currency Future	1,200.0000	1,250.0000	4.167	0	0	0
11/11/2009	\$ / R 2010/06/14	7.35	Call	Currency Future	644.0000	608.0000	(5.590)	0	0	0
11/11/2009	\$ / R 2010/06/14	8.10	Call	Currency Future	338.0000	319.0000	(5.621)	0	0	0
11/11/2009	\$ / R 2010/06/14	16.00	Put	Currency Future	8,289.0000	8,350.0000	0.736	0	0	0
11/11/2009	\$ / R 2010/06/14	8.10	Put	Currency Future	726.0000	768.0000	5.785	0	0	0
11/11/2009	\$ / R 2010/06/14	4.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R 2010/06/14	8.05	Call	Currency Future	352.0000	332.0000	(5.682)	0	0	0
11/11/2009	\$ / R 2010/06/14	3.85	Call	Currency Future	3,863.0000	3,801.0000	(1.605)	0	0	0
11/11/2009	\$ / R 2010/06/14	8.05	Put	Currency Future	690.0000	732.0000	6.087	0	0	0
11/11/2009	\$ / R 2010/06/14	4.00	Call	Currency Future	3,713.0000	3,652.0000	(1.643)	0	0	0
11/11/2009	\$ / R 2010/06/14	7.35	Put	Currency Future	282.0000	307.0000	8.865	0	0	0
11/11/2009	\$ / R 2010/06/14	16.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R 2010/06/14	3.60	Call	Currency Future	4,112.0000	4,051.0000	(1.483)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	\$ / R 2010/06/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	\$ / R 2010/06/14	15.60	Put	Currency Future	7,890.0000	7,951.0000	0.773	0	0	0
11/11/2009	\$ / R 2010/06/14	4.05	Call	Currency Future	3,663.0000	3,602.0000	(1.665)	0	0	0
11/11/2009	\$ / R 2010/06/14	15.60	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
11/11/2009	\$ / R 2010/06/14	4.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R 2010/06/14	14.10	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
11/11/2009	\$ / R 2010/06/14	14.10	Put	Currency Future	6,396.0000	6,456.0000	0.938	0	0	0
11/11/2009	\$ / R 2010/06/14	15.70	Put	Currency Future	7,990.0000	8,051.0000	0.763	0	0	0
11/11/2009	\$ / R 2010/06/14	16.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R 2010/06/14	3.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R 2010/06/14	16.10	Put	Currency Future	8,389.0000	8,450.0000	0.727	0	0	0
11/11/2009	\$ / R 2010/06/14	4.70	Put	Currency Future	3.0000	3.0000	-	0	0	0
11/11/2009	\$ / R 2010/06/14	4.10	Call	Currency Future	3,613.0000	3,552.0000	(1.688)	0	0	0
11/11/2009	\$ / R 2010/06/14	5.70	Call	Currency Future	2,023.0000	1,962.0000	(3.015)	0	0	0
11/11/2009	\$ / R 2010/06/14	5.70	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
11/11/2009	\$ / R 2010/06/14	6.70	Call	Currency Future	1,090.0000	1,040.0000	(4.587)	0	0	0
11/11/2009	\$ / R 2010/06/14	15.95	Put	Currency Future	8,239.0000	8,300.0000	0.740	0	0	0
11/11/2009	\$ / R 2010/06/14	15.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R 2010/06/14	6.70	Put	Currency Future	79.0000	89.0000	12.658	0	0	0
11/11/2009	\$ / R 2010/06/14	3.70	Call	Currency Future	4,012.0000	3,951.0000	(1.520)	0	0	0
11/11/2009	\$ / R 2010/06/14	15.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R 2010/06/14	13.95	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
11/11/2009	\$ / R 2010/06/14	4.95	Put	Currency Future	4.0000	4.0000	-	0	0	0
11/11/2009	\$ / R 2010/06/14	5.95	Call	Currency Future	1,781.0000	1,721.0000	(3.369)	0	0	0
11/11/2009	\$ / R 2010/06/14	5.95	Put	Currency Future	19.0000	20.0000	5.263	0	0	0
11/11/2009	\$ / R 2010/06/14	6.95	Call	Currency Future	900.0000	854.0000	(5.111)	0	0	0
11/11/2009	\$ / R 2010/06/14	6.95	Put	Currency Future	138.0000	153.0000	10.870	0	0	0
11/11/2009	\$ / R 2010/06/14	13.95	Put	Currency Future	6,247.0000	6,307.0000	0.960	0	0	0
11/11/2009	\$ / R 2010/06/14	11.95	Put	Currency Future	4,269.0000	4,329.0000	1.405	0	0	0
11/11/2009	\$ / R 2010/06/14	11.95	Call	Currency Future	31.0000	29.0000	(6.452)	0	0	0
11/11/2009	\$ / R 2010/06/14	13.80	Put	Currency Future	6,098.0000	6,158.0000	0.984	0	0	0
11/11/2009	\$ / R 2010/06/14	6.80	Call	Currency Future	1,012.0000	963.0000	(4.842)	0	0	0
11/11/2009	\$ / R 2010/06/14	15.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R 2010/06/14	6.80	Put	Currency Future	100.0000	112.0000	12.000	0	0	0
11/11/2009	\$ / R 2010/06/14	11.80	Put	Currency Future	4,123.0000	4,182.0000	1.431	0	0	0
11/11/2009	\$ / R 2010/06/14	11.80	Call	Currency Future	35.0000	32.0000	(8.571)	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
11/11/2009	\$ / R	2010/06/14	5.80	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
11/11/2009	\$ / R	2010/06/14	5.80	Call	Currency Future	1,925.0000	1,865.0000	(3.117)	0	0	0
11/11/2009	\$ / R	2010/06/14	4.80	Put	Currency Future	3.0000	3.0000	-	0	0	0
11/11/2009	\$ / R	2010/06/14	15.80	Put	Currency Future	8,089.0000	8,151.0000	0.766	0	0	0
11/11/2009	\$ / R	2010/06/14	13.80	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
11/11/2009	\$ / R	2010/06/14	4.70	Call	Currency Future	3,014.0000	2,953.0000	(2.024)	0	0	0
11/11/2009	\$ / R	2010/06/14	3.80	Call	Currency Future	3,913.0000	3,851.0000	(1.584)	0	0	0
11/11/2009	\$ / R	2010/06/14	4.80	Call	Currency Future	2,915.0000	2,854.0000	(2.093)	0	0	0
11/11/2009	\$ / R	2010/06/14	3.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R	2010/09/13			Currency Future	7.8407	7.7787	(0.791)	0.0000	0.0000	0
11/11/2009	\$ / R	2010/09/13	7.85	Call	Currency Future	565.0000	539.0000	(4.602)	0	0	409
11/11/2009	\$ / R	2010/09/13	7.85	Put	Currency Future	575.0000	611.0000	6.261	0	0	0
11/11/2009	\$ / R	2010/09/13	8.15	Put	Currency Future	772.0000	813.0000	5.311	0	0	0
11/11/2009	\$ / R	2010/09/13	8.15	Call	Currency Future	463.0000	442.0000	(4.536)	0	0	0
11/11/2009	\$ / R	2010/09/13	7.95	Put	Currency Future	638.0000	676.0000	5.956	0	0	0
11/11/2009	\$ / R	2010/09/13	7.95	Call	Currency Future	528.0000	504.0000	(4.545)	0	0	0
11/11/2009	\$ / R	2010/09/13	7.85	Put	Currency Future	575.0000	611.0000	6.261	0	0	0
11/11/2009	\$ / R	2010/09/13	7.85	Call	Currency Future	565.0000	539.0000	(4.602)	0	0	0
11/11/2009	\$ / R	2010/09/13	8.35	Call	Currency Future	407.0000	388.0000	(4.668)	0	0	0
11/11/2009	\$ / R	2010/09/13	7.75	Put	Currency Future	516.0000	549.0000	6.395	0	0	0
11/11/2009	\$ / R	2010/09/13	7.80	Call	Currency Future	585.0000	558.0000	(4.615)	0	0	0
11/11/2009	\$ / R	2010/09/13	7.75	Call	Currency Future	606.0000	577.0000	(4.785)	0	0	0
11/11/2009	\$ / R	2010/09/13	8.40	Put	Currency Future	953.0000	998.0000	4.722	0	0	0
11/11/2009	\$ / R	2010/09/13	7.80	Put	Currency Future	545.0000	579.0000	6.239	0	0	0
11/11/2009	\$ / R	2010/09/13	8.40	Call	Currency Future	394.0000	376.0000	(4.569)	0	0	585
11/11/2009	\$ / R	2010/09/13	8.35	Put	Currency Future	916.0000	960.0000	4.803	0	0	0
11/11/2009	\$ / R	2010/09/13	8.30	Call	Currency Future	420.0000	401.0000	(4.524)	0	0	0
11/11/2009	\$ / R	2010/09/13	8.25	Call	Currency Future	434.0000	414.0000	(4.608)	0	0	0
11/11/2009	\$ / R	2010/09/13	8.30	Put	Currency Future	879.0000	922.0000	4.892	0	0	0
11/11/2009	\$ / R	2010/09/13	8.25	Put	Currency Future	843.0000	885.0000	4.982	0	0	0
11/11/2009	\$ / R	2010/09/13	8.10	Put	Currency Future	738.0000	778.0000	5.420	0	0	0
11/11/2009	\$ / R	2010/09/13	7.90	Call	Currency Future	546.0000	522.0000	(4.396)	0	0	0
11/11/2009	\$ / R	2010/09/13	7.90	Put	Currency Future	606.0000	643.0000	6.106	0	0	0
11/11/2009	\$ / R	2010/09/13	7.70	Put	Currency Future	487.0000	519.0000	6.571	0	0	0
11/11/2009	\$ / R	2010/09/13	8.05	Call	Currency Future	494.0000	472.0000	(4.453)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	\$ / R	2010/09/13	8.05	Put	Currency Future	704.0000	743.0000	5.540	0	0	0
11/11/2009	\$ / R	2010/09/13	8.10	Call	Currency Future	478.0000	457.0000	(4.393)	0	0	0
11/11/2009	\$ / R	2010/09/13	14.30	Call	Currency Future	28.0000	26.0000	(7.143)	0	0	0
11/11/2009	\$ / R	2010/09/13	12.30	Put	Currency Future	4,520.0000	4,580.0000	1.327	0	0	0
11/11/2009	\$ / R	2010/09/13	7.70	Call	Currency Future	628.0000	598.0000	(4.777)	0	0	0
11/11/2009	\$ / R	2010/09/13	14.30	Put	Currency Future	6,487.0000	6,547.0000	0.925	0	0	0
11/11/2009	\$ / R	2010/09/13	4.15	Call	Currency Future	3,693.0000	3,631.0000	(1.679)	0	0	0
11/11/2009	\$ / R	2010/09/13	12.30	Call	Currency Future	61.0000	58.0000	(4.918)	0	0	0
11/11/2009	\$ / R	2010/09/13	4.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	\$ / R	2010/09/13	10.30	Call	Currency Future	141.0000	135.0000	(4.255)	0	0	0
11/11/2009	\$ / R	2010/09/13	11.95	Call	Currency Future	71.0000	68.0000	(4.225)	0	0	0
11/11/2009	\$ / R	2010/09/13	5.15	Call	Currency Future	2,699.0000	2,638.0000	(2.260)	0	0	0
11/11/2009	\$ / R	2010/09/13	7.30	Put	Currency Future	290.0000	315.0000	8.621	0	0	0
11/11/2009	\$ / R	2010/09/13	9.95	Put	Currency Future	2,277.0000	2,332.0000	2.415	0	0	0
11/11/2009	\$ / R	2010/09/13	15.85	Put	Currency Future	8,024.0000	8,084.0000	0.748	0	0	0
11/11/2009	\$ / R	2010/09/13	5.15	Put	Currency Future	9.0000	9.0000	-	0	0	0
11/11/2009	\$ / R	2010/09/13	4.80	Put	Currency Future	6.0000	6.0000	-	0	0	0
11/11/2009	\$ / R	2010/09/13	10.30	Put	Currency Future	2,600.0000	2,656.0000	2.154	0	0	0
11/11/2009	\$ / R	2010/09/13	9.95	Call	Currency Future	168.0000	161.0000	(4.167)	0	0	0
11/11/2009	\$ / R	2010/09/13	6.85	Call	Currency Future	1,124.0000	1,078.0000	(4.093)	0	0	0
11/11/2009	\$ / R	2010/09/13	6.15	Call	Currency Future	1,726.0000	1,669.0000	(3.302)	0	0	0
11/11/2009	\$ / R	2010/09/13	5.80	Call	Currency Future	2,057.0000	1,997.0000	(2.917)	0	0	0
11/11/2009	\$ / R	2010/09/13	16.30	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
11/11/2009	\$ / R	2010/09/13	11.95	Put	Currency Future	4,180.0000	4,239.0000	1.411	0	0	0
11/11/2009	\$ / R	2010/09/13	5.85	Call	Currency Future	2,008.0000	1,949.0000	(2.938)	0	0	0
11/11/2009	\$ / R	2010/09/13	10.00	Put	Currency Future	2,323.0000	2,378.0000	2.368	0	0	0
11/11/2009	\$ / R	2010/09/13	5.80	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
11/11/2009	\$ / R	2010/09/13	16.30	Put	Currency Future	8,470.0000	8,531.0000	0.720	0	0	0
11/11/2009	\$ / R	2010/09/13	13.95	Call	Currency Future	33.0000	31.0000	(6.061)	0	0	0
11/11/2009	\$ / R	2010/09/13	4.85	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
11/11/2009	\$ / R	2010/09/13	13.95	Put	Currency Future	6,142.0000	6,202.0000	0.977	0	0	0
11/11/2009	\$ / R	2010/09/13	4.85	Call	Currency Future	2,997.0000	2,935.0000	(2.069)	0	0	0
11/11/2009	\$ / R	2010/09/13	3.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R	2010/09/13	15.95	Put	Currency Future	8,123.0000	8,184.0000	0.751	0	0	0
11/11/2009	\$ / R	2010/09/13	15.95	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
11/11/2009	\$ / R	2010/09/13	15.85	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	\$ / R 2010/09/13	6.95	Put	Currency Future	162.0000	180.0000	11.111	0	0	0
11/11/2009	\$ / R 2010/09/13	3.85	Call	Currency Future	3,992.0000	3,930.0000	(1.553)	0	0	0
11/11/2009	\$ / R 2010/09/13	6.95	Call	Currency Future	1,053.0000	1,009.0000	(4.179)	0	0	0
11/11/2009	\$ / R 2010/09/13	14.10	Call	Currency Future	31.0000	29.0000	(6.452)	0	0	0
11/11/2009	\$ / R 2010/09/13	5.95	Put	Currency Future	22.0000	26.0000	18.182	0	0	0
11/11/2009	\$ / R 2010/09/13	5.85	Put	Currency Future	17.0000	21.0000	23.529	0	0	0
11/11/2009	\$ / R 2010/09/13	14.10	Put	Currency Future	6,290.0000	6,350.0000	0.954	0	0	0
11/11/2009	\$ / R 2010/09/13	5.95	Call	Currency Future	1,913.0000	1,855.0000	(3.032)	0	0	0
11/11/2009	\$ / R 2010/09/13	16.10	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
11/11/2009	\$ / R 2010/09/13	7.30	Call	Currency Future	830.0000	793.0000	(4.458)	0	0	0
11/11/2009	\$ / R 2010/09/13	16.10	Put	Currency Future	8,272.0000	8,333.0000	0.737	0	0	0
11/11/2009	\$ / R 2010/09/13	13.85	Call	Currency Future	34.0000	32.0000	(5.882)	0	0	0
11/11/2009	\$ / R 2010/09/13	6.30	Put	Currency Future	49.0000	55.0000	12.245	0	0	0
11/11/2009	\$ / R 2010/09/13	11.85	Put	Currency Future	4,083.0000	4,142.0000	1.445	0	0	0
11/11/2009	\$ / R 2010/09/13	6.30	Call	Currency Future	1,589.0000	1,533.0000	(3.524)	0	0	0
11/11/2009	\$ / R 2010/09/13	11.85	Call	Currency Future	74.0000	71.0000	(4.054)	0	0	0
11/11/2009	\$ / R 2010/09/13	6.25	Put	Currency Future	44.0000	49.0000	11.364	0	0	0
11/11/2009	\$ / R 2010/09/13	13.85	Put	Currency Future	6,044.0000	6,104.0000	0.993	0	0	0
11/11/2009	\$ / R 2010/09/13	7.25	Call	Currency Future	859.0000	821.0000	(4.424)	0	0	0
11/11/2009	\$ / R 2010/09/13	9.85	Call	Currency Future	177.0000	169.0000	(4.520)	0	0	0
11/11/2009	\$ / R 2010/09/13	7.25	Put	Currency Future	269.0000	293.0000	8.922	0	0	0
11/11/2009	\$ / R 2010/09/13	3.95	Call	Currency Future	3,892.0000	3,830.0000	(1.593)	0	0	0
11/11/2009	\$ / R 2010/09/13	9.85	Put	Currency Future	2,186.0000	2,241.0000	2.516	0	0	0
11/11/2009	\$ / R 2010/09/13	10.25	Call	Currency Future	144.0000	138.0000	(4.167)	0	0	0
11/11/2009	\$ / R 2010/09/13	4.95	Put	Currency Future	7.0000	7.0000	-	0	0	0
11/11/2009	\$ / R 2010/09/13	6.85	Put	Currency Future	134.0000	150.0000	11.940	0	0	0
11/11/2009	\$ / R 2010/09/13	10.25	Put	Currency Future	2,554.0000	2,609.0000	2.153	0	0	0
11/11/2009	\$ / R 2010/09/13	7.15	Call	Currency Future	920.0000	880.0000	(4.348)	0	0	0
11/11/2009	\$ / R 2010/09/13	4.95	Call	Currency Future	2,898.0000	2,836.0000	(2.139)	0	0	0
11/11/2009	\$ / R 2010/09/13	6.25	Call	Currency Future	1,635.0000	1,578.0000	(3.486)	0	0	0
11/11/2009	\$ / R 2010/09/13	6.15	Put	Currency Future	35.0000	40.0000	14.286	0	0	0
11/11/2009	\$ / R 2010/09/13	3.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	\$ / R 2010/09/13	12.25	Put	Currency Future	4,472.0000	4,531.0000	1.319	0	0	0
11/11/2009	\$ / R 2010/09/13	12.25	Call	Currency Future	62.0000	59.0000	(4.839)	0	0	0
11/11/2009	\$ / R 2010/09/13	10.00	Call	Currency Future	164.0000	157.0000	(4.268)	0	0	0
11/11/2009	\$ / R 2010/09/13	12.00	Call	Currency Future	69.0000	66.0000	(4.348)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	\$ / R 2010/09/13	5.25	Put	Currency Future	10.0000	10.0000	-	0	0	0
11/11/2009	\$ / R 2010/09/13	7.00	Put	Currency Future	178.0000	197.0000	10.674	0	0	0
11/11/2009	\$ / R 2010/09/13	4.25	Put	Currency Future	3.0000	3.0000	-	0	0	0
11/11/2009	\$ / R 2010/09/13	6.00	Put	Currency Future	25.0000	29.0000	16.000	0	0	0
11/11/2009	\$ / R 2010/09/13	5.30	Put	Currency Future	10.0000	10.0000	-	0	0	0
11/11/2009	\$ / R 2010/09/13	10.20	Put	Currency Future	2,507.0000	2,563.0000	2.234	0	0	0
11/11/2009	\$ / R 2010/09/13	6.00	Call	Currency Future	1,866.0000	1,808.0000	(3.108)	0	0	0
11/11/2009	\$ / R 2010/09/13	3.70	Call	Currency Future	4,142.0000	4,080.0000	(1.497)	0	0	0
11/11/2009	\$ / R 2010/09/13	5.30	Call	Currency Future	2,551.0000	2,489.0000	(2.430)	0	0	0
11/11/2009	\$ / R 2010/09/13	7.15	Put	Currency Future	230.0000	252.0000	9.565	0	0	0
11/11/2009	\$ / R 2010/09/13	7.00	Call	Currency Future	1,018.0000	975.0000	(4.224)	0	0	0
11/11/2009	\$ / R 2010/09/13	4.70	Call	Currency Future	3,146.0000	3,084.0000	(1.971)	0	0	0
11/11/2009	\$ / R 2010/09/13	4.30	Put	Currency Future	3.0000	3.0000	-	0	0	0
11/11/2009	\$ / R 2010/09/13	5.00	Put	Currency Future	8.0000	8.0000	-	0	0	0
11/11/2009	\$ / R 2010/09/13	9.70	Put	Currency Future	2,049.0000	2,104.0000	2.684	0	0	0
11/11/2009	\$ / R 2010/09/13	4.30	Call	Currency Future	3,544.0000	3,482.0000	(1.749)	0	0	0
11/11/2009	\$ / R 2010/09/13	12.00	Put	Currency Future	4,229.0000	4,287.0000	1.371	0	0	0
11/11/2009	\$ / R 2010/09/13	9.70	Call	Currency Future	190.0000	183.0000	(3.684)	0	0	0
11/11/2009	\$ / R 2010/09/13	16.25	Put	Currency Future	8,421.0000	8,482.0000	0.724	0	0	0
11/11/2009	\$ / R 2010/09/13	3.90	Call	Currency Future	3,942.0000	3,880.0000	(1.573)	0	0	0
11/11/2009	\$ / R 2010/09/13	14.00	Put	Currency Future	6,191.0000	6,251.0000	0.969	0	0	0
11/11/2009	\$ / R 2010/09/13	6.70	Put	Currency Future	104.0000	113.0000	8.654	0	0	0
11/11/2009	\$ / R 2010/09/13	5.25	Call	Currency Future	2,600.0000	2,539.0000	(2.346)	0	0	0
11/11/2009	\$ / R 2010/09/13	6.70	Call	Currency Future	1,245.0000	1,192.0000	(4.257)	0	0	0
11/11/2009	\$ / R 2010/09/13	4.25	Call	Currency Future	3,593.0000	3,532.0000	(1.698)	0	0	0
11/11/2009	\$ / R 2010/09/13	5.70	Put	Currency Future	15.0000	15.0000	-	0	0	0
11/11/2009	\$ / R 2010/09/13	16.25	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
11/11/2009	\$ / R 2010/09/13	14.00	Call	Currency Future	32.0000	30.0000	(6.250)	0	0	0
11/11/2009	\$ / R 2010/09/13	3.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R 2010/09/13	10.15	Call	Currency Future	152.0000	145.0000	(4.605)	0	0	0
11/11/2009	\$ / R 2010/09/13	12.10	Put	Currency Future	4,326.0000	4,385.0000	1.364	0	0	0
11/11/2009	\$ / R 2010/09/13	4.70	Put	Currency Future	5.0000	5.0000	-	0	0	0
11/11/2009	\$ / R 2010/09/13	8.00	Put	Currency Future	670.0000	709.0000	5.821	0	0	0
11/11/2009	\$ / R 2010/09/13	12.15	Call	Currency Future	65.0000	62.0000	(4.615)	0	0	0
11/11/2009	\$ / R 2010/09/13	16.00	Put	Currency Future	8,172.0000	8,233.0000	0.746	0	0	0
11/11/2009	\$ / R 2010/09/13	5.70	Call	Currency Future	2,156.0000	2,094.0000	(2.876)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	\$ / R	2010/09/13	8.00	Call	Currency Future	511.0000	488.0000	(4.501)	0	0	0
11/11/2009	\$ / R	2010/09/13	16.00	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
11/11/2009	\$ / R	2010/09/13	11.70	Call	Currency Future	78.0000	75.0000	(3.846)	0	0	0
11/11/2009	\$ / R	2010/09/13	7.40	Call	Currency Future	775.0000	740.0000	(4.516)	0	0	0
11/11/2009	\$ / R	2010/09/13	6.80	Call	Currency Future	1,164.0000	1,114.0000	(4.296)	0	0	0
11/11/2009	\$ / R	2010/09/13	7.40	Put	Currency Future	334.0000	361.0000	8.084	0	0	0
11/11/2009	\$ / R	2010/09/13	10.40	Call	Currency Future	134.0000	129.0000	(3.731)	0	0	0
11/11/2009	\$ / R	2010/09/13	10.40	Put	Currency Future	2,693.0000	2,750.0000	2.117	0	0	0
11/11/2009	\$ / R	2010/09/13	12.10	Call	Currency Future	66.0000	63.0000	(4.545)	0	0	0
11/11/2009	\$ / R	2010/09/13	12.40	Call	Currency Future	58.0000	56.0000	(3.448)	0	0	0
11/11/2009	\$ / R	2010/09/13	6.40	Put	Currency Future	60.0000	66.0000	10.000	0	0	0
11/11/2009	\$ / R	2010/09/13	10.10	Call	Currency Future	156.0000	149.0000	(4.487)	0	0	0
11/11/2009	\$ / R	2010/09/13	14.40	Call	Currency Future	27.0000	25.0000	(7.407)	0	0	0
11/11/2009	\$ / R	2010/09/13	8.20	Call	Currency Future	448.0000	428.0000	(4.464)	0	0	0
11/11/2009	\$ / R	2010/09/13	12.40	Put	Currency Future	4,618.0000	4,677.0000	1.278	0	0	0
11/11/2009	\$ / R	2010/09/13	8.20	Put	Currency Future	807.0000	849.0000	5.204	0	0	0
11/11/2009	\$ / R	2010/09/13	14.40	Put	Currency Future	6,586.0000	6,646.0000	0.911	0	0	0
11/11/2009	\$ / R	2010/09/13	6.40	Call	Currency Future	1,500.0000	1,445.0000	(3.667)	0	0	0
11/11/2009	\$ / R	2010/09/13	5.40	Call	Currency Future	2,452.0000	2,390.0000	(2.529)	0	0	0
11/11/2009	\$ / R	2010/09/13	14.15	Put	Currency Future	6,339.0000	6,399.0000	0.947	0	0	0
11/11/2009	\$ / R	2010/09/13	14.15	Call	Currency Future	30.0000	28.0000	(6.667)	0	0	0
11/11/2009	\$ / R	2010/09/13	12.15	Put	Currency Future	4,374.0000	4,433.0000	1.349	0	0	0
11/11/2009	\$ / R	2010/09/13	10.15	Put	Currency Future	2,461.0000	2,516.0000	2.235	0	0	0
11/11/2009	\$ / R	2010/09/13	16.15	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
11/11/2009	\$ / R	2010/09/13	10.10	Put	Currency Future	2,415.0000	2,470.0000	2.277	0	0	0
11/11/2009	\$ / R	2010/09/13	5.40	Put	Currency Future	11.0000	11.0000	-	0	0	0
11/11/2009	\$ / R	2010/09/13	16.15	Put	Currency Future	8,321.0000	8,382.0000	0.733	0	0	0
11/11/2009	\$ / R	2010/09/13	4.40	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
11/11/2009	\$ / R	2010/09/13	4.40	Call	Currency Future	3,444.0000	3,382.0000	(1.800)	0	0	0
11/11/2009	\$ / R	2010/09/13	14.25	Call	Currency Future	29.0000	27.0000	(6.897)	0	0	0
11/11/2009	\$ / R	2010/09/13	16.40	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
11/11/2009	\$ / R	2010/09/13	6.10	Put	Currency Future	32.0000	36.0000	12.500	0	0	0
11/11/2009	\$ / R	2010/09/13	7.10	Call	Currency Future	952.0000	911.0000	(4.307)	0	0	0
11/11/2009	\$ / R	2010/09/13	7.10	Put	Currency Future	211.0000	232.0000	9.953	0	0	0
11/11/2009	\$ / R	2010/09/13	11.70	Put	Currency Future	3,937.0000	3,997.0000	1.524	0	0	0
11/11/2009	\$ / R	2010/09/13	3.90	Put	Currency Future	2.0000	2.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	\$ / R	2010/09/13	5.10	Put	Currency Future	8.0000	8.0000	-	0	0	0
11/11/2009	\$ / R	2010/09/13	13.70	Put	Currency Future	5,895.0000	5,956.0000	1.035	0	0	0
11/11/2009	\$ / R	2010/09/13	4.90	Put	Currency Future	7.0000	7.0000	-	0	0	0
11/11/2009	\$ / R	2010/09/13	5.10	Call	Currency Future	2,749.0000	2,687.0000	(2.255)	0	0	0
11/11/2009	\$ / R	2010/09/13	11.75	Call	Currency Future	77.0000	74.0000	(3.896)	0	0	0
11/11/2009	\$ / R	2010/09/13	6.10	Call	Currency Future	1,772.0000	1,715.0000	(3.217)	0	0	0
11/11/2009	\$ / R	2010/09/13	11.75	Put	Currency Future	3,986.0000	4,045.0000	1.480	0	0	0
11/11/2009	\$ / R	2010/09/13	4.10	Put	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	\$ / R	2010/09/13	13.75	Call	Currency Future	35.0000	34.0000	(2.857)	0	0	0
11/11/2009	\$ / R	2010/09/13	4.10	Call	Currency Future	3,743.0000	3,681.0000	(1.656)	0	0	0
11/11/2009	\$ / R	2010/09/13	13.75	Put	Currency Future	5,945.0000	6,005.0000	1.009	0	0	0
11/11/2009	\$ / R	2010/09/13	15.90	Put	Currency Future	8,073.0000	8,134.0000	0.756	0	0	0
11/11/2009	\$ / R	2010/09/13	13.70	Call	Currency Future	36.0000	35.0000	(2.778)	0	0	0
11/11/2009	\$ / R	2010/09/13	10.20	Call	Currency Future	148.0000	142.0000	(4.054)	0	0	0
11/11/2009	\$ / R	2010/09/13	9.75	Put	Currency Future	2,095.0000	2,150.0000	2.625	0	0	0
11/11/2009	\$ / R	2010/09/13	16.40	Put	Currency Future	8,570.0000	8,631.0000	0.712	0	0	0
11/11/2009	\$ / R	2010/09/13	16.05	Put	Currency Future	8,222.0000	8,283.0000	0.742	0	0	0
11/11/2009	\$ / R	2010/09/13	9.75	Call	Currency Future	186.0000	179.0000	(3.763)	0	0	0
11/11/2009	\$ / R	2010/09/13	7.20	Call	Currency Future	889.0000	850.0000	(4.387)	0	0	0
11/11/2009	\$ / R	2010/09/13	14.05	Put	Currency Future	6,241.0000	6,301.0000	0.961	0	0	0
11/11/2009	\$ / R	2010/09/13	6.75	Put	Currency Future	113.0000	123.0000	8.850	0	0	0
11/11/2009	\$ / R	2010/09/13	7.20	Put	Currency Future	249.0000	272.0000	9.237	0	0	0
11/11/2009	\$ / R	2010/09/13	5.05	Put	Currency Future	8.0000	8.0000	-	0	0	0
11/11/2009	\$ / R	2010/09/13	6.75	Call	Currency Future	1,204.0000	1,151.0000	(4.402)	0	0	0
11/11/2009	\$ / R	2010/09/13	6.05	Call	Currency Future	1,819.0000	1,761.0000	(3.189)	0	0	0
11/11/2009	\$ / R	2010/09/13	3.75	Call	Currency Future	4,092.0000	4,030.0000	(1.515)	0	0	0
11/11/2009	\$ / R	2010/09/13	4.90	Call	Currency Future	2,947.0000	2,886.0000	(2.070)	0	0	0
11/11/2009	\$ / R	2010/09/13	6.20	Put	Currency Future	39.0000	45.0000	15.385	0	0	0
11/11/2009	\$ / R	2010/09/13	5.05	Call	Currency Future	2,799.0000	2,737.0000	(2.215)	0	0	0
11/11/2009	\$ / R	2010/09/13	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R	2010/09/13	15.90	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
11/11/2009	\$ / R	2010/09/13	5.20	Put	Currency Future	9.0000	9.0000	-	0	0	0
11/11/2009	\$ / R	2010/09/13	4.05	Call	Currency Future	3,793.0000	3,731.0000	(1.635)	0	0	0
11/11/2009	\$ / R	2010/09/13	15.75	Put	Currency Future	7,924.0000	7,985.0000	0.770	0	0	0
11/11/2009	\$ / R	2010/09/13	13.90	Call	Currency Future	34.0000	32.0000	(5.882)	0	0	0
11/11/2009	\$ / R	2010/09/13	6.20	Call	Currency Future	1,680.0000	1,623.0000	(3.393)	0	0	0

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11/11/2009	\$ / R 2010/09/13	4.05	Put	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	\$ / R 2010/09/13	4.75	Call	Currency Future	3,096.0000	3,035.0000	(1.970)	0	0	0
11/11/2009	\$ / R 2010/09/13	6.90	Call	Currency Future	1,088.0000	1,043.0000	(4.136)	0	0	0
11/11/2009	\$ / R 2010/09/13	4.20	Put	Currency Future	3.0000	3.0000	-	0	0	0
11/11/2009	\$ / R 2010/09/13	6.05	Put	Currency Future	28.0000	32.0000	14.286	0	0	0
11/11/2009	\$ / R 2010/09/13	5.75	Call	Currency Future	2,107.0000	2,045.0000	(2.943)	0	0	0
11/11/2009	\$ / R 2010/09/13	5.90	Put	Currency Future	20.0000	23.0000	15.000	0	0	0
11/11/2009	\$ / R 2010/09/13	7.05	Call	Currency Future	985.0000	943.0000	(4.264)	0	0	0
11/11/2009	\$ / R 2010/09/13	5.75	Put	Currency Future	16.0000	16.0000	-	0	0	0
11/11/2009	\$ / R 2010/09/13	5.90	Call	Currency Future	1,960.0000	1,902.0000	(2.959)	0	0	0
11/11/2009	\$ / R 2010/09/13	5.20	Call	Currency Future	2,650.0000	2,588.0000	(2.340)	0	0	0
11/11/2009	\$ / R 2010/09/13	7.05	Put	Currency Future	194.0000	214.0000	10.309	0	0	0
11/11/2009	\$ / R 2010/09/13	4.75	Put	Currency Future	6.0000	6.0000	-	0	0	0
11/11/2009	\$ / R 2010/09/13	13.90	Put	Currency Future	6,093.0000	6,153.0000	0.985	0	0	0
11/11/2009	\$ / R 2010/09/13	14.05	Call	Currency Future	31.0000	29.0000	(6.452)	0	0	0
11/11/2009	\$ / R 2010/09/13	6.90	Put	Currency Future	147.0000	164.0000	11.565	0	0	0
11/11/2009	\$ / R 2010/09/13	14.25	Put	Currency Future	6,438.0000	6,498.0000	0.932	0	0	0
11/11/2009	\$ / R 2010/09/13	4.20	Call	Currency Future	3,643.0000	3,581.0000	(1.702)	0	0	0
11/11/2009	\$ / R 2010/09/13	12.05	Put	Currency Future	4,277.0000	4,336.0000	1.379	0	0	0
11/11/2009	\$ / R 2010/09/13	15.75	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
11/11/2009	\$ / R 2010/09/13	9.90	Put	Currency Future	2,232.0000	2,286.0000	2.419	0	0	0
11/11/2009	\$ / R 2010/09/13	6.80	Put	Currency Future	123.0000	136.0000	10.569	0	0	0
11/11/2009	\$ / R 2010/09/13	5.00	Call	Currency Future	2,848.0000	2,786.0000	(2.177)	0	0	0
11/11/2009	\$ / R 2010/09/13	12.05	Call	Currency Future	68.0000	65.0000	(4.412)	0	0	0
11/11/2009	\$ / R 2010/09/13	9.90	Call	Currency Future	172.0000	165.0000	(4.070)	0	0	0
11/11/2009	\$ / R 2010/09/13	4.80	Call	Currency Future	3,047.0000	2,985.0000	(2.035)	0	0	0
11/11/2009	\$ / R 2010/09/13	4.00	Put	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	\$ / R 2010/09/13	10.05	Put	Currency Future	2,369.0000	2,424.0000	2.322	0	0	0
11/11/2009	\$ / R 2010/09/13	11.90	Put	Currency Future	4,132.0000	4,190.0000	1.404	0	0	0
11/11/2009	\$ / R 2010/09/13	9.80	Put	Currency Future	2,141.0000	2,195.0000	2.522	0	0	0
11/11/2009	\$ / R 2010/09/13	4.00	Call	Currency Future	3,843.0000	3,781.0000	(1.613)	0	0	0
11/11/2009	\$ / R 2010/09/13	10.05	Call	Currency Future	160.0000	153.0000	(4.375)	0	0	0
11/11/2009	\$ / R 2010/09/13	11.90	Call	Currency Future	72.0000	69.0000	(4.167)	0	0	0
11/11/2009	\$ / R 2010/09/13	9.80	Call	Currency Future	181.0000	174.0000	(3.867)	0	0	0
11/11/2009	\$ / R 2010/09/13	16.05	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
11/11/2009	\$ / R 2010/09/13	11.80	Call	Currency Future	75.0000	72.0000	(4.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	\$ / R	2010/09/13	15.70	Put	Currency Future	7,874.0000	7,935.0000	0.775	0	0	0
11/11/2009	\$ / R	2010/09/13	3.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	\$ / R	2010/09/13	15.70	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
11/11/2009	\$ / R	2010/09/13	3.80	Call	Currency Future	4,042.0000	3,980.0000	(1.534)	0	0	0
11/11/2009	\$ / R	2010/09/13	11.80	Put	Currency Future	4,035.0000	4,094.0000	1.462	0	0	0
11/11/2009	\$ / R	2010/09/13	13.80	Put	Currency Future	5,994.0000	6,054.0000	1.001	0	0	0
11/11/2009	\$ / R	2010/09/13	13.80	Call	Currency Future	35.0000	33.0000	(5.714)	0	0	0
11/11/2009	\$ / R	2010/09/13	15.80	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
11/11/2009	\$ / R	2010/09/13	15.80	Put	Currency Future	7,974.0000	8,035.0000	0.765	0	0	0
11/11/2009	\$ / R	2010/09/13	12.20	Call	Currency Future	64.0000	61.0000	(4.688)	0	0	0
11/11/2009	\$ / R	2010/09/13	10.35	Put	Currency Future	2,647.0000	2,703.0000	2.116	0	0	0
11/11/2009	\$ / R	2010/09/13	10.35	Call	Currency Future	137.0000	132.0000	(3.650)	0	0	0
11/11/2009	\$ / R	2010/09/13	12.35	Put	Currency Future	4,569.0000	4,628.0000	1.291	0	0	0
11/11/2009	\$ / R	2010/09/13	14.35	Put	Currency Future	6,537.0000	6,597.0000	0.918	0	0	0
11/11/2009	\$ / R	2010/09/13	14.35	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
11/11/2009	\$ / R	2010/09/13	7.35	Put	Currency Future	311.0000	337.0000	8.360	0	0	0
11/11/2009	\$ / R	2010/09/13	7.35	Call	Currency Future	802.0000	766.0000	(4.489)	0	0	0
11/11/2009	\$ / R	2010/09/13	6.35	Put	Currency Future	54.0000	60.0000	11.111	0	0	0
11/11/2009	\$ / R	2010/09/13	4.35	Call	Currency Future	3,494.0000	3,432.0000	(1.774)	0	0	0
11/11/2009	\$ / R	2010/09/13	4.35	Put	Currency Future	3.0000	3.0000	-	0	0	0
11/11/2009	\$ / R	2010/09/13	5.35	Call	Currency Future	2,501.0000	2,440.0000	(2.439)	0	0	0
11/11/2009	\$ / R	2010/09/13	5.35	Put	Currency Future	11.0000	11.0000	-	0	0	0
11/11/2009	\$ / R	2010/09/13	6.35	Call	Currency Future	1,545.0000	1,489.0000	(3.625)	0	0	0
11/11/2009	\$ / R	2010/09/13	16.35	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
11/11/2009	\$ / R	2010/09/13	16.35	Put	Currency Future	8,520.0000	8,581.0000	0.716	0	0	0
11/11/2009	\$ / R	2010/09/13	12.35	Call	Currency Future	60.0000	57.0000	(5.000)	0	0	0
11/11/2009	\$ / R	2010/09/13	14.20	Call	Currency Future	29.0000	27.0000	(6.897)	0	0	0
11/11/2009	\$ / R	2010/09/13	14.20	Put	Currency Future	6,388.0000	6,449.0000	0.955	0	0	0
11/11/2009	\$ / R	2010/09/13	16.20	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
11/11/2009	\$ / R	2010/09/13	16.20	Put	Currency Future	8,371.0000	8,432.0000	0.729	0	0	0
11/11/2009	\$ / R	2010/09/13	12.20	Put	Currency Future	4,423.0000	4,482.0000	1.334	0	0	0
11/11/2009	\$ / R	2010/12/13			Currency Future	7.9647	7.9028	(0.777)	0.0000	0.0000	36
11/11/2009	\$ / R	2010/12/13	7.95	Call	Currency Future	664.0000	639.0000	(3.765)	0	0	0
11/11/2009	\$ / R	2010/12/13	8.55	Put	Currency Future	1,062.0000	1,106.0000	4.143	0	0	0
11/11/2009	\$ / R	2010/12/13	8.60	Call	Currency Future	464.0000	447.0000	(3.664)	0	0	117

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	\$ / R 2010/12/13	8.00	Put	Currency Future	680.0000	718.0000	5.588	0	0	0
11/11/2009	\$ / R 2010/12/13	8.20	Put	Currency Future	812.0000	852.0000	4.926	0	0	0
11/11/2009	\$ / R 2010/12/13	8.10	Call	Currency Future	609.0000	587.0000	(3.612)	0	0	0
11/11/2009	\$ / R 2010/12/13	8.30	Put	Currency Future	881.0000	922.0000	4.654	0	0	0
11/11/2009	\$ / R 2010/12/13	8.30	Call	Currency Future	545.0000	525.0000	(3.670)	0	0	0
11/11/2009	\$ / R 2010/12/13	8.00	Call	Currency Future	645.0000	621.0000	(3.721)	0	0	0
11/11/2009	\$ / R 2010/12/13	8.35	Put	Currency Future	916.0000	958.0000	4.585	0	0	0
11/11/2009	\$ / R 2010/12/13	8.20	Call	Currency Future	576.0000	555.0000	(3.646)	0	0	0
11/11/2009	\$ / R 2010/12/13	8.25	Call	Currency Future	561.0000	540.0000	(3.743)	0	0	0
11/11/2009	\$ / R 2010/12/13	8.25	Put	Currency Future	846.0000	887.0000	4.846	0	0	0
11/11/2009	\$ / R 2010/12/13	7.90	Put	Currency Future	619.0000	654.0000	5.654	0	0	0
11/11/2009	\$ / R 2010/12/13	8.55	Call	Currency Future	476.0000	459.0000	(3.571)	0	0	0
11/11/2009	\$ / R 2010/12/13	8.10	Put	Currency Future	745.0000	784.0000	5.235	0	0	0
11/11/2009	\$ / R 2010/12/13	7.95	Put	Currency Future	649.0000	686.0000	5.701	0	0	0
11/11/2009	\$ / R 2010/12/13	7.90	Call	Currency Future	683.0000	657.0000	(3.807)	0	0	0
11/11/2009	\$ / R 2010/12/13	8.50	Call	Currency Future	489.0000	471.0000	(3.681)	0	0	0
11/11/2009	\$ / R 2010/12/13	8.50	Put	Currency Future	1,025.0000	1,069.0000	4.293	0	0	0
11/11/2009	\$ / R 2010/12/13	8.05	Call	Currency Future	627.0000	603.0000	(3.828)	0	0	0
11/11/2009	\$ / R 2010/12/13	7.85	Call	Currency Future	704.0000	677.0000	(3.835)	0	0	0
11/11/2009	\$ / R 2010/12/13	8.40	Put	Currency Future	952.0000	994.0000	4.412	0	0	0
11/11/2009	\$ / R 2010/12/13	7.85	Put	Currency Future	589.0000	624.0000	5.942	0	0	0
11/11/2009	\$ / R 2010/12/13	8.40	Call	Currency Future	516.0000	497.0000	(3.682)	0	0	0
11/11/2009	\$ / R 2010/12/13	8.35	Call	Currency Future	531.0000	511.0000	(3.766)	0	0	0
11/11/2009	\$ / R 2010/12/13	8.05	Put	Currency Future	712.0000	751.0000	5.478	0	0	0
11/11/2009	\$ / R 2010/12/13	8.45	Put	Currency Future	988.0000	1,031.0000	4.352	0	0	0
11/11/2009	\$ / R 2010/12/13	8.45	Call	Currency Future	503.0000	484.0000	(3.777)	0	0	0
11/11/2009	\$ / R 2010/12/13	8.15	Put	Currency Future	778.0000	818.0000	5.141	0	0	0
11/11/2009	\$ / R 2010/12/13	8.60	Put	Currency Future	1,099.0000	1,144.0000	4.095	0	0	0
11/11/2009	\$ / R 2010/12/13	6.45	Put	Currency Future	82.0000	91.0000	10.976	0	0	0
11/11/2009	\$ / R 2010/12/13	7.45	Call	Currency Future	892.0000	858.0000	(3.812)	0	0	0
11/11/2009	\$ / R 2010/12/13	7.20	Put	Currency Future	270.0000	292.0000	8.148	0	0	0
11/11/2009	\$ / R 2010/12/13	12.00	Call	Currency Future	118.0000	114.0000	(3.390)	0	0	0
11/11/2009	\$ / R 2010/12/13	10.20	Call	Currency Future	224.0000	216.0000	(3.571)	0	0	0
11/11/2009	\$ / R 2010/12/13	10.20	Put	Currency Future	2,459.0000	2,513.0000	2.196	0	0	0
11/11/2009	\$ / R 2010/12/13	8.15	Call	Currency Future	593.0000	570.0000	(3.879)	0	0	0
11/11/2009	\$ / R 2010/12/13	12.20	Call	Currency Future	111.0000	107.0000	(3.604)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	\$ / R	2010/12/13	11.85	Call	Currency Future	124.0000	120.0000	(3.226)	0	0	0
11/11/2009	\$ / R	2010/12/13	10.00	Call	Currency Future	244.0000	236.0000	(3.279)	0	0	0
11/11/2009	\$ / R	2010/12/13	16.30	Put	Currency Future	8,367.0000	8,428.0000	0.729	0	0	0
11/11/2009	\$ / R	2010/12/13	12.20	Put	Currency Future	4,346.0000	4,404.0000	1.335	0	0	0
11/11/2009	\$ / R	2010/12/13	16.30	Call	Currency Future	32.0000	30.0000	(6.250)	0	0	0
11/11/2009	\$ / R	2010/12/13	4.40	Call	Currency Future	3,571.0000	3,510.0000	(1.708)	0	0	0
11/11/2009	\$ / R	2010/12/13	7.20	Call	Currency Future	1,034.0000	995.0000	(3.772)	0	0	0
11/11/2009	\$ / R	2010/12/13	14.30	Call	Currency Future	59.0000	57.0000	(3.390)	0	0	0
11/11/2009	\$ / R	2010/12/13	7.40	Put	Currency Future	354.0000	381.0000	7.627	0	0	0
11/11/2009	\$ / R	2010/12/13	16.20	Call	Currency Future	33.0000	32.0000	(3.030)	0	0	0
11/11/2009	\$ / R	2010/12/13	4.10	Call	Currency Future	3,869.0000	3,807.0000	(1.602)	0	0	0
11/11/2009	\$ / R	2010/12/13	7.40	Call	Currency Future	919.0000	884.0000	(3.808)	0	0	0
11/11/2009	\$ / R	2010/12/13	14.20	Put	Currency Future	6,296.0000	6,356.0000	0.953	0	0	0
11/11/2009	\$ / R	2010/12/13	6.40	Put	Currency Future	75.0000	83.0000	10.667	0	0	0
11/11/2009	\$ / R	2010/12/13	16.20	Put	Currency Future	8,269.0000	8,329.0000	0.726	0	0	0
11/11/2009	\$ / R	2010/12/13	6.40	Call	Currency Future	1,640.0000	1,586.0000	(3.293)	0	0	0
11/11/2009	\$ / R	2010/12/13	6.20	Put	Currency Future	51.0000	57.0000	11.765	0	0	0
11/11/2009	\$ / R	2010/12/13	5.40	Put	Currency Future	19.0000	19.0000	-	0	0	0
11/11/2009	\$ / R	2010/12/13	5.20	Put	Currency Future	16.0000	16.0000	-	0	0	0
11/11/2009	\$ / R	2010/12/13	6.45	Call	Currency Future	1,597.0000	1,543.0000	(3.381)	0	0	0
11/11/2009	\$ / R	2010/12/13	12.30	Put	Currency Future	4,442.0000	4,500.0000	1.306	0	0	0
11/11/2009	\$ / R	2010/12/13	4.40	Put	Currency Future	7.0000	7.0000	-	0	0	0
11/11/2009	\$ / R	2010/12/13	5.40	Call	Currency Future	2,583.0000	2,522.0000	(2.362)	0	0	0
11/11/2009	\$ / R	2010/12/13	4.20	Call	Currency Future	3,770.0000	3,708.0000	(1.645)	0	0	0
11/11/2009	\$ / R	2010/12/13	12.30	Call	Currency Future	107.0000	103.0000	(3.738)	0	0	0
11/11/2009	\$ / R	2010/12/13	6.20	Call	Currency Future	1,816.0000	1,760.0000	(3.084)	0	0	0
11/11/2009	\$ / R	2010/12/13	14.30	Put	Currency Future	6,395.0000	6,454.0000	0.923	0	0	0
11/11/2009	\$ / R	2010/12/13	5.20	Call	Currency Future	2,780.0000	2,719.0000	(2.194)	0	0	0
11/11/2009	\$ / R	2010/12/13	4.10	Put	Currency Future	5.0000	5.0000	-	0	0	0
11/11/2009	\$ / R	2010/12/13	10.30	Call	Currency Future	215.0000	207.0000	(3.721)	0	0	0
11/11/2009	\$ / R	2010/12/13	4.20	Put	Currency Future	5.0000	5.0000	-	0	0	0
11/11/2009	\$ / R	2010/12/13	10.30	Put	Currency Future	2,550.0000	2,605.0000	2.157	0	0	0
11/11/2009	\$ / R	2010/12/13	5.30	Call	Currency Future	2,682.0000	2,620.0000	(2.312)	0	0	0
11/11/2009	\$ / R	2010/12/13	4.30	Put	Currency Future	6.0000	6.0000	-	0	0	0
11/11/2009	\$ / R	2010/12/13	4.30	Call	Currency Future	3,671.0000	3,609.0000	(1.689)	0	0	0
11/11/2009	\$ / R	2010/12/13	5.30	Put	Currency Future	17.0000	18.0000	5.882	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	\$ / R 2010/12/13	6.30	Put	Currency Future	62.0000	69.0000	11.290	0	0	0
11/11/2009	\$ / R 2010/12/13	7.30	Put	Currency Future	310.0000	335.0000	8.065	0	0	0
11/11/2009	\$ / R 2010/12/13	10.40	Call	Currency Future	206.0000	199.0000	(3.398)	0	0	0
11/11/2009	\$ / R 2010/12/13	5.10	Call	Currency Future	2,879.0000	2,817.0000	(2.154)	0	0	0
11/11/2009	\$ / R 2010/12/13	6.30	Call	Currency Future	1,727.0000	1,672.0000	(3.185)	0	0	0
11/11/2009	\$ / R 2010/12/13	6.10	Call	Currency Future	1,907.0000	1,850.0000	(2.989)	0	0	0
11/11/2009	\$ / R 2010/12/13	16.05	Put	Currency Future	8,121.0000	8,181.0000	0.739	0	0	0
11/11/2009	\$ / R 2010/12/13	7.30	Call	Currency Future	975.0000	938.0000	(3.795)	0	0	0
11/11/2009	\$ / R 2010/12/13	16.25	Call	Currency Future	33.0000	31.0000	(6.061)	0	0	0
11/11/2009	\$ / R 2010/12/13	10.35	Call	Currency Future	210.0000	203.0000	(3.333)	0	0	0
11/11/2009	\$ / R 2010/12/13	7.35	Put	Currency Future	332.0000	358.0000	7.831	0	0	0
11/11/2009	\$ / R 2010/12/13	7.35	Call	Currency Future	947.0000	910.0000	(3.907)	0	0	0
11/11/2009	\$ / R 2010/12/13	10.35	Put	Currency Future	2,596.0000	2,650.0000	2.080	0	0	0
11/11/2009	\$ / R 2010/12/13	16.05	Call	Currency Future	36.0000	34.0000	(5.556)	0	0	0
11/11/2009	\$ / R 2010/12/13	6.35	Put	Currency Future	69.0000	76.0000	10.145	0	0	0
11/11/2009	\$ / R 2010/12/13	14.05	Call	Currency Future	64.0000	62.0000	(3.125)	0	0	0
11/11/2009	\$ / R 2010/12/13	12.35	Call	Currency Future	105.0000	102.0000	(2.857)	0	0	0
11/11/2009	\$ / R 2010/12/13	7.05	Call	Currency Future	1,129.0000	1,087.0000	(3.720)	0	0	0
11/11/2009	\$ / R 2010/12/13	14.35	Call	Currency Future	58.0000	56.0000	(3.448)	0	0	0
11/11/2009	\$ / R 2010/12/13	10.40	Put	Currency Future	2,641.0000	2,696.0000	2.083	0	0	0
11/11/2009	\$ / R 2010/12/13	6.05	Put	Currency Future	38.0000	42.0000	10.526	0	0	0
11/11/2009	\$ / R 2010/12/13	16.35	Put	Currency Future	8,417.0000	8,477.0000	0.713	0	0	0
11/11/2009	\$ / R 2010/12/13	12.40	Call	Currency Future	103.0000	100.0000	(2.913)	0	0	0
11/11/2009	\$ / R 2010/12/13	6.05	Call	Currency Future	1,952.0000	1,895.0000	(2.920)	0	0	0
11/11/2009	\$ / R 2010/12/13	16.35	Call	Currency Future	31.0000	30.0000	(3.226)	0	0	0
11/11/2009	\$ / R 2010/12/13	12.40	Put	Currency Future	4,539.0000	4,597.0000	1.278	0	0	0
11/11/2009	\$ / R 2010/12/13	7.25	Put	Currency Future	290.0000	313.0000	7.931	0	0	0
11/11/2009	\$ / R 2010/12/13	14.05	Put	Currency Future	6,149.0000	6,209.0000	0.976	0	0	0
11/11/2009	\$ / R 2010/12/13	14.35	Put	Currency Future	6,444.0000	6,503.0000	0.916	0	0	0
11/11/2009	\$ / R 2010/12/13	10.25	Call	Currency Future	219.0000	212.0000	(3.196)	0	0	0
11/11/2009	\$ / R 2010/12/13	16.10	Put	Currency Future	8,170.0000	8,230.0000	0.734	0	0	0
11/11/2009	\$ / R 2010/12/13	7.05	Put	Currency Future	214.0000	234.0000	9.346	0	0	0
11/11/2009	\$ / R 2010/12/13	12.35	Put	Currency Future	4,490.0000	4,549.0000	1.314	0	0	0
11/11/2009	\$ / R 2010/12/13	10.25	Put	Currency Future	2,504.0000	2,559.0000	2.196	0	0	0
11/11/2009	\$ / R 2010/12/13	7.10	Put	Currency Future	232.0000	253.0000	9.052	0	0	0
11/11/2009	\$ / R 2010/12/13	12.25	Call	Currency Future	109.0000	105.0000	(3.670)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	\$ / R	2010/12/13	7.10	Call	Currency Future	1,097.0000	1,056.0000	(3.737)	0	0	0
11/11/2009	\$ / R	2010/12/13	4.85	Call	Currency Future	3,126.0000	3,064.0000	(1.983)	0	0	0
11/11/2009	\$ / R	2010/12/13	12.25	Put	Currency Future	4,394.0000	4,452.0000	1.320	0	0	0
11/11/2009	\$ / R	2010/12/13	6.10	Put	Currency Future	42.0000	47.0000	11.905	0	0	0
11/11/2009	\$ / R	2010/12/13	4.85	Put	Currency Future	11.0000	11.0000	-	0	0	0
11/11/2009	\$ / R	2010/12/13	7.25	Call	Currency Future	1,004.0000	966.0000	(3.785)	0	0	0
11/11/2009	\$ / R	2010/12/13	14.20	Call	Currency Future	61.0000	59.0000	(3.279)	0	0	0
11/11/2009	\$ / R	2010/12/13	10.10	Call	Currency Future	234.0000	226.0000	(3.419)	0	0	0
11/11/2009	\$ / R	2010/12/13	5.85	Call	Currency Future	2,143.0000	2,082.0000	(2.846)	0	0	0
11/11/2009	\$ / R	2010/12/13	14.25	Put	Currency Future	6,346.0000	6,405.0000	0.930	0	0	0
11/11/2009	\$ / R	2010/12/13	5.10	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
11/11/2009	\$ / R	2010/12/13	5.85	Put	Currency Future	28.0000	29.0000	3.571	0	0	0
11/11/2009	\$ / R	2010/12/13	14.25	Call	Currency Future	60.0000	58.0000	(3.333)	0	0	0
11/11/2009	\$ / R	2010/12/13	10.10	Put	Currency Future	2,369.0000	2,423.0000	2.279	0	0	0
11/11/2009	\$ / R	2010/12/13	6.85	Call	Currency Future	1,272.0000	1,224.0000	(3.774)	0	0	0
11/11/2009	\$ / R	2010/12/13	6.25	Put	Currency Future	57.0000	63.0000	10.526	0	0	0
11/11/2009	\$ / R	2010/12/13	12.10	Put	Currency Future	4,250.0000	4,308.0000	1.365	0	0	0
11/11/2009	\$ / R	2010/12/13	3.85	Put	Currency Future	3.0000	3.0000	-	0	0	0
11/11/2009	\$ / R	2010/12/13	6.25	Call	Currency Future	1,771.0000	1,716.0000	(3.106)	0	0	0
11/11/2009	\$ / R	2010/12/13	16.10	Call	Currency Future	35.0000	33.0000	(5.714)	0	0	0
11/11/2009	\$ / R	2010/12/13	9.85	Call	Currency Future	259.0000	251.0000	(3.089)	0	0	0
11/11/2009	\$ / R	2010/12/13	5.25	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
11/11/2009	\$ / R	2010/12/13	14.10	Put	Currency Future	6,198.0000	6,258.0000	0.968	0	0	0
11/11/2009	\$ / R	2010/12/13	6.85	Put	Currency Future	157.0000	171.0000	8.917	0	0	0
11/11/2009	\$ / R	2010/12/13	14.10	Call	Currency Future	63.0000	61.0000	(3.175)	0	0	0
11/11/2009	\$ / R	2010/12/13	5.45	Put	Currency Future	20.0000	20.0000	-	0	0	0
11/11/2009	\$ / R	2010/12/13	12.10	Call	Currency Future	114.0000	111.0000	(2.632)	0	0	0
11/11/2009	\$ / R	2010/12/13	3.85	Call	Currency Future	4,117.0000	4,056.0000	(1.482)	0	0	0
11/11/2009	\$ / R	2010/12/13	5.45	Call	Currency Future	2,534.0000	2,473.0000	(2.407)	0	0	0
11/11/2009	\$ / R	2010/12/13	13.85	Call	Currency Future	68.0000	66.0000	(2.941)	0	0	0
11/11/2009	\$ / R	2010/12/13	4.45	Put	Currency Future	7.0000	7.0000	-	0	0	0
11/11/2009	\$ / R	2010/12/13	15.85	Put	Currency Future	7,923.0000	7,984.0000	0.770	0	0	0
11/11/2009	\$ / R	2010/12/13	4.45	Call	Currency Future	3,522.0000	3,460.0000	(1.760)	0	0	0
11/11/2009	\$ / R	2010/12/13	15.85	Call	Currency Future	38.0000	37.0000	(2.632)	0	0	0
11/11/2009	\$ / R	2010/12/13	16.40	Put	Currency Future	8,466.0000	8,526.0000	0.709	0	0	0
11/11/2009	\$ / R	2010/12/13	4.25	Call	Currency Future	3,720.0000	3,658.0000	(1.667)	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
11/11/2009	\$ / R 2010/12/13	6.15	Call	Currency Future	1,861.0000	1,805.0000	(3.009)	0	0	0
11/11/2009	\$ / R 2010/12/13	13.85	Put	Currency Future	5,953.0000	6,013.0000	1.008	0	0	0
11/11/2009	\$ / R 2010/12/13	6.15	Put	Currency Future	47.0000	52.0000	10.638	0	0	0
11/11/2009	\$ / R 2010/12/13	5.25	Call	Currency Future	2,731.0000	2,670.0000	(2.234)	0	0	0
11/11/2009	\$ / R 2010/12/13	5.15	Put	Currency Future	15.0000	15.0000	-	0	0	0
11/11/2009	\$ / R 2010/12/13	10.05	Put	Currency Future	2,324.0000	2,378.0000	2.324	0	0	0
11/11/2009	\$ / R 2010/12/13	4.25	Put	Currency Future	6.0000	6.0000	-	0	0	0
11/11/2009	\$ / R 2010/12/13	4.15	Put	Currency Future	5.0000	5.0000	-	0	0	0
11/11/2009	\$ / R 2010/12/13	11.85	Put	Currency Future	4,009.0000	4,068.0000	1.472	0	0	0
11/11/2009	\$ / R 2010/12/13	10.05	Call	Currency Future	239.0000	230.0000	(3.766)	0	0	0
11/11/2009	\$ / R 2010/12/13	5.15	Call	Currency Future	2,829.0000	2,768.0000	(2.156)	0	0	0
11/11/2009	\$ / R 2010/12/13	12.05	Put	Currency Future	4,202.0000	4,260.0000	1.380	0	0	0
11/11/2009	\$ / R 2010/12/13	7.15	Call	Currency Future	1,065.0000	1,025.0000	(3.756)	0	0	0
11/11/2009	\$ / R 2010/12/13	12.05	Call	Currency Future	116.0000	112.0000	(3.448)	0	0	0
11/11/2009	\$ / R 2010/12/13	4.50	Call	Currency Future	3,472.0000	3,410.0000	(1.786)	0	0	0
11/11/2009	\$ / R 2010/12/13	7.15	Put	Currency Future	250.0000	272.0000	8.800	0	0	0
11/11/2009	\$ / R 2010/12/13	9.85	Put	Currency Future	2,145.0000	2,198.0000	2.471	0	0	0
11/11/2009	\$ / R 2010/12/13	5.05	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
11/11/2009	\$ / R 2010/12/13	14.50	Call	Currency Future	56.0000	54.0000	(3.571)	0	0	0
11/11/2009	\$ / R 2010/12/13	10.15	Call	Currency Future	229.0000	221.0000	(3.493)	0	0	0
11/11/2009	\$ / R 2010/12/13	14.50	Put	Currency Future	6,591.0000	6,651.0000	0.910	0	0	0
11/11/2009	\$ / R 2010/12/13	16.50	Call	Currency Future	29.0000	28.0000	(3.448)	0	0	0
11/11/2009	\$ / R 2010/12/13	14.15	Call	Currency Future	62.0000	60.0000	(3.226)	0	0	0
11/11/2009	\$ / R 2010/12/13	5.00	Call	Currency Future	2,978.0000	2,916.0000	(2.082)	0	0	0
11/11/2009	\$ / R 2010/12/13	16.50	Put	Currency Future	8,565.0000	8,625.0000	0.701	0	0	0
11/11/2009	\$ / R 2010/12/13	12.15	Put	Currency Future	4,298.0000	4,356.0000	1.349	0	0	0
11/11/2009	\$ / R 2010/12/13	4.00	Put	Currency Future	4.0000	4.0000	-	0	0	0
11/11/2009	\$ / R 2010/12/13	16.40	Call	Currency Future	31.0000	29.0000	(6.452)	0	0	0
11/11/2009	\$ / R 2010/12/13	12.15	Call	Currency Future	112.0000	109.0000	(2.679)	0	0	0
11/11/2009	\$ / R 2010/12/13	4.00	Call	Currency Future	3,969.0000	3,907.0000	(1.562)	0	0	0
11/11/2009	\$ / R 2010/12/13	12.50	Put	Currency Future	4,635.0000	4,694.0000	1.273	0	0	0
11/11/2009	\$ / R 2010/12/13	10.15	Put	Currency Future	2,414.0000	2,468.0000	2.237	0	0	0
11/11/2009	\$ / R 2010/12/13	14.40	Call	Currency Future	57.0000	55.0000	(3.509)	0	0	0
11/11/2009	\$ / R 2010/12/13	16.45	Put	Currency Future	8,515.0000	8,576.0000	0.716	0	0	0
11/11/2009	\$ / R 2010/12/13	6.35	Call	Currency Future	1,683.0000	1,629.0000	(3.209)	0	0	0
11/11/2009	\$ / R 2010/12/13	4.15	Call	Currency Future	3,820.0000	3,758.0000	(1.623)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	\$ / R	2010/12/13	5.00	Put	Currency Future	13.0000	13.0000	-	0	0	0
11/11/2009	\$ / R	2010/12/13	14.40	Put	Currency Future	6,493.0000	6,552.0000	0.909	0	0	0
11/11/2009	\$ / R	2010/12/13	16.45	Call	Currency Future	30.0000	28.0000	(6.667)	0	0	0
11/11/2009	\$ / R	2010/12/13	16.15	Call	Currency Future	34.0000	32.0000	(5.882)	0	0	0
11/11/2009	\$ / R	2010/12/13	6.00	Put	Currency Future	34.0000	38.0000	11.765	0	0	0
11/11/2009	\$ / R	2010/12/13	14.45	Put	Currency Future	6,542.0000	6,602.0000	0.917	0	0	0
11/11/2009	\$ / R	2010/12/13	5.35	Call	Currency Future	2,633.0000	2,571.0000	(2.355)	0	0	0
11/11/2009	\$ / R	2010/12/13	6.00	Call	Currency Future	1,999.0000	1,941.0000	(2.901)	0	0	0
11/11/2009	\$ / R	2010/12/13	12.50	Call	Currency Future	100.0000	97.0000	(3.000)	0	0	0
11/11/2009	\$ / R	2010/12/13	7.45	Put	Currency Future	377.0000	405.0000	7.427	0	0	0
11/11/2009	\$ / R	2010/12/13	7.00	Put	Currency Future	198.0000	217.0000	9.596	0	0	0
11/11/2009	\$ / R	2010/12/13	10.50	Call	Currency Future	198.0000	191.0000	(3.535)	0	0	0
11/11/2009	\$ / R	2010/12/13	10.45	Call	Currency Future	202.0000	195.0000	(3.465)	0	0	0
11/11/2009	\$ / R	2010/12/13	7.00	Call	Currency Future	1,162.0000	1,119.0000	(3.701)	0	0	0
11/11/2009	\$ / R	2010/12/13	4.50	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
11/11/2009	\$ / R	2010/12/13	5.35	Put	Currency Future	18.0000	18.0000	-	0	0	0
11/11/2009	\$ / R	2010/12/13	5.50	Call	Currency Future	2,485.0000	2,424.0000	(2.455)	0	0	0
11/11/2009	\$ / R	2010/12/13	10.45	Put	Currency Future	2,687.0000	2,742.0000	2.047	0	0	0
11/11/2009	\$ / R	2010/12/13	5.50	Put	Currency Future	20.0000	21.0000	5.000	0	0	0
11/11/2009	\$ / R	2010/12/13	12.45	Put	Currency Future	4,587.0000	4,645.0000	1.264	0	0	0
11/11/2009	\$ / R	2010/12/13	6.50	Call	Currency Future	1,554.0000	1,502.0000	(3.346)	0	0	0
11/11/2009	\$ / R	2010/12/13	14.45	Call	Currency Future	57.0000	54.0000	(5.263)	0	0	0
11/11/2009	\$ / R	2010/12/13	6.50	Put	Currency Future	90.0000	99.0000	10.000	0	0	0
11/11/2009	\$ / R	2010/12/13	12.45	Call	Currency Future	102.0000	98.0000	(3.922)	0	0	0
11/11/2009	\$ / R	2010/12/13	10.50	Put	Currency Future	2,733.0000	2,788.0000	2.012	0	0	0
11/11/2009	\$ / R	2010/12/13	4.35	Call	Currency Future	3,621.0000	3,559.0000	(1.712)	0	0	0
11/11/2009	\$ / R	2010/12/13	7.50	Put	Currency Future	401.0000	430.0000	7.232	0	0	0
11/11/2009	\$ / R	2010/12/13	16.25	Put	Currency Future	8,318.0000	8,378.0000	0.721	0	0	0
11/11/2009	\$ / R	2010/12/13	7.50	Call	Currency Future	866.0000	833.0000	(3.811)	0	0	0
11/11/2009	\$ / R	2010/12/13	4.35	Put	Currency Future	6.0000	6.0000	-	0	0	0
11/11/2009	\$ / R	2010/12/13	3.90	Call	Currency Future	4,068.0000	4,006.0000	(1.524)	0	0	0
11/11/2009	\$ / R	2010/12/13	4.90	Call	Currency Future	3,076.0000	3,015.0000	(1.983)	0	0	0
11/11/2009	\$ / R	2010/12/13	3.90	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
11/11/2009	\$ / R	2010/12/13	15.90	Call	Currency Future	38.0000	36.0000	(5.263)	0	0	0
11/11/2009	\$ / R	2010/12/13	15.90	Put	Currency Future	7,973.0000	8,033.0000	0.753	0	0	0
11/11/2009	\$ / R	2010/12/13	5.05	Call	Currency Future	2,928.0000	2,867.0000	(2.083)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	\$ / R 2010/12/13	16.15	Put	Currency Future	8,219.0000	8,280.0000	0.742	0	0	0
11/11/2009	\$ / R 2010/12/13	14.15	Put	Currency Future	6,247.0000	6,307.0000	0.960	0	0	0
11/11/2009	\$ / R 2010/12/13	4.05	Call	Currency Future	3,919.0000	3,857.0000	(1.582)	0	0	0
11/11/2009	\$ / R 2010/12/13	13.90	Call	Currency Future	67.0000	65.0000	(2.985)	0	0	0
11/11/2009	\$ / R 2010/12/13	11.90	Put	Currency Future	4,058.0000	4,116.0000	1.429	0	0	0
11/11/2009	\$ / R 2010/12/13	13.90	Put	Currency Future	6,002.0000	6,062.0000	1.000	0	0	0
11/11/2009	\$ / R 2010/12/13	9.90	Put	Currency Future	2,190.0000	2,243.0000	2.420	0	0	0
11/11/2009	\$ / R 2010/12/13	11.90	Call	Currency Future	122.0000	119.0000	(2.459)	0	0	0
11/11/2009	\$ / R 2010/12/13	5.90	Call	Currency Future	2,094.0000	2,034.0000	(2.865)	0	0	0
11/11/2009	\$ / R 2010/12/13	5.90	Put	Currency Future	29.0000	31.0000	6.897	0	0	0
11/11/2009	\$ / R 2010/12/13	4.90	Put	Currency Future	12.0000	12.0000	-	0	0	0
11/11/2009	\$ / R 2010/12/13	9.90	Call	Currency Future	254.0000	246.0000	(3.150)	0	0	0
11/11/2009	\$ / R 2010/12/13	6.90	Put	Currency Future	169.0000	184.0000	8.876	0	0	0
11/11/2009	\$ / R 2010/12/13	6.90	Call	Currency Future	1,234.0000	1,186.0000	(3.890)	0	0	0
11/11/2009	\$ / R 2010/12/13	9.95	Put	Currency Future	2,235.0000	2,288.0000	2.371	0	0	0
11/11/2009	\$ / R 2010/12/13	11.95	Call	Currency Future	121.0000	117.0000	(3.306)	0	0	0
11/11/2009	\$ / R 2010/12/13	11.95	Put	Currency Future	4,106.0000	4,164.0000	1.413	0	0	0
11/11/2009	\$ / R 2010/12/13	13.95	Call	Currency Future	66.0000	64.0000	(3.030)	0	0	0
11/11/2009	\$ / R 2010/12/13	13.95	Put	Currency Future	6,052.0000	6,111.0000	0.975	0	0	0
11/11/2009	\$ / R 2010/12/13	9.95	Call	Currency Future	249.0000	241.0000	(3.213)	0	0	0
11/11/2009	\$ / R 2010/12/13	15.95	Put	Currency Future	8,022.0000	8,083.0000	0.760	0	0	0
11/11/2009	\$ / R 2010/12/13	15.95	Call	Currency Future	37.0000	35.0000	(5.405)	0	0	0
11/11/2009	\$ / R 2010/12/13	4.05	Put	Currency Future	4.0000	4.0000	-	0	0	0
11/11/2009	\$ / R 2010/12/13	10.00	Put	Currency Future	2,279.0000	2,333.0000	2.369	0	0	0
11/11/2009	\$ / R 2010/12/13	6.95	Put	Currency Future	182.0000	200.0000	9.890	0	0	0
11/11/2009	\$ / R 2010/12/13	5.95	Put	Currency Future	30.0000	34.0000	13.333	0	0	0
11/11/2009	\$ / R 2010/12/13	3.95	Call	Currency Future	4,018.0000	3,957.0000	(1.518)	0	0	0
11/11/2009	\$ / R 2010/12/13	3.95	Put	Currency Future	4.0000	4.0000	-	0	0	0
11/11/2009	\$ / R 2010/12/13	4.95	Call	Currency Future	3,027.0000	2,965.0000	(2.048)	0	0	0
11/11/2009	\$ / R 2010/12/13	6.95	Call	Currency Future	1,196.0000	1,152.0000	(3.679)	0	0	0
11/11/2009	\$ / R 2010/12/13	5.95	Call	Currency Future	2,045.0000	1,987.0000	(2.836)	0	0	0
11/11/2009	\$ / R 2010/12/13	4.95	Put	Currency Future	12.0000	12.0000	-	0	0	0
11/11/2009	\$ / R 2010/12/13	12.00	Put	Currency Future	4,154.0000	4,212.0000	1.396	0	0	0
11/11/2009	\$ / R 2010/12/13	14.00	Put	Currency Future	6,101.0000	6,160.0000	0.967	0	0	0
11/11/2009	\$ / R 2010/12/13	16.00	Call	Currency Future	36.0000	35.0000	(2.778)	0	0	0
11/11/2009	\$ / R 2010/12/13	16.00	Put	Currency Future	8,072.0000	8,132.0000	0.743	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	\$ / R	2010/12/13	14.00	Call	Currency Future	65.0000	63.0000	(3.077)	0	0	0
11/11/2009	£ / R	2009/12/14			Currency Future	12.4556	12.3135	(1.141)	12.4200	12.2900	39,187
11/11/2009	£ / R	2009/12/14	9.60	Call	Currency Future	2,858.0000	2,716.0000	(4.969)	0	0	0
11/11/2009	£ / R	2009/12/14	17.35	Put	Currency Future	4,896.0000	5,038.0000	2.900	0	0	0
11/11/2009	£ / R	2009/12/14	17.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	15.70	Call	Currency Future	5.0000	5.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	17.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	13.00	Put	Currency Future	665.0000	787.0000	18.346	0	0	0
11/11/2009	£ / R	2009/12/14	21.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	10.30	Call	Currency Future	2,162.0000	2,020.0000	(6.568)	0	0	0
11/11/2009	£ / R	2009/12/14	15.00	Put	Currency Future	2,555.0000	2,696.0000	5.519	0	0	0
11/11/2009	£ / R	2009/12/14	10.95	Put	Currency Future	16.0000	18.0000	12.500	0	0	0
11/11/2009	£ / R	2009/12/14	9.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	18.75	Put	Currency Future	6,295.0000	6,437.0000	2.256	0	0	0
11/11/2009	£ / R	2009/12/14	9.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	15.70	Put	Currency Future	3,250.0000	3,391.0000	4.338	0	0	0
11/11/2009	£ / R	2009/12/14	11.85	Call	Currency Future	692.0000	578.0000	(16.474)	0	0	0
11/11/2009	£ / R	2009/12/14	16.25	Call	Currency Future	3.0000	3.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	13.00	Call	Currency Future	121.0000	101.0000	(16.529)	0	0	0
11/11/2009	£ / R	2009/12/14	19.45	Put	Currency Future	6,994.0000	7,137.0000	2.045	0	0	0
11/11/2009	£ / R	2009/12/14	9.30	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
11/11/2009	£ / R	2009/12/14	14.80	Put	Currency Future	2,358.0000	2,498.0000	5.937	0	0	0
11/11/2009	£ / R	2009/12/14	21.20	Put	Currency Future	8,744.0000	8,887.0000	1.635	0	0	0
11/11/2009	£ / R	2009/12/14	16.75	Put	Currency Future	4,297.0000	4,439.0000	3.305	0	0	0
11/11/2009	£ / R	2009/12/14	11.60	Call	Currency Future	906.0000	779.0000	(14.018)	0	0	0
11/11/2009	£ / R	2009/12/14	7.65	Call	Currency Future	4,806.0000	4,664.0000	(2.955)	0	0	0
11/11/2009	£ / R	2009/12/14	19.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	17.85	Put	Currency Future	5,396.0000	5,538.0000	2.632	0	0	0
11/11/2009	£ / R	2009/12/14	16.25	Put	Currency Future	3,798.0000	3,939.0000	3.712	0	0	0
11/11/2009	£ / R	2009/12/14	21.45	Put	Currency Future	8,994.0000	9,137.0000	1.590	0	0	0
11/11/2009	£ / R	2009/12/14	10.30	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
11/11/2009	£ / R	2009/12/14	15.00	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
11/11/2009	£ / R	2009/12/14	9.95	Put	Currency Future	4.0000	4.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	11.20	Call	Currency Future	1,279.0000	1,141.0000	(10.790)	0	0	0
11/11/2009	£ / R	2009/12/14	17.60	Call	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	£ / R	2009/12/14	17.70	Put	Currency Future	5,246.0000	5,388.0000	2.707	0	0	0
11/11/2009	£ / R	2009/12/14	15.85	Put	Currency Future	3,399.0000	3,541.0000	4.178	0	0	0
11/11/2009	£ / R	2009/12/14	18.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	9.30	Call	Currency Future	3,157.0000	3,015.0000	(4.498)	0	0	0
11/11/2009	£ / R	2009/12/14	15.10	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
11/11/2009	£ / R	2009/12/14	10.20	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
11/11/2009	£ / R	2009/12/14	12.35	Call	Currency Future	333.0000	263.0000	(21.021)	0	0	0
11/11/2009	£ / R	2009/12/14	18.75	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
11/11/2009	£ / R	2009/12/14	21.40	Put	Currency Future	8,944.0000	9,087.0000	1.599	0	0	0
11/11/2009	£ / R	2009/12/14	17.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	11.85	Put	Currency Future	86.0000	114.0000	32.558	0	0	0
11/11/2009	£ / R	2009/12/14	20.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	15.30	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
11/11/2009	£ / R	2009/12/14	15.60	Put	Currency Future	3,150.0000	3,292.0000	4.508	0	0	0
11/11/2009	£ / R	2009/12/14	9.95	Call	Currency Future	2,509.0000	2,368.0000	(5.620)	0	0	0
11/11/2009	£ / R	2009/12/14	10.20	Call	Currency Future	2,261.0000	2,119.0000	(6.280)	0	0	0
11/11/2009	£ / R	2009/12/14	21.60	Put	Currency Future	9,144.0000	9,287.0000	1.564	0	0	0
11/11/2009	£ / R	2009/12/14	12.15	Call	Currency Future	463.0000	370.0000	(20.086)	0	0	0
11/11/2009	£ / R	2009/12/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	21.65	Put	Currency Future	9,194.0000	9,337.0000	1.555	0	0	0
11/11/2009	£ / R	2009/12/14	21.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	18.25	Put	Currency Future	5,795.0000	5,937.0000	2.450	0	0	0
11/11/2009	£ / R	2009/12/14	12.75	Put	Currency Future	470.0000	581.0000	23.617	0	0	0
11/11/2009	£ / R	2009/12/14	18.30	Put	Currency Future	5,845.0000	5,987.0000	2.429	0	0	0
11/11/2009	£ / R	2009/12/14	19.30	Put	Currency Future	6,844.0000	6,987.0000	2.089	0	0	0
11/11/2009	£ / R	2009/12/14	15.20	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
11/11/2009	£ / R	2009/12/14	8.95	Call	Currency Future	3,506.0000	3,364.0000	(4.050)	0	0	0
11/11/2009	£ / R	2009/12/14	11.20	Put	Currency Future	24.0000	27.0000	12.500	0	0	0
11/11/2009	£ / R	2009/12/14	16.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	21.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	12.30	Call	Currency Future	363.0000	283.0000	(22.039)	0	0	0
11/11/2009	£ / R	2009/12/14	11.70	Call	Currency Future	818.0000	696.0000	(14.914)	0	0	0
11/11/2009	£ / R	2009/12/14	15.85	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
11/11/2009	£ / R	2009/12/14	12.75	Call	Currency Future	175.0000	145.0000	(17.143)	0	0	0
11/11/2009	£ / R	2009/12/14	16.30	Put	Currency Future	3,847.0000	3,989.0000	3.691	0	0	0
11/11/2009	£ / R	2009/12/14	21.55	Put	Currency Future	9,094.0000	9,237.0000	1.572	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	£ / R	2009/12/14	21.05	Put	Currency Future	8,594.0000	8,737.0000	1.664	0	0	0
11/11/2009	£ / R	2009/12/14	19.30	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
11/11/2009	£ / R	2009/12/14	14.80	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
11/11/2009	£ / R	2009/12/14	8.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	17.20	Call	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	12.35	Put	Currency Future	227.0000	299.0000	31.718	0	0	0
11/11/2009	£ / R	2009/12/14	17.60	Put	Currency Future	5,146.0000	5,288.0000	2.759	0	0	0
11/11/2009	£ / R	2009/12/14	19.35	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
11/11/2009	£ / R	2009/12/14	9.70	Call	Currency Future	2,758.0000	2,616.0000	(5.149)	0	0	0
11/11/2009	£ / R	2009/12/14	16.30	Call	Currency Future	3.0000	3.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	9.50	Put	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	15.60	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
11/11/2009	£ / R	2009/12/14	17.20	Put	Currency Future	4,746.0000	4,888.0000	2.992	0	0	0
11/11/2009	£ / R	2009/12/14	8.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	11.60	Put	Currency Future	50.0000	66.0000	32.000	0	0	0
11/11/2009	£ / R	2009/12/14	19.35	Put	Currency Future	6,894.0000	7,037.0000	2.074	0	0	0
11/11/2009	£ / R	2009/12/14	19.95	Put	Currency Future	7,494.0000	7,637.0000	1.908	0	0	0
11/11/2009	£ / R	2009/12/14	10.70	Call	Currency Future	1,767.0000	1,626.0000	(7.980)	0	0	0
11/11/2009	£ / R	2009/12/14	20.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	19.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	21.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	10.50	Call	Currency Future	1,964.0000	1,823.0000	(7.179)	0	0	0
11/11/2009	£ / R	2009/12/14	15.20	Put	Currency Future	2,753.0000	2,894.0000	5.122	0	0	0
11/11/2009	£ / R	2009/12/14	21.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	20.50	Put	Currency Future	8,044.0000	8,187.0000	1.778	0	0	0
11/11/2009	£ / R	2009/12/14	20.75	Put	Currency Future	8,294.0000	8,437.0000	1.724	0	0	0
11/11/2009	£ / R	2009/12/14	21.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	21.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	15.35	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
11/11/2009	£ / R	2009/12/14	12.30	Put	Currency Future	208.0000	269.0000	29.327	0	0	0
11/11/2009	£ / R	2009/12/14	17.95	Put	Currency Future	5,495.0000	5,638.0000	2.602	0	0	0
11/11/2009	£ / R	2009/12/14	10.70	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
11/11/2009	£ / R	2009/12/14	9.85	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
11/11/2009	£ / R	2009/12/14	15.45	Put	Currency Future	3,001.0000	3,142.0000	4.698	0	0	0
11/11/2009	£ / R	2009/12/14	19.05	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
11/11/2009	£ / R	2009/12/14	10.50	Put	Currency Future	8.0000	9.0000	12.500	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	£ / R	2009/12/14	15.10	Put	Currency Future	2,654.0000	2,795.0000	5.313	0	0	0
11/11/2009	£ / R	2009/12/14	19.20	Put	Currency Future	6,744.0000	6,887.0000	2.120	0	0	0
11/11/2009	£ / R	2009/12/14	16.50	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
11/11/2009	£ / R	2009/12/14	20.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	17.40	Put	Currency Future	4,946.0000	5,088.0000	2.871	0	0	0
11/11/2009	£ / R	2009/12/14	17.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	18.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	12.15	Put	Currency Future	157.0000	206.0000	31.210	0	0	0
11/11/2009	£ / R	2009/12/14	15.95	Put	Currency Future	3,499.0000	3,640.0000	4.030	0	0	0
11/11/2009	£ / R	2009/12/14	11.70	Put	Currency Future	62.0000	82.0000	32.258	0	0	0
11/11/2009	£ / R	2009/12/14	9.80	Put	Currency Future	3.0000	3.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	12.95	Call	Currency Future	130.0000	108.0000	(16.923)	0	0	0
11/11/2009	£ / R	2009/12/14	18.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	17.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	15.05	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
11/11/2009	£ / R	2009/12/14	21.30	Put	Currency Future	8,844.0000	8,987.0000	1.617	0	0	0
11/11/2009	£ / R	2009/12/14	14.70	Put	Currency Future	2,259.0000	2,399.0000	6.197	0	0	0
11/11/2009	£ / R	2009/12/14	19.20	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
11/11/2009	£ / R	2009/12/14	12.25	Put	Currency Future	190.0000	247.0000	30.000	0	0	0
11/11/2009	£ / R	2009/12/14	16.50	Put	Currency Future	4,047.0000	4,189.0000	3.509	0	0	0
11/11/2009	£ / R	2009/12/14	19.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	11.35	Put	Currency Future	30.0000	36.0000	20.000	0	0	0
11/11/2009	£ / R	2009/12/14	8.45	Call	Currency Future	4,006.0000	3,864.0000	(3.545)	0	0	0
11/11/2009	£ / R	2009/12/14	15.95	Call	Currency Future	4.0000	4.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	9.70	Put	Currency Future	3.0000	3.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	11.30	Call	Currency Future	1,183.0000	1,045.0000	(11.665)	0	0	0
11/11/2009	£ / R	2009/12/14	9.45	Put	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	21.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,673.0000	1,812.0000	8.308	0	0	0
11/11/2009	£ / R	2009/12/14	9.20	Call	Currency Future	3,256.0000	3,115.0000	(4.330)	0	0	0
11/11/2009	£ / R	2009/12/14	11.80	Call	Currency Future	733.0000	616.0000	(15.962)	0	0	0
11/11/2009	£ / R	2009/12/14	18.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	10.40	Call	Currency Future	2,063.0000	1,921.0000	(6.883)	0	0	0
11/11/2009	£ / R	2009/12/14	9.35	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
11/11/2009	£ / R	2009/12/14	7.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	21.70	Put	Currency Future	9,244.0000	9,387.0000	1.547	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	£ / R 2009/12/14	8.25	Call	Currency Future	4,206.0000	4,064.0000	(3.376)	0	0	0
11/11/2009	£ / R 2009/12/14	11.30	Put	Currency Future	28.0000	32.0000	14.286	0	0	0
11/11/2009	£ / R 2009/12/14	9.45	Call	Currency Future	3,007.0000	2,865.0000	(4.722)	0	0	0
11/11/2009	£ / R 2009/12/14	15.05	Put	Currency Future	2,604.0000	2,745.0000	5.415	0	0	0
11/11/2009	£ / R 2009/12/14	15.30	Put	Currency Future	2,852.0000	2,993.0000	4.944	0	0	0
11/11/2009	£ / R 2009/12/14	14.60	Put	Currency Future	2,161.0000	2,301.0000	6.478	0	0	0
11/11/2009	£ / R 2009/12/14	11.80	Put	Currency Future	77.0000	103.0000	33.766	0	0	0
11/11/2009	£ / R 2009/12/14	18.50	Put	Currency Future	6,045.0000	6,187.0000	2.349	0	0	0
11/11/2009	£ / R 2009/12/14	9.40	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
11/11/2009	£ / R 2009/12/14	10.85	Call	Currency Future	1,619.0000	1,479.0000	(8.647)	0	0	0
11/11/2009	£ / R 2009/12/14	7.95	Call	Currency Future	4,506.0000	4,364.0000	(3.151)	0	0	0
11/11/2009	£ / R 2009/12/14	21.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	£ / R 2009/12/14	9.80	Call	Currency Future	2,658.0000	2,517.0000	(5.305)	0	0	0
11/11/2009	£ / R 2009/12/14	12.95	Put	Currency Future	624.0000	745.0000	19.391	0	0	0
11/11/2009	£ / R 2009/12/14	21.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	£ / R 2009/12/14	17.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	£ / R 2009/12/14	9.50	Call	Currency Future	2,957.0000	2,816.0000	(4.768)	0	0	0
11/11/2009	£ / R 2009/12/14	14.70	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
11/11/2009	£ / R 2009/12/14	21.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	£ / R 2009/12/14	20.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	£ / R 2009/12/14	9.40	Call	Currency Future	3,057.0000	2,915.0000	(4.645)	0	0	0
11/11/2009	£ / R 2009/12/14	10.85	Put	Currency Future	14.0000	16.0000	14.286	0	0	0
11/11/2009	£ / R 2009/12/14	19.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	£ / R 2009/12/14	8.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	£ / R 2009/12/14	8.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	£ / R 2009/12/14	12.70	Call	Currency Future	189.0000	156.0000	(17.460)	0	0	0
11/11/2009	£ / R 2009/12/14	17.45	Put	Currency Future	4,996.0000	5,138.0000	2.842	0	0	0
11/11/2009	£ / R 2009/12/14	17.05	Put	Currency Future	4,596.0000	4,738.0000	3.090	0	0	0
11/11/2009	£ / R 2009/12/14	11.50	Put	Currency Future	40.0000	52.0000	30.000	0	0	0
11/11/2009	£ / R 2009/12/14	14.10	Call	Currency Future	29.0000	25.0000	(13.793)	0	0	0
11/11/2009	£ / R 2009/12/14	19.40	Put	Currency Future	6,944.0000	7,087.0000	2.059	0	0	0
11/11/2009	£ / R 2009/12/14	9.35	Call	Currency Future	3,107.0000	2,965.0000	(4.570)	0	0	0
11/11/2009	£ / R 2009/12/14	10.45	Call	Currency Future	2,013.0000	1,872.0000	(7.004)	0	0	0
11/11/2009	£ / R 2009/12/14	19.05	Put	Currency Future	6,595.0000	6,737.0000	2.153	0	0	0
11/11/2009	£ / R 2009/12/14	14.60	Call	Currency Future	17.0000	14.0000	(17.647)	0	0	0
11/11/2009	£ / R 2009/12/14	10.10	Put	Currency Future	4.0000	5.0000	25.000	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
11/11/2009	£ / R	2009/12/14	8.50	Call	Currency Future	3,956.0000	3,814.0000	(3.589)	0	0	0
11/11/2009	£ / R	2009/12/14	10.40	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
11/11/2009	£ / R	2009/12/14	7.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	11.45	Call	Currency Future	1,041.0000	910.0000	(12.584)	0	0	0
11/11/2009	£ / R	2009/12/14	15.05	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
11/11/2009	£ / R	2009/12/14	11.10	Put	Currency Future	20.0000	23.0000	15.000	0	0	0
11/11/2009	£ / R	2009/12/14	15.40	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
11/11/2009	£ / R	2009/12/14	7.85	Call	Currency Future	4,606.0000	4,464.0000	(3.083)	0	0	0
11/11/2009	£ / R	2009/12/14	10.45	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
11/11/2009	£ / R	2009/12/14	15.05	Put	Currency Future	2,604.0000	2,745.0000	5.415	0	0	0
11/11/2009	£ / R	2009/12/14	17.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	11.40	Put	Currency Future	33.0000	41.0000	24.242	0	0	0
11/11/2009	£ / R	2009/12/14	16.85	Put	Currency Future	4,396.0000	4,538.0000	3.230	0	0	0
11/11/2009	£ / R	2009/12/14	12.40	Call	Currency Future	304.0000	244.0000	(19.737)	0	0	0
11/11/2009	£ / R	2009/12/14	20.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	12.80	Call	Currency Future	163.0000	135.0000	(17.178)	0	0	0
11/11/2009	£ / R	2009/12/14	12.70	Put	Currency Future	433.0000	542.0000	25.173	0	0	0
11/11/2009	£ / R	2009/12/14	15.45	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
11/11/2009	£ / R	2009/12/14	14.65	Put	Currency Future	2,210.0000	2,350.0000	6.335	0	0	0
11/11/2009	£ / R	2009/12/14	10.95	Call	Currency Future	1,522.0000	1,382.0000	(9.198)	0	0	0
11/11/2009	£ / R	2009/12/14	10.10	Call	Currency Future	2,360.0000	2,219.0000	(5.975)	0	0	0
11/11/2009	£ / R	2009/12/14	17.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	16.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	12.40	Put	Currency Future	248.0000	330.0000	33.065	0	0	0
11/11/2009	£ / R	2009/12/14	16.20	Call	Currency Future	3.0000	3.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	8.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	11.45	Put	Currency Future	35.0000	46.0000	31.429	0	0	0
11/11/2009	£ / R	2009/12/14	14.65	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
11/11/2009	£ / R	2009/12/14	11.65	Call	Currency Future	861.0000	737.0000	(14.402)	0	0	0
11/11/2009	£ / R	2009/12/14	15.40	Put	Currency Future	2,951.0000	3,093.0000	4.812	0	0	0
11/11/2009	£ / R	2009/12/14	15.35	Put	Currency Future	2,902.0000	3,043.0000	4.859	0	0	0
11/11/2009	£ / R	2009/12/14	12.20	Put	Currency Future	173.0000	226.0000	30.636	0	0	0
11/11/2009	£ / R	2009/12/14	16.20	Put	Currency Future	3,748.0000	3,890.0000	3.789	0	0	0
11/11/2009	£ / R	2009/12/14	19.55	Put	Currency Future	7,094.0000	7,237.0000	2.016	0	0	0
11/11/2009	£ / R	2009/12/14	13.40	Put	Currency Future	1,013.0000	1,145.0000	13.031	0	0	0
11/11/2009	£ / R	2009/12/14	14.15	Call	Currency Future	27.0000	24.0000	(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
11/11/2009	£ / R	2009/12/14	11.40	Call	Currency Future	1,088.0000	954.0000	(12.316)	0	0	0
11/11/2009	£ / R	2009/12/14	13.20	Put	Currency Future	835.0000	963.0000	15.329	0	0	0
11/11/2009	£ / R	2009/12/14	15.55	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
11/11/2009	£ / R	2009/12/14	13.10	Put	Currency Future	749.0000	874.0000	16.689	0	0	0
11/11/2009	£ / R	2009/12/14	14.95	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
11/11/2009	£ / R	2009/12/14	9.90	Call	Currency Future	2,559.0000	2,417.0000	(5.549)	0	0	0
11/11/2009	£ / R	2009/12/14	10.15	Call	Currency Future	2,310.0000	2,169.0000	(6.104)	0	0	0
11/11/2009	£ / R	2009/12/14	8.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	18.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	12.80	Put	Currency Future	507.0000	621.0000	22.485	0	0	0
11/11/2009	£ / R	2009/12/14	17.55	Put	Currency Future	5,096.0000	5,238.0000	2.786	0	0	0
11/11/2009	£ / R	2009/12/14	12.05	Put	Currency Future	129.0000	171.0000	32.558	0	0	0
11/11/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,433.0000	1,570.0000	9.560	0	0	0
11/11/2009	£ / R	2009/12/14	11.95	Put	Currency Future	106.0000	140.0000	32.075	0	0	0
11/11/2009	£ / R	2009/12/14	21.90	Put	Currency Future	9,444.0000	9,587.0000	1.514	0	0	0
11/11/2009	£ / R	2009/12/14	9.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	12.20	Call	Currency Future	428.0000	339.0000	(20.794)	0	0	0
11/11/2009	£ / R	2009/12/14	16.45	Call	Currency Future	3.0000	3.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	18.20	Put	Currency Future	5,745.0000	5,887.0000	2.472	0	0	0
11/11/2009	£ / R	2009/12/14	21.85	Put	Currency Future	9,394.0000	9,537.0000	1.522	0	0	0
11/11/2009	£ / R	2009/12/14	8.30	Call	Currency Future	4,156.0000	4,014.0000	(3.417)	0	0	0
11/11/2009	£ / R	2009/12/14	12.60	Call	Currency Future	220.0000	181.0000	(17.727)	0	0	0
11/11/2009	£ / R	2009/12/14	21.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	13.35	Put	Currency Future	968.0000	1,099.0000	13.533	0	0	0
11/11/2009	£ / R	2009/12/14	13.95	Call	Currency Future	34.0000	30.0000	(11.765)	0	0	0
11/11/2009	£ / R	2009/12/14	16.45	Put	Currency Future	3,997.0000	4,139.0000	3.553	0	0	0
11/11/2009	£ / R	2009/12/14	8.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	15.80	Put	Currency Future	3,349.0000	3,491.0000	4.240	0	0	0
11/11/2009	£ / R	2009/12/14	12.60	Put	Currency Future	364.0000	467.0000	28.297	0	0	0
11/11/2009	£ / R	2009/12/14	19.80	Put	Currency Future	7,344.0000	7,487.0000	1.947	0	0	0
11/11/2009	£ / R	2009/12/14	14.95	Put	Currency Future	2,506.0000	2,646.0000	5.587	0	0	0
11/11/2009	£ / R	2009/12/14	17.10	Put	Currency Future	4,646.0000	4,788.0000	3.056	0	0	0
11/11/2009	£ / R	2009/12/14	18.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	20.20	Put	Currency Future	7,744.0000	7,887.0000	1.847	0	0	0
11/11/2009	£ / R	2009/12/14	15.80	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
11/11/2009	£ / R	2009/12/14	19.80	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	£ / R	2009/12/14	13.35	Call	Currency Future	73.0000	62.0000	(15.068)	0	0	0
11/11/2009	£ / R	2009/12/14	13.95	Put	Currency Future	1,529.0000	1,666.0000	8.960	0	0	0
11/11/2009	£ / R	2009/12/14	13.50	Put	Currency Future	1,104.0000	1,238.0000	12.138	0	0	0
11/11/2009	£ / R	2009/12/14	19.10	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
11/11/2009	£ / R	2009/12/14	11.35	Call	Currency Future	1,136.0000	1,000.0000	(11.972)	0	0	0
11/11/2009	£ / R	2009/12/14	18.45	Put	Currency Future	5,995.0000	6,137.0000	2.369	0	0	0
11/11/2009	£ / R	2009/12/14	8.20	Call	Currency Future	4,256.0000	4,114.0000	(3.336)	0	0	0
11/11/2009	£ / R	2009/12/14	17.80	Put	Currency Future	5,346.0000	5,488.0000	2.656	0	0	0
11/11/2009	£ / R	2009/12/14	13.40	Call	Currency Future	69.0000	58.0000	(15.942)	0	0	0
11/11/2009	£ / R	2009/12/14	14.55	Call	Currency Future	18.0000	15.0000	(16.667)	0	0	0
11/11/2009	£ / R	2009/12/14	11.10	Call	Currency Future	1,376.0000	1,236.0000	(10.174)	0	0	0
11/11/2009	£ / R	2009/12/14	21.35	Put	Currency Future	8,894.0000	9,037.0000	1.608	0	0	0
11/11/2009	£ / R	2009/12/14	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	21.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,197.0000	1,332.0000	11.278	0	0	0
11/11/2009	£ / R	2009/12/14	14.55	Put	Currency Future	2,112.0000	2,252.0000	6.629	0	0	0
11/11/2009	£ / R	2009/12/14	13.50	Call	Currency Future	60.0000	51.0000	(15.000)	0	0	0
11/11/2009	£ / R	2009/12/14	21.10	Put	Currency Future	8,644.0000	8,787.0000	1.654	0	0	0
11/11/2009	£ / R	2009/12/14	10.35	Call	Currency Future	2,112.0000	1,971.0000	(6.676)	0	0	0
11/11/2009	£ / R	2009/12/14	20.45	Put	Currency Future	7,994.0000	8,137.0000	1.789	0	0	0
11/11/2009	£ / R	2009/12/14	19.70	Put	Currency Future	7,244.0000	7,387.0000	1.974	0	0	0
11/11/2009	£ / R	2009/12/14	21.80	Put	Currency Future	9,344.0000	9,487.0000	1.530	0	0	0
11/11/2009	£ / R	2009/12/14	11.50	Call	Currency Future	995.0000	866.0000	(12.965)	0	0	0
11/11/2009	£ / R	2009/12/14	13.15	Put	Currency Future	792.0000	918.0000	15.909	0	0	0
11/11/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,722.0000	1,861.0000	8.072	0	0	0
11/11/2009	£ / R	2009/12/14	11.75	Put	Currency Future	69.0000	92.0000	33.333	0	0	0
11/11/2009	£ / R	2009/12/14	20.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	9.85	Call	Currency Future	2,609.0000	2,467.0000	(5.443)	0	0	0
11/11/2009	£ / R	2009/12/14	13.45	Call	Currency Future	64.0000	55.0000	(14.063)	0	0	0
11/11/2009	£ / R	2009/12/14	19.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	13.15	Call	Currency Future	97.0000	82.0000	(15.464)	0	0	0
11/11/2009	£ / R	2009/12/14	13.85	Call	Currency Future	39.0000	34.0000	(12.821)	0	0	0
11/11/2009	£ / R	2009/12/14	19.10	Put	Currency Future	6,644.0000	6,787.0000	2.152	0	0	0
11/11/2009	£ / R	2009/12/14	11.75	Call	Currency Future	775.0000	656.0000	(15.355)	0	0	0
11/11/2009	£ / R	2009/12/14	12.90	Put	Currency Future	584.0000	703.0000	20.377	0	0	0
11/11/2009	£ / R	2009/12/14	13.30	Call	Currency Future	79.0000	67.0000	(15.190)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	£ / R	2009/12/14	13.75	Call	Currency Future	44.0000	38.0000	(13.636)	0	0	0
11/11/2009	£ / R	2009/12/14	13.60	Call	Currency Future	53.0000	45.0000	(15.094)	0	0	0
11/11/2009	£ / R	2009/12/14	14.20	Call	Currency Future	26.0000	23.0000	(11.538)	0	0	0
11/11/2009	£ / R	2009/12/14	12.50	Put	Currency Future	300.0000	396.0000	32.000	0	0	0
11/11/2009	£ / R	2009/12/14	11.65	Put	Currency Future	56.0000	74.0000	32.143	0	0	0
11/11/2009	£ / R	2009/12/14	12.90	Call	Currency Future	140.0000	116.0000	(17.143)	0	0	0
11/11/2009	£ / R	2009/12/14	7.90	Call	Currency Future	4,556.0000	4,414.0000	(3.117)	0	0	0
11/11/2009	£ / R	2009/12/14	13.30	Put	Currency Future	923.0000	1,053.0000	14.085	0	0	0
11/11/2009	£ / R	2009/12/14	19.75	Put	Currency Future	7,294.0000	7,437.0000	1.961	0	0	0
11/11/2009	£ / R	2009/12/14	8.40	Call	Currency Future	4,056.0000	3,914.0000	(3.501)	0	0	0
11/11/2009	£ / R	2009/12/14	18.80	Put	Currency Future	6,345.0000	6,487.0000	2.238	0	0	0
11/11/2009	£ / R	2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	14.15	Call	Currency Future	27.0000	24.0000	(11.111)	0	0	0
11/11/2009	£ / R	2009/12/14	12.50	Call	Currency Future	256.0000	210.0000	(17.969)	0	0	0
11/11/2009	£ / R	2009/12/14	11.95	Call	Currency Future	611.0000	504.0000	(17.512)	0	0	0
11/11/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,197.0000	1,332.0000	11.278	0	0	0
11/11/2009	£ / R	2009/12/14	21.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	18.80	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
11/11/2009	£ / R	2009/12/14	13.20	Call	Currency Future	91.0000	76.0000	(16.484)	0	0	0
11/11/2009	£ / R	2009/12/14	14.75	Put	Currency Future	2,308.0000	2,449.0000	6.109	0	0	0
11/11/2009	£ / R	2009/12/14	12.45	Call	Currency Future	276.0000	226.0000	(18.116)	0	0	0
11/11/2009	£ / R	2009/12/14	9.25	Call	Currency Future	3,206.0000	3,065.0000	(4.398)	0	0	0
11/11/2009	£ / R	2009/12/14	16.00	Put	Currency Future	3,548.0000	3,690.0000	4.002	0	0	0
11/11/2009	£ / R	2009/12/14	21.75	Put	Currency Future	9,294.0000	9,437.0000	1.539	0	0	0
11/11/2009	£ / R	2009/12/14	17.30	Put	Currency Future	4,846.0000	4,988.0000	2.930	0	0	0
11/11/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,433.0000	1,570.0000	9.560	0	0	0
11/11/2009	£ / R	2009/12/14	14.75	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
11/11/2009	£ / R	2009/12/14	12.00	Call	Currency Future	573.0000	468.0000	(18.325)	0	0	0
11/11/2009	£ / R	2009/12/14	21.15	Put	Currency Future	8,694.0000	8,837.0000	1.645	0	0	0
11/11/2009	£ / R	2009/12/14	10.35	Put	Currency Future	7.0000	7.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	16.00	Call	Currency Future	4.0000	4.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	19.65	Put	Currency Future	7,194.0000	7,337.0000	1.988	0	0	0
11/11/2009	£ / R	2009/12/14	18.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	17.30	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
11/11/2009	£ / R	2009/12/14	13.75	Put	Currency Future	1,338.0000	1,474.0000	10.164	0	0	0
11/11/2009	£ / R	2009/12/14	13.20	Put	Currency Future	835.0000	963.0000	15.329	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	£ / R	2009/12/14	14.65	Put	Currency Future	2,210.0000	2,350.0000	6.335	0	0	0
11/11/2009	£ / R	2009/12/14	12.45	Put	Currency Future	270.0000	363.0000	34.444	0	0	0
11/11/2009	£ / R	2009/12/14	9.90	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
11/11/2009	£ / R	2009/12/14	19.15	Put	Currency Future	6,694.0000	6,837.0000	2.136	0	0	0
11/11/2009	£ / R	2009/12/14	8.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	15.50	Call	Currency Future	6.0000	6.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	19.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	16.40	Put	Currency Future	3,947.0000	4,089.0000	3.598	0	0	0
11/11/2009	£ / R	2009/12/14	20.30	Put	Currency Future	7,844.0000	7,987.0000	1.823	0	0	0
11/11/2009	£ / R	2009/12/14	12.05	Call	Currency Future	535.0000	434.0000	(18.879)	0	0	0
11/11/2009	£ / R	2009/12/14	13.10	Call	Currency Future	104.0000	88.0000	(15.385)	0	0	0
11/11/2009	£ / R	2009/12/14	14.65	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
11/11/2009	£ / R	2009/12/14	13.95	Call	Currency Future	34.0000	30.0000	(11.765)	0	0	0
11/11/2009	£ / R	2009/12/14	17.90	Put	Currency Future	5,446.0000	5,588.0000	2.607	0	0	0
11/11/2009	£ / R	2009/12/14	11.15	Put	Currency Future	22.0000	25.0000	13.636	0	0	0
11/11/2009	£ / R	2009/12/14	8.00	Call	Currency Future	4,456.0000	4,314.0000	(3.187)	0	0	0
11/11/2009	£ / R	2009/12/14	17.65	Put	Currency Future	5,196.0000	5,338.0000	2.733	0	0	0
11/11/2009	£ / R	2009/12/14	17.75	Put	Currency Future	5,296.0000	5,438.0000	2.681	0	0	0
11/11/2009	£ / R	2009/12/14	16.40	Call	Currency Future	3.0000	3.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	16.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	7.60	Call	Currency Future	4,856.0000	4,714.0000	(2.924)	0	0	0
11/11/2009	£ / R	2009/12/14	10.05	Call	Currency Future	2,410.0000	2,268.0000	(5.892)	0	0	0
11/11/2009	£ / R	2009/12/14	14.55	Put	Currency Future	2,112.0000	2,252.0000	6.629	0	0	0
11/11/2009	£ / R	2009/12/14	17.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	11.15	Call	Currency Future	1,327.0000	1,188.0000	(10.475)	0	0	0
11/11/2009	£ / R	2009/12/14	17.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	18.40	Put	Currency Future	5,945.0000	6,087.0000	2.389	0	0	0
11/11/2009	£ / R	2009/12/14	8.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	13.50	Put	Currency Future	1,104.0000	1,238.0000	12.138	0	0	0
11/11/2009	£ / R	2009/12/14	11.05	Call	Currency Future	1,424.0000	1,285.0000	(9.761)	0	0	0
11/11/2009	£ / R	2009/12/14	15.15	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
11/11/2009	£ / R	2009/12/14	13.95	Put	Currency Future	1,529.0000	1,666.0000	8.960	0	0	0
11/11/2009	£ / R	2009/12/14	12.00	Put	Currency Future	117.0000	155.0000	32.479	0	0	0
11/11/2009	£ / R	2009/12/14	19.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	10.15	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
11/11/2009	£ / R	2009/12/14	19.85	Put	Currency Future	7,394.0000	7,537.0000	1.934	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
11/11/2009	£ / R	2009/12/14	18.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	15.75	Put	Currency Future	3,299.0000	3,441.0000	4.304	0	0	0
11/11/2009	£ / R	2009/12/14	8.90	Call	Currency Future	3,556.0000	3,414.0000	(3.993)	0	0	0
11/11/2009	£ / R	2009/12/14	13.50	Call	Currency Future	60.0000	51.0000	(15.000)	0	0	0
11/11/2009	£ / R	2009/12/14	11.05	Put	Currency Future	19.0000	21.0000	10.526	0	0	0
11/11/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,722.0000	1,861.0000	8.072	0	0	0
11/11/2009	£ / R	2009/12/14	12.55	Put	Currency Future	332.0000	431.0000	29.819	0	0	0
11/11/2009	£ / R	2009/12/14	8.15	Call	Currency Future	4,306.0000	4,164.0000	(3.298)	0	0	0
11/11/2009	£ / R	2009/12/14	21.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	21.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	19.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	18.00	Put	Currency Future	5,545.0000	5,688.0000	2.579	0	0	0
11/11/2009	£ / R	2009/12/14	13.60	Call	Currency Future	53.0000	45.0000	(15.094)	0	0	0
11/11/2009	£ / R	2009/12/14	9.75	Put	Currency Future	3.0000	3.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	20.25	Put	Currency Future	7,794.0000	7,937.0000	1.835	0	0	0
11/11/2009	£ / R	2009/12/14	13.10	Put	Currency Future	749.0000	874.0000	16.689	0	0	0
11/11/2009	£ / R	2009/12/14	14.55	Call	Currency Future	18.0000	15.0000	(16.667)	0	0	0
11/11/2009	£ / R	2009/12/14	12.55	Call	Currency Future	237.0000	195.0000	(17.722)	0	0	0
11/11/2009	£ / R	2009/12/14	18.15	Put	Currency Future	5,695.0000	5,837.0000	2.493	0	0	0
11/11/2009	£ / R	2009/12/14	19.90	Put	Currency Future	7,444.0000	7,587.0000	1.921	0	0	0
11/11/2009	£ / R	2009/12/14	15.15	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
11/11/2009	£ / R	2009/12/14	14.85	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
11/11/2009	£ / R	2009/12/14	18.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	20.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	20.40	Put	Currency Future	7,944.0000	8,087.0000	1.800	0	0	0
11/11/2009	£ / R	2009/12/14	16.90	Put	Currency Future	4,446.0000	4,588.0000	3.194	0	0	0
11/11/2009	£ / R	2009/12/14	13.85	Call	Currency Future	39.0000	34.0000	(12.821)	0	0	0
11/11/2009	£ / R	2009/12/14	12.85	Call	Currency Future	151.0000	125.0000	(17.219)	0	0	0
11/11/2009	£ / R	2009/12/14	13.10	Call	Currency Future	104.0000	88.0000	(15.385)	0	0	0
11/11/2009	£ / R	2009/12/14	14.60	Put	Currency Future	2,161.0000	2,301.0000	6.478	0	0	0
11/11/2009	£ / R	2009/12/14	18.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	12.25	Call	Currency Future	395.0000	310.0000	(21.519)	0	0	0
11/11/2009	£ / R	2009/12/14	17.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	14.90	Put	Currency Future	2,456.0000	2,597.0000	5.741	0	0	0
11/11/2009	£ / R	2009/12/14	16.60	Put	Currency Future	4,147.0000	4,289.0000	3.424	0	0	0
11/11/2009	£ / R	2009/12/14	10.75	Call	Currency Future	1,717.0000	1,577.0000	(8.154)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	£ / R 2009/12/14	20.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	£ / R 2009/12/14	18.90	Put	Currency Future	6,445.0000	6,587.0000	2.203	0	0	0
11/11/2009	£ / R 2009/12/14	13.80	Call	Currency Future	41.0000	36.0000	(12.195)	0	0	0
11/11/2009	£ / R 2009/12/14	12.85	Put	Currency Future	545.0000	662.0000	21.468	0	0	0
11/11/2009	£ / R 2009/12/14	10.55	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
11/11/2009	£ / R 2009/12/14	15.15	Put	Currency Future	2,703.0000	2,844.0000	5.216	0	0	0
11/11/2009	£ / R 2009/12/14	16.15	Call	Currency Future	3.0000	3.0000	-	0	0	0
11/11/2009	£ / R 2009/12/14	15.15	Put	Currency Future	2,703.0000	2,844.0000	5.216	0	0	0
11/11/2009	£ / R 2009/12/14	8.60	Call	Currency Future	3,856.0000	3,714.0000	(3.683)	0	0	0
11/11/2009	£ / R 2009/12/14	14.85	Put	Currency Future	2,407.0000	2,547.0000	5.816	0	0	0
11/11/2009	£ / R 2009/12/14	18.10	Put	Currency Future	5,645.0000	5,787.0000	2.516	0	0	0
11/11/2009	£ / R 2009/12/14	13.65	Call	Currency Future	49.0000	43.0000	(12.245)	0	0	0
11/11/2009	£ / R 2009/12/14	15.75	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
11/11/2009	£ / R 2009/12/14	11.55	Call	Currency Future	950.0000	822.0000	(13.474)	0	0	0
11/11/2009	£ / R 2009/12/14	14.10	Put	Currency Future	1,673.0000	1,812.0000	8.308	0	0	0
11/11/2009	£ / R 2009/12/14	13.90	Put	Currency Future	1,481.0000	1,618.0000	9.251	0	0	0
11/11/2009	£ / R 2009/12/14	8.55	Call	Currency Future	3,906.0000	3,764.0000	(3.635)	0	0	0
11/11/2009	£ / R 2009/12/14	8.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	£ / R 2009/12/14	15.90	Call	Currency Future	4.0000	4.0000	-	0	0	0
11/11/2009	£ / R 2009/12/14	19.15	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
11/11/2009	£ / R 2009/12/14	20.60	Put	Currency Future	8,144.0000	8,287.0000	1.756	0	0	0
11/11/2009	£ / R 2009/12/14	14.90	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
11/11/2009	£ / R 2009/12/14	19.60	Put	Currency Future	7,144.0000	7,287.0000	2.002	0	0	0
11/11/2009	£ / R 2009/12/14	10.75	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
11/11/2009	£ / R 2009/12/14	20.90	Put	Currency Future	8,444.0000	8,587.0000	1.694	0	0	0
11/11/2009	£ / R 2009/12/14	10.55	Call	Currency Future	1,914.0000	1,773.0000	(7.367)	0	0	0
11/11/2009	£ / R 2009/12/14	14.20	Put	Currency Future	1,770.0000	1,909.0000	7.853	0	0	0
11/11/2009	£ / R 2009/12/14	18.55	Put	Currency Future	6,095.0000	6,237.0000	2.330	0	0	0
11/11/2009	£ / R 2009/12/14	16.15	Put	Currency Future	3,698.0000	3,840.0000	3.840	0	0	0
11/11/2009	£ / R 2009/12/14	10.90	Call	Currency Future	1,570.0000	1,430.0000	(8.917)	0	0	0
11/11/2009	£ / R 2009/12/14	17.15	Put	Currency Future	4,696.0000	4,838.0000	3.024	0	0	0
11/11/2009	£ / R 2009/12/14	18.60	Put	Currency Future	6,145.0000	6,287.0000	2.311	0	0	0
11/11/2009	£ / R 2009/12/14	19.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	£ / R 2009/12/14	9.75	Call	Currency Future	2,708.0000	2,567.0000	(5.207)	0	0	0
11/11/2009	£ / R 2009/12/14	20.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	£ / R 2009/12/14	13.45	Put	Currency Future	1,059.0000	1,191.0000	12.465	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	£ / R	2009/12/14	11.55	Put	Currency Future	45.0000	59.0000	31.111	0	0	0
11/11/2009	£ / R	2009/12/14	13.45	Call	Currency Future	64.0000	55.0000	(14.063)	0	0	0
11/11/2009	£ / R	2009/12/14	14.60	Call	Currency Future	17.0000	14.0000	(17.647)	0	0	0
11/11/2009	£ / R	2009/12/14	20.15	Put	Currency Future	7,694.0000	7,837.0000	1.859	0	0	0
11/11/2009	£ / R	2009/12/14	11.90	Call	Currency Future	651.0000	540.0000	(17.051)	0	0	0
11/11/2009	£ / R	2009/12/14	15.90	Put	Currency Future	3,449.0000	3,590.0000	4.088	0	0	0
11/11/2009	£ / R	2009/12/14	9.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	18.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	13.55	Put	Currency Future	1,151.0000	1,285.0000	11.642	0	0	0
11/11/2009	£ / R	2009/12/14	18.90	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
11/11/2009	£ / R	2009/12/14	13.80	Put	Currency Future	1,385.0000	1,522.0000	9.892	0	0	0
11/11/2009	£ / R	2009/12/14	15.55	Put	Currency Future	3,100.0000	3,242.0000	4.581	0	0	0
11/11/2009	£ / R	2009/12/14	13.45	Put	Currency Future	1,059.0000	1,191.0000	12.465	0	0	0
11/11/2009	£ / R	2009/12/14	13.90	Call	Currency Future	36.0000	32.0000	(11.111)	0	0	0
11/11/2009	£ / R	2009/12/14	10.90	Put	Currency Future	15.0000	17.0000	13.333	0	0	0
11/11/2009	£ / R	2009/12/14	20.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	16.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	20.00	Put	Currency Future	7,544.0000	7,687.0000	1.896	0	0	0
11/11/2009	£ / R	2009/12/14	13.65	Call	Currency Future	49.0000	43.0000	(12.245)	0	0	0
11/11/2009	£ / R	2009/12/14	17.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	14.10	Call	Currency Future	29.0000	25.0000	(13.793)	0	0	0
11/11/2009	£ / R	2009/12/14	13.70	Put	Currency Future	1,291.0000	1,427.0000	10.534	0	0	0
11/11/2009	£ / R	2009/12/14	14.05	Call	Currency Future	31.0000	27.0000	(12.903)	0	0	0
11/11/2009	£ / R	2009/12/14	20.85	Put	Currency Future	8,394.0000	8,537.0000	1.704	0	0	0
11/11/2009	£ / R	2009/12/14	10.25	Put	Currency Future	6.0000	6.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	8.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	12.10	Call	Currency Future	498.0000	401.0000	(19.478)	0	0	0
11/11/2009	£ / R	2009/12/14	13.25	Put	Currency Future	879.0000	1,008.0000	14.676	0	0	0
11/11/2009	£ / R	2009/12/14	13.70	Call	Currency Future	46.0000	40.0000	(13.043)	0	0	0
11/11/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,965.0000	2,105.0000	7.125	0	0	0
11/11/2009	£ / R	2009/12/14	20.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	11.90	Put	Currency Future	95.0000	127.0000	33.684	0	0	0
11/11/2009	£ / R	2009/12/14	18.35	Put	Currency Future	5,895.0000	6,037.0000	2.409	0	0	0
11/11/2009	£ / R	2009/12/14	13.55	Call	Currency Future	56.0000	48.0000	(14.286)	0	0	0
11/11/2009	£ / R	2009/12/14	17.50	Put	Currency Future	5,046.0000	5,188.0000	2.814	0	0	0
11/11/2009	£ / R	2009/12/14	20.85	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	£ / R	2009/12/14	12.10	Put	Currency Future	143.0000	188.0000	31.469	0	0	0
11/11/2009	£ / R	2009/12/14	13.65	Put	Currency Future	1,244.0000	1,379.0000	10.852	0	0	0
11/11/2009	£ / R	2009/12/14	17.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	21.25	Put	Currency Future	8,794.0000	8,937.0000	1.626	0	0	0
11/11/2009	£ / R	2009/12/14	9.10	Call	Currency Future	3,356.0000	3,214.0000	(4.231)	0	0	0
11/11/2009	£ / R	2009/12/14	12.90	Call	Currency Future	140.0000	116.0000	(17.143)	0	0	0
11/11/2009	£ / R	2009/12/14	15.50	Put	Currency Future	3,051.0000	3,192.0000	4.621	0	0	0
11/11/2009	£ / R	2009/12/14	21.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	10.60	Put	Currency Future	9.0000	11.0000	22.222	0	0	0
11/11/2009	£ / R	2009/12/14	19.25	Put	Currency Future	6,794.0000	6,937.0000	2.105	0	0	0
11/11/2009	£ / R	2009/12/14	10.60	Call	Currency Future	1,865.0000	1,724.0000	(7.560)	0	0	0
11/11/2009	£ / R	2009/12/14	19.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	21.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	19.25	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
11/11/2009	£ / R	2009/12/14	13.25	Call	Currency Future	84.0000	71.0000	(15.476)	0	0	0
11/11/2009	£ / R	2009/12/14	19.50	Put	Currency Future	7,044.0000	7,187.0000	2.030	0	0	0
11/11/2009	£ / R	2009/12/14	13.65	Put	Currency Future	1,244.0000	1,379.0000	10.852	0	0	0
11/11/2009	£ / R	2009/12/14	18.85	Put	Currency Future	6,395.0000	6,537.0000	2.220	0	0	0
11/11/2009	£ / R	2009/12/14	8.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	8.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	8.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	8.70	Call	Currency Future	3,756.0000	3,614.0000	(3.781)	0	0	0
11/11/2009	£ / R	2009/12/14	13.60	Call	Currency Future	53.0000	45.0000	(15.094)	0	0	0
11/11/2009	£ / R	2009/12/14	21.50	Put	Currency Future	9,044.0000	9,187.0000	1.581	0	0	0
11/11/2009	£ / R	2009/12/14	16.95	Put	Currency Future	4,496.0000	4,638.0000	3.158	0	0	0
11/11/2009	£ / R	2009/12/14	18.95	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
11/11/2009	£ / R	2009/12/14	14.35	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	0
11/11/2009	£ / R	2009/12/14	18.85	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
11/11/2009	£ / R	2009/12/14	10.00	Put	Currency Future	4.0000	4.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	18.95	Put	Currency Future	6,495.0000	6,637.0000	2.186	0	0	0
11/11/2009	£ / R	2009/12/14	9.55	Put	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	10.00	Call	Currency Future	2,459.0000	2,318.0000	(5.734)	0	0	0
11/11/2009	£ / R	2009/12/14	10.65	Call	Currency Future	1,816.0000	1,675.0000	(7.764)	0	0	0
11/11/2009	£ / R	2009/12/14	20.95	Put	Currency Future	8,494.0000	8,637.0000	1.684	0	0	0
11/11/2009	£ / R	2009/12/14	14.90	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
11/11/2009	£ / R	2009/12/14	9.55	Call	Currency Future	2,908.0000	2,766.0000	(4.883)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	£ / R 2009/12/14	9.00	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
11/11/2009	£ / R 2009/12/14	9.65	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
11/11/2009	£ / R 2009/12/14	8.85	Call	Currency Future	3,606.0000	3,464.0000	(3.938)	0	0	0
11/11/2009	£ / R 2009/12/14	14.90	Put	Currency Future	2,456.0000	2,597.0000	5.741	0	0	0
11/11/2009	£ / R 2009/12/14	10.80	Call	Currency Future	1,668.0000	1,528.0000	(8.393)	0	0	0
11/11/2009	£ / R 2009/12/14	9.00	Call	Currency Future	3,456.0000	3,314.0000	(4.109)	0	0	0
11/11/2009	£ / R 2009/12/14	9.65	Call	Currency Future	2,808.0000	2,666.0000	(5.057)	0	0	0
11/11/2009	£ / R 2009/12/14	20.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	£ / R 2009/12/14	14.35	Put	Currency Future	1,917.0000	2,056.0000	7.251	0	0	0
11/11/2009	£ / R 2009/12/14	10.25	Call	Currency Future	2,211.0000	2,070.0000	(6.377)	0	0	0
11/11/2009	£ / R 2009/12/14	9.15	Call	Currency Future	3,306.0000	3,164.0000	(4.295)	0	0	0
11/11/2009	£ / R 2009/12/14	12.90	Put	Currency Future	584.0000	703.0000	20.377	0	0	0
11/11/2009	£ / R 2009/12/14	10.65	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
11/11/2009	£ / R 2009/12/14	13.20	Call	Currency Future	91.0000	76.0000	(16.484)	0	0	0
11/11/2009	£ / R 2009/12/14	14.40	Call	Currency Future	21.0000	18.0000	(14.286)	0	0	0
11/11/2009	£ / R 2009/12/14	17.25	Put	Currency Future	4,796.0000	4,938.0000	2.961	0	0	0
11/11/2009	£ / R 2009/12/14	11.00	Call	Currency Future	1,473.0000	1,333.0000	(9.504)	0	0	0
11/11/2009	£ / R 2009/12/14	15.65	Call	Currency Future	5.0000	5.0000	-	0	0	0
11/11/2009	£ / R 2009/12/14	13.90	Put	Currency Future	1,481.0000	1,618.0000	9.251	0	0	0
11/11/2009	£ / R 2009/12/14	14.40	Put	Currency Future	1,965.0000	2,105.0000	7.125	0	0	0
11/11/2009	£ / R 2009/12/14	15.25	Put	Currency Future	2,802.0000	2,944.0000	5.068	0	0	0
11/11/2009	£ / R 2009/12/14	11.00	Put	Currency Future	17.0000	20.0000	17.647	0	0	0
11/11/2009	£ / R 2009/12/14	12.65	Call	Currency Future	204.0000	168.0000	(17.647)	0	0	0
11/11/2009	£ / R 2009/12/14	15.65	Put	Currency Future	3,200.0000	3,341.0000	4.406	0	0	0
11/11/2009	£ / R 2009/12/14	11.25	Put	Currency Future	26.0000	29.0000	11.538	0	0	0
11/11/2009	£ / R 2009/12/14	10.80	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
11/11/2009	£ / R 2009/12/14	9.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	£ / R 2009/12/14	12.65	Put	Currency Future	398.0000	504.0000	26.633	0	0	0
11/11/2009	£ / R 2009/12/14	13.35	Put	Currency Future	968.0000	1,099.0000	13.533	0	0	0
11/11/2009	£ / R 2009/12/14	17.25	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
11/11/2009	£ / R 2009/12/14	17.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	£ / R 2009/12/14	17.00	Put	Currency Future	4,546.0000	4,688.0000	3.124	0	0	0
11/11/2009	£ / R 2009/12/14	15.25	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
11/11/2009	£ / R 2009/12/14	17.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	£ / R 2009/12/14	17.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	£ / R 2009/12/14	13.75	Put	Currency Future	1,338.0000	1,474.0000	10.164	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
11/11/2009	£ / R	2009/12/14	11.25	Call	Currency Future	1,231.0000	1,093.0000	(11.210)	0	0	0
11/11/2009	£ / R	2009/12/14	8.65	Call	Currency Future	3,806.0000	3,664.0000	(3.731)	0	0	0
11/11/2009	£ / R	2009/12/14	21.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,197.0000	1,332.0000	11.278	0	0	0
11/11/2009	£ / R	2009/12/14	19.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	13.75	Call	Currency Future	44.0000	38.0000	(13.636)	0	0	0
11/11/2009	£ / R	2009/12/14	21.00	Put	Currency Future	8,544.0000	8,687.0000	1.674	0	0	0
11/11/2009	£ / R	2009/12/14	20.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	13.05	Put	Currency Future	707.0000	830.0000	17.397	0	0	0
11/11/2009	£ / R	2009/12/14	13.35	Call	Currency Future	73.0000	62.0000	(15.068)	0	0	0
11/11/2009	£ / R	2009/12/14	16.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	19.00	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
11/11/2009	£ / R	2009/12/14	18.70	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
11/11/2009	£ / R	2009/12/14	20.65	Put	Currency Future	8,194.0000	8,337.0000	1.745	0	0	0
11/11/2009	£ / R	2009/12/14	19.00	Put	Currency Future	6,545.0000	6,687.0000	2.170	0	0	0
11/11/2009	£ / R	2009/12/14	20.70	Put	Currency Future	8,244.0000	8,387.0000	1.735	0	0	0
11/11/2009	£ / R	2009/12/14	14.40	Call	Currency Future	21.0000	18.0000	(14.286)	0	0	0
11/11/2009	£ / R	2009/12/14	20.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	13.05	Call	Currency Future	112.0000	94.0000	(16.071)	0	0	0
11/11/2009	£ / R	2009/12/14	18.65	Put	Currency Future	6,195.0000	6,337.0000	2.292	0	0	0
11/11/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,625.0000	1,763.0000	8.492	0	0	0
11/11/2009	£ / R	2009/12/14	18.70	Put	Currency Future	6,245.0000	6,387.0000	2.274	0	0	0
11/11/2009	£ / R	2009/12/14	13.70	Call	Currency Future	46.0000	40.0000	(13.043)	0	0	0
11/11/2009	£ / R	2009/12/14	20.35	Put	Currency Future	7,894.0000	8,037.0000	1.812	0	0	0
11/11/2009	£ / R	2009/12/14	18.65	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
11/11/2009	£ / R	2009/12/14	14.30	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
11/11/2009	£ / R	2009/12/14	16.70	Put	Currency Future	4,247.0000	4,389.0000	3.344	0	0	0
11/11/2009	£ / R	2009/12/14	20.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	16.65	Put	Currency Future	4,197.0000	4,339.0000	3.383	0	0	0
11/11/2009	£ / R	2009/12/14	14.50	Put	Currency Future	2,063.0000	2,203.0000	6.786	0	0	0
11/11/2009	£ / R	2009/12/14	13.70	Put	Currency Future	1,291.0000	1,427.0000	10.534	0	0	0
11/11/2009	£ / R	2009/12/14	18.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	14.50	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0
11/11/2009	£ / R	2009/12/14	13.15	Call	Currency Future	97.0000	82.0000	(15.464)	0	0	0
11/11/2009	£ / R	2009/12/14	9.05	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
11/11/2009	£ / R	2009/12/14	16.35	Put	Currency Future	3,897.0000	4,039.0000	3.644	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	£ / R	2009/12/14	13.15	Put	Currency Future	792.0000	918.0000	15.909	0	0	0
11/11/2009	£ / R	2009/12/14	9.05	Call	Currency Future	3,406.0000	3,264.0000	(4.169)	0	0	0
11/11/2009	£ / R	2009/12/14	8.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	10.05	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
11/11/2009	£ / R	2009/12/14	8.35	Call	Currency Future	4,106.0000	3,964.0000	(3.458)	0	0	0
11/11/2009	£ / R	2009/12/14	13.90	Call	Currency Future	36.0000	32.0000	(11.111)	0	0	0
11/11/2009	£ / R	2009/12/14	16.35	Call	Currency Future	3.0000	3.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,433.0000	1,570.0000	9.560	0	0	0
11/11/2009	£ / R	2009/12/14	13.40	Put	Currency Future	1,013.0000	1,145.0000	13.031	0	0	0
11/11/2009	£ / R	2009/12/14	16.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	16.55	Put	Currency Future	4,097.0000	4,239.0000	3.466	0	0	0
11/11/2009	£ / R	2009/12/14	13.85	Call	Currency Future	39.0000	34.0000	(12.821)	0	0	0
11/11/2009	£ / R	2009/12/14	8.80	Call	Currency Future	3,656.0000	3,514.0000	(3.884)	0	0	0
11/11/2009	£ / R	2009/12/14	8.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	7.80	Call	Currency Future	4,656.0000	4,514.0000	(3.050)	0	0	0
11/11/2009	£ / R	2009/12/14	7.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	16.55	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
11/11/2009	£ / R	2009/12/14	8.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	8.75	Call	Currency Future	3,706.0000	3,564.0000	(3.832)	0	0	0
11/11/2009	£ / R	2009/12/14	20.55	Put	Currency Future	8,094.0000	8,237.0000	1.767	0	0	0
11/11/2009	£ / R	2009/12/14	13.40	Call	Currency Future	69.0000	58.0000	(15.942)	0	0	0
11/11/2009	£ / R	2009/12/14	7.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	8.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,577.0000	1,715.0000	8.751	0	0	0
11/11/2009	£ / R	2009/12/14	20.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	14.30	Put	Currency Future	1,868.0000	2,007.0000	7.441	0	0	0
11/11/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,917.0000	2,056.0000	7.251	0	0	0
11/11/2009	£ / R	2009/12/14	7.75	Call	Currency Future	4,706.0000	4,564.0000	(3.017)	0	0	0
11/11/2009	£ / R	2009/12/14	14.00	Call	Currency Future	32.0000	28.0000	(12.500)	0	0	0
11/11/2009	£ / R	2009/12/14	14.25	Call	Currency Future	25.0000	22.0000	(12.000)	0	0	0
11/11/2009	£ / R	2009/12/14	14.45	Put	Currency Future	2,014.0000	2,154.0000	6.951	0	0	0
11/11/2009	£ / R	2009/12/14	16.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	£ / R	2009/12/14	14.45	Call	Currency Future	20.0000	17.0000	(15.000)	0	0	0
11/11/2009	£ / R	2009/12/14	14.35	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	0
11/11/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,673.0000	1,812.0000	8.308	0	0	0
11/11/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,577.0000	1,715.0000	8.751	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	£ / R	2009/12/14	14.00	Call	Currency Future	32.0000	28.0000	(12.500)	0	0	0
11/11/2009	£ / R	2009/12/14	14.10	Call	Currency Future	29.0000	25.0000	(13.793)	0	0	0
11/11/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,625.0000	1,763.0000	8.492	0	0	0
11/11/2009	£ / R	2009/12/14	14.05	Call	Currency Future	31.0000	27.0000	(12.903)	0	0	0
11/11/2009	£ / R	2009/12/14	14.25	Put	Currency Future	1,819.0000	1,958.0000	7.642	0	0	0
11/11/2009	£ / R	2010/03/15			Currency Future	12.6664	12.5174	(1.176)	12.6900	12.6100	1,793
11/11/2009	£ / R	2010/03/15	15.65	Put	Currency Future	3,044.0000	3,186.0000	4.665	0	0	0
11/11/2009	£ / R	2010/03/15	12.50	Put	Currency Future	439.0000	505.0000	15.034	0	0	0
11/11/2009	£ / R	2010/03/15	8.45	Call	Currency Future	4,221.0000	4,073.0000	(3.506)	0	0	0
11/11/2009	£ / R	2010/03/15	20.50	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
11/11/2009	£ / R	2010/03/15	18.70	Put	Currency Future	6,048.0000	6,195.0000	2.431	0	0	0
11/11/2009	£ / R	2010/03/15	10.15	Call	Currency Future	2,546.0000	2,398.0000	(5.813)	0	0	0
11/11/2009	£ / R	2010/03/15	17.65	Put	Currency Future	5,004.0000	5,152.0000	2.958	0	0	0
11/11/2009	£ / R	2010/03/15	9.45	Put	Currency Future	16.0000	16.0000	-	0	0	0
11/11/2009	£ / R	2010/03/15	8.05	Put	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	£ / R	2010/03/15	18.50	Put	Currency Future	5,849.0000	5,997.0000	2.530	0	0	0
11/11/2009	£ / R	2010/03/15	21.25	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
11/11/2009	£ / R	2010/03/15	12.55	Put	Currency Future	465.0000	535.0000	15.054	0	0	0
11/11/2009	£ / R	2010/03/15	16.65	Call	Currency Future	31.0000	30.0000	(3.226)	0	0	0
11/11/2009	£ / R	2010/03/15	9.45	Call	Currency Future	3,232.0000	3,084.0000	(4.579)	0	0	0
11/11/2009	£ / R	2010/03/15	13.25	Call	Currency Future	338.0000	290.0000	(14.201)	0	0	0
11/11/2009	£ / R	2010/03/15	19.25	Put	Currency Future	6,595.0000	6,743.0000	2.244	0	0	0
11/11/2009	£ / R	2010/03/15	12.55	Call	Currency Future	581.0000	502.0000	(13.597)	0	0	0
11/11/2009	£ / R	2010/03/15	10.15	Put	Currency Future	30.0000	31.0000	3.333	0	0	0
11/11/2009	£ / R	2010/03/15	15.65	Call	Currency Future	60.0000	53.0000	(11.667)	0	0	0
11/11/2009	£ / R	2010/03/15	8.15	Call	Currency Future	4,519.0000	4,370.0000	(3.297)	0	0	0
11/11/2009	£ / R	2010/03/15	19.80	Put	Currency Future	7,143.0000	7,290.0000	2.058	0	0	0
11/11/2009	£ / R	2010/03/15	19.25	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
11/11/2009	£ / R	2010/03/15	16.15	Call	Currency Future	43.0000	39.0000	(9.302)	0	0	0
11/11/2009	£ / R	2010/03/15	16.65	Put	Currency Future	4,015.0000	4,162.0000	3.661	0	0	0
11/11/2009	£ / R	2010/03/15	10.45	Call	Currency Future	2,255.0000	2,107.0000	(6.563)	0	0	0
11/11/2009	£ / R	2010/03/15	8.15	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
11/11/2009	£ / R	2010/03/15	21.80	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
11/11/2009	£ / R	2010/03/15	17.25	Put	Currency Future	4,608.0000	4,755.0000	3.190	0	0	0
11/11/2009	£ / R	2010/03/15	11.15	Put	Currency Future	75.0000	80.0000	6.667	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	£ / R	2010/03/15	17.65	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
11/11/2009	£ / R	2010/03/15	10.45	Put	Currency Future	38.0000	40.0000	5.263	0	0	0
11/11/2009	£ / R	2010/03/15	21.80	Put	Currency Future	9,136.0000	9,285.0000	1.631	0	0	0
11/11/2009	£ / R	2010/03/15	17.25	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
11/11/2009	£ / R	2010/03/15	20.70	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
11/11/2009	£ / R	2010/03/15	11.15	Call	Currency Future	1,592.0000	1,447.0000	(9.108)	0	0	0
11/11/2009	£ / R	2010/03/15	14.65	Put	Currency Future	2,109.0000	2,238.0000	6.117	0	0	0
11/11/2009	£ / R	2010/03/15	8.05	Call	Currency Future	4,618.0000	4,469.0000	(3.227)	0	0	0
11/11/2009	£ / R	2010/03/15	20.60	Put	Currency Future	7,940.0000	8,088.0000	1.864	0	0	0
11/11/2009	£ / R	2010/03/15	20.70	Put	Currency Future	8,040.0000	8,188.0000	1.841	0	0	0
11/11/2009	£ / R	2010/03/15	18.15	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
11/11/2009	£ / R	2010/03/15	10.65	Call	Currency Future	2,062.0000	1,916.0000	(7.081)	0	0	0
11/11/2009	£ / R	2010/03/15	16.05	Put	Currency Future	3,430.0000	3,574.0000	4.198	0	0	0
11/11/2009	£ / R	2010/03/15	20.45	Put	Currency Future	7,791.0000	7,939.0000	1.900	0	0	0
11/11/2009	£ / R	2010/03/15	13.25	Put	Currency Future	921.0000	1,022.0000	10.966	0	0	0
11/11/2009	£ / R	2010/03/15	19.80	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
11/11/2009	£ / R	2010/03/15	15.25	Put	Currency Future	2,664.0000	2,802.0000	5.180	0	0	0
11/11/2009	£ / R	2010/03/15	18.70	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
11/11/2009	£ / R	2010/03/15	16.15	Put	Currency Future	3,527.0000	3,672.0000	4.111	0	0	0
11/11/2009	£ / R	2010/03/15	9.65	Put	Currency Future	19.0000	20.0000	5.263	0	0	0
11/11/2009	£ / R	2010/03/15	20.45	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
11/11/2009	£ / R	2010/03/15	20.50	Put	Currency Future	7,841.0000	7,989.0000	1.888	0	0	0
11/11/2009	£ / R	2010/03/15	9.30	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
11/11/2009	£ / R	2010/03/15	18.15	Put	Currency Future	5,501.0000	5,648.0000	2.672	0	0	0
11/11/2009	£ / R	2010/03/15	9.65	Call	Currency Future	3,036.0000	2,887.0000	(4.908)	0	0	0
11/11/2009	£ / R	2010/03/15	18.45	Put	Currency Future	5,799.0000	5,947.0000	2.552	0	0	0
11/11/2009	£ / R	2010/03/15	13.00	Put	Currency Future	742.0000	835.0000	12.534	0	0	0
11/11/2009	£ / R	2010/03/15	12.45	Call	Currency Future	631.0000	545.0000	(13.629)	0	0	0
11/11/2009	£ / R	2010/03/15	11.10	Call	Currency Future	1,638.0000	1,493.0000	(8.852)	0	0	0
11/11/2009	£ / R	2010/03/15	11.65	Put	Currency Future	125.0000	152.0000	21.600	0	0	0
11/11/2009	£ / R	2010/03/15	8.65	Put	Currency Future	7.0000	7.0000	-	0	0	0
11/11/2009	£ / R	2010/03/15	18.05	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
11/11/2009	£ / R	2010/03/15	8.45	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
11/11/2009	£ / R	2010/03/15	16.00	Put	Currency Future	3,381.0000	3,525.0000	4.259	0	0	0
11/11/2009	£ / R	2010/03/15	20.15	Put	Currency Future	7,491.0000	7,639.0000	1.976	0	0	0
11/11/2009	£ / R	2010/03/15	11.65	Call	Currency Future	1,141.0000	1,019.0000	(10.692)	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
11/11/2009	£ / R	2010/03/15	12.35	Call	Currency Future	683.0000	593.0000	(13.177)	0	0	0
11/11/2009	£ / R	2010/03/15	18.05	Put	Currency Future	5,401.0000	5,549.0000	2.740	0	0	0
11/11/2009	£ / R	2010/03/15	14.45	Call	Currency Future	143.0000	122.0000	(14.685)	0	0	0
11/11/2009	£ / R	2010/03/15	12.95	Put	Currency Future	708.0000	799.0000	12.853	0	0	0
11/11/2009	£ / R	2010/03/15	21.25	Put	Currency Future	8,588.0000	8,736.0000	1.723	0	0	0
11/11/2009	£ / R	2010/03/15	11.30	Put	Currency Future	87.0000	93.0000	6.897	0	0	0
11/11/2009	£ / R	2010/03/15	18.00	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
11/11/2009	£ / R	2010/03/15	12.65	Put	Currency Future	519.0000	597.0000	15.029	0	0	0
11/11/2009	£ / R	2010/03/15	10.65	Put	Currency Future	46.0000	49.0000	6.522	0	0	0
11/11/2009	£ / R	2010/03/15	12.15	Call	Currency Future	797.0000	698.0000	(12.422)	0	0	0
11/11/2009	£ / R	2010/03/15	20.05	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
11/11/2009	£ / R	2010/03/15	11.30	Call	Currency Future	1,454.0000	1,311.0000	(9.835)	0	0	0
11/11/2009	£ / R	2010/03/15	18.00	Put	Currency Future	5,352.0000	5,499.0000	2.747	0	0	0
11/11/2009	£ / R	2010/03/15	21.30	Put	Currency Future	8,638.0000	8,786.0000	1.713	0	0	0
11/11/2009	£ / R	2010/03/15	14.65	Call	Currency Future	125.0000	106.0000	(15.200)	0	0	0
11/11/2009	£ / R	2010/03/15	12.40	Call	Currency Future	656.0000	569.0000	(13.262)	0	0	0
11/11/2009	£ / R	2010/03/15	20.05	Put	Currency Future	7,392.0000	7,540.0000	2.002	0	0	0
11/11/2009	£ / R	2010/03/15	14.45	Put	Currency Future	1,926.0000	2,054.0000	6.646	0	0	0
11/11/2009	£ / R	2010/03/15	18.50	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
11/11/2009	£ / R	2010/03/15	20.00	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
11/11/2009	£ / R	2010/03/15	11.85	Call	Currency Future	994.0000	880.0000	(11.469)	0	0	0
11/11/2009	£ / R	2010/03/15	17.75	Put	Currency Future	5,103.0000	5,251.0000	2.900	0	0	0
11/11/2009	£ / R	2010/03/15	19.55	Put	Currency Future	6,894.0000	7,041.0000	2.132	0	0	0
11/11/2009	£ / R	2010/03/15	12.35	Put	Currency Future	366.0000	425.0000	16.120	0	0	0
11/11/2009	£ / R	2010/03/15	19.85	Put	Currency Future	7,192.0000	7,340.0000	2.058	0	0	0
11/11/2009	£ / R	2010/03/15	16.05	Call	Currency Future	46.0000	42.0000	(8.696)	0	0	0
11/11/2009	£ / R	2010/03/15	8.50	Call	Currency Future	4,171.0000	4,023.0000	(3.548)	0	0	0
11/11/2009	£ / R	2010/03/15	10.30	Call	Currency Future	2,400.0000	2,252.0000	(6.167)	0	0	0
11/11/2009	£ / R	2010/03/15	20.00	Put	Currency Future	7,342.0000	7,490.0000	2.016	0	0	0
11/11/2009	£ / R	2010/03/15	14.30	Call	Currency Future	158.0000	135.0000	(14.557)	0	0	0
11/11/2009	£ / R	2010/03/15	11.85	Put	Currency Future	178.0000	213.0000	19.663	0	0	0
11/11/2009	£ / R	2010/03/15	20.15	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
11/11/2009	£ / R	2010/03/15	12.65	Call	Currency Future	536.0000	464.0000	(13.433)	0	0	0
11/11/2009	£ / R	2010/03/15	17.75	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
11/11/2009	£ / R	2010/03/15	21.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
11/11/2009	£ / R	2010/03/15	12.40	Put	Currency Future	390.0000	451.0000	15.641	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	£ / R 2010/03/15	21.85	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
11/11/2009	£ / R 2010/03/15	22.05	Put	Currency Future	9,386.0000	9,534.0000	1.577	0	0	0
11/11/2009	£ / R 2010/03/15	18.45	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
11/11/2009	£ / R 2010/03/15	13.15	Put	Currency Future	848.0000	946.0000	11.557	0	0	0
11/11/2009	£ / R 2010/03/15	8.50	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
11/11/2009	£ / R 2010/03/15	10.30	Put	Currency Future	34.0000	35.0000	2.941	0	0	0
11/11/2009	£ / R 2010/03/15	16.00	Call	Currency Future	48.0000	43.0000	(10.417)	0	0	0
11/11/2009	£ / R 2010/03/15	11.75	Put	Currency Future	150.0000	181.0000	20.667	0	0	0
11/11/2009	£ / R 2010/03/15	21.55	Put	Currency Future	8,887.0000	9,035.0000	1.665	0	0	0
11/11/2009	£ / R 2010/03/15	18.65	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
11/11/2009	£ / R 2010/03/15	21.85	Put	Currency Future	9,186.0000	9,335.0000	1.622	0	0	0
11/11/2009	£ / R 2010/03/15	22.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	£ / R 2010/03/15	16.45	Call	Currency Future	35.0000	33.0000	(5.714)	0	0	0
11/11/2009	£ / R 2010/03/15	13.15	Call	Currency Future	364.0000	313.0000	(14.011)	0	0	0
11/11/2009	£ / R 2010/03/15	15.25	Call	Currency Future	80.0000	69.0000	(13.750)	0	0	0
11/11/2009	£ / R 2010/03/15	9.30	Call	Currency Future	3,380.0000	3,231.0000	(4.408)	0	0	0
11/11/2009	£ / R 2010/03/15	22.00	Put	Currency Future	9,336.0000	9,485.0000	1.596	0	0	0
11/11/2009	£ / R 2010/03/15	22.15	Put	Currency Future	9,486.0000	9,634.0000	1.560	0	0	0
11/11/2009	£ / R 2010/03/15	17.55	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
11/11/2009	£ / R 2010/03/15	19.55	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
11/11/2009	£ / R 2010/03/15	7.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	£ / R 2010/03/15	19.90	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
11/11/2009	£ / R 2010/03/15	12.05	Put	Currency Future	243.0000	288.0000	18.519	0	0	0
11/11/2009	£ / R 2010/03/15	16.45	Put	Currency Future	3,819.0000	3,965.0000	3.823	0	0	0
11/11/2009	£ / R 2010/03/15	12.95	Call	Currency Future	425.0000	366.0000	(13.882)	0	0	0
11/11/2009	£ / R 2010/03/15	12.25	Put	Currency Future	322.0000	376.0000	16.770	0	0	0
11/11/2009	£ / R 2010/03/15	22.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	£ / R 2010/03/15	20.40	Put	Currency Future	7,741.0000	7,889.0000	1.912	0	0	0
11/11/2009	£ / R 2010/03/15	16.55	Put	Currency Future	3,917.0000	4,064.0000	3.753	0	0	0
11/11/2009	£ / R 2010/03/15	19.90	Put	Currency Future	7,242.0000	7,390.0000	2.044	0	0	0
11/11/2009	£ / R 2010/03/15	12.05	Call	Currency Future	860.0000	755.0000	(12.209)	0	0	0
11/11/2009	£ / R 2010/03/15	20.60	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
11/11/2009	£ / R 2010/03/15	12.25	Call	Currency Future	738.0000	643.0000	(12.873)	0	0	0
11/11/2009	£ / R 2010/03/15	14.35	Call	Currency Future	152.0000	130.0000	(14.474)	0	0	0
11/11/2009	£ / R 2010/03/15	16.55	Call	Currency Future	33.0000	31.0000	(6.061)	0	0	0
11/11/2009	£ / R 2010/03/15	19.85	Call	Currency Future	9.0000	8.0000	(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
11/11/2009	£ / R	2010/03/15	10.05	Put	Currency Future	27.0000	28.0000	3.704	0	0	0
11/11/2009	£ / R	2010/03/15	19.60	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
11/11/2009	£ / R	2010/03/15	13.00	Call	Currency Future	409.0000	352.0000	(13.936)	0	0	0
11/11/2009	£ / R	2010/03/15	16.30	Call	Currency Future	39.0000	36.0000	(7.692)	0	0	0
11/11/2009	£ / R	2010/03/15	14.35	Put	Currency Future	1,836.0000	1,963.0000	6.917	0	0	0
11/11/2009	£ / R	2010/03/15	22.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	£ / R	2010/03/15	17.55	Put	Currency Future	4,905.0000	5,052.0000	2.997	0	0	0
11/11/2009	£ / R	2010/03/15	21.90	Put	Currency Future	9,236.0000	9,385.0000	1.613	0	0	0
11/11/2009	£ / R	2010/03/15	13.50	Call	Currency Future	280.0000	239.0000	(14.643)	0	0	0
11/11/2009	£ / R	2010/03/15	21.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
11/11/2009	£ / R	2010/03/15	11.00	Call	Currency Future	1,731.0000	1,586.0000	(8.377)	0	0	0
11/11/2009	£ / R	2010/03/15	16.30	Put	Currency Future	3,673.0000	3,818.0000	3.948	0	0	0
11/11/2009	£ / R	2010/03/15	16.35	Call	Currency Future	38.0000	35.0000	(7.895)	0	0	0
11/11/2009	£ / R	2010/03/15	15.55	Put	Currency Future	2,948.0000	3,089.0000	4.783	0	0	0
11/11/2009	£ / R	2010/03/15	12.15	Put	Currency Future	281.0000	330.0000	17.438	0	0	0
11/11/2009	£ / R	2010/03/15	7.85	Call	Currency Future	4,817.0000	4,669.0000	(3.072)	0	0	0
11/11/2009	£ / R	2010/03/15	21.90	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
11/11/2009	£ / R	2010/03/15	12.70	Put	Currency Future	549.0000	629.0000	14.572	0	0	0
11/11/2009	£ / R	2010/03/15	21.60	Put	Currency Future	8,937.0000	9,085.0000	1.656	0	0	0
11/11/2009	£ / R	2010/03/15	11.00	Put	Currency Future	65.0000	69.0000	6.154	0	0	0
11/11/2009	£ / R	2010/03/15	21.30	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
11/11/2009	£ / R	2010/03/15	12.00	Call	Currency Future	892.0000	785.0000	(11.996)	0	0	0
11/11/2009	£ / R	2010/03/15	8.35	Put	Currency Future	4.0000	4.0000	-	0	0	0
11/11/2009	£ / R	2010/03/15	9.75	Call	Currency Future	2,937.0000	2,789.0000	(5.039)	0	0	0
11/11/2009	£ / R	2010/03/15	12.60	Call	Currency Future	558.0000	483.0000	(13.441)	0	0	0
11/11/2009	£ / R	2010/03/15	19.60	Put	Currency Future	6,943.0000	7,091.0000	2.132	0	0	0
11/11/2009	£ / R	2010/03/15	13.70	Call	Currency Future	241.0000	206.0000	(14.523)	0	0	0
11/11/2009	£ / R	2010/03/15	10.00	Put	Currency Future	26.0000	27.0000	3.846	0	0	0
11/11/2009	£ / R	2010/03/15	17.30	Put	Currency Future	4,657.0000	4,805.0000	3.178	0	0	0
11/11/2009	£ / R	2010/03/15	16.35	Put	Currency Future	3,721.0000	3,867.0000	3.924	0	0	0
11/11/2009	£ / R	2010/03/15	21.50	Put	Currency Future	8,837.0000	8,985.0000	1.675	0	0	0
11/11/2009	£ / R	2010/03/15	14.75	Call	Currency Future	116.0000	98.0000	(15.517)	0	0	0
11/11/2009	£ / R	2010/03/15	10.00	Call	Currency Future	2,692.0000	2,544.0000	(5.498)	0	0	0
11/11/2009	£ / R	2010/03/15	17.30	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
11/11/2009	£ / R	2010/03/15	11.95	Call	Currency Future	925.0000	816.0000	(11.784)	0	0	0
11/11/2009	£ / R	2010/03/15	8.35	Call	Currency Future	4,320.0000	4,172.0000	(3.426)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	£ / R	2010/03/15	20.10	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
11/11/2009	£ / R	2010/03/15	10.75	Put	Currency Future	51.0000	54.0000	5.882	0	0	0
11/11/2009	£ / R	2010/03/15	12.60	Put	Currency Future	492.0000	566.0000	15.041	0	0	0
11/11/2009	£ / R	2010/03/15	11.95	Put	Currency Future	209.0000	249.0000	19.139	0	0	0
11/11/2009	£ / R	2010/03/15	20.10	Put	Currency Future	7,442.0000	7,590.0000	1.989	0	0	0
11/11/2009	£ / R	2010/03/15	11.75	Call	Currency Future	1,066.0000	948.0000	(11.069)	0	0	0
11/11/2009	£ / R	2010/03/15	12.50	Call	Currency Future	606.0000	523.0000	(13.696)	0	0	0
11/11/2009	£ / R	2010/03/15	22.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	£ / R	2010/03/15	16.75	Put	Currency Future	4,113.0000	4,261.0000	3.598	0	0	0
11/11/2009	£ / R	2010/03/15	8.60	Call	Currency Future	4,072.0000	3,924.0000	(3.635)	0	0	0
11/11/2009	£ / R	2010/03/15	13.50	Put	Currency Future	1,113.0000	1,222.0000	9.793	0	0	0
11/11/2009	£ / R	2010/03/15	12.70	Call	Currency Future	515.0000	446.0000	(13.398)	0	0	0
11/11/2009	£ / R	2010/03/15	12.90	Call	Currency Future	442.0000	381.0000	(13.801)	0	0	11,630
11/11/2009	£ / R	2010/03/15	14.75	Put	Currency Future	2,200.0000	2,331.0000	5.955	0	0	0
11/11/2009	£ / R	2010/03/15	20.65	Put	Currency Future	7,990.0000	8,138.0000	1.852	0	0	0
11/11/2009	£ / R	2010/03/15	10.05	Call	Currency Future	2,644.0000	2,495.0000	(5.635)	0	0	0
11/11/2009	£ / R	2010/03/15	18.60	Put	Currency Future	5,949.0000	6,096.0000	2.471	0	0	0
11/11/2009	£ / R	2010/03/15	12.00	Put	Currency Future	226.0000	268.0000	18.584	0	0	0
11/11/2009	£ / R	2010/03/15	18.10	Put	Currency Future	5,451.0000	5,599.0000	2.715	0	0	0
11/11/2009	£ / R	2010/03/15	10.75	Call	Currency Future	1,967.0000	1,821.0000	(7.422)	0	0	0
11/11/2009	£ / R	2010/03/15	15.20	Put	Currency Future	2,617.0000	2,754.0000	5.235	0	0	0
11/11/2009	£ / R	2010/03/15	18.65	Put	Currency Future	5,998.0000	6,146.0000	2.467	0	0	0
11/11/2009	£ / R	2010/03/15	18.60	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
11/11/2009	£ / R	2010/03/15	14.05	Call	Currency Future	187.0000	160.0000	(14.439)	0	0	0
11/11/2009	£ / R	2010/03/15	11.25	Put	Currency Future	83.0000	89.0000	7.229	0	0	0
11/11/2009	£ / R	2010/03/15	15.30	Put	Currency Future	2,711.0000	2,850.0000	5.127	0	0	0
11/11/2009	£ / R	2010/03/15	16.10	Put	Currency Future	3,478.0000	3,623.0000	4.169	0	0	0
11/11/2009	£ / R	2010/03/15	15.55	Call	Currency Future	65.0000	57.0000	(12.308)	0	0	0
11/11/2009	£ / R	2010/03/15	17.45	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
11/11/2009	£ / R	2010/03/15	17.20	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
11/11/2009	£ / R	2010/03/15	20.65	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
11/11/2009	£ / R	2010/03/15	8.60	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
11/11/2009	£ / R	2010/03/15	11.25	Call	Currency Future	1,500.0000	1,356.0000	(9.600)	0	0	0
11/11/2009	£ / R	2010/03/15	12.90	Put	Currency Future	675.0000	764.0000	13.185	0	0	0
11/11/2009	£ / R	2010/03/15	8.70	Call	Currency Future	3,974.0000	3,825.0000	(3.749)	0	0	0
11/11/2009	£ / R	2010/03/15	18.10	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	£ / R 2010/03/15	14.55	Call	Currency Future	134.0000	114.0000	(14.925)	0	0	0
11/11/2009	£ / R 2010/03/15	15.45	Put	Currency Future	2,853.0000	2,993.0000	4.907	0	0	0
11/11/2009	£ / R 2010/03/15	15.20	Call	Currency Future	83.0000	72.0000	(13.253)	0	0	0
11/11/2009	£ / R 2010/03/15	8.65	Call	Currency Future	4,023.0000	3,874.0000	(3.704)	0	0	0
11/11/2009	£ / R 2010/03/15	19.95	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
11/11/2009	£ / R 2010/03/15	13.05	Call	Currency Future	393.0000	339.0000	(13.740)	0	0	0
11/11/2009	£ / R 2010/03/15	11.90	Call	Currency Future	959.0000	848.0000	(11.575)	0	0	0
11/11/2009	£ / R 2010/03/15	14.30	Put	Currency Future	1,791.0000	1,917.0000	7.035	0	0	0
11/11/2009	£ / R 2010/03/15	18.35	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
11/11/2009	£ / R 2010/03/15	11.10	Put	Currency Future	72.0000	76.0000	5.556	0	0	0
11/11/2009	£ / R 2010/03/15	15.75	Call	Currency Future	56.0000	50.0000	(10.714)	0	0	0
11/11/2009	£ / R 2010/03/15	15.45	Call	Currency Future	70.0000	61.0000	(12.857)	0	0	0
11/11/2009	£ / R 2010/03/15	11.20	Put	Currency Future	79.0000	84.0000	6.329	0	0	0
11/11/2009	£ / R 2010/03/15	13.95	Put	Currency Future	1,485.0000	1,604.0000	8.013	0	0	0
11/11/2009	£ / R 2010/03/15	10.25	Put	Currency Future	32.0000	33.0000	3.125	0	0	0
11/11/2009	£ / R 2010/03/15	13.45	Put	Currency Future	1,074.0000	1,181.0000	9.963	0	0	0
11/11/2009	£ / R 2010/03/15	12.30	Put	Currency Future	344.0000	400.0000	16.279	0	0	0
11/11/2009	£ / R 2010/03/15	19.30	Put	Currency Future	6,645.0000	6,792.0000	2.212	0	0	0
11/11/2009	£ / R 2010/03/15	20.35	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
11/11/2009	£ / R 2010/03/15	16.10	Call	Currency Future	44.0000	40.0000	(9.091)	0	0	0
11/11/2009	£ / R 2010/03/15	15.75	Put	Currency Future	3,140.0000	3,283.0000	4.554	0	0	0
11/11/2009	£ / R 2010/03/15	11.45	Put	Currency Future	102.0000	109.0000	6.863	0	0	0
11/11/2009	£ / R 2010/03/15	17.20	Put	Currency Future	4,558.0000	4,706.0000	3.247	0	0	0
11/11/2009	£ / R 2010/03/15	14.20	Call	Currency Future	169.0000	144.0000	(14.793)	0	0	0
11/11/2009	£ / R 2010/03/15	13.95	Call	Currency Future	201.0000	172.0000	(14.428)	0	0	0
11/11/2009	£ / R 2010/03/15	13.20	Put	Currency Future	884.0000	984.0000	11.312	0	0	0
11/11/2009	£ / R 2010/03/15	9.25	Put	Currency Future	13.0000	13.0000	-	0	0	0
11/11/2009	£ / R 2010/03/15	13.70	Call	Currency Future	241.0000	206.0000	(14.523)	0	0	0
11/11/2009	£ / R 2010/03/15	19.30	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
11/11/2009	£ / R 2010/03/15	12.10	Put	Currency Future	262.0000	309.0000	17.939	0	0	0
11/11/2009	£ / R 2010/03/15	18.40	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
11/11/2009	£ / R 2010/03/15	10.10	Call	Currency Future	2,595.0000	2,447.0000	(5.703)	0	0	0
11/11/2009	£ / R 2010/03/15	16.75	Call	Currency Future	30.0000	28.0000	(6.667)	0	0	0
11/11/2009	£ / R 2010/03/15	17.45	Put	Currency Future	4,806.0000	4,953.0000	3.059	0	0	0
11/11/2009	£ / R 2010/03/15	10.20	Put	Currency Future	31.0000	32.0000	3.226	0	0	0
11/11/2009	£ / R 2010/03/15	13.85	Call	Currency Future	216.0000	185.0000	(14.352)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	£ / R	2010/03/15	13.05	Put	Currency Future	777.0000	871.0000	12.098	0	0	0
11/11/2009	£ / R	2010/03/15	9.25	Call	Currency Future	3,429.0000	3,281.0000	(4.316)	0	0	0
11/11/2009	£ / R	2010/03/15	13.45	Call	Currency Future	290.0000	249.0000	(14.138)	0	0	0
11/11/2009	£ / R	2010/03/15	17.90	Put	Currency Future	5,252.0000	5,400.0000	2.818	0	0	0
11/11/2009	£ / R	2010/03/15	15.30	Call	Currency Future	77.0000	67.0000	(12.987)	0	0	0
11/11/2009	£ / R	2010/03/15	18.40	Put	Currency Future	5,750.0000	5,897.0000	2.557	0	0	0
11/11/2009	£ / R	2010/03/15	22.10	Put	Currency Future	9,436.0000	9,584.0000	1.568	0	0	0
11/11/2009	£ / R	2010/03/15	14.55	Put	Currency Future	2,017.0000	2,146.0000	6.396	0	0	0
11/11/2009	£ / R	2010/03/15	11.20	Call	Currency Future	1,545.0000	1,401.0000	(9.320)	0	0	0
11/11/2009	£ / R	2010/03/15	13.85	Put	Currency Future	1,400.0000	1,517.0000	8.357	0	0	0
11/11/2009	£ / R	2010/03/15	10.25	Call	Currency Future	2,449.0000	2,301.0000	(6.043)	0	0	0
11/11/2009	£ / R	2010/03/15	16.90	Put	Currency Future	4,261.0000	4,409.0000	3.473	0	0	0
11/11/2009	£ / R	2010/03/15	20.40	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
11/11/2009	£ / R	2010/03/15	9.55	Call	Currency Future	3,134.0000	2,986.0000	(4.722)	0	0	0
11/11/2009	£ / R	2010/03/15	19.45	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
11/11/2009	£ / R	2010/03/15	9.20	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
11/11/2009	£ / R	2010/03/15	12.10	Call	Currency Future	828.0000	726.0000	(12.319)	0	0	0
11/11/2009	£ / R	2010/03/15	16.40	Put	Currency Future	3,770.0000	3,916.0000	3.873	0	0	0
11/11/2009	£ / R	2010/03/15	10.55	Call	Currency Future	2,158.0000	2,011.0000	(6.812)	0	0	0
11/11/2009	£ / R	2010/03/15	21.45	Put	Currency Future	8,787.0000	8,936.0000	1.696	0	0	0
11/11/2009	£ / R	2010/03/15	10.20	Call	Currency Future	2,497.0000	2,349.0000	(5.927)	0	0	0
11/11/2009	£ / R	2010/03/15	10.90	Call	Currency Future	1,825.0000	1,680.0000	(7.945)	0	0	0
11/11/2009	£ / R	2010/03/15	13.30	Put	Currency Future	959.0000	1,061.0000	10.636	0	0	0
11/11/2009	£ / R	2010/03/15	13.70	Put	Currency Future	1,275.0000	1,389.0000	8.941	0	0	0
11/11/2009	£ / R	2010/03/15	12.75	Call	Currency Future	496.0000	429.0000	(13.508)	0	0	0
11/11/2009	£ / R	2010/03/15	12.20	Put	Currency Future	301.0000	353.0000	17.276	0	0	0
11/11/2009	£ / R	2010/03/15	18.35	Put	Currency Future	5,700.0000	5,847.0000	2.579	0	0	0
11/11/2009	£ / R	2010/03/15	11.55	Put	Currency Future	113.0000	126.0000	11.504	0	0	0
11/11/2009	£ / R	2010/03/15	21.45	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
11/11/2009	£ / R	2010/03/15	19.20	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
11/11/2009	£ / R	2010/03/15	13.75	Call	Currency Future	232.0000	199.0000	(14.224)	0	0	0
11/11/2009	£ / R	2010/03/15	13.20	Call	Currency Future	351.0000	301.0000	(14.245)	0	0	0
11/11/2009	£ / R	2010/03/15	9.90	Call	Currency Future	2,790.0000	2,642.0000	(5.305)	0	0	0
11/11/2009	£ / R	2010/03/15	13.30	Call	Currency Future	325.0000	279.0000	(14.154)	0	0	0
11/11/2009	£ / R	2010/03/15	12.75	Put	Currency Future	579.0000	661.0000	14.162	0	0	0
11/11/2009	£ / R	2010/03/15	16.40	Call	Currency Future	37.0000	34.0000	(8.108)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	£ / R	2010/03/15	9.55	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
11/11/2009	£ / R	2010/03/15	11.45	Call	Currency Future	1,318.0000	1,176.0000	(10.774)	0	0	0
11/11/2009	£ / R	2010/03/15	19.35	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
11/11/2009	£ / R	2010/03/15	12.85	Put	Currency Future	643.0000	729.0000	13.375	0	0	0
11/11/2009	£ / R	2010/03/15	9.90	Put	Currency Future	24.0000	25.0000	4.167	0	0	0
11/11/2009	£ / R	2010/03/15	16.90	Call	Currency Future	28.0000	26.0000	(7.143)	0	0	0
11/11/2009	£ / R	2010/03/15	14.40	Call	Currency Future	147.0000	126.0000	(14.286)	0	0	0
11/11/2009	£ / R	2010/03/15	11.55	Call	Currency Future	1,229.0000	1,094.0000	(10.985)	0	0	0
11/11/2009	£ / R	2010/03/15	19.45	Put	Currency Future	6,794.0000	6,942.0000	2.178	0	0	0
11/11/2009	£ / R	2010/03/15	21.20	Call	Currency Future	4.0000	4.0000	-	0	0	0
11/11/2009	£ / R	2010/03/15	12.85	Call	Currency Future	459.0000	396.0000	(13.725)	0	0	0
11/11/2009	£ / R	2010/03/15	10.40	Put	Currency Future	37.0000	38.0000	2.703	0	0	0
11/11/2009	£ / R	2010/03/15	17.90	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
11/11/2009	£ / R	2010/03/15	12.45	Put	Currency Future	414.0000	478.0000	15.459	0	0	0
11/11/2009	£ / R	2010/03/15	20.35	Put	Currency Future	7,691.0000	7,839.0000	1.924	0	0	0
11/11/2009	£ / R	2010/03/15	10.55	Put	Currency Future	42.0000	44.0000	4.762	0	0	0
11/11/2009	£ / R	2010/03/15	17.35	Put	Currency Future	4,707.0000	4,854.0000	3.123	0	0	0
11/11/2009	£ / R	2010/03/15	13.80	Call	Currency Future	224.0000	192.0000	(14.286)	0	0	0
11/11/2009	£ / R	2010/03/15	11.40	Call	Currency Future	1,363.0000	1,221.0000	(10.418)	0	0	0
11/11/2009	£ / R	2010/03/15	15.90	Call	Currency Future	51.0000	45.0000	(11.765)	0	0	0
11/11/2009	£ / R	2010/03/15	20.55	Put	Currency Future	7,890.0000	8,038.0000	1.876	0	0	0
11/11/2009	£ / R	2010/03/15	8.40	Call	Currency Future	4,270.0000	4,122.0000	(3.466)	0	0	0
11/11/2009	£ / R	2010/03/15	10.10	Put	Currency Future	28.0000	29.0000	3.571	0	0	0
11/11/2009	£ / R	2010/03/15	9.75	Put	Currency Future	21.0000	22.0000	4.762	0	0	0
11/11/2009	£ / R	2010/03/15	9.20	Call	Currency Future	3,478.0000	3,330.0000	(4.255)	0	0	0
11/11/2009	£ / R	2010/03/15	16.20	Call	Currency Future	42.0000	38.0000	(9.524)	0	0	0
11/11/2009	£ / R	2010/03/15	13.80	Put	Currency Future	1,358.0000	1,474.0000	8.542	0	0	0
11/11/2009	£ / R	2010/03/15	11.40	Put	Currency Future	97.0000	103.0000	6.186	0	0	0
11/11/2009	£ / R	2010/03/15	14.90	Call	Currency Future	104.0000	88.0000	(15.385)	0	0	0
11/11/2009	£ / R	2010/03/15	8.40	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
11/11/2009	£ / R	2010/03/15	19.35	Put	Currency Future	6,694.0000	6,842.0000	2.211	0	0	0
11/11/2009	£ / R	2010/03/15	21.10	Put	Currency Future	8,438.0000	8,586.0000	1.754	0	0	0
11/11/2009	£ / R	2010/03/15	15.40	Call	Currency Future	72.0000	63.0000	(12.500)	0	0	0
11/11/2009	£ / R	2010/03/15	15.90	Put	Currency Future	3,284.0000	3,428.0000	4.385	0	0	0
11/11/2009	£ / R	2010/03/15	12.20	Call	Currency Future	768.0000	670.0000	(12.760)	0	0	0
11/11/2009	£ / R	2010/03/15	14.40	Put	Currency Future	1,881.0000	2,008.0000	6.752	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	£ / R	2010/03/15	21.35	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
11/11/2009	£ / R	2010/03/15	13.75	Put	Currency Future	1,316.0000	1,431.0000	8.739	0	0	0
11/11/2009	£ / R	2010/03/15	9.40	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
11/11/2009	£ / R	2010/03/15	14.90	Put	Currency Future	2,337.0000	2,471.0000	5.734	0	0	0
11/11/2009	£ / R	2010/03/15	8.70	Put	Currency Future	7.0000	7.0000	-	0	0	0
11/11/2009	£ / R	2010/03/15	20.90	Put	Currency Future	8,239.0000	8,387.0000	1.796	0	0	0
11/11/2009	£ / R	2010/03/15	21.35	Put	Currency Future	8,687.0000	8,836.0000	1.715	0	0	0
11/11/2009	£ / R	2010/03/15	16.20	Put	Currency Future	3,575.0000	3,721.0000	4.084	0	0	0
11/11/2009	£ / R	2010/03/15	17.40	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
11/11/2009	£ / R	2010/03/15	12.30	Call	Currency Future	710.0000	618.0000	(12.958)	0	0	0
11/11/2009	£ / R	2010/03/15	20.55	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
11/11/2009	£ / R	2010/03/15	21.05	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
11/11/2009	£ / R	2010/03/15	17.35	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
11/11/2009	£ / R	2010/03/15	8.20	Call	Currency Future	4,469.0000	4,320.0000	(3.334)	0	0	0
11/11/2009	£ / R	2010/03/15	15.40	Put	Currency Future	2,806.0000	2,945.0000	4.954	0	0	0
11/11/2009	£ / R	2010/03/15	11.90	Put	Currency Future	193.0000	230.0000	19.171	0	0	0
11/11/2009	£ / R	2010/03/15	18.55	Put	Currency Future	5,899.0000	6,046.0000	2.492	0	0	0
11/11/2009	£ / R	2010/03/15	9.00	Call	Currency Future	3,676.0000	3,528.0000	(4.026)	0	0	0
11/11/2009	£ / R	2010/03/15	21.15	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
11/11/2009	£ / R	2010/03/15	15.35	Put	Currency Future	2,758.0000	2,897.0000	5.040	0	0	0
11/11/2009	£ / R	2010/03/15	21.10	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
11/11/2009	£ / R	2010/03/15	17.40	Put	Currency Future	4,756.0000	4,904.0000	3.112	0	0	0
11/11/2009	£ / R	2010/03/15	10.85	Call	Currency Future	1,872.0000	1,727.0000	(7.746)	0	0	0
11/11/2009	£ / R	2010/03/15	8.55	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
11/11/2009	£ / R	2010/03/15	7.95	Call	Currency Future	4,718.0000	4,569.0000	(3.158)	0	0	0
11/11/2009	£ / R	2010/03/15	9.80	Call	Currency Future	2,888.0000	2,740.0000	(5.125)	0	0	0
11/11/2009	£ / R	2010/03/15	20.90	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
11/11/2009	£ / R	2010/03/15	15.35	Call	Currency Future	75.0000	65.0000	(13.333)	0	0	0
11/11/2009	£ / R	2010/03/15	14.20	Put	Currency Future	1,703.0000	1,827.0000	7.281	0	0	0
11/11/2009	£ / R	2010/03/15	19.10	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
11/11/2009	£ / R	2010/03/15	14.05	Put	Currency Future	1,571.0000	1,693.0000	7.766	0	0	0
11/11/2009	£ / R	2010/03/15	9.40	Call	Currency Future	3,281.0000	3,133.0000	(4.511)	0	0	0
11/11/2009	£ / R	2010/03/15	16.85	Put	Currency Future	4,212.0000	4,359.0000	3.490	0	0	0
11/11/2009	£ / R	2010/03/15	8.90	Call	Currency Future	3,775.0000	3,627.0000	(3.921)	0	0	0
11/11/2009	£ / R	2010/03/15	11.35	Put	Currency Future	92.0000	98.0000	6.522	0	0	0
11/11/2009	£ / R	2010/03/15	8.20	Put	Currency Future	2.0000	3.0000	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
11/11/2009	£ / R 2010/03/15	21.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	£ / R 2010/03/15	18.90	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
11/11/2009	£ / R 2010/03/15	21.20	Put	Currency Future	8,538.0000	8,686.0000	1.733	0	0	0
11/11/2009	£ / R 2010/03/15	18.20	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
11/11/2009	£ / R 2010/03/15	19.95	Put	Currency Future	7,292.0000	7,440.0000	2.030	0	0	0
11/11/2009	£ / R 2010/03/15	18.80	Put	Currency Future	6,147.0000	6,295.0000	2.408	0	0	0
11/11/2009	£ / R 2010/03/15	8.90	Put	Currency Future	9.0000	9.0000	-	0	0	0
11/11/2009	£ / R 2010/03/15	9.35	Call	Currency Future	3,331.0000	3,182.0000	(4.473)	0	0	0
11/11/2009	£ / R 2010/03/15	21.95	Put	Currency Future	9,286.0000	9,435.0000	1.605	0	0	0
11/11/2009	£ / R 2010/03/15	20.80	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
11/11/2009	£ / R 2010/03/15	19.20	Put	Currency Future	6,545.0000	6,693.0000	2.261	0	0	0
11/11/2009	£ / R 2010/03/15	20.20	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
11/11/2009	£ / R 2010/03/15	13.55	Call	Currency Future	269.0000	231.0000	(14.126)	0	0	0
11/11/2009	£ / R 2010/03/15	14.80	Put	Currency Future	2,245.0000	2,377.0000	5.880	0	0	0
11/11/2009	£ / R 2010/03/15	20.80	Put	Currency Future	8,139.0000	8,287.0000	1.818	0	0	0
11/11/2009	£ / R 2010/03/15	9.35	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
11/11/2009	£ / R 2010/03/15	20.20	Put	Currency Future	7,541.0000	7,689.0000	1.963	0	0	0
11/11/2009	£ / R 2010/03/15	18.80	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
11/11/2009	£ / R 2010/03/15	10.35	Put	Currency Future	35.0000	37.0000	5.714	0	0	0
11/11/2009	£ / R 2010/03/15	18.20	Put	Currency Future	5,551.0000	5,698.0000	2.648	0	0	0
11/11/2009	£ / R 2010/03/15	8.80	Put	Currency Future	8.0000	8.0000	-	0	0	0
11/11/2009	£ / R 2010/03/15	18.90	Put	Currency Future	6,247.0000	6,394.0000	2.353	0	0	0
11/11/2009	£ / R 2010/03/15	11.35	Call	Currency Future	1,408.0000	1,266.0000	(10.085)	0	0	0
11/11/2009	£ / R 2010/03/15	9.10	Call	Currency Future	3,577.0000	3,429.0000	(4.138)	0	0	0
11/11/2009	£ / R 2010/03/15	13.10	Call	Currency Future	379.0000	326.0000	(13.984)	0	0	0
11/11/2009	£ / R 2010/03/15	8.80	Call	Currency Future	3,874.0000	3,726.0000	(3.820)	0	0	0
11/11/2009	£ / R 2010/03/15	10.35	Call	Currency Future	2,352.0000	2,204.0000	(6.293)	0	0	0
11/11/2009	£ / R 2010/03/15	13.10	Put	Currency Future	812.0000	908.0000	11.823	0	0	0
11/11/2009	£ / R 2010/03/15	17.50	Put	Currency Future	4,855.0000	5,003.0000	3.048	0	0	0
11/11/2009	£ / R 2010/03/15	17.80	Put	Currency Future	5,153.0000	5,301.0000	2.872	0	0	0
11/11/2009	£ / R 2010/03/15	21.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
11/11/2009	£ / R 2010/03/15	9.50	Put	Currency Future	17.0000	17.0000	-	0	0	0
11/11/2009	£ / R 2010/03/15	19.10	Put	Currency Future	6,446.0000	6,593.0000	2.280	0	0	0
11/11/2009	£ / R 2010/03/15	13.90	Call	Currency Future	209.0000	178.0000	(14.833)	0	0	0
11/11/2009	£ / R 2010/03/15	17.80	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
11/11/2009	£ / R 2010/03/15	19.50	Put	Currency Future	6,844.0000	6,992.0000	2.162	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	£ / R	2010/03/15	9.50	Call	Currency Future	3,183.0000	3,035.0000	(4.650)	0	0	0
11/11/2009	£ / R	2010/03/15	9.10	Put	Currency Future	11.0000	11.0000	-	0	0	0
11/11/2009	£ / R	2010/03/15	19.75	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
11/11/2009	£ / R	2010/03/15	19.50	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
11/11/2009	£ / R	2010/03/15	15.10	Put	Currency Future	2,523.0000	2,659.0000	5.390	0	0	0
11/11/2009	£ / R	2010/03/15	19.75	Put	Currency Future	7,093.0000	7,241.0000	2.087	0	0	0
11/11/2009	£ / R	2010/03/15	16.80	Put	Currency Future	4,163.0000	4,310.0000	3.531	0	0	0
11/11/2009	£ / R	2010/03/15	15.10	Call	Currency Future	90.0000	77.0000	(14.444)	0	0	0
11/11/2009	£ / R	2010/03/15	14.15	Put	Currency Future	1,658.0000	1,782.0000	7.479	0	0	0
11/11/2009	£ / R	2010/03/15	15.80	Put	Currency Future	3,188.0000	3,331.0000	4.486	0	0	0
11/11/2009	£ / R	2010/03/15	17.10	Put	Currency Future	4,459.0000	4,607.0000	3.319	0	0	0
11/11/2009	£ / R	2010/03/15	12.80	Call	Currency Future	477.0000	412.0000	(13.627)	0	0	0
11/11/2009	£ / R	2010/03/15	15.80	Call	Currency Future	54.0000	48.0000	(11.111)	0	0	0
11/11/2009	£ / R	2010/03/15	17.10	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0
11/11/2009	£ / R	2010/03/15	12.80	Put	Currency Future	611.0000	695.0000	13.748	0	0	0
11/11/2009	£ / R	2010/03/15	16.80	Call	Currency Future	29.0000	28.0000	(3.448)	0	0	0
11/11/2009	£ / R	2010/03/15	8.85	Call	Currency Future	3,825.0000	3,676.0000	(3.895)	0	0	0
11/11/2009	£ / R	2010/03/15	21.15	Put	Currency Future	8,488.0000	8,636.0000	1.744	0	0	0
11/11/2009	£ / R	2010/03/15	9.80	Put	Currency Future	22.0000	23.0000	4.545	0	0	0
11/11/2009	£ / R	2010/03/15	18.85	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
11/11/2009	£ / R	2010/03/15	10.50	Call	Currency Future	2,207.0000	2,059.0000	(6.706)	0	0	0
11/11/2009	£ / R	2010/03/15	9.70	Call	Currency Future	2,987.0000	2,838.0000	(4.988)	0	0	0
11/11/2009	£ / R	2010/03/15	20.85	Put	Currency Future	8,189.0000	8,337.0000	1.807	0	0	0
11/11/2009	£ / R	2010/03/15	14.50	Call	Currency Future	138.0000	118.0000	(14.493)	0	0	0
11/11/2009	£ / R	2010/03/15	18.95	Put	Currency Future	6,297.0000	6,444.0000	2.334	0	0	0
11/11/2009	£ / R	2010/03/15	14.15	Call	Currency Future	175.0000	149.0000	(14.857)	0	0	0
11/11/2009	£ / R	2010/03/15	10.70	Call	Currency Future	2,015.0000	1,868.0000	(7.295)	0	0	0
11/11/2009	£ / R	2010/03/15	21.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
11/11/2009	£ / R	2010/03/15	20.85	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
11/11/2009	£ / R	2010/03/15	21.75	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
11/11/2009	£ / R	2010/03/15	14.10	Put	Currency Future	1,615.0000	1,737.0000	7.554	0	0	0
11/11/2009	£ / R	2010/03/15	15.15	Call	Currency Future	86.0000	74.0000	(13.953)	0	0	0
11/11/2009	£ / R	2010/03/15	18.85	Put	Currency Future	6,197.0000	6,344.0000	2.372	0	0	0
11/11/2009	£ / R	2010/03/15	11.50	Call	Currency Future	1,274.0000	1,132.0000	(11.146)	0	0	0
11/11/2009	£ / R	2010/03/15	21.75	Put	Currency Future	9,086.0000	9,235.0000	1.640	0	0	0
11/11/2009	£ / R	2010/03/15	14.10	Call	Currency Future	181.0000	155.0000	(14.365)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	£ / R	2010/03/15	15.15	Put	Currency Future	2,570.0000	2,707.0000	5.331	0	0	0
11/11/2009	£ / R	2010/03/15	11.80	Put	Currency Future	163.0000	197.0000	20.859	0	0	0
11/11/2009	£ / R	2010/03/15	8.85	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
11/11/2009	£ / R	2010/03/15	14.50	Put	Currency Future	1,972.0000	2,100.0000	6.491	0	0	0
11/11/2009	£ / R	2010/03/15	13.55	Put	Currency Future	1,153.0000	1,263.0000	9.540	0	0	0
11/11/2009	£ / R	2010/03/15	21.05	Put	Currency Future	8,388.0000	8,537.0000	1.776	0	0	0
11/11/2009	£ / R	2010/03/15	11.80	Call	Currency Future	1,030.0000	914.0000	(11.262)	0	0	0
11/11/2009	£ / R	2010/03/15	10.90	Put	Currency Future	59.0000	62.0000	5.085	0	0	0
11/11/2009	£ / R	2010/03/15	15.50	Call	Currency Future	67.0000	59.0000	(11.940)	0	0	0
11/11/2009	£ / R	2010/03/15	17.15	Call	Currency Future	25.0000	23.0000	(8.000)	0	0	0
11/11/2009	£ / R	2010/03/15	10.80	Put	Currency Future	53.0000	56.0000	5.660	0	0	0
11/11/2009	£ / R	2010/03/15	15.50	Put	Currency Future	2,901.0000	3,041.0000	4.826	0	0	0
11/11/2009	£ / R	2010/03/15	13.35	Call	Currency Future	313.0000	268.0000	(14.377)	0	0	0
11/11/2009	£ / R	2010/03/15	17.85	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
11/11/2009	£ / R	2010/03/15	19.15	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
11/11/2009	£ / R	2010/03/15	10.80	Call	Currency Future	1,920.0000	1,774.0000	(7.604)	0	0	0
11/11/2009	£ / R	2010/03/15	17.50	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
11/11/2009	£ / R	2010/03/15	17.85	Put	Currency Future	5,203.0000	5,350.0000	2.825	0	0	0
11/11/2009	£ / R	2010/03/15	19.15	Put	Currency Future	6,495.0000	6,643.0000	2.279	0	0	0
11/11/2009	£ / R	2010/03/15	21.65	Put	Currency Future	8,987.0000	9,135.0000	1.647	0	0	0
11/11/2009	£ / R	2010/03/15	13.70	Put	Currency Future	1,275.0000	1,389.0000	8.941	0	0	0
11/11/2009	£ / R	2010/03/15	16.50	Put	Currency Future	3,868.0000	4,015.0000	3.800	0	0	0
11/11/2009	£ / R	2010/03/15	16.85	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
11/11/2009	£ / R	2010/03/15	17.15	Put	Currency Future	4,509.0000	4,656.0000	3.260	0	0	0
11/11/2009	£ / R	2010/03/15	17.70	Put	Currency Future	5,054.0000	5,201.0000	2.909	0	0	0
11/11/2009	£ / R	2010/03/15	19.65	Put	Currency Future	6,993.0000	7,141.0000	2.116	0	0	0
11/11/2009	£ / R	2010/03/15	16.50	Call	Currency Future	34.0000	32.0000	(5.882)	0	0	0
11/11/2009	£ / R	2010/03/15	13.35	Put	Currency Future	997.0000	1,101.0000	10.431	0	0	0
11/11/2009	£ / R	2010/03/15	15.85	Put	Currency Future	3,236.0000	3,380.0000	4.450	0	0	0
11/11/2009	£ / R	2010/03/15	13.90	Put	Currency Future	1,442.0000	1,561.0000	8.252	0	0	0
11/11/2009	£ / R	2010/03/15	17.70	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
11/11/2009	£ / R	2010/03/15	19.65	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
11/11/2009	£ / R	2010/03/15	10.50	Put	Currency Future	40.0000	42.0000	5.000	0	0	0
11/11/2009	£ / R	2010/03/15	9.85	Call	Currency Future	2,839.0000	2,691.0000	(5.213)	0	0	0
11/11/2009	£ / R	2010/03/15	19.05	Put	Currency Future	6,396.0000	6,543.0000	2.298	0	0	0
11/11/2009	£ / R	2010/03/15	16.70	Put	Currency Future	4,064.0000	4,211.0000	3.617	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	£ / R	2010/03/15	19.40	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
11/11/2009	£ / R	2010/03/15	10.85	Put	Currency Future	56.0000	59.0000	5.357	0	0	0
11/11/2009	£ / R	2010/03/15	17.05	Put	Currency Future	4,410.0000	4,557.0000	3.333	0	0	0
11/11/2009	£ / R	2010/03/15	10.70	Put	Currency Future	48.0000	51.0000	6.250	0	0	0
11/11/2009	£ / R	2010/03/15	10.40	Call	Currency Future	2,303.0000	2,156.0000	(6.383)	0	0	0
11/11/2009	£ / R	2010/03/15	11.50	Put	Currency Future	107.0000	115.0000	7.477	0	0	0
11/11/2009	£ / R	2010/03/15	14.85	Call	Currency Future	108.0000	91.0000	(15.741)	0	0	0
11/11/2009	£ / R	2010/03/15	14.00	Call	Currency Future	194.0000	166.0000	(14.433)	0	0	0
11/11/2009	£ / R	2010/03/15	11.70	Call	Currency Future	1,103.0000	983.0000	(10.879)	0	0	0
11/11/2009	£ / R	2010/03/15	21.40	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
11/11/2009	£ / R	2010/03/15	14.85	Put	Currency Future	2,291.0000	2,424.0000	5.805	0	0	0
11/11/2009	£ / R	2010/03/15	9.05	Call	Currency Future	3,627.0000	3,478.0000	(4.108)	0	0	0
11/11/2009	£ / R	2010/03/15	9.70	Put	Currency Future	20.0000	21.0000	5.000	0	0	0
11/11/2009	£ / R	2010/03/15	19.40	Put	Currency Future	6,744.0000	6,892.0000	2.195	0	0	0
11/11/2009	£ / R	2010/03/15	9.85	Put	Currency Future	23.0000	24.0000	4.348	0	0	0
11/11/2009	£ / R	2010/03/15	19.05	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
11/11/2009	£ / R	2010/03/15	11.70	Put	Currency Future	137.0000	166.0000	21.168	0	0	0
11/11/2009	£ / R	2010/03/15	15.85	Call	Currency Future	53.0000	47.0000	(11.321)	0	0	0
11/11/2009	£ / R	2010/03/15	14.00	Put	Currency Future	1,528.0000	1,648.0000	7.853	0	0	0
11/11/2009	£ / R	2010/03/15	9.05	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
11/11/2009	£ / R	2010/03/15	14.80	Call	Currency Future	112.0000	95.0000	(15.179)	0	0	0
11/11/2009	£ / R	2010/03/15	17.95	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
11/11/2009	£ / R	2010/03/15	15.05	Put	Currency Future	2,476.0000	2,612.0000	5.493	0	0	0
11/11/2009	£ / R	2010/03/15	16.70	Call	Currency Future	31.0000	29.0000	(6.452)	0	0	0
11/11/2009	£ / R	2010/03/15	17.05	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0
11/11/2009	£ / R	2010/03/15	15.70	Call	Currency Future	58.0000	52.0000	(10.345)	0	0	0
11/11/2009	£ / R	2010/03/15	9.95	Put	Currency Future	25.0000	26.0000	4.000	0	0	0
11/11/2009	£ / R	2010/03/15	15.05	Call	Currency Future	93.0000	79.0000	(15.054)	0	0	0
11/11/2009	£ / R	2010/03/15	15.70	Put	Currency Future	3,092.0000	3,234.0000	4.592	0	0	0
11/11/2009	£ / R	2010/03/15	21.40	Put	Currency Future	8,737.0000	8,886.0000	1.705	0	0	0
11/11/2009	£ / R	2010/03/15	18.55	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
11/11/2009	£ / R	2010/03/15	9.95	Call	Currency Future	2,741.0000	2,593.0000	(5.399)	0	0	0
11/11/2009	£ / R	2010/03/15	9.60	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
11/11/2009	£ / R	2010/03/15	8.55	Call	Currency Future	4,122.0000	3,974.0000	(3.590)	0	0	0
11/11/2009	£ / R	2010/03/15	7.95	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
11/11/2009	£ / R	2010/03/15	9.60	Call	Currency Future	3,085.0000	2,936.0000	(4.830)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	£ / R	2010/03/15	10.95	Call	Currency Future	1,778.0000	1,633.0000	(8.155)	0	0	0
11/11/2009	£ / R	2010/03/15	13.40	Call	Currency Future	301.0000	258.0000	(14.286)	0	0	0
11/11/2009	£ / R	2010/03/15	10.60	Call	Currency Future	2,110.0000	1,964.0000	(6.919)	0	0	0
11/11/2009	£ / R	2010/03/15	14.70	Call	Currency Future	120.0000	102.0000	(15.000)	0	0	11,630
11/11/2009	£ / R	2010/03/15	11.60	Call	Currency Future	1,185.0000	1,056.0000	(10.886)	0	0	0
11/11/2009	£ / R	2010/03/15	13.40	Put	Currency Future	1,035.0000	1,141.0000	10.242	0	0	0
11/11/2009	£ / R	2010/03/15	10.60	Put	Currency Future	44.0000	46.0000	4.545	0	0	0
11/11/2009	£ / R	2010/03/15	14.95	Call	Currency Future	100.0000	85.0000	(15.000)	0	0	0
11/11/2009	£ / R	2010/03/15	13.60	Call	Currency Future	260.0000	222.0000	(14.615)	0	0	0
11/11/2009	£ / R	2010/03/15	8.00	Put	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	£ / R	2010/03/15	11.60	Put	Currency Future	119.0000	139.0000	16.807	0	0	0
11/11/2009	£ / R	2010/03/15	10.95	Put	Currency Future	62.0000	65.0000	4.839	0	0	0
11/11/2009	£ / R	2010/03/15	14.70	Put	Currency Future	2,154.0000	2,284.0000	6.035	0	0	0
11/11/2009	£ / R	2010/03/15	8.00	Call	Currency Future	4,668.0000	4,519.0000	(3.192)	0	0	0
11/11/2009	£ / R	2010/03/15	16.95	Put	Currency Future	4,311.0000	4,458.0000	3.410	0	0	0
11/11/2009	£ / R	2010/03/15	13.65	Put	Currency Future	1,234.0000	1,347.0000	9.157	0	0	0
11/11/2009	£ / R	2010/03/15	14.95	Put	Currency Future	2,384.0000	2,518.0000	5.621	0	0	0
11/11/2009	£ / R	2010/03/15	16.95	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
11/11/2009	£ / R	2010/03/15	13.60	Put	Currency Future	1,193.0000	1,305.0000	9.388	0	0	0
11/11/2009	£ / R	2010/03/15	17.95	Put	Currency Future	5,302.0000	5,450.0000	2.791	0	0	0
11/11/2009	£ / R	2010/03/15	11.05	Put	Currency Future	68.0000	72.0000	5.882	0	0	0
11/11/2009	£ / R	2010/03/15	15.95	Put	Currency Future	3,333.0000	3,477.0000	4.320	0	0	0
11/11/2009	£ / R	2010/03/15	9.15	Call	Currency Future	3,528.0000	3,379.0000	(4.223)	0	0	0
11/11/2009	£ / R	2010/03/15	9.00	Put	Currency Future	10.0000	10.0000	-	0	0	0
11/11/2009	£ / R	2010/03/15	15.95	Call	Currency Future	49.0000	44.0000	(10.204)	0	0	0
11/11/2009	£ / R	2010/03/15	13.65	Call	Currency Future	250.0000	214.0000	(14.400)	0	0	0
11/11/2009	£ / R	2010/03/15	11.05	Call	Currency Future	1,684.0000	1,540.0000	(8.551)	0	0	0
11/11/2009	£ / R	2010/03/15	20.95	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
11/11/2009	£ / R	2010/03/15	14.60	Call	Currency Future	129.0000	110.0000	(14.729)	0	0	0
11/11/2009	£ / R	2010/03/15	9.15	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
11/11/2009	£ / R	2010/03/15	20.95	Put	Currency Future	8,289.0000	8,437.0000	1.785	0	0	0
11/11/2009	£ / R	2010/03/15	14.60	Put	Currency Future	2,063.0000	2,192.0000	6.253	0	0	0
11/11/2009	£ / R	2010/03/15	15.60	Call	Currency Future	63.0000	55.0000	(12.698)	0	0	0
11/11/2009	£ / R	2010/03/15	18.95	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
11/11/2009	£ / R	2010/03/15	8.95	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
11/11/2009	£ / R	2010/03/15	8.95	Call	Currency Future	3,726.0000	3,577.0000	(3.999)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	£ / R	2010/03/15	15.60	Put	Currency Future	2,996.0000	3,138.0000	4.740	0	0	0
11/11/2009	£ / R	2010/03/15	16.60	Call	Currency Future	32.0000	30.0000	(6.250)	0	0	0
11/11/2009	£ / R	2010/03/15	16.60	Put	Currency Future	3,966.0000	4,113.0000	3.707	0	0	0
11/11/2009	£ / R	2010/03/15	17.60	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
11/11/2009	£ / R	2010/03/15	17.60	Put	Currency Future	4,955.0000	5,102.0000	2.967	0	0	0
11/11/2009	£ / R	2010/03/15	8.75	Call	Currency Future	3,924.0000	3,775.0000	(3.797)	0	0	0
11/11/2009	£ / R	2010/03/15	8.75	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
11/11/2009	£ / R	2010/03/15	18.75	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
11/11/2009	£ / R	2010/03/15	18.75	Put	Currency Future	6,098.0000	6,245.0000	2.411	0	0	0
11/11/2009	£ / R	2010/03/15	20.75	Put	Currency Future	8,090.0000	8,238.0000	1.829	0	0	0
11/11/2009	£ / R	2010/03/15	20.75	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
11/11/2009	£ / R	2010/06/14			Currency Future	12.8720	12.7195	(1.185)	12.7600	12.7600	687
11/11/2009	£ / R	2010/06/14	18.40	Put	Currency Future	5,568.0000	5,717.0000	2.676	0	0	0
11/11/2009	£ / R	2010/06/14	14.65	Put	Currency Future	2,059.0000	2,180.0000	5.877	0	0	0
11/11/2009	£ / R	2010/06/14	19.10	Put	Currency Future	6,257.0000	6,408.0000	2.413	0	0	0
11/11/2009	£ / R	2010/06/14	9.45	Put	Currency Future	31.0000	30.0000	(3.226)	0	0	0
11/11/2009	£ / R	2010/06/14	18.20	Put	Currency Future	5,373.0000	5,520.0000	2.736	0	0	0
11/11/2009	£ / R	2010/06/14	12.70	Call	Currency Future	784.0000	698.0000	(10.969)	0	0	0
11/11/2009	£ / R	2010/06/14	14.90	Put	Currency Future	2,278.0000	2,399.0000	5.312	0	0	0
11/11/2009	£ / R	2010/06/14	18.40	Call	Currency Future	40.0000	36.0000	(10.000)	0	0	0
11/11/2009	£ / R	2010/06/14	12.35	Call	Currency Future	958.0000	859.0000	(10.334)	0	0	0
11/11/2009	£ / R	2010/06/14	8.35	Call	Currency Future	4,530.0000	4,379.0000	(3.333)	0	0	0
11/11/2009	£ / R	2010/06/14	17.60	Put	Currency Future	4,791.0000	4,935.0000	3.006	0	0	0
11/11/2009	£ / R	2010/06/14	16.20	Call	Currency Future	130.0000	112.0000	(13.846)	0	0	0
11/11/2009	£ / R	2010/06/14	21.50	Put	Currency Future	8,641.0000	8,792.0000	1.747	0	0	0
11/11/2009	£ / R	2010/06/14	20.05	Put	Currency Future	7,201.0000	7,352.0000	2.097	0	0	0
11/11/2009	£ / R	2010/06/14	18.90	Call	Currency Future	31.0000	29.0000	(6.452)	0	0	0
11/11/2009	£ / R	2010/06/14	22.35	Put	Currency Future	9,486.0000	9,637.0000	1.592	0	0	0
11/11/2009	£ / R	2010/06/14	19.90	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
11/11/2009	£ / R	2010/06/14	12.55	Call	Currency Future	855.0000	763.0000	(10.760)	0	0	0
11/11/2009	£ / R	2010/06/14	8.35	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
11/11/2009	£ / R	2010/06/14	19.10	Call	Currency Future	29.0000	27.0000	(6.897)	0	0	0
11/11/2009	£ / R	2010/06/14	8.70	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
11/11/2009	£ / R	2010/06/14	18.20	Call	Currency Future	45.0000	40.0000	(11.111)	0	0	0
11/11/2009	£ / R	2010/06/14	19.50	Call	Currency Future	26.0000	24.0000	(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
11/11/2009	£ / R	2010/06/14	14.90	Call	Currency Future	250.0000	218.0000	(12.800)	0	0	0
11/11/2009	£ / R	2010/06/14	21.20	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
11/11/2009	£ / R	2010/06/14	21.65	Put	Currency Future	8,790.0000	8,941.0000	1.718	0	0	0
11/11/2009	£ / R	2010/06/14	16.90	Put	Currency Future	4,121.0000	4,259.0000	3.349	0	0	0
11/11/2009	£ / R	2010/06/14	12.55	Put	Currency Future	533.0000	593.0000	11.257	0	0	0
11/11/2009	£ / R	2010/06/14	8.05	Put	Currency Future	5.0000	5.0000	-	0	0	0
11/11/2009	£ / R	2010/06/14	16.30	Call	Currency Future	124.0000	106.0000	(14.516)	0	0	0
11/11/2009	£ / R	2010/06/14	13.20	Call	Currency Future	592.0000	526.0000	(11.149)	0	0	0
11/11/2009	£ / R	2010/06/14	8.70	Call	Currency Future	4,188.0000	4,037.0000	(3.606)	0	0	0
11/11/2009	£ / R	2010/06/14	16.20	Put	Currency Future	3,458.0000	3,592.0000	3.875	0	0	0
11/11/2009	£ / R	2010/06/14	19.50	Put	Currency Future	6,654.0000	6,805.0000	2.269	0	0	0
11/11/2009	£ / R	2010/06/14	22.05	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
11/11/2009	£ / R	2010/06/14	18.90	Put	Currency Future	6,059.0000	6,210.0000	2.492	0	0	0
11/11/2009	£ / R	2010/06/14	15.40	Put	Currency Future	2,720.0000	2,848.0000	4.706	0	0	0
11/11/2009	£ / R	2010/06/14	12.70	Call	Currency Future	784.0000	698.0000	(10.969)	0	0	0
11/11/2009	£ / R	2010/06/14	8.05	Call	Currency Future	4,827.0000	4,675.0000	(3.149)	0	0	0
11/11/2009	£ / R	2010/06/14	20.60	Put	Currency Future	7,748.0000	7,899.0000	1.949	0	0	0
11/11/2009	£ / R	2010/06/14	13.45	Call	Currency Future	517.0000	458.0000	(11.412)	0	0	0
11/11/2009	£ / R	2010/06/14	14.70	Call	Currency Future	275.0000	243.0000	(11.636)	0	0	0
11/11/2009	£ / R	2010/06/14	15.20	Put	Currency Future	2,541.0000	2,666.0000	4.919	0	0	0
11/11/2009	£ / R	2010/06/14	21.50	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
11/11/2009	£ / R	2010/06/14	12.40	Put	Currency Future	459.0000	514.0000	11.983	0	0	0
11/11/2009	£ / R	2010/06/14	20.90	Put	Currency Future	8,047.0000	8,197.0000	1.864	0	0	0
11/11/2009	£ / R	2010/06/14	19.20	Put	Currency Future	6,357.0000	6,507.0000	2.360	0	0	0
11/11/2009	£ / R	2010/06/14	10.90	Call	Currency Future	2,045.0000	1,903.0000	(6.944)	0	0	0
11/11/2009	£ / R	2010/06/14	20.65	Put	Currency Future	7,798.0000	7,949.0000	1.936	0	0	0
11/11/2009	£ / R	2010/06/14	17.60	Call	Currency Future	63.0000	54.0000	(14.286)	0	0	0
11/11/2009	£ / R	2010/06/14	17.20	Put	Currency Future	4,407.0000	4,548.0000	3.199	0	0	0
11/11/2009	£ / R	2010/06/14	12.70	Put	Currency Future	612.0000	678.0000	10.784	0	0	0
11/11/2009	£ / R	2010/06/14	20.90	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0
11/11/2009	£ / R	2010/06/14	21.65	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
11/11/2009	£ / R	2010/06/14	10.90	Put	Currency Future	73.0000	83.0000	13.699	0	0	0
11/11/2009	£ / R	2010/06/14	20.65	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
11/11/2009	£ / R	2010/06/14	20.60	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
11/11/2009	£ / R	2010/06/14	15.20	Call	Currency Future	213.0000	186.0000	(12.676)	0	0	0
11/11/2009	£ / R	2010/06/14	8.90	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	£ / R	2010/06/14	19.20	Call	Currency Future	29.0000	27.0000	(6.897)	0	0	0
11/11/2009	£ / R	2010/06/14	15.40	Call	Currency Future	192.0000	167.0000	(13.021)	0	0	0
11/11/2009	£ / R	2010/06/14	12.70	Put	Currency Future	612.0000	678.0000	10.784	0	0	0
11/11/2009	£ / R	2010/06/14	14.65	Call	Currency Future	281.0000	249.0000	(11.388)	0	0	0
11/11/2009	£ / R	2010/06/14	8.25	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
11/11/2009	£ / R	2010/06/14	16.10	Put	Currency Future	3,364.0000	3,498.0000	3.983	0	0	0
11/11/2009	£ / R	2010/06/14	17.20	Call	Currency Future	79.0000	67.0000	(15.190)	0	0	0
11/11/2009	£ / R	2010/06/14	20.05	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
11/11/2009	£ / R	2010/06/14	12.40	Call	Currency Future	931.0000	834.0000	(10.419)	0	0	0
11/11/2009	£ / R	2010/06/14	21.20	Put	Currency Future	8,344.0000	8,494.0000	1.798	0	0	0
11/11/2009	£ / R	2010/06/14	16.90	Call	Currency Future	93.0000	79.0000	(15.054)	0	0	0
11/11/2009	£ / R	2010/06/14	12.35	Put	Currency Future	436.0000	489.0000	12.156	0	0	0
11/11/2009	£ / R	2010/06/14	8.65	Put	Currency Future	14.0000	16.0000	14.286	0	0	0
11/11/2009	£ / R	2010/06/14	10.30	Call	Currency Future	2,623.0000	2,470.0000	(5.833)	0	0	0
11/11/2009	£ / R	2010/06/14	13.45	Put	Currency Future	1,095.0000	1,189.0000	8.584	0	0	0
11/11/2009	£ / R	2010/06/14	11.70	Call	Currency Future	1,376.0000	1,245.0000	(9.520)	0	0	0
11/11/2009	£ / R	2010/06/14	22.05	Put	Currency Future	9,188.0000	9,339.0000	1.643	0	0	0
11/11/2009	£ / R	2010/06/14	12.75	Put	Currency Future	639.0000	708.0000	10.798	0	0	0
11/11/2009	£ / R	2010/06/14	8.65	Call	Currency Future	4,236.0000	4,085.0000	(3.565)	0	0	0
11/11/2009	£ / R	2010/06/14	11.60	Put	Currency Future	182.0000	201.0000	10.440	0	0	0
11/11/2009	£ / R	2010/06/14	13.20	Put	Currency Future	920.0000	1,006.0000	9.348	0	0	0
11/11/2009	£ / R	2010/06/14	14.70	Put	Currency Future	2,103.0000	2,224.0000	5.754	0	0	0
11/11/2009	£ / R	2010/06/14	11.70	Put	Currency Future	204.0000	225.0000	10.294	0	0	0
11/11/2009	£ / R	2010/06/14	18.05	Call	Currency Future	49.0000	43.0000	(12.245)	0	0	0
11/11/2009	£ / R	2010/06/14	11.85	Put	Currency Future	241.0000	276.0000	14.523	0	0	0
11/11/2009	£ / R	2010/06/14	18.05	Put	Currency Future	5,227.0000	5,374.0000	2.812	0	0	0
11/11/2009	£ / R	2010/06/14	9.40	Put	Currency Future	30.0000	29.0000	(3.333)	0	0	0
11/11/2009	£ / R	2010/06/14	16.70	Put	Currency Future	3,931.0000	4,068.0000	3.485	0	0	0
11/11/2009	£ / R	2010/06/14	11.85	Call	Currency Future	1,263.0000	1,145.0000	(9.343)	0	0	0
11/11/2009	£ / R	2010/06/14	19.85	Put	Currency Future	7,002.0000	7,153.0000	2.157	0	0	0
11/11/2009	£ / R	2010/06/14	19.65	Put	Currency Future	6,803.0000	6,954.0000	2.220	0	0	0
11/11/2009	£ / R	2010/06/14	16.85	Call	Currency Future	96.0000	81.0000	(15.625)	0	0	0
11/11/2009	£ / R	2010/06/14	13.40	Put	Currency Future	1,059.0000	1,151.0000	8.687	0	0	0
11/11/2009	£ / R	2010/06/14	16.70	Call	Currency Future	103.0000	88.0000	(14.563)	0	0	0
11/11/2009	£ / R	2010/06/14	10.85	Call	Currency Future	2,090.0000	1,947.0000	(6.842)	0	0	0
11/11/2009	£ / R	2010/06/14	19.85	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	£ / R 2010/06/14	11.65	Put	Currency Future	193.0000	213.0000	10.363	0	0	0
11/11/2009	£ / R 2010/06/14	16.85	Put	Currency Future	4,074.0000	4,212.0000	3.387	0	0	0
11/11/2009	£ / R 2010/06/14	9.85	Put	Currency Future	41.0000	39.0000	(4.878)	0	0	0
11/11/2009	£ / R 2010/06/14	17.05	Put	Currency Future	4,264.0000	4,403.0000	3.260	0	0	0
11/11/2009	£ / R 2010/06/14	17.85	Put	Currency Future	5,033.0000	5,178.0000	2.881	0	0	0
11/11/2009	£ / R 2010/06/14	14.85	Put	Currency Future	2,234.0000	2,355.0000	5.416	0	0	0
11/11/2009	£ / R 2010/06/14	10.85	Put	Currency Future	68.0000	78.0000	14.706	0	0	0
11/11/2009	£ / R 2010/06/14	8.90	Call	Currency Future	3,993.0000	3,840.0000	(3.832)	0	0	0
11/11/2009	£ / R 2010/06/14	18.85	Call	Currency Future	32.0000	30.0000	(6.250)	0	0	0
11/11/2009	£ / R 2010/06/14	8.25	Call	Currency Future	4,629.0000	4,477.0000	(3.284)	0	0	0
11/11/2009	£ / R 2010/06/14	16.10	Call	Currency Future	136.0000	117.0000	(13.971)	0	0	0
11/11/2009	£ / R 2010/06/14	21.80	Put	Currency Future	8,939.0000	9,090.0000	1.689	0	0	0
11/11/2009	£ / R 2010/06/14	9.70	Call	Currency Future	3,209.0000	3,056.0000	(4.768)	0	0	0
11/11/2009	£ / R 2010/06/14	12.75	Call	Currency Future	761.0000	678.0000	(10.907)	0	0	0
11/11/2009	£ / R 2010/06/14	21.85	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
11/11/2009	£ / R 2010/06/14	15.75	Call	Currency Future	161.0000	139.0000	(13.665)	0	0	0
11/11/2009	£ / R 2010/06/14	12.60	Call	Currency Future	830.0000	741.0000	(10.723)	0	0	0
11/11/2009	£ / R 2010/06/14	20.85	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
11/11/2009	£ / R 2010/06/14	18.30	Put	Currency Future	5,471.0000	5,619.0000	2.705	0	0	0
11/11/2009	£ / R 2010/06/14	20.70	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
11/11/2009	£ / R 2010/06/14	19.80	Put	Currency Future	6,952.0000	7,103.0000	2.172	0	0	0
11/11/2009	£ / R 2010/06/14	9.70	Put	Currency Future	37.0000	37.0000	-	0	0	0
11/11/2009	£ / R 2010/06/14	12.20	Put	Currency Future	371.0000	418.0000	12.668	0	0	0
11/11/2009	£ / R 2010/06/14	8.55	Call	Currency Future	4,334.0000	4,183.0000	(3.484)	0	0	0
11/11/2009	£ / R 2010/06/14	9.35	Put	Currency Future	29.0000	28.0000	(3.448)	0	0	0
11/11/2009	£ / R 2010/06/14	12.60	Put	Currency Future	558.0000	621.0000	11.290	0	0	0
11/11/2009	£ / R 2010/06/14	20.85	Put	Currency Future	7,997.0000	8,147.0000	1.876	0	0	0
11/11/2009	£ / R 2010/06/14	16.30	Put	Currency Future	3,552.0000	3,687.0000	3.801	0	0	0
11/11/2009	£ / R 2010/06/14	18.70	Call	Currency Future	34.0000	31.0000	(8.824)	0	0	0
11/11/2009	£ / R 2010/06/14	21.80	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
11/11/2009	£ / R 2010/06/14	9.85	Call	Currency Future	3,063.0000	2,909.0000	(5.028)	0	0	0
11/11/2009	£ / R 2010/06/14	17.05	Call	Currency Future	86.0000	73.0000	(15.116)	0	0	0
11/11/2009	£ / R 2010/06/14	12.05	Put	Currency Future	311.0000	353.0000	13.505	0	0	0
11/11/2009	£ / R 2010/06/14	21.85	Put	Currency Future	8,989.0000	9,140.0000	1.680	0	0	0
11/11/2009	£ / R 2010/06/14	9.35	Call	Currency Future	3,551.0000	3,398.0000	(4.309)	0	0	0
11/11/2009	£ / R 2010/06/14	21.75	Put	Currency Future	8,889.0000	9,040.0000	1.699	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
11/11/2009	£ / R	2010/06/14	18.85	Put	Currency Future	6,010.0000	6,160.0000	2.496	0	0	0
11/11/2009	£ / R	2010/06/14	18.70	Put	Currency Future	5,862.0000	6,012.0000	2.559	0	0	0
11/11/2009	£ / R	2010/06/14	19.80	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
11/11/2009	£ / R	2010/06/14	10.70	Put	Currency Future	63.0000	63.0000	-	0	0	0
11/11/2009	£ / R	2010/06/14	11.55	Call	Currency Future	1,493.0000	1,359.0000	(8.975)	0	0	0
11/11/2009	£ / R	2010/06/14	12.05	Call	Currency Future	1,133.0000	1,022.0000	(9.797)	0	0	0
11/11/2009	£ / R	2010/06/14	22.35	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
11/11/2009	£ / R	2010/06/14	10.35	Call	Currency Future	2,574.0000	2,421.0000	(5.944)	0	0	0
11/11/2009	£ / R	2010/06/14	21.75	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
11/11/2009	£ / R	2010/06/14	14.85	Call	Currency Future	256.0000	224.0000	(12.500)	0	0	0
11/11/2009	£ / R	2010/06/14	17.30	Call	Currency Future	75.0000	64.0000	(14.667)	0	0	0
11/11/2009	£ / R	2010/06/14	13.40	Call	Currency Future	531.0000	471.0000	(11.299)	0	0	11,323
11/11/2009	£ / R	2010/06/14	20.70	Put	Currency Future	7,848.0000	7,999.0000	1.924	0	0	0
11/11/2009	£ / R	2010/06/14	11.45	Put	Currency Future	152.0000	169.0000	11.184	0	0	0
11/11/2009	£ / R	2010/06/14	10.70	Call	Currency Future	2,235.0000	2,082.0000	(6.846)	0	0	0
11/11/2009	£ / R	2010/06/14	16.05	Call	Currency Future	139.0000	120.0000	(13.669)	0	0	0
11/11/2009	£ / R	2010/06/14	15.75	Put	Currency Future	3,039.0000	3,170.0000	4.311	0	0	0
11/11/2009	£ / R	2010/06/14	19.75	Put	Currency Future	6,903.0000	7,053.0000	2.173	0	0	0
11/11/2009	£ / R	2010/06/14	8.85	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
11/11/2009	£ / R	2010/06/14	11.30	Put	Currency Future	126.0000	141.0000	11.905	0	0	0
11/11/2009	£ / R	2010/06/14	18.80	Call	Currency Future	33.0000	30.0000	(9.091)	0	0	0
11/11/2009	£ / R	2010/06/14	18.30	Call	Currency Future	43.0000	38.0000	(11.628)	0	0	0
11/11/2009	£ / R	2010/06/14	13.05	Put	Currency Future	821.0000	902.0000	9.866	0	0	0
11/11/2009	£ / R	2010/06/14	11.45	Call	Currency Future	1,574.0000	1,438.0000	(8.640)	0	0	0
11/11/2009	£ / R	2010/06/14	9.55	Put	Currency Future	33.0000	33.0000	-	0	0	0
11/11/2009	£ / R	2010/06/14	12.20	Call	Currency Future	1,043.0000	937.0000	(10.163)	0	0	0
11/11/2009	£ / R	2010/06/14	20.35	Put	Currency Future	7,499.0000	7,650.0000	2.014	0	0	0
11/11/2009	£ / R	2010/06/14	16.75	Put	Currency Future	3,979.0000	4,116.0000	3.443	0	0	0
11/11/2009	£ / R	2010/06/14	11.65	Call	Currency Future	1,415.0000	1,282.0000	(9.399)	0	0	0
11/11/2009	£ / R	2010/06/14	19.90	Put	Currency Future	7,052.0000	7,202.0000	2.127	0	0	0
11/11/2009	£ / R	2010/06/14	8.85	Call	Currency Future	4,042.0000	3,889.0000	(3.785)	0	0	0
11/11/2009	£ / R	2010/06/14	11.30	Call	Currency Future	1,698.0000	1,560.0000	(8.127)	0	0	0
11/11/2009	£ / R	2010/06/14	16.80	Put	Currency Future	4,026.0000	4,164.0000	3.428	0	0	0
11/11/2009	£ / R	2010/06/14	17.30	Put	Currency Future	4,503.0000	4,644.0000	3.131	0	0	0
11/11/2009	£ / R	2010/06/14	10.45	Put	Currency Future	55.0000	54.0000	(1.818)	0	0	0
11/11/2009	£ / R	2010/06/14	10.55	Call	Currency Future	2,380.0000	2,227.0000	(6.429)	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
11/11/2009	£ / R	2010/06/14	10.35	Put	Currency Future	52.0000	52.0000	-	0	0	0
11/11/2009	£ / R	2010/06/14	19.65	Call	Currency Future	25.0000	23.0000	(8.000)	0	0	0
11/11/2009	£ / R	2010/06/14	9.40	Call	Currency Future	3,502.0000	3,349.0000	(4.369)	0	0	0
11/11/2009	£ / R	2010/06/14	22.15	Put	Currency Future	9,287.0000	9,438.0000	1.626	0	0	0
11/11/2009	£ / R	2010/06/14	10.30	Put	Currency Future	51.0000	50.0000	(1.961)	0	0	0
11/11/2009	£ / R	2010/06/14	16.80	Call	Currency Future	98.0000	83.0000	(15.306)	0	0	0
11/11/2009	£ / R	2010/06/14	13.70	Call	Currency Future	452.0000	401.0000	(11.283)	0	0	0
11/11/2009	£ / R	2010/06/14	13.05	Call	Currency Future	643.0000	572.0000	(11.042)	0	0	0
11/11/2009	£ / R	2010/06/14	10.55	Put	Currency Future	58.0000	58.0000	-	0	0	0
11/11/2009	£ / R	2010/06/14	16.75	Call	Currency Future	101.0000	86.0000	(14.851)	0	0	0
11/11/2009	£ / R	2010/06/14	10.65	Put	Currency Future	61.0000	61.0000	-	0	0	0
11/11/2009	£ / R	2010/06/14	22.15	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
11/11/2009	£ / R	2010/06/14	18.80	Put	Currency Future	5,961.0000	6,111.0000	2.516	0	0	0
11/11/2009	£ / R	2010/06/14	13.70	Put	Currency Future	1,280.0000	1,381.0000	7.891	0	0	0
11/11/2009	£ / R	2010/06/14	10.45	Call	Currency Future	2,477.0000	2,324.0000	(6.177)	0	0	0
11/11/2009	£ / R	2010/06/14	17.80	Call	Currency Future	56.0000	49.0000	(12.500)	0	0	0
11/11/2009	£ / R	2010/06/14	9.55	Call	Currency Future	3,355.0000	3,202.0000	(4.560)	0	0	0
11/11/2009	£ / R	2010/06/14	17.75	Put	Currency Future	4,936.0000	5,081.0000	2.938	0	0	0
11/11/2009	£ / R	2010/06/14	10.60	Put	Currency Future	60.0000	59.0000	(1.667)	0	0	0
11/11/2009	£ / R	2010/06/14	19.75	Call	Currency Future	25.0000	23.0000	(8.000)	0	0	0
11/11/2009	£ / R	2010/06/14	7.90	Call	Currency Future	4,975.0000	4,823.0000	(3.055)	0	0	0
11/11/2009	£ / R	2010/06/14	18.15	Put	Currency Future	5,324.0000	5,471.0000	2.761	0	0	0
11/11/2009	£ / R	2010/06/14	20.30	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
11/11/2009	£ / R	2010/06/14	14.80	Put	Currency Future	2,190.0000	2,311.0000	5.525	0	0	0
11/11/2009	£ / R	2010/06/14	13.65	Put	Currency Future	1,242.0000	1,342.0000	8.052	0	0	0
11/11/2009	£ / R	2010/06/14	19.45	Call	Currency Future	27.0000	25.0000	(7.407)	0	0	0
11/11/2009	£ / R	2010/06/14	17.80	Put	Currency Future	4,984.0000	5,130.0000	2.929	0	0	0
11/11/2009	£ / R	2010/06/14	13.80	Put	Currency Future	1,357.0000	1,460.0000	7.590	0	0	0
11/11/2009	£ / R	2010/06/14	15.05	Call	Currency Future	231.0000	201.0000	(12.987)	0	0	0
11/11/2009	£ / R	2010/06/14	13.10	Put	Currency Future	853.0000	937.0000	9.848	0	0	0
11/11/2009	£ / R	2010/06/14	20.55	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
11/11/2009	£ / R	2010/06/14	17.75	Call	Currency Future	58.0000	50.0000	(13.793)	0	0	0
11/11/2009	£ / R	2010/06/14	10.60	Call	Currency Future	2,332.0000	2,179.0000	(6.561)	0	0	0
11/11/2009	£ / R	2010/06/14	10.65	Call	Currency Future	2,283.0000	2,130.0000	(6.702)	0	0	0
11/11/2009	£ / R	2010/06/14	17.15	Put	Currency Future	4,359.0000	4,499.0000	3.212	0	0	0
11/11/2009	£ / R	2010/06/14	20.00	Put	Currency Future	7,151.0000	7,302.0000	2.112	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	£ / R	2010/06/14	22.30	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
11/11/2009	£ / R	2010/06/14	20.80	Call	Currency Future	20.0000	17.0000	(15.000)	0	0	0
11/11/2009	£ / R	2010/06/14	13.65	Call	Currency Future	464.0000	411.0000	(11.422)	0	0	0
11/11/2009	£ / R	2010/06/14	12.90	Call	Currency Future	699.0000	623.0000	(10.873)	0	0	0
11/11/2009	£ / R	2010/06/14	19.45	Put	Currency Future	6,605.0000	6,755.0000	2.271	0	0	0
11/11/2009	£ / R	2010/06/14	15.80	Call	Currency Future	157.0000	136.0000	(13.376)	0	0	0
11/11/2009	£ / R	2010/06/14	13.10	Call	Currency Future	625.0000	556.0000	(11.040)	0	0	0
11/11/2009	£ / R	2010/06/14	12.15	Call	Currency Future	1,072.0000	965.0000	(9.981)	0	0	0
11/11/2009	£ / R	2010/06/14	8.55	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
11/11/2009	£ / R	2010/06/14	11.35	Call	Currency Future	1,656.0000	1,519.0000	(8.273)	0	0	0
11/11/2009	£ / R	2010/06/14	9.60	Put	Currency Future	34.0000	34.0000	-	0	0	0
11/11/2009	£ / R	2010/06/14	18.65	Call	Currency Future	35.0000	32.0000	(8.571)	0	0	0
11/11/2009	£ / R	2010/06/14	12.80	Put	Currency Future	668.0000	739.0000	10.629	0	0	0
11/11/2009	£ / R	2010/06/14	20.00	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
11/11/2009	£ / R	2010/06/14	20.30	Put	Currency Future	7,450.0000	7,600.0000	2.013	0	0	0
11/11/2009	£ / R	2010/06/14	10.10	Put	Currency Future	46.0000	45.0000	(2.174)	0	0	0
11/11/2009	£ / R	2010/06/14	21.45	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
11/11/2009	£ / R	2010/06/14	9.80	Put	Currency Future	39.0000	38.0000	(2.564)	0	0	0
11/11/2009	£ / R	2010/06/14	15.05	Put	Currency Future	2,409.0000	2,532.0000	5.106	0	0	0
11/11/2009	£ / R	2010/06/14	12.15	Put	Currency Future	350.0000	396.0000	13.143	0	0	0
11/11/2009	£ / R	2010/06/14	14.55	Call	Currency Future	295.0000	261.0000	(11.525)	0	0	0
11/11/2009	£ / R	2010/06/14	20.35	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
11/11/2009	£ / R	2010/06/14	17.55	Call	Currency Future	65.0000	56.0000	(13.846)	0	0	0
11/11/2009	£ / R	2010/06/14	9.60	Call	Currency Future	3,306.0000	3,153.0000	(4.628)	0	0	0
11/11/2009	£ / R	2010/06/14	18.65	Put	Currency Future	5,813.0000	5,962.0000	2.563	0	0	0
11/11/2009	£ / R	2010/06/14	12.80	Call	Currency Future	740.0000	659.0000	(10.946)	0	0	0
11/11/2009	£ / R	2010/06/14	8.60	Call	Currency Future	4,285.0000	4,134.0000	(3.524)	0	0	0
11/11/2009	£ / R	2010/06/14	13.90	Call	Currency Future	407.0000	361.0000	(11.302)	0	0	0
11/11/2009	£ / R	2010/06/14	12.90	Put	Currency Future	727.0000	803.0000	10.454	0	0	0
11/11/2009	£ / R	2010/06/14	18.10	Call	Currency Future	48.0000	42.0000	(12.500)	0	0	0
11/11/2009	£ / R	2010/06/14	21.45	Put	Currency Future	8,592.0000	8,742.0000	1.746	0	0	0
11/11/2009	£ / R	2010/06/14	9.80	Call	Currency Future	3,111.0000	2,958.0000	(4.918)	0	0	0
11/11/2009	£ / R	2010/06/14	12.85	Put	Currency Future	696.0000	771.0000	10.776	0	0	0
11/11/2009	£ / R	2010/06/14	14.55	Put	Currency Future	1,973.0000	2,092.0000	6.031	0	0	0
11/11/2009	£ / R	2010/06/14	11.50	Put	Currency Future	161.0000	179.0000	11.180	0	0	0
11/11/2009	£ / R	2010/06/14	19.60	Call	Currency Future	26.0000	24.0000	(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
11/11/2009	£ / R	2010/06/14	17.15	Call	Currency Future	81.0000	69.0000	(14.815)	0	0	0
11/11/2009	£ / R	2010/06/14	22.30	Put	Currency Future	9,436.0000	9,587.0000	1.600	0	0	0
11/11/2009	£ / R	2010/06/14	11.60	Call	Currency Future	1,454.0000	1,321.0000	(9.147)	0	0	0
11/11/2009	£ / R	2010/06/14	17.50	Call	Currency Future	67.0000	57.0000	(14.925)	0	0	11,279
11/11/2009	£ / R	2010/06/14	11.55	Put	Currency Future	171.0000	190.0000	11.111	0	0	0
11/11/2009	£ / R	2010/06/14	12.85	Call	Currency Future	718.0000	640.0000	(10.864)	0	0	0
11/11/2009	£ / R	2010/06/14	20.55	Put	Currency Future	7,699.0000	7,849.0000	1.948	0	0	0
11/11/2009	£ / R	2010/06/14	9.50	Call	Currency Future	3,404.0000	3,251.0000	(4.495)	0	0	0
11/11/2009	£ / R	2010/06/14	21.60	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
11/11/2009	£ / R	2010/06/14	15.65	Put	Currency Future	2,948.0000	3,077.0000	4.376	0	0	0
11/11/2009	£ / R	2010/06/14	22.00	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
11/11/2009	£ / R	2010/06/14	8.60	Put	Currency Future	13.0000	15.0000	15.385	0	0	0
11/11/2009	£ / R	2010/06/14	13.30	Call	Currency Future	561.0000	498.0000	(11.230)	0	0	0
11/11/2009	£ / R	2010/06/14	15.80	Put	Currency Future	3,085.0000	3,216.0000	4.246	0	0	0
11/11/2009	£ / R	2010/06/14	16.05	Put	Currency Future	3,317.0000	3,451.0000	4.040	0	0	0
11/11/2009	£ / R	2010/06/14	19.60	Put	Currency Future	6,754.0000	6,904.0000	2.221	0	0	0
11/11/2009	£ / R	2010/06/14	15.65	Call	Currency Future	170.0000	147.0000	(13.529)	0	0	0
11/11/2009	£ / R	2010/06/14	16.15	Call	Currency Future	133.0000	114.0000	(14.286)	0	0	0
11/11/2009	£ / R	2010/06/14	20.80	Put	Currency Future	7,948.0000	8,098.0000	1.887	0	0	0
11/11/2009	£ / R	2010/06/14	10.10	Call	Currency Future	2,818.0000	2,665.0000	(5.429)	0	0	0
11/11/2009	£ / R	2010/06/14	10.25	Call	Currency Future	2,672.0000	2,518.0000	(5.763)	0	0	0
11/11/2009	£ / R	2010/06/14	9.45	Call	Currency Future	3,453.0000	3,300.0000	(4.431)	0	0	0
11/11/2009	£ / R	2010/06/14	10.80	Call	Currency Future	2,138.0000	1,992.0000	(6.829)	0	0	0
11/11/2009	£ / R	2010/06/14	15.85	Call	Currency Future	154.0000	133.0000	(13.636)	0	0	0
11/11/2009	£ / R	2010/06/14	11.15	Put	Currency Future	104.0000	116.0000	11.538	0	0	0
11/11/2009	£ / R	2010/06/14	22.00	Put	Currency Future	9,138.0000	9,289.0000	1.652	0	0	0
11/11/2009	£ / R	2010/06/14	11.25	Call	Currency Future	1,740.0000	1,602.0000	(7.931)	0	0	0
11/11/2009	£ / R	2010/06/14	10.80	Put	Currency Future	66.0000	72.0000	9.091	0	0	0
11/11/2009	£ / R	2010/06/14	11.35	Put	Currency Future	134.0000	150.0000	11.940	0	0	0
11/11/2009	£ / R	2010/06/14	21.60	Put	Currency Future	8,740.0000	8,891.0000	1.728	0	0	0
11/11/2009	£ / R	2010/06/14	8.15	Put	Currency Future	6.0000	6.0000	-	0	0	0
11/11/2009	£ / R	2010/06/14	18.15	Call	Currency Future	46.0000	41.0000	(10.870)	0	0	0
11/11/2009	£ / R	2010/06/14	14.80	Call	Currency Future	262.0000	230.0000	(12.214)	0	0	0
11/11/2009	£ / R	2010/06/14	20.25	Put	Currency Future	7,400.0000	7,551.0000	2.041	0	0	0
11/11/2009	£ / R	2010/06/14	11.80	Call	Currency Future	1,300.0000	1,178.0000	(9.385)	0	0	0
11/11/2009	£ / R	2010/06/14	9.50	Put	Currency Future	32.0000	32.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	£ / R	2010/06/14	20.15	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
11/11/2009	£ / R	2010/06/14	16.15	Put	Currency Future	3,411.0000	3,545.0000	3.928	0	0	0
11/11/2009	£ / R	2010/06/14	8.80	Call	Currency Future	4,090.0000	3,938.0000	(3.716)	0	0	0
11/11/2009	£ / R	2010/06/14	22.25	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
11/11/2009	£ / R	2010/06/14	11.80	Put	Currency Future	228.0000	258.0000	13.158	0	0	0
11/11/2009	£ / R	2010/06/14	12.95	Put	Currency Future	758.0000	836.0000	10.290	0	0	0
11/11/2009	£ / R	2010/06/14	10.50	Put	Currency Future	57.0000	56.0000	(1.754)	0	0	0
11/11/2009	£ / R	2010/06/14	9.65	Call	Currency Future	3,257.0000	3,105.0000	(4.667)	0	0	0
11/11/2009	£ / R	2010/06/14	10.20	Call	Currency Future	2,720.0000	2,567.0000	(5.625)	0	0	0
11/11/2009	£ / R	2010/06/14	17.50	Put	Currency Future	4,695.0000	4,838.0000	3.046	0	0	0
11/11/2009	£ / R	2010/06/14	22.25	Put	Currency Future	9,386.0000	9,538.0000	1.619	0	0	0
11/11/2009	£ / R	2010/06/14	15.60	Put	Currency Future	2,902.0000	3,031.0000	4.445	0	0	0
11/11/2009	£ / R	2010/06/14	21.55	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
11/11/2009	£ / R	2010/06/14	12.45	Put	Currency Future	483.0000	540.0000	11.801	0	0	0
11/11/2009	£ / R	2010/06/14	10.50	Call	Currency Future	2,429.0000	2,275.0000	(6.340)	0	0	0
11/11/2009	£ / R	2010/06/14	11.15	Call	Currency Future	1,826.0000	1,686.0000	(7.667)	0	0	0
11/11/2009	£ / R	2010/06/14	13.75	Call	Currency Future	441.0000	390.0000	(11.565)	0	0	0
11/11/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,475.0000	1,582.0000	7.254	0	0	0
11/11/2009	£ / R	2010/06/14	13.30	Put	Currency Future	989.0000	1,078.0000	8.999	0	0	0
11/11/2009	£ / R	2010/06/14	12.25	Call	Currency Future	1,014.0000	911.0000	(10.158)	0	0	0
11/11/2009	£ / R	2010/06/14	18.60	Put	Currency Future	5,764.0000	5,913.0000	2.585	0	0	0
11/11/2009	£ / R	2010/06/14	12.95	Call	Currency Future	680.0000	605.0000	(11.029)	0	0	0
11/11/2009	£ / R	2010/06/14	19.55	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0
11/11/2009	£ / R	2010/06/14	17.55	Put	Currency Future	4,743.0000	4,886.0000	3.015	0	0	0
11/11/2009	£ / R	2010/06/14	9.65	Put	Currency Future	35.0000	35.0000	-	0	0	0
11/11/2009	£ / R	2010/06/14	13.75	Put	Currency Future	1,319.0000	1,421.0000	7.733	0	0	0
11/11/2009	£ / R	2010/06/14	13.95	Call	Currency Future	397.0000	351.0000	(11.587)	0	0	0
11/11/2009	£ / R	2010/06/14	11.25	Put	Currency Future	118.0000	132.0000	11.864	0	0	0
11/11/2009	£ / R	2010/06/14	21.55	Put	Currency Future	8,691.0000	8,841.0000	1.726	0	0	0
11/11/2009	£ / R	2010/06/14	11.50	Call	Currency Future	1,533.0000	1,399.0000	(8.741)	0	0	0
11/11/2009	£ / R	2010/06/14	20.15	Put	Currency Future	7,300.0000	7,451.0000	2.068	0	0	0
11/11/2009	£ / R	2010/06/14	8.40	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
11/11/2009	£ / R	2010/06/14	15.95	Put	Currency Future	3,224.0000	3,357.0000	4.125	0	0	0
11/11/2009	£ / R	2010/06/14	10.25	Put	Currency Future	50.0000	49.0000	(2.000)	0	0	0
11/11/2009	£ / R	2010/06/14	19.55	Put	Currency Future	6,704.0000	6,855.0000	2.252	0	0	0
11/11/2009	£ / R	2010/06/14	12.50	Call	Currency Future	880.0000	786.0000	(10.682)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	£ / R	2010/06/14	14.00	Call	Currency Future	387.0000	342.0000	(11.628)	0	0	0
11/11/2009	£ / R	2010/06/14	17.95	Call	Currency Future	52.0000	45.0000	(13.462)	0	0	0
11/11/2009	£ / R	2010/06/14	8.80	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
11/11/2009	£ / R	2010/06/14	18.10	Put	Currency Future	5,276.0000	5,423.0000	2.786	0	0	0
11/11/2009	£ / R	2010/06/14	13.80	Call	Currency Future	429.0000	380.0000	(11.422)	0	0	0
11/11/2009	£ / R	2010/06/14	12.65	Call	Currency Future	807.0000	719.0000	(10.905)	0	0	0
11/11/2009	£ / R	2010/06/14	12.50	Put	Currency Future	508.0000	566.0000	11.417	0	0	0
11/11/2009	£ / R	2010/06/14	17.95	Put	Currency Future	5,130.0000	5,276.0000	2.846	0	0	0
11/11/2009	£ / R	2010/06/14	9.30	Call	Currency Future	3,600.0000	3,447.0000	(4.250)	0	0	0
11/11/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,435.0000	1,541.0000	7.387	0	0	0
11/11/2009	£ / R	2010/06/14	20.25	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
11/11/2009	£ / R	2010/06/14	18.60	Call	Currency Future	36.0000	33.0000	(8.333)	0	0	0
11/11/2009	£ / R	2010/06/14	14.50	Call	Currency Future	302.0000	267.0000	(11.589)	0	0	0
11/11/2009	£ / R	2010/06/14	19.95	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
11/11/2009	£ / R	2010/06/14	10.20	Put	Currency Future	48.0000	48.0000	-	0	0	0
11/11/2009	£ / R	2010/06/14	20.10	Put	Currency Future	7,251.0000	7,401.0000	2.069	0	0	0
11/11/2009	£ / R	2010/06/14	16.60	Put	Currency Future	3,836.0000	3,973.0000	3.571	0	0	0
11/11/2009	£ / R	2010/06/14	10.40	Call	Currency Future	2,526.0000	2,372.0000	(6.097)	0	0	0
11/11/2009	£ / R	2010/06/14	19.95	Put	Currency Future	7,102.0000	7,252.0000	2.112	0	0	0
11/11/2009	£ / R	2010/06/14	11.10	Call	Currency Future	1,869.0000	1,728.0000	(7.544)	0	0	0
11/11/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,435.0000	1,541.0000	7.387	0	0	0
11/11/2009	£ / R	2010/06/14	20.75	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
11/11/2009	£ / R	2010/06/14	12.65	Put	Currency Future	585.0000	649.0000	10.940	0	0	0
11/11/2009	£ / R	2010/06/14	17.85	Call	Currency Future	55.0000	48.0000	(12.727)	0	0	0
11/11/2009	£ / R	2010/06/14	14.50	Put	Currency Future	1,930.0000	2,048.0000	6.114	0	0	0
11/11/2009	£ / R	2010/06/14	20.40	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
11/11/2009	£ / R	2010/06/14	15.95	Call	Currency Future	146.0000	126.0000	(13.699)	0	0	0
11/11/2009	£ / R	2010/06/14	15.00	Call	Currency Future	237.0000	207.0000	(12.658)	0	0	0
11/11/2009	£ / R	2010/06/14	14.10	Put	Currency Future	1,596.0000	1,706.0000	6.892	0	0	0
11/11/2009	£ / R	2010/06/14	18.35	Put	Currency Future	5,520.0000	5,668.0000	2.681	0	0	0
11/11/2009	£ / R	2010/06/14	13.70	Call	Currency Future	452.0000	401.0000	(11.283)	0	0	0
11/11/2009	£ / R	2010/06/14	10.40	Put	Currency Future	54.0000	53.0000	(1.852)	0	0	0
11/11/2009	£ / R	2010/06/14	20.40	Put	Currency Future	7,549.0000	7,700.0000	2.000	0	0	0
11/11/2009	£ / R	2010/06/14	21.95	Put	Currency Future	9,088.0000	9,239.0000	1.662	0	0	0
11/11/2009	£ / R	2010/06/14	18.25	Put	Currency Future	5,422.0000	5,569.0000	2.711	0	0	0
11/11/2009	£ / R	2010/06/14	14.10	Call	Currency Future	368.0000	325.0000	(11.685)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	£ / R	2010/06/14	17.35	Call	Currency Future	72.0000	62.0000	(13.889)	0	0	0
11/11/2009	£ / R	2010/06/14	12.10	Put	Currency Future	330.0000	374.0000	13.333	0	0	0
11/11/2009	£ / R	2010/06/14	13.70	Put	Currency Future	1,280.0000	1,381.0000	7.891	0	0	0
11/11/2009	£ / R	2010/06/14	12.45	Call	Currency Future	905.0000	810.0000	(10.497)	0	0	8,032
11/11/2009	£ / R	2010/06/14	14.75	Put	Currency Future	2,146.0000	2,267.0000	5.638	0	0	0
11/11/2009	£ / R	2010/06/14	14.05	Put	Currency Future	1,555.0000	1,664.0000	7.010	0	0	0
11/11/2009	£ / R	2010/06/14	21.95	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
11/11/2009	£ / R	2010/06/14	18.25	Call	Currency Future	44.0000	39.0000	(11.364)	0	0	0
11/11/2009	£ / R	2010/06/14	16.35	Put	Currency Future	3,599.0000	3,734.0000	3.751	0	0	0
11/11/2009	£ / R	2010/06/14	16.60	Call	Currency Future	108.0000	92.0000	(14.815)	0	0	0
11/11/2009	£ / R	2010/06/14	16.50	Call	Currency Future	113.0000	97.0000	(14.159)	0	0	0
11/11/2009	£ / R	2010/06/14	15.10	Put	Currency Future	2,453.0000	2,576.0000	5.014	0	0	0
11/11/2009	£ / R	2010/06/14	7.90	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
11/11/2009	£ / R	2010/06/14	11.95	Put	Currency Future	275.0000	313.0000	13.818	0	0	0
11/11/2009	£ / R	2010/06/14	11.20	Call	Currency Future	1,783.0000	1,643.0000	(7.852)	0	0	0
11/11/2009	£ / R	2010/06/14	17.25	Call	Currency Future	77.0000	65.0000	(15.584)	0	0	0
11/11/2009	£ / R	2010/06/14	15.35	Put	Currency Future	2,675.0000	2,802.0000	4.748	0	0	0
11/11/2009	£ / R	2010/06/14	12.10	Call	Currency Future	1,102.0000	993.0000	(9.891)	0	0	0
11/11/2009	£ / R	2010/06/14	12.30	Put	Currency Future	414.0000	465.0000	12.319	0	0	0
11/11/2009	£ / R	2010/06/14	16.50	Put	Currency Future	3,741.0000	3,877.0000	3.635	0	0	0
11/11/2009	£ / R	2010/06/14	15.85	Put	Currency Future	3,132.0000	3,263.0000	4.183	0	0	0
11/11/2009	£ / R	2010/06/14	15.10	Call	Currency Future	225.0000	196.0000	(12.889)	0	0	0
11/11/2009	£ / R	2010/06/14	14.05	Call	Currency Future	377.0000	334.0000	(11.406)	0	0	0
11/11/2009	£ / R	2010/06/14	11.95	Call	Currency Future	1,197.0000	1,082.0000	(9.607)	0	0	0
11/11/2009	£ / R	2010/06/14	20.20	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
11/11/2009	£ / R	2010/06/14	17.25	Put	Currency Future	4,455.0000	4,596.0000	3.165	0	0	0
11/11/2009	£ / R	2010/06/14	15.35	Call	Currency Future	197.0000	171.0000	(13.198)	0	0	0
11/11/2009	£ / R	2010/06/14	12.30	Call	Currency Future	986.0000	884.0000	(10.345)	0	0	0
11/11/2009	£ / R	2010/06/14	15.50	Put	Currency Future	2,811.0000	2,939.0000	4.554	0	0	0
11/11/2009	£ / R	2010/06/14	14.00	Put	Currency Future	1,515.0000	1,623.0000	7.129	0	0	0
11/11/2009	£ / R	2010/06/14	10.95	Put	Currency Future	79.0000	89.0000	12.658	0	0	0
11/11/2009	£ / R	2010/06/14	11.20	Put	Currency Future	111.0000	124.0000	11.712	0	0	0
11/11/2009	£ / R	2010/06/14	16.35	Call	Currency Future	121.0000	104.0000	(14.050)	0	0	0
11/11/2009	£ / R	2010/06/14	12.25	Put	Currency Future	392.0000	441.0000	12.500	0	0	0
11/11/2009	£ / R	2010/06/14	11.10	Put	Currency Future	97.0000	109.0000	12.371	0	0	0
11/11/2009	£ / R	2010/06/14	8.20	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
11/11/2009	£ / R 2010/06/14	9.25	Call	Currency Future	3,649.0000	3,496.0000	(4.193)	0	0	0
11/11/2009	£ / R 2010/06/14	15.55	Call	Currency Future	178.0000	155.0000	(12.921)	0	0	0
11/11/2009	£ / R 2010/06/14	11.40	Call	Currency Future	1,615.0000	1,478.0000	(8.483)	0	0	0
11/11/2009	£ / R 2010/06/14	15.70	Put	Currency Future	2,993.0000	3,124.0000	4.377	0	0	0
11/11/2009	£ / R 2010/06/14	9.00	Put	Currency Future	22.0000	22.0000	-	0	0	0
11/11/2009	£ / R 2010/06/14	15.55	Put	Currency Future	2,856.0000	2,985.0000	4.517	0	0	0
11/11/2009	£ / R 2010/06/14	15.50	Call	Currency Future	183.0000	159.0000	(13.115)	0	0	0
11/11/2009	£ / R 2010/06/14	15.70	Call	Currency Future	165.0000	143.0000	(13.333)	0	0	0
11/11/2009	£ / R 2010/06/14	9.00	Call	Currency Future	3,894.0000	3,741.0000	(3.929)	0	0	0
11/11/2009	£ / R 2010/06/14	9.25	Put	Currency Future	27.0000	26.0000	(3.704)	0	0	0
11/11/2009	£ / R 2010/06/14	16.55	Call	Currency Future	110.0000	94.0000	(14.545)	0	0	0
11/11/2009	£ / R 2010/06/14	16.40	Call	Currency Future	118.0000	101.0000	(14.407)	0	0	0
11/11/2009	£ / R 2010/06/14	8.40	Call	Currency Future	4,481.0000	4,330.0000	(3.370)	0	0	0
11/11/2009	£ / R 2010/06/14	19.25	Put	Currency Future	6,406.0000	6,557.0000	2.357	0	0	0
11/11/2009	£ / R 2010/06/14	16.55	Put	Currency Future	3,788.0000	3,925.0000	3.617	0	0	0
11/11/2009	£ / R 2010/06/14	11.40	Put	Currency Future	143.0000	159.0000	11.189	0	0	0
11/11/2009	£ / R 2010/06/14	17.10	Put	Currency Future	4,311.0000	4,451.0000	3.248	0	0	0
11/11/2009	£ / R 2010/06/14	15.95	Call	Currency Future	146.0000	126.0000	(13.699)	0	0	0
11/11/2009	£ / R 2010/06/14	22.20	Put	Currency Future	9,337.0000	9,488.0000	1.617	0	0	0
11/11/2009	£ / R 2010/06/14	21.25	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
11/11/2009	£ / R 2010/06/14	17.40	Put	Currency Future	4,598.0000	4,741.0000	3.110	0	0	0
11/11/2009	£ / R 2010/06/14	9.10	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
11/11/2009	£ / R 2010/06/14	13.15	Call	Currency Future	608.0000	541.0000	(11.020)	0	0	0
11/11/2009	£ / R 2010/06/14	20.20	Put	Currency Future	7,350.0000	7,501.0000	2.054	0	0	0
11/11/2009	£ / R 2010/06/14	19.25	Call	Currency Future	28.0000	26.0000	(7.143)	0	0	0
11/11/2009	£ / R 2010/06/14	11.05	Put	Currency Future	90.0000	102.0000	13.333	0	0	0
11/11/2009	£ / R 2010/06/14	14.75	Call	Currency Future	268.0000	237.0000	(11.567)	0	0	0
11/11/2009	£ / R 2010/06/14	17.70	Call	Currency Future	60.0000	52.0000	(13.333)	0	0	0
11/11/2009	£ / R 2010/06/14	17.10	Call	Currency Future	83.0000	71.0000	(14.458)	0	0	0
11/11/2009	£ / R 2010/06/14	8.15	Call	Currency Future	4,728.0000	4,576.0000	(3.215)	0	0	0
11/11/2009	£ / R 2010/06/14	13.15	Put	Currency Future	886.0000	971.0000	9.594	0	0	0
11/11/2009	£ / R 2010/06/14	22.20	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
11/11/2009	£ / R 2010/06/14	21.25	Put	Currency Future	8,393.0000	8,544.0000	1.799	0	0	0
11/11/2009	£ / R 2010/06/14	11.05	Call	Currency Future	1,912.0000	1,771.0000	(7.374)	0	0	0
11/11/2009	£ / R 2010/06/14	17.40	Call	Currency Future	70.0000	60.0000	(14.286)	0	0	0
11/11/2009	£ / R 2010/06/14	10.05	Put	Currency Future	45.0000	44.0000	(2.222)	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
11/11/2009	£ / R	2010/06/14	16.40	Put	Currency Future	3,646.0000	3,782.0000	3.730	0	0	0
11/11/2009	£ / R	2010/06/14	17.70	Put	Currency Future	4,888.0000	5,032.0000	2.946	0	0	0
11/11/2009	£ / R	2010/06/14	9.10	Call	Currency Future	3,796.0000	3,643.0000	(4.031)	0	0	0
11/11/2009	£ / R	2010/06/14	9.90	Put	Currency Future	42.0000	41.0000	(2.381)	0	0	0
11/11/2009	£ / R	2010/06/14	10.95	Call	Currency Future	2,001.0000	1,859.0000	(7.096)	0	0	0
11/11/2009	£ / R	2010/06/14	14.25	Put	Currency Future	1,719.0000	1,832.0000	6.574	0	0	0
11/11/2009	£ / R	2010/06/14	10.05	Call	Currency Future	2,867.0000	2,713.0000	(5.371)	0	0	0
11/11/2009	£ / R	2010/06/14	17.35	Put	Currency Future	4,550.0000	4,693.0000	3.143	0	0	0
11/11/2009	£ / R	2010/06/14	19.70	Put	Currency Future	6,853.0000	7,004.0000	2.203	0	0	0
11/11/2009	£ / R	2010/06/14	21.00	Put	Currency Future	8,146.0000	8,296.0000	1.841	0	0	0
11/11/2009	£ / R	2010/06/14	21.40	Put	Currency Future	8,542.0000	8,692.0000	1.756	0	0	0
11/11/2009	£ / R	2010/06/14	14.25	Call	Currency Future	341.0000	302.0000	(11.437)	0	0	0
11/11/2009	£ / R	2010/06/14	18.35	Call	Currency Future	42.0000	37.0000	(11.905)	0	0	0
11/11/2009	£ / R	2010/06/14	19.00	Put	Currency Future	6,158.0000	6,309.0000	2.452	0	0	0
11/11/2009	£ / R	2010/06/14	21.10	Call	Currency Future	17.0000	14.0000	(17.647)	0	0	0
11/11/2009	£ / R	2010/06/14	21.40	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
11/11/2009	£ / R	2010/06/14	14.40	Put	Currency Future	1,845.0000	1,961.0000	6.287	0	0	0
11/11/2009	£ / R	2010/06/14	15.95	Put	Currency Future	3,224.0000	3,357.0000	4.125	0	0	0
11/11/2009	£ / R	2010/06/14	19.00	Call	Currency Future	30.0000	28.0000	(6.667)	0	0	0
11/11/2009	£ / R	2010/06/14	21.05	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
11/11/2009	£ / R	2010/06/14	19.40	Put	Currency Future	6,555.0000	6,706.0000	2.304	0	0	0
11/11/2009	£ / R	2010/06/14	14.40	Call	Currency Future	317.0000	280.0000	(11.672)	0	0	8,032
11/11/2009	£ / R	2010/06/14	13.60	Call	Currency Future	477.0000	423.0000	(11.321)	0	0	0
11/11/2009	£ / R	2010/06/14	18.55	Put	Currency Future	5,715.0000	5,864.0000	2.607	0	0	0
11/11/2009	£ / R	2010/06/14	15.30	Put	Currency Future	2,631.0000	2,757.0000	4.789	0	0	0
11/11/2009	£ / R	2010/06/14	21.00	Call	Currency Future	18.0000	15.0000	(16.667)	0	0	0
11/11/2009	£ / R	2010/06/14	19.05	Put	Currency Future	6,208.0000	6,358.0000	2.416	0	0	0
11/11/2009	£ / R	2010/06/14	11.90	Put	Currency Future	258.0000	294.0000	13.953	0	0	0
11/11/2009	£ / R	2010/06/14	13.25	Put	Currency Future	954.0000	1,042.0000	9.224	0	0	0
11/11/2009	£ / R	2010/06/14	13.60	Put	Currency Future	1,205.0000	1,303.0000	8.133	0	0	0
11/11/2009	£ / R	2010/06/14	15.30	Call	Currency Future	203.0000	176.0000	(13.300)	0	0	0
11/11/2009	£ / R	2010/06/14	21.70	Put	Currency Future	8,840.0000	8,990.0000	1.697	0	0	0
11/11/2009	£ / R	2010/06/14	19.05	Call	Currency Future	30.0000	28.0000	(6.667)	0	0	0
11/11/2009	£ / R	2010/06/14	11.90	Call	Currency Future	1,230.0000	1,113.0000	(9.512)	0	0	0
11/11/2009	£ / R	2010/06/14	13.25	Call	Currency Future	576.0000	512.0000	(11.111)	0	0	0
11/11/2009	£ / R	2010/06/14	21.70	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	£ / R	2010/06/14	21.05	Put	Currency Future	8,195.0000	8,345.0000	1.830	0	0	0
11/11/2009	£ / R	2010/06/14	9.90	Call	Currency Future	3,014.0000	2,860.0000	(5.109)	0	0	0
11/11/2009	£ / R	2010/06/14	14.35	Call	Currency Future	325.0000	287.0000	(11.692)	0	0	0
11/11/2009	£ / R	2010/06/14	19.70	Call	Currency Future	25.0000	23.0000	(8.000)	0	0	0
11/11/2009	£ / R	2010/06/14	9.05	Put	Currency Future	23.0000	23.0000	-	0	0	0
11/11/2009	£ / R	2010/06/14	16.25	Call	Currency Future	127.0000	109.0000	(14.173)	0	0	0
11/11/2009	£ / R	2010/06/14	14.35	Put	Currency Future	1,803.0000	1,918.0000	6.378	0	0	0
11/11/2009	£ / R	2010/06/14	20.10	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
11/11/2009	£ / R	2010/06/14	16.25	Put	Currency Future	3,505.0000	3,639.0000	3.823	0	0	0
11/11/2009	£ / R	2010/06/14	19.30	Call	Currency Future	28.0000	26.0000	(7.143)	0	0	0
11/11/2009	£ / R	2010/06/14	22.10	Put	Currency Future	9,237.0000	9,388.0000	1.635	0	0	0
11/11/2009	£ / R	2010/06/14	9.30	Put	Currency Future	28.0000	27.0000	(3.571)	0	0	0
11/11/2009	£ / R	2010/06/14	13.00	Call	Currency Future	661.0000	588.0000	(11.044)	0	0	0
11/11/2009	£ / R	2010/06/14	19.35	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
11/11/2009	£ / R	2010/06/14	22.10	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
11/11/2009	£ / R	2010/06/14	21.35	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
11/11/2009	£ / R	2010/06/14	15.25	Put	Currency Future	2,586.0000	2,711.0000	4.834	0	0	0
11/11/2009	£ / R	2010/06/14	19.30	Put	Currency Future	6,456.0000	6,606.0000	2.323	0	0	0
11/11/2009	£ / R	2010/06/14	15.90	Put	Currency Future	3,178.0000	3,310.0000	4.154	0	0	0
11/11/2009	£ / R	2010/06/14	9.15	Call	Currency Future	3,747.0000	3,594.0000	(4.083)	0	0	0
11/11/2009	£ / R	2010/06/14	13.00	Put	Currency Future	789.0000	869.0000	10.139	0	0	0
11/11/2009	£ / R	2010/06/14	17.90	Call	Currency Future	53.0000	47.0000	(11.321)	0	0	0
11/11/2009	£ / R	2010/06/14	15.60	Call	Currency Future	174.0000	151.0000	(13.218)	0	0	0
11/11/2009	£ / R	2010/06/14	15.15	Call	Currency Future	219.0000	191.0000	(12.785)	0	0	0
11/11/2009	£ / R	2010/06/14	17.90	Put	Currency Future	5,081.0000	5,227.0000	2.873	0	0	0
11/11/2009	£ / R	2010/06/14	21.30	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
11/11/2009	£ / R	2010/06/14	21.90	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
11/11/2009	£ / R	2010/06/14	13.90	Call	Currency Future	407.0000	361.0000	(11.302)	0	0	0
11/11/2009	£ / R	2010/06/14	11.00	Put	Currency Future	84.0000	95.0000	13.095	0	0	0
11/11/2009	£ / R	2010/06/14	9.05	Call	Currency Future	3,845.0000	3,692.0000	(3.979)	0	0	0
11/11/2009	£ / R	2010/06/14	15.15	Put	Currency Future	2,497.0000	2,621.0000	4.966	0	0	0
11/11/2009	£ / R	2010/06/14	14.20	Put	Currency Future	1,678.0000	1,790.0000	6.675	0	0	0
11/11/2009	£ / R	2010/06/14	21.90	Put	Currency Future	9,038.0000	9,189.0000	1.671	0	0	0
11/11/2009	£ / R	2010/06/14	13.50	Put	Currency Future	1,131.0000	1,226.0000	8.400	0	0	0
11/11/2009	£ / R	2010/06/14	10.00	Put	Currency Future	44.0000	43.0000	(2.273)	0	0	0
11/11/2009	£ / R	2010/06/14	19.40	Call	Currency Future	27.0000	25.0000	(7.407)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	£ / R	2010/06/14	21.30	Put	Currency Future	8,443.0000	8,593.0000	1.777	0	0	0
11/11/2009	£ / R	2010/06/14	14.15	Put	Currency Future	1,637.0000	1,748.0000	6.781	0	0	0
11/11/2009	£ / R	2010/06/14	11.00	Call	Currency Future	1,956.0000	1,815.0000	(7.209)	0	0	0
11/11/2009	£ / R	2010/06/14	13.35	Call	Currency Future	546.0000	484.0000	(11.355)	0	0	0
11/11/2009	£ / R	2010/06/14	14.15	Call	Currency Future	359.0000	317.0000	(11.699)	0	0	0
11/11/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,475.0000	1,582.0000	7.254	0	0	0
11/11/2009	£ / R	2010/06/14	10.00	Call	Currency Future	2,916.0000	2,762.0000	(5.281)	0	0	0
11/11/2009	£ / R	2010/06/14	19.35	Put	Currency Future	6,505.0000	6,656.0000	2.321	0	0	0
11/11/2009	£ / R	2010/06/14	13.50	Call	Currency Future	503.0000	446.0000	(11.332)	0	0	0
11/11/2009	£ / R	2010/06/14	12.00	Call	Currency Future	1,165.0000	1,052.0000	(9.700)	0	0	0
11/11/2009	£ / R	2010/06/14	21.10	Put	Currency Future	8,245.0000	8,395.0000	1.819	0	0	0
11/11/2009	£ / R	2010/06/14	14.30	Call	Currency Future	333.0000	295.0000	(11.411)	0	0	0
11/11/2009	£ / R	2010/06/14	13.95	Call	Currency Future	397.0000	351.0000	(11.587)	0	0	0
11/11/2009	£ / R	2010/06/14	18.50	Call	Currency Future	38.0000	34.0000	(10.526)	0	0	0
11/11/2009	£ / R	2010/06/14	18.00	Put	Currency Future	5,178.0000	5,325.0000	2.839	0	0	0
11/11/2009	£ / R	2010/06/14	13.55	Call	Currency Future	490.0000	434.0000	(11.429)	0	0	0
11/11/2009	£ / R	2010/06/14	18.50	Put	Currency Future	5,666.0000	5,815.0000	2.630	0	0	0
11/11/2009	£ / R	2010/06/14	13.55	Put	Currency Future	1,168.0000	1,265.0000	8.305	0	0	0
11/11/2009	£ / R	2010/06/14	21.35	Put	Currency Future	8,492.0000	8,643.0000	1.778	0	0	0
11/11/2009	£ / R	2010/06/14	12.00	Put	Currency Future	293.0000	332.0000	13.311	0	0	0
11/11/2009	£ / R	2010/06/14	17.00	Put	Currency Future	4,216.0000	4,355.0000	3.297	0	0	0
11/11/2009	£ / R	2010/06/14	19.15	Call	Currency Future	29.0000	27.0000	(6.897)	0	0	0
11/11/2009	£ / R	2010/06/14	13.35	Put	Currency Future	1,024.0000	1,115.0000	8.887	0	0	0
11/11/2009	£ / R	2010/06/14	15.20	Put	Currency Future	2,541.0000	2,666.0000	4.919	0	0	0
11/11/2009	£ / R	2010/06/14	8.20	Call	Currency Future	4,678.0000	4,527.0000	(3.228)	0	0	0
11/11/2009	£ / R	2010/06/14	10.75	Put	Currency Future	65.0000	67.0000	3.077	0	0	0
11/11/2009	£ / R	2010/06/14	9.15	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
11/11/2009	£ / R	2010/06/14	14.20	Call	Currency Future	350.0000	310.0000	(11.429)	0	0	0
11/11/2009	£ / R	2010/06/14	15.20	Call	Currency Future	213.0000	186.0000	(12.676)	0	0	0
11/11/2009	£ / R	2010/06/14	9.20	Call	Currency Future	3,698.0000	3,545.0000	(4.137)	0	0	0
11/11/2009	£ / R	2010/06/14	11.75	Call	Currency Future	1,338.0000	1,211.0000	(9.492)	0	0	0
11/11/2009	£ / R	2010/06/14	14.60	Call	Currency Future	288.0000	255.0000	(11.458)	0	0	0
11/11/2009	£ / R	2010/06/14	21.15	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
11/11/2009	£ / R	2010/06/14	14.30	Put	Currency Future	1,761.0000	1,875.0000	6.474	0	0	0
11/11/2009	£ / R	2010/06/14	17.65	Put	Currency Future	4,839.0000	4,983.0000	2.976	0	0	0
11/11/2009	£ / R	2010/06/14	15.90	Call	Currency Future	150.0000	129.0000	(14.000)	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
11/11/2009	£ / R 2010/06/14	18.55	Call	Currency Future	37.0000	34.0000	(8.108)	0	0	0
11/11/2009	£ / R 2010/06/14	10.70	Call	Currency Future	2,235.0000	2,082.0000	(6.846)	0	0	0
11/11/2009	£ / R 2010/06/14	17.65	Call	Currency Future	61.0000	53.0000	(13.115)	0	0	0
11/11/2009	£ / R 2010/06/14	10.95	Put	Currency Future	79.0000	89.0000	12.658	0	0	0
11/11/2009	£ / R 2010/06/14	11.70	Call	Currency Future	1,376.0000	1,245.0000	(9.520)	0	0	0
11/11/2009	£ / R 2010/06/14	16.65	Put	Currency Future	3,883.0000	4,021.0000	3.554	0	0	0
11/11/2009	£ / R 2010/06/14	13.85	Put	Currency Future	1,396.0000	1,501.0000	7.521	0	0	0
11/11/2009	£ / R 2010/06/14	10.70	Put	Currency Future	63.0000	63.0000	-	0	0	0
11/11/2009	£ / R 2010/06/14	16.65	Call	Currency Future	105.0000	90.0000	(14.286)	0	0	0
11/11/2009	£ / R 2010/06/14	13.85	Call	Currency Future	418.0000	370.0000	(11.483)	0	0	0
11/11/2009	£ / R 2010/06/14	11.70	Put	Currency Future	204.0000	225.0000	10.294	0	0	0
11/11/2009	£ / R 2010/06/14	20.75	Put	Currency Future	7,898.0000	8,048.0000	1.899	0	0	0
11/11/2009	£ / R 2010/06/14	18.00	Call	Currency Future	50.0000	44.0000	(12.000)	0	0	0
11/11/2009	£ / R 2010/06/14	10.15	Call	Currency Future	2,769.0000	2,616.0000	(5.525)	0	0	0
11/11/2009	£ / R 2010/06/14	9.20	Put	Currency Future	26.0000	25.0000	(3.846)	0	0	0
11/11/2009	£ / R 2010/06/14	10.75	Call	Currency Future	2,187.0000	2,037.0000	(6.859)	0	0	0
11/11/2009	£ / R 2010/06/14	18.75	Put	Currency Future	5,911.0000	6,061.0000	2.538	0	0	0
11/11/2009	£ / R 2010/06/14	10.15	Put	Currency Future	47.0000	46.0000	(2.128)	0	0	0
11/11/2009	£ / R 2010/06/14	9.75	Put	Currency Future	38.0000	37.0000	(2.632)	0	0	0
11/11/2009	£ / R 2010/06/14	8.75	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
11/11/2009	£ / R 2010/06/14	11.75	Put	Currency Future	216.0000	241.0000	11.574	0	0	0
11/11/2009	£ / R 2010/06/14	8.75	Call	Currency Future	4,139.0000	3,987.0000	(3.672)	0	0	0
11/11/2009	£ / R 2010/06/14	18.45	Put	Currency Future	5,617.0000	5,766.0000	2.653	0	0	0
11/11/2009	£ / R 2010/06/14	15.00	Put	Currency Future	2,365.0000	2,487.0000	5.159	0	0	0
11/11/2009	£ / R 2010/06/14	18.75	Call	Currency Future	33.0000	31.0000	(6.061)	0	0	0
11/11/2009	£ / R 2010/06/14	17.45	Put	Currency Future	4,646.0000	4,789.0000	3.078	0	0	0
11/11/2009	£ / R 2010/06/14	9.75	Call	Currency Future	3,160.0000	3,007.0000	(4.842)	0	0	0
11/11/2009	£ / R 2010/06/14	9.95	Call	Currency Future	2,965.0000	2,811.0000	(5.194)	0	0	0
11/11/2009	£ / R 2010/06/14	17.00	Call	Currency Future	88.0000	75.0000	(14.773)	0	0	0
11/11/2009	£ / R 2010/06/14	14.60	Put	Currency Future	2,016.0000	2,135.0000	5.903	0	0	0
11/11/2009	£ / R 2010/06/14	11.95	Call	Currency Future	1,197.0000	1,082.0000	(9.607)	0	0	0
11/11/2009	£ / R 2010/06/14	15.25	Call	Currency Future	208.0000	181.0000	(12.981)	0	0	0
11/11/2009	£ / R 2010/06/14	9.95	Put	Currency Future	43.0000	42.0000	(2.326)	0	0	0
11/11/2009	£ / R 2010/06/14	16.00	Put	Currency Future	3,271.0000	3,404.0000	4.066	0	0	0
11/11/2009	£ / R 2010/06/14	18.45	Call	Currency Future	39.0000	35.0000	(10.256)	0	0	0
11/11/2009	£ / R 2010/06/14	16.00	Call	Currency Future	143.0000	123.0000	(13.986)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	£ / R	2010/06/14	10.95	Call	Currency Future	2,001.0000	1,859.0000	(7.096)	0	0	0
11/11/2009	£ / R	2010/06/14	19.15	Put	Currency Future	6,307.0000	6,458.0000	2.394	0	0	0
11/11/2009	£ / R	2010/06/14	15.45	Call	Currency Future	188.0000	163.0000	(13.298)	0	0	0
11/11/2009	£ / R	2010/06/14	15.45	Put	Currency Future	2,766.0000	2,893.0000	4.591	0	0	0
11/11/2009	£ / R	2010/06/14	21.15	Put	Currency Future	8,294.0000	8,444.0000	1.809	0	0	0
11/11/2009	£ / R	2010/06/14	12.95	Put	Currency Future	758.0000	836.0000	10.290	0	0	0
11/11/2009	£ / R	2010/06/14	11.95	Put	Currency Future	275.0000	313.0000	13.818	0	0	0
11/11/2009	£ / R	2010/06/14	12.95	Call	Currency Future	680.0000	605.0000	(11.029)	0	0	0
11/11/2009	£ / R	2010/06/14	16.45	Call	Currency Future	115.0000	99.0000	(13.913)	0	0	0
11/11/2009	£ / R	2010/06/14	16.45	Put	Currency Future	3,693.0000	3,829.0000	3.683	0	0	0
11/11/2009	£ / R	2010/06/14	17.45	Call	Currency Future	68.0000	59.0000	(13.235)	0	0	0
11/11/2009	£ / R	2010/06/14	16.95	Put	Currency Future	4,169.0000	4,307.0000	3.310	0	0	0
11/11/2009	£ / R	2010/06/14	18.95	Call	Currency Future	31.0000	29.0000	(6.452)	0	0	0
11/11/2009	£ / R	2010/06/14	14.95	Call	Currency Future	243.0000	212.0000	(12.757)	0	0	0
11/11/2009	£ / R	2010/06/14	14.95	Put	Currency Future	2,321.0000	2,443.0000	5.256	0	0	0
11/11/2009	£ / R	2010/06/14	8.95	Put	Currency Future	21.0000	21.0000	-	0	0	0
11/11/2009	£ / R	2010/06/14	18.95	Put	Currency Future	6,109.0000	6,259.0000	2.455	0	0	0
11/11/2009	£ / R	2010/06/14	20.95	Put	Currency Future	8,096.0000	8,246.0000	1.853	0	0	0
11/11/2009	£ / R	2010/06/14	20.95	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
11/11/2009	£ / R	2010/06/14	8.95	Call	Currency Future	3,943.0000	3,790.0000	(3.880)	0	0	0
11/11/2009	£ / R	2010/06/14	16.95	Call	Currency Future	91.0000	77.0000	(15.385)	0	0	0
11/11/2009	€ / R	2009/12/14			Currency Future	11.1671	11.1127	(0.487)	11.1400	11.1100	34,651
11/11/2009	€ / R	2009/12/14	15.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	€ / R	2009/12/14	8.80	Call	Currency Future	2,368.0000	2,313.0000	(2.323)	0	0	0
11/11/2009	€ / R	2009/12/14	10.45	Put	Currency Future	40.0000	42.0000	5.000	0	0	0
11/11/2009	€ / R	2009/12/14	17.60	Put	Currency Future	6,433.0000	6,487.0000	0.839	0	0	0
11/11/2009	€ / R	2009/12/14	19.45	Put	Currency Future	8,283.0000	8,337.0000	0.652	0	0	0
11/11/2009	€ / R	2009/12/14	19.75	Put	Currency Future	8,583.0000	8,637.0000	0.629	0	0	0
11/11/2009	€ / R	2009/12/14	12.15	Put	Currency Future	1,019.0000	1,069.0000	4.907	0	0	0
11/11/2009	€ / R	2009/12/14	11.50	Put	Currency Future	451.0000	491.0000	8.869	0	0	0
11/11/2009	€ / R	2009/12/14	7.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R	2009/12/14	12.45	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
11/11/2009	€ / R	2009/12/14	18.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R	2009/12/14	17.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R	2009/12/14	14.80	Put	Currency Future	3,634.0000	3,688.0000	1.486	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,696.0000	1,748.0000	3.066	0	0	0
11/11/2009	€ / R 2009/12/14	19.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	17.45	Put	Currency Future	6,283.0000	6,338.0000	0.875	0	0	0
11/11/2009	€ / R 2009/12/14	17.75	Put	Currency Future	6,583.0000	6,637.0000	0.820	0	0	0
11/11/2009	€ / R 2009/12/14	12.05	Put	Currency Future	926.0000	975.0000	5.292	0	0	0
11/11/2009	€ / R 2009/12/14	7.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	17.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	13.60	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
11/11/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,066.0000	1,117.0000	4.784	0	0	0
11/11/2009	€ / R 2009/12/14	7.80	Call	Currency Future	3,367.0000	3,313.0000	(1.604)	0	0	0
11/11/2009	€ / R 2009/12/14	12.85	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
11/11/2009	€ / R 2009/12/14	19.60	Put	Currency Future	8,433.0000	8,487.0000	0.640	0	0	0
11/11/2009	€ / R 2009/12/14	15.45	Put	Currency Future	4,284.0000	4,338.0000	1.261	0	0	0
11/11/2009	€ / R 2009/12/14	17.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	12.00	Put	Currency Future	880.0000	928.0000	5.455	0	0	0
11/11/2009	€ / R 2009/12/14	7.10	Call	Currency Future	4,067.0000	4,013.0000	(1.328)	0	0	0
11/11/2009	€ / R 2009/12/14	12.25	Put	Currency Future	1,114.0000	1,164.0000	4.488	0	0	0
11/11/2009	€ / R 2009/12/14	12.20	Call	Currency Future	34.0000	29.0000	(14.706)	0	0	0
11/11/2009	€ / R 2009/12/14	19.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	7.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	12.90	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
11/11/2009	€ / R 2009/12/14	17.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	19.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	12.00	Call	Currency Future	47.0000	41.0000	(12.766)	0	0	0
11/11/2009	€ / R 2009/12/14	11.50	Call	Currency Future	118.0000	104.0000	(11.864)	0	0	0
11/11/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,257.0000	1,309.0000	4.137	0	0	0
11/11/2009	€ / R 2009/12/14	18.25	Put	Currency Future	7,083.0000	7,137.0000	0.762	0	0	0
11/11/2009	€ / R 2009/12/14	8.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,745.0000	1,798.0000	3.037	0	0	0
11/11/2009	€ / R 2009/12/14	15.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	15.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	12.05	Call	Currency Future	43.0000	38.0000	(11.628)	0	0	0
11/11/2009	€ / R 2009/12/14	17.10	Put	Currency Future	5,933.0000	5,988.0000	0.927	0	0	0
11/11/2009	€ / R 2009/12/14	13.70	Put	Currency Future	2,537.0000	2,591.0000	2.128	0	0	0
11/11/2009	€ / R 2009/12/14	9.10	Call	Currency Future	2,069.0000	2,015.0000	(2.610)	0	0	0
11/11/2009	€ / R 2009/12/14	9.80	Call	Currency Future	1,376.0000	1,321.0000	(3.997)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	€ / R 2009/12/14	14.75	Put	Currency Future	3,584.0000	3,638.0000	1.507	0	0	0
11/11/2009	€ / R 2009/12/14	9.25	Put	Currency Future	3.0000	3.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	9.45	Call	Currency Future	1,722.0000	1,667.0000	(3.194)	0	0	0
11/11/2009	€ / R 2009/12/14	19.00	Put	Currency Future	7,833.0000	7,887.0000	0.689	0	0	0
11/11/2009	€ / R 2009/12/14	13.70	Call	Currency Future	4.0000	4.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	18.10	Put	Currency Future	6,933.0000	6,987.0000	0.779	0	0	0
11/11/2009	€ / R 2009/12/14	17.90	Put	Currency Future	6,733.0000	6,787.0000	0.802	0	0	0
11/11/2009	€ / R 2009/12/14	9.80	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
11/11/2009	€ / R 2009/12/14	10.45	Call	Currency Future	757.0000	705.0000	(6.869)	0	0	0
11/11/2009	€ / R 2009/12/14	9.25	Call	Currency Future	1,920.0000	1,866.0000	(2.813)	0	0	0
11/11/2009	€ / R 2009/12/14	7.45	Call	Currency Future	3,717.0000	3,663.0000	(1.453)	0	0	0
11/11/2009	€ / R 2009/12/14	11.70	Put	Currency Future	614.0000	658.0000	7.166	0	0	0
11/11/2009	€ / R 2009/12/14	17.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	19.10	Put	Currency Future	7,933.0000	7,987.0000	0.681	0	0	0
11/11/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,438.0000	2,491.0000	2.174	0	0	0
11/11/2009	€ / R 2009/12/14	9.10	Put	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	15.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	13.05	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
11/11/2009	€ / R 2009/12/14	15.25	Put	Currency Future	4,084.0000	4,138.0000	1.322	0	0	0
11/11/2009	€ / R 2009/12/14	9.45	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
11/11/2009	€ / R 2009/12/14	12.10	Call	Currency Future	40.0000	35.0000	(12.500)	0	0	0
11/11/2009	€ / R 2009/12/14	7.00	Call	Currency Future	4,167.0000	4,113.0000	(1.296)	0	0	0
11/11/2009	€ / R 2009/12/14	11.85	Put	Currency Future	745.0000	791.0000	6.174	0	0	0
11/11/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,597.0000	1,650.0000	3.319	0	0	0
11/11/2009	€ / R 2009/12/14	10.60	Put	Currency Future	59.0000	64.0000	8.475	0	0	0
11/11/2009	€ / R 2009/12/14	19.85	Put	Currency Future	8,683.0000	8,737.0000	0.622	0	0	0
11/11/2009	€ / R 2009/12/14	10.80	Put	Currency Future	97.0000	106.0000	9.278	0	0	0
11/11/2009	€ / R 2009/12/14	14.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	10.75	Call	Currency Future	503.0000	457.0000	(9.145)	0	0	0
11/11/2009	€ / R 2009/12/14	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	19.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	11.95	Call	Currency Future	52.0000	45.0000	(13.462)	0	0	0
11/11/2009	€ / R 2009/12/14	8.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	11.70	Call	Currency Future	81.0000	71.0000	(12.346)	0	0	0
11/11/2009	€ / R 2009/12/14	17.00	Put	Currency Future	5,833.0000	5,888.0000	0.943	0	0	0
11/11/2009	€ / R 2009/12/14	8.90	Call	Currency Future	2,268.0000	2,214.0000	(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
11/11/2009	€ / R 2009/12/14	12.25	Call	Currency Future	31.0000	27.0000	(12.903)	0	0	0
11/11/2009	€ / R 2009/12/14	16.60	Put	Currency Future	5,433.0000	5,488.0000	1.012	0	0	0
11/11/2009	€ / R 2009/12/14	19.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	14.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,893.0000	1,946.0000	2.800	0	0	0
11/11/2009	€ / R 2009/12/14	10.75	Put	Currency Future	86.0000	94.0000	9.302	0	0	0
11/11/2009	€ / R 2009/12/14	8.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	19.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	12.50	Put	Currency Future	1,354.0000	1,406.0000	3.840	0	0	0
11/11/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,567.0000	3,513.0000	(1.514)	0	0	0
11/11/2009	€ / R 2009/12/14	16.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	13.00	Put	Currency Future	1,843.0000	1,897.0000	2.930	0	0	0
11/11/2009	€ / R 2009/12/14	16.60	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
11/11/2009	€ / R 2009/12/14	17.85	Put	Currency Future	6,683.0000	6,737.0000	0.808	0	0	0
11/11/2009	€ / R 2009/12/14	10.80	Call	Currency Future	464.0000	419.0000	(9.698)	0	0	0
11/11/2009	€ / R 2009/12/14	12.60	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
11/11/2009	€ / R 2009/12/14	9.55	Put	Currency Future	5.0000	5.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	8.45	Call	Currency Future	2,717.0000	2,663.0000	(1.987)	0	0	0
11/11/2009	€ / R 2009/12/14	12.15	Call	Currency Future	36.0000	32.0000	(11.111)	0	0	0
11/11/2009	€ / R 2009/12/14	8.15	Call	Currency Future	3,017.0000	2,963.0000	(1.790)	0	0	0
11/11/2009	€ / R 2009/12/14	12.50	Call	Currency Future	21.0000	18.0000	(14.286)	0	0	80
11/11/2009	€ / R 2009/12/14	8.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	7.05	Call	Currency Future	4,117.0000	4,063.0000	(1.312)	0	0	0
11/11/2009	€ / R 2009/12/14	15.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	11.90	Call	Currency Future	56.0000	49.0000	(12.500)	0	0	0
11/11/2009	€ / R 2009/12/14	19.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,646.0000	1,699.0000	3.220	0	0	0
11/11/2009	€ / R 2009/12/14	15.10	Put	Currency Future	3,934.0000	3,988.0000	1.373	0	0	0
11/11/2009	€ / R 2009/12/14	17.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	8.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,451.0000	1,503.0000	3.584	0	0	0
11/11/2009	€ / R 2009/12/14	15.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	17.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	11.95	Put	Currency Future	834.0000	882.0000	5.755	0	0	0
11/11/2009	€ / R 2009/12/14	9.15	Call	Currency Future	2,020.0000	1,965.0000	(2.723)	0	0	0
11/11/2009	€ / R 2009/12/14	9.60	Call	Currency Future	1,573.0000	1,518.0000	(3.497)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	€ / R 2009/12/14	15.90	Put	Currency Future	4,734.0000	4,788.0000	1.141	0	0	0
11/11/2009	€ / R 2009/12/14	12.80	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
11/11/2009	€ / R 2009/12/14	10.60	Call	Currency Future	626.0000	576.0000	(7.987)	0	0	0
11/11/2009	€ / R 2009/12/14	19.90	Put	Currency Future	8,733.0000	8,787.0000	0.618	0	0	0
11/11/2009	€ / R 2009/12/14	8.70	Call	Currency Future	2,468.0000	2,413.0000	(2.229)	0	0	0
11/11/2009	€ / R 2009/12/14	12.30	Call	Currency Future	28.0000	25.0000	(10.714)	0	0	0
11/11/2009	€ / R 2009/12/14	16.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	7.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	8.40	Call	Currency Future	2,767.0000	2,713.0000	(1.952)	0	0	0
11/11/2009	€ / R 2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	7.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	8.00	Call	Currency Future	3,167.0000	3,113.0000	(1.705)	0	0	0
11/11/2009	€ / R 2009/12/14	11.90	Put	Currency Future	789.0000	836.0000	5.957	0	0	0
11/11/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,388.0000	2,442.0000	2.261	0	0	0
11/11/2009	€ / R 2009/12/14	18.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	15.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,500.0000	1,552.0000	3.467	0	0	0
11/11/2009	€ / R 2009/12/14	18.55	Put	Currency Future	7,383.0000	7,437.0000	0.731	0	0	0
11/11/2009	€ / R 2009/12/14	12.10	Put	Currency Future	973.0000	1,022.0000	5.036	0	0	0
11/11/2009	€ / R 2009/12/14	9.60	Put	Currency Future	6.0000	6.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	19.05	Put	Currency Future	7,883.0000	7,937.0000	0.685	0	0	0
11/11/2009	€ / R 2009/12/14	14.90	Put	Currency Future	3,734.0000	3,788.0000	1.446	0	0	0
11/11/2009	€ / R 2009/12/14	11.80	Call	Currency Future	68.0000	59.0000	(13.235)	0	0	0
11/11/2009	€ / R 2009/12/14	13.55	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
11/11/2009	€ / R 2009/12/14	14.70	Put	Currency Future	3,534.0000	3,588.0000	1.528	0	0	0
11/11/2009	€ / R 2009/12/14	12.30	Put	Currency Future	1,161.0000	1,212.0000	4.393	0	0	0
11/11/2009	€ / R 2009/12/14	9.55	Call	Currency Future	1,623.0000	1,568.0000	(3.389)	0	0	0
11/11/2009	€ / R 2009/12/14	7.15	Call	Currency Future	4,017.0000	3,963.0000	(1.344)	0	0	0
11/11/2009	€ / R 2009/12/14	15.60	Put	Currency Future	4,434.0000	4,488.0000	1.218	0	0	0
11/11/2009	€ / R 2009/12/14	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	8.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	10.85	Put	Currency Future	109.0000	120.0000	10.092	0	0	0
11/11/2009	€ / R 2009/12/14	11.80	Put	Currency Future	700.0000	746.0000	6.571	0	0	0
11/11/2009	€ / R 2009/12/14	13.00	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
11/11/2009	€ / R 2009/12/14	11.25	Call	Currency Future	190.0000	168.0000	(11.579)	0	0	0
11/11/2009	€ / R 2009/12/14	14.70	Call	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,257.0000	1,309.0000	4.137	0	0	0
11/11/2009	€ / R 2009/12/14	18.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	19.15	Put	Currency Future	7,983.0000	8,037.0000	0.676	0	0	0
11/11/2009	€ / R 2009/12/14	19.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	14.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	7.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	12.65	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
11/11/2009	€ / R 2009/12/14	10.70	Put	Currency Future	76.0000	83.0000	9.211	0	0	0
11/11/2009	€ / R 2009/12/14	12.40	Call	Currency Future	24.0000	21.0000	(12.500)	0	0	0
11/11/2009	€ / R 2009/12/14	17.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	9.15	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
11/11/2009	€ / R 2009/12/14	8.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	15.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	15.75	Put	Currency Future	4,584.0000	4,638.0000	1.178	0	0	0
11/11/2009	€ / R 2009/12/14	10.90	Call	Currency Future	390.0000	348.0000	(10.769)	0	0	0
11/11/2009	€ / R 2009/12/14	12.75	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
11/11/2009	€ / R 2009/12/14	10.70	Call	Currency Future	543.0000	495.0000	(8.840)	0	0	0
11/11/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,451.0000	1,503.0000	3.584	0	0	0
11/11/2009	€ / R 2009/12/14	15.55	Put	Currency Future	4,384.0000	4,438.0000	1.232	0	0	0
11/11/2009	€ / R 2009/12/14	10.15	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
11/11/2009	€ / R 2009/12/14	10.25	Call	Currency Future	940.0000	887.0000	(5.638)	0	0	0
11/11/2009	€ / R 2009/12/14	15.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	8.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	11.85	Call	Currency Future	62.0000	54.0000	(12.903)	0	0	0
11/11/2009	€ / R 2009/12/14	16.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	13.20	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
11/11/2009	€ / R 2009/12/14	15.70	Put	Currency Future	4,534.0000	4,588.0000	1.191	0	0	0
11/11/2009	€ / R 2009/12/14	12.65	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
11/11/2009	€ / R 2009/12/14	17.05	Put	Currency Future	5,883.0000	5,938.0000	0.935	0	0	0
11/11/2009	€ / R 2009/12/14	17.15	Put	Currency Future	5,983.0000	6,038.0000	0.919	0	0	0
11/11/2009	€ / R 2009/12/14	8.25	Call	Currency Future	2,917.0000	2,863.0000	(1.851)	0	0	0
11/11/2009	€ / R 2009/12/14	9.90	Call	Currency Future	1,278.0000	1,223.0000	(4.304)	0	0	0
11/11/2009	€ / R 2009/12/14	13.20	Put	Currency Future	2,041.0000	2,094.0000	2.597	0	0	0
11/11/2009	€ / R 2009/12/14	9.70	Call	Currency Future	1,474.0000	1,420.0000	(3.664)	0	0	0
11/11/2009	€ / R 2009/12/14	12.35	Call	Currency Future	26.0000	23.0000	(11.538)	0	0	0
11/11/2009	€ / R 2009/12/14	16.75	Put	Currency Future	5,583.0000	5,638.0000	0.985	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	€ / R 2009/12/14	10.15	Call	Currency Future	1,034.0000	980.0000	(5.222)	0	0	0
11/11/2009	€ / R 2009/12/14	7.25	Call	Currency Future	3,917.0000	3,863.0000	(1.379)	0	0	0
11/11/2009	€ / R 2009/12/14	9.90	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
11/11/2009	€ / R 2009/12/14	16.05	Put	Currency Future	4,883.0000	4,938.0000	1.126	0	0	0
11/11/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,239.0000	2,293.0000	2.412	0	0	0
11/11/2009	€ / R 2009/12/14	11.15	Put	Currency Future	213.0000	241.0000	13.146	0	0	0
11/11/2009	€ / R 2009/12/14	9.70	Put	Currency Future	7.0000	7.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	14.65	Put	Currency Future	3,484.0000	3,539.0000	1.579	0	0	0
11/11/2009	€ / R 2009/12/14	17.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	7.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	10.50	Call	Currency Future	712.0000	661.0000	(7.163)	0	0	0
11/11/2009	€ / R 2009/12/14	10.90	Put	Currency Future	122.0000	135.0000	10.656	0	0	0
11/11/2009	€ / R 2009/12/14	9.05	Call	Currency Future	2,119.0000	2,065.0000	(2.548)	0	0	0
11/11/2009	€ / R 2009/12/14	13.30	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
11/11/2009	€ / R 2009/12/14	7.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	12.35	Put	Currency Future	1,209.0000	1,260.0000	4.218	0	0	0
11/11/2009	€ / R 2009/12/14	15.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	9.50	Put	Currency Future	5.0000	5.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	16.10	Put	Currency Future	4,933.0000	4,988.0000	1.115	0	0	0
11/11/2009	€ / R 2009/12/14	8.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,500.0000	1,552.0000	3.467	0	0	0
11/11/2009	€ / R 2009/12/14	7.70	Call	Currency Future	3,467.0000	3,413.0000	(1.558)	0	0	0
11/11/2009	€ / R 2009/12/14	14.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	15.15	Put	Currency Future	3,984.0000	4,038.0000	1.355	0	0	0
11/11/2009	€ / R 2009/12/14	10.25	Put	Currency Future	23.0000	24.0000	4.348	0	0	0
11/11/2009	€ / R 2009/12/14	10.50	Put	Currency Future	45.0000	49.0000	8.889	0	0	0
11/11/2009	€ / R 2009/12/14	9.00	Call	Currency Future	2,169.0000	2,114.0000	(2.536)	0	0	0
11/11/2009	€ / R 2009/12/14	8.05	Call	Currency Future	3,117.0000	3,063.0000	(1.732)	0	0	0
11/11/2009	€ / R 2009/12/14	12.45	Put	Currency Future	1,305.0000	1,357.0000	3.985	0	0	0
11/11/2009	€ / R 2009/12/14	7.90	Call	Currency Future	3,267.0000	3,213.0000	(1.653)	0	0	0
11/11/2009	€ / R 2009/12/14	10.65	Call	Currency Future	584.0000	535.0000	(8.390)	0	0	0
11/11/2009	€ / R 2009/12/14	19.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	17.25	Put	Currency Future	6,083.0000	6,138.0000	0.904	0	0	0
11/11/2009	€ / R 2009/12/14	14.50	Put	Currency Future	3,335.0000	3,389.0000	1.619	0	0	0
11/11/2009	€ / R 2009/12/14	10.00	Call	Currency Future	1,180.0000	1,125.0000	(4.661)	0	0	0
11/11/2009	€ / R 2009/12/14	13.35	Call	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
11/11/2009	€ / R 2009/12/14	9.65	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
11/11/2009	€ / R 2009/12/14	10.65	Put	Currency Future	67.0000	73.0000	8.955	0	0	0
11/11/2009	€ / R 2009/12/14	19.20	Put	Currency Future	8,033.0000	8,087.0000	0.672	0	0	0
11/11/2009	€ / R 2009/12/14	15.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	14.50	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
11/11/2009	€ / R 2009/12/14	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	9.05	Put	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	13.40	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
11/11/2009	€ / R 2009/12/14	15.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	12.60	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
11/11/2009	€ / R 2009/12/14	10.35	Put	Currency Future	30.0000	32.0000	6.667	0	0	0
11/11/2009	€ / R 2009/12/14	17.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	9.50	Call	Currency Future	1,672.0000	1,617.0000	(3.289)	0	0	0
11/11/2009	€ / R 2009/12/14	10.10	Call	Currency Future	1,083.0000	1,028.0000	(5.078)	0	0	0
11/11/2009	€ / R 2009/12/14	6.95	Call	Currency Future	4,217.0000	4,163.0000	(1.281)	0	0	0
11/11/2009	€ / R 2009/12/14	10.05	Put	Currency Future	14.0000	14.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	12.70	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
11/11/2009	€ / R 2009/12/14	11.15	Call	Currency Future	230.0000	204.0000	(11.304)	0	0	0
11/11/2009	€ / R 2009/12/14	15.65	Put	Currency Future	4,484.0000	4,538.0000	1.204	0	0	0
11/11/2009	€ / R 2009/12/14	13.50	Put	Currency Future	2,338.0000	2,392.0000	2.310	0	0	0
11/11/2009	€ / R 2009/12/14	10.35	Call	Currency Future	847.0000	795.0000	(6.139)	0	0	0
11/11/2009	€ / R 2009/12/14	8.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	10.10	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
11/11/2009	€ / R 2009/12/14	7.85	Call	Currency Future	3,317.0000	3,263.0000	(1.628)	0	0	0
11/11/2009	€ / R 2009/12/14	6.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	10.05	Call	Currency Future	1,131.0000	1,076.0000	(4.863)	0	0	0
11/11/2009	€ / R 2009/12/14	13.35	Call	Currency Future	6.0000	6.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	15.80	Put	Currency Future	4,634.0000	4,688.0000	1.165	0	0	0
11/11/2009	€ / R 2009/12/14	13.50	Call	Currency Future	5.0000	5.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	9.35	Put	Currency Future	4.0000	4.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	19.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	8.50	Call	Currency Future	2,667.0000	2,613.0000	(2.025)	0	0	0
11/11/2009	€ / R 2009/12/14	8.10	Call	Currency Future	3,067.0000	3,013.0000	(1.761)	0	0	0
11/11/2009	€ / R 2009/12/14	15.05	Put	Currency Future	3,884.0000	3,938.0000	1.390	0	0	0
11/11/2009	€ / R 2009/12/14	13.35	Put	Currency Future	2,189.0000	2,243.0000	2.467	0	0	0
11/11/2009	€ / R 2009/12/14	9.65	Call	Currency Future	1,524.0000	1,469.0000	(3.609)	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
11/11/2009	€ / R 2009/12/14	13.55	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
11/11/2009	€ / R 2009/12/14	17.20	Put	Currency Future	6,033.0000	6,088.0000	0.912	0	0	0
11/11/2009	€ / R 2009/12/14	15.35	Put	Currency Future	4,184.0000	4,238.0000	1.291	0	0	0
11/11/2009	€ / R 2009/12/14	19.25	Put	Currency Future	8,083.0000	8,137.0000	0.668	0	0	0
11/11/2009	€ / R 2009/12/14	9.00	Put	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	15.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,487.0000	2,541.0000	2.171	0	0	0
11/11/2009	€ / R 2009/12/14	8.65	Call	Currency Future	2,517.0000	2,463.0000	(2.145)	0	0	0
11/11/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,388.0000	2,442.0000	2.261	0	0	0
11/11/2009	€ / R 2009/12/14	17.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	17.35	Put	Currency Future	6,183.0000	6,238.0000	0.890	0	0	0
11/11/2009	€ / R 2009/12/14	9.85	Call	Currency Future	1,327.0000	1,272.0000	(4.145)	0	0	0
11/11/2009	€ / R 2009/12/14	11.55	Call	Currency Future	108.0000	94.0000	(12.963)	0	0	0
11/11/2009	€ / R 2009/12/14	13.65	Call	Currency Future	4.0000	4.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	8.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	14.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	17.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	10.40	Call	Currency Future	802.0000	750.0000	(6.484)	0	0	0
11/11/2009	€ / R 2009/12/14	16.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	8.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,066.0000	1,117.0000	4.784	0	0	0
11/11/2009	€ / R 2009/12/14	13.35	Put	Currency Future	2,189.0000	2,243.0000	2.467	0	0	0
11/11/2009	€ / R 2009/12/14	7.65	Call	Currency Future	3,517.0000	3,463.0000	(1.535)	0	0	0
11/11/2009	€ / R 2009/12/14	13.25	Put	Currency Future	2,090.0000	2,144.0000	2.584	0	0	0
11/11/2009	€ / R 2009/12/14	19.35	Put	Currency Future	8,183.0000	8,237.0000	0.660	0	0	0
11/11/2009	€ / R 2009/12/14	9.40	Put	Currency Future	4.0000	4.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	7.50	Call	Currency Future	3,667.0000	3,613.0000	(1.473)	0	0	0
11/11/2009	€ / R 2009/12/14	10.00	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
11/11/2009	€ / R 2009/12/14	8.85	Call	Currency Future	2,318.0000	2,264.0000	(2.330)	0	0	0
11/11/2009	€ / R 2009/12/14	14.60	Call	Currency Future	1.0000	1.0000	-	0	0	12,389
11/11/2009	€ / R 2009/12/14	12.40	Call	Currency Future	24.0000	21.0000	(12.500)	0	0	0
11/11/2009	€ / R 2009/12/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	13.25	Call	Currency Future	7.0000	7.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	19.30	Put	Currency Future	8,133.0000	8,187.0000	0.664	0	0	0
11/11/2009	€ / R 2009/12/14	19.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	9.40	Call	Currency Future	1,771.0000	1,717.0000	(3.049)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	€ / R 2009/12/14	7.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	15.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	9.85	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
11/11/2009	€ / R 2009/12/14	14.60	Put	Currency Future	3,434.0000	3,489.0000	1.602	0	0	0
11/11/2009	€ / R 2009/12/14	12.55	Put	Currency Future	1,402.0000	1,454.0000	3.709	0	0	0
11/11/2009	€ / R 2009/12/14	11.20	Call	Currency Future	209.0000	185.0000	(11.483)	0	0	0
11/11/2009	€ / R 2009/12/14	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	14.85	Put	Currency Future	3,684.0000	3,738.0000	1.466	0	0	0
11/11/2009	€ / R 2009/12/14	19.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	7.40	Call	Currency Future	3,767.0000	3,713.0000	(1.434)	0	0	0
11/11/2009	€ / R 2009/12/14	15.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	15.00	Put	Currency Future	3,834.0000	3,888.0000	1.408	0	0	0
11/11/2009	€ / R 2009/12/14	10.85	Call	Currency Future	426.0000	383.0000	(10.094)	0	0	0
11/11/2009	€ / R 2009/12/14	12.20	Call	Currency Future	34.0000	29.0000	(14.706)	0	0	12,389
11/11/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,548.0000	1,601.0000	3.424	0	0	0
11/11/2009	€ / R 2009/12/14	11.20	Put	Currency Future	242.0000	273.0000	12.810	0	0	0
11/11/2009	€ / R 2009/12/14	13.15	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
11/11/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,686.0000	2,740.0000	2.010	0	0	0
11/11/2009	€ / R 2009/12/14	9.35	Call	Currency Future	1,821.0000	1,766.0000	(3.020)	0	0	0
11/11/2009	€ / R 2009/12/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	9.75	Put	Currency Future	8.0000	8.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	16.00	Put	Currency Future	4,834.0000	4,888.0000	1.117	0	0	0
11/11/2009	€ / R 2009/12/14	12.55	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
11/11/2009	€ / R 2009/12/14	13.05	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
11/11/2009	€ / R 2009/12/14	13.45	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
11/11/2009	€ / R 2009/12/14	17.30	Put	Currency Future	6,133.0000	6,188.0000	0.897	0	0	0
11/11/2009	€ / R 2009/12/14	8.35	Call	Currency Future	2,817.0000	2,763.0000	(1.917)	0	0	0
11/11/2009	€ / R 2009/12/14	10.40	Put	Currency Future	35.0000	37.0000	5.714	0	0	0
11/11/2009	€ / R 2009/12/14	15.50	Put	Currency Future	4,334.0000	4,388.0000	1.246	0	0	0
11/11/2009	€ / R 2009/12/14	11.60	Put	Currency Future	531.0000	573.0000	7.910	0	0	0
11/11/2009	€ / R 2009/12/14	13.30	Put	Currency Future	2,140.0000	2,193.0000	2.477	0	0	0
11/11/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,992.0000	2,045.0000	2.661	0	0	0
11/11/2009	€ / R 2009/12/14	13.45	Put	Currency Future	2,289.0000	2,342.0000	2.315	0	0	0
11/11/2009	€ / R 2009/12/14	8.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	8.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	15.85	Put	Currency Future	4,684.0000	4,738.0000	1.153	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	€ / R 2009/12/14	10.30	Put	Currency Future	26.0000	28.0000	7.692	0	0	0
11/11/2009	€ / R 2009/12/14	11.25	Put	Currency Future	273.0000	306.0000	12.088	0	0	0
11/11/2009	€ / R 2009/12/14	13.15	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
11/11/2009	€ / R 2009/12/14	13.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	15.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	15.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	11.55	Put	Currency Future	490.0000	532.0000	8.571	0	0	0
11/11/2009	€ / R 2009/12/14	14.30	Put	Currency Future	3,135.0000	3,189.0000	1.722	0	0	0
11/11/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,992.0000	2,045.0000	2.661	0	0	0
11/11/2009	€ / R 2009/12/14	17.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	17.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	10.30	Call	Currency Future	893.0000	840.0000	(5.935)	0	0	0
11/11/2009	€ / R 2009/12/14	13.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	8.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	14.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,487.0000	2,541.0000	2.171	0	0	0
11/11/2009	€ / R 2009/12/14	11.35	Call	Currency Future	157.0000	139.0000	(11.465)	0	0	0
11/11/2009	€ / R 2009/12/14	11.60	Call	Currency Future	98.0000	86.0000	(12.245)	0	0	0
11/11/2009	€ / R 2009/12/14	9.30	Put	Currency Future	3.0000	3.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	13.65	Call	Currency Future	4.0000	4.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	19.40	Put	Currency Future	8,233.0000	8,287.0000	0.656	0	0	0
11/11/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,893.0000	1,946.0000	2.800	0	0	0
11/11/2009	€ / R 2009/12/14	19.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	11.35	Put	Currency Future	340.0000	376.0000	10.588	0	0	0
11/11/2009	€ / R 2009/12/14	8.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	8.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,686.0000	2,740.0000	2.010	0	0	0
11/11/2009	€ / R 2009/12/14	7.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	17.40	Put	Currency Future	6,233.0000	6,288.0000	0.882	0	0	0
11/11/2009	€ / R 2009/12/14	11.00	Call	Currency Future	321.0000	283.0000	(11.838)	0	0	0
11/11/2009	€ / R 2009/12/14	8.95	Call	Currency Future	2,218.0000	2,164.0000	(2.435)	0	0	0
11/11/2009	€ / R 2009/12/14	15.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	12.95	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
11/11/2009	€ / R 2009/12/14	7.35	Call	Currency Future	3,817.0000	3,763.0000	(1.415)	0	0	0
11/11/2009	€ / R 2009/12/14	15.40	Put	Currency Future	4,234.0000	4,288.0000	1.275	0	0	0
11/11/2009	€ / R 2009/12/14	9.95	Call	Currency Future	1,229.0000	1,174.0000	(4.475)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	€ / R 2009/12/14	9.30	Call	Currency Future	1,871.0000	1,816.0000	(2.940)	0	0	0
11/11/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,942.0000	1,995.0000	2.729	0	0	0
11/11/2009	€ / R 2009/12/14	7.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	7.30	Call	Currency Future	3,867.0000	3,813.0000	(1.396)	0	0	0
11/11/2009	€ / R 2009/12/14	13.60	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
11/11/2009	€ / R 2009/12/14	9.95	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
11/11/2009	€ / R 2009/12/14	8.30	Call	Currency Future	2,867.0000	2,813.0000	(1.884)	0	0	0
11/11/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,942.0000	1,995.0000	2.729	0	0	0
11/11/2009	€ / R 2009/12/14	16.95	Put	Currency Future	5,783.0000	5,838.0000	0.951	0	0	0
11/11/2009	€ / R 2009/12/14	7.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	13.10	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
11/11/2009	€ / R 2009/12/14	14.95	Put	Currency Future	3,784.0000	3,838.0000	1.427	0	0	0
11/11/2009	€ / R 2009/12/14	15.30	Put	Currency Future	4,134.0000	4,188.0000	1.306	0	0	0
11/11/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,745.0000	1,798.0000	3.037	0	0	0
11/11/2009	€ / R 2009/12/14	18.95	Put	Currency Future	7,783.0000	7,837.0000	0.694	0	0	0
11/11/2009	€ / R 2009/12/14	12.90	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
11/11/2009	€ / R 2009/12/14	18.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	15.20	Put	Currency Future	4,034.0000	4,088.0000	1.339	0	0	0
11/11/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,438.0000	2,491.0000	2.174	0	0	0
11/11/2009	€ / R 2009/12/14	8.60	Call	Currency Future	2,567.0000	2,513.0000	(2.104)	0	0	0
11/11/2009	€ / R 2009/12/14	16.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	13.10	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
11/11/2009	€ / R 2009/12/14	11.00	Put	Currency Future	154.0000	170.0000	10.390	0	0	0
11/11/2009	€ / R 2009/12/14	14.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,886.0000	2,940.0000	1.871	0	0	0
11/11/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,567.0000	3,513.0000	(1.514)	0	0	0
11/11/2009	€ / R 2009/12/14	7.95	Call	Currency Future	3,217.0000	3,163.0000	(1.679)	0	0	0
11/11/2009	€ / R 2009/12/14	14.10	Put	Currency Future	2,935.0000	2,990.0000	1.874	0	0	0
11/11/2009	€ / R 2009/12/14	13.80	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
11/11/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,636.0000	2,690.0000	2.049	0	0	0
11/11/2009	€ / R 2009/12/14	12.95	Put	Currency Future	1,794.0000	1,847.0000	2.954	0	0	0
11/11/2009	€ / R 2009/12/14	7.75	Call	Currency Future	3,417.0000	3,363.0000	(1.580)	0	0	0
11/11/2009	€ / R 2009/12/14	13.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	7.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,736.0000	2,790.0000	1.974	0	0	0
11/11/2009	€ / R 2009/12/14	19.70	Put	Currency Future	8,533.0000	8,587.0000	0.633	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	€ / R 2009/12/14	8.75	Call	Currency Future	2,418.0000	2,363.0000	(2.275)	0	0	0
11/11/2009	€ / R 2009/12/14	11.05	Call	Currency Future	289.0000	253.0000	(12.457)	0	0	0
11/11/2009	€ / R 2009/12/14	14.05	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
11/11/2009	€ / R 2009/12/14	14.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	19.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	11.30	Put	Currency Future	306.0000	340.0000	11.111	0	0	0
11/11/2009	€ / R 2009/12/14	7.20	Call	Currency Future	3,967.0000	3,913.0000	(1.361)	0	0	0
11/11/2009	€ / R 2009/12/14	17.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	14.20	Call	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	19.65	Put	Currency Future	8,483.0000	8,537.0000	0.637	0	0	0
11/11/2009	€ / R 2009/12/14	17.70	Put	Currency Future	6,533.0000	6,587.0000	0.827	0	0	0
11/11/2009	€ / R 2009/12/14	14.20	Put	Currency Future	3,035.0000	3,089.0000	1.779	0	0	0
11/11/2009	€ / R 2009/12/14	19.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	9.75	Call	Currency Future	1,425.0000	1,370.0000	(3.860)	0	0	0
11/11/2009	€ / R 2009/12/14	11.30	Call	Currency Future	173.0000	153.0000	(11.561)	0	0	0
11/11/2009	€ / R 2009/12/14	15.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	17.65	Put	Currency Future	6,483.0000	6,537.0000	0.833	0	0	0
11/11/2009	€ / R 2009/12/14	11.05	Put	Currency Future	172.0000	190.0000	10.465	0	0	0
11/11/2009	€ / R 2009/12/14	10.20	Put	Currency Future	20.0000	21.0000	5.000	0	0	0
11/11/2009	€ / R 2009/12/14	19.50	Put	Currency Future	8,333.0000	8,387.0000	0.648	0	0	0
11/11/2009	€ / R 2009/12/14	17.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	19.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	17.80	Put	Currency Future	6,633.0000	6,687.0000	0.814	0	0	0
11/11/2009	€ / R 2009/12/14	10.20	Call	Currency Future	987.0000	933.0000	(5.471)	0	0	0
11/11/2009	€ / R 2009/12/14	17.50	Put	Currency Future	6,333.0000	6,388.0000	0.868	0	0	0
11/11/2009	€ / R 2009/12/14	9.20	Call	Currency Future	1,970.0000	1,915.0000	(2.792)	0	0	0
11/11/2009	€ / R 2009/12/14	17.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	19.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	7.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	10.95	Call	Currency Future	354.0000	315.0000	(11.017)	0	0	0
11/11/2009	€ / R 2009/12/14	8.20	Call	Currency Future	2,967.0000	2,913.0000	(1.820)	0	0	0
11/11/2009	€ / R 2009/12/14	17.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	8.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	11.10	Put	Currency Future	191.0000	212.0000	10.995	0	0	0
11/11/2009	€ / R 2009/12/14	9.20	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
11/11/2009	€ / R 2009/12/14	11.10	Call	Currency Future	258.0000	224.0000	(13.178)	0	0	0
11/11/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,636.0000	2,690.0000	2.049	0	0	0
11/11/2009	€ / R 2009/12/14	19.80	Put	Currency Future	8,633.0000	8,687.0000	0.626	0	0	0
11/11/2009	€ / R 2009/12/14	10.95	Put	Currency Future	137.0000	152.0000	10.949	0	0	0
11/11/2009	€ / R 2009/12/14	13.80	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
11/11/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,239.0000	2,293.0000	2.412	0	0	0
11/11/2009	€ / R 2009/12/14	14.15	Put	Currency Future	2,985.0000	3,039.0000	1.809	0	0	0
11/11/2009	€ / R 2009/12/14	11.75	Call	Currency Future	74.0000	65.0000	(12.162)	0	0	0
11/11/2009	€ / R 2009/12/14	13.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	11.40	Put	Currency Future	376.0000	413.0000	9.840	0	0	0
11/11/2009	€ / R 2009/12/14	14.00	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
11/11/2009	€ / R 2009/12/14	14.00	Put	Currency Future	2,836.0000	2,890.0000	1.904	0	0	0
11/11/2009	€ / R 2009/12/14	11.45	Call	Currency Future	130.0000	114.0000	(12.308)	0	0	0
11/11/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,736.0000	2,790.0000	1.974	0	0	0
11/11/2009	€ / R 2009/12/14	11.75	Put	Currency Future	657.0000	702.0000	6.849	0	0	0
11/11/2009	€ / R 2009/12/14	13.40	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
11/11/2009	€ / R 2009/12/14	11.45	Put	Currency Future	413.0000	452.0000	9.443	0	0	0
11/11/2009	€ / R 2009/12/14	13.30	Put	Currency Future	2,140.0000	2,193.0000	2.477	0	0	0
11/11/2009	€ / R 2009/12/14	13.30	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
11/11/2009	€ / R 2009/12/14	14.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,886.0000	2,940.0000	1.871	0	0	0
11/11/2009	€ / R 2009/12/14	11.65	Put	Currency Future	572.0000	615.0000	7.517	0	0	0
11/11/2009	€ / R 2009/12/14	14.05	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
11/11/2009	€ / R 2009/12/14	11.65	Call	Currency Future	89.0000	78.0000	(12.360)	0	0	0
11/11/2009	€ / R 2009/12/14	13.95	Put	Currency Future	2,786.0000	2,840.0000	1.938	0	0	0
11/11/2009	€ / R 2009/12/14	13.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	14.25	Put	Currency Future	3,085.0000	3,139.0000	1.750	0	0	0
11/11/2009	€ / R 2009/12/14	13.75	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
11/11/2009	€ / R 2009/12/14	13.75	Put	Currency Future	2,587.0000	2,641.0000	2.087	0	0	0
11/11/2009	€ / R 2009/12/14	14.25	Call	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	19.55	Put	Currency Future	8,383.0000	8,437.0000	0.644	0	0	0
11/11/2009	€ / R 2009/12/14	19.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	17.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	10.55	Put	Currency Future	52.0000	56.0000	7.692	0	0	0
11/11/2009	€ / R 2009/12/14	17.55	Put	Currency Future	6,383.0000	6,438.0000	0.862	0	0	0
11/11/2009	€ / R 2009/12/14	11.40	Call	Currency Future	143.0000	126.0000	(11.888)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	€ / R 2009/12/14	10.55	Call	Currency Future	669.0000	618.0000	(7.623)	0	0	0
11/11/2009	€ / R 2009/12/14	8.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	8.55	Call	Currency Future	2,617.0000	2,563.0000	(2.063)	0	0	0
11/11/2009	€ / R 2009/12/14	7.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	€ / R 2009/12/14	7.55	Call	Currency Future	3,617.0000	3,563.0000	(1.493)	0	0	0
11/11/2009	€ / R 2010/03/15			Currency Future	11.3578	11.2981	(0.526)	11.3600	11.2900	4,407
11/11/2009	€ / R 2010/03/15	18.05	Put	Currency Future	6,697.0000	6,757.0000	0.896	0	0	0
11/11/2009	€ / R 2010/03/15	17.30	Put	Currency Future	5,950.0000	6,009.0000	0.992	0	0	0
11/11/2009	€ / R 2010/03/15	8.55	Call	Currency Future	2,820.0000	2,760.0000	(2.128)	0	0	0
11/11/2009	€ / R 2010/03/15	10.30	Call	Currency Future	1,137.0000	1,082.0000	(4.837)	0	0	0
11/11/2009	€ / R 2010/03/15	10.45	Call	Currency Future	1,012.0000	964.0000	(4.743)	0	0	0
11/11/2009	€ / R 2010/03/15	7.75	Put	Currency Future	5.0000	5.0000	-	0	0	0
11/11/2009	€ / R 2010/03/15	17.15	Put	Currency Future	5,800.0000	5,859.0000	1.017	0	0	0
11/11/2009	€ / R 2010/03/15	13.25	Call	Currency Future	98.0000	92.0000	(6.122)	0	0	0
11/11/2009	€ / R 2010/03/15	16.15	Put	Currency Future	4,804.0000	4,863.0000	1.228	0	0	0
11/11/2009	€ / R 2010/03/15	11.00	Put	Currency Future	277.0000	300.0000	8.303	0	0	0
11/11/2009	€ / R 2010/03/15	10.10	Put	Currency Future	63.0000	66.0000	4.762	0	0	0
11/11/2009	€ / R 2010/03/15	15.30	Put	Currency Future	3,961.0000	4,020.0000	1.490	0	0	0
11/11/2009	€ / R 2010/03/15	7.55	Put	Currency Future	4.0000	4.0000	-	0	0	0
11/11/2009	€ / R 2010/03/15	9.30	Call	Currency Future	2,084.0000	2,025.0000	(2.831)	0	0	0
11/11/2009	€ / R 2010/03/15	11.70	Put	Currency Future	674.0000	714.0000	5.935	0	0	0
11/11/2009	€ / R 2010/03/15	9.45	Put	Currency Future	31.0000	31.0000	-	0	0	0
11/11/2009	€ / R 2010/03/15	10.75	Put	Currency Future	185.0000	203.0000	9.730	0	0	0
11/11/2009	€ / R 2010/03/15	13.25	Put	Currency Future	1,990.0000	2,044.0000	2.714	0	0	0
11/11/2009	€ / R 2010/03/15	16.15	Call	Currency Future	12.0000	12.0000	-	0	0	0
11/11/2009	€ / R 2010/03/15	11.00	Call	Currency Future	634.0000	598.0000	(5.678)	0	0	13,636
11/11/2009	€ / R 2010/03/15	16.25	Call	Currency Future	11.0000	11.0000	-	0	0	0
11/11/2009	€ / R 2010/03/15	19.95	Put	Currency Future	8,594.0000	8,654.0000	0.698	0	0	0
11/11/2009	€ / R 2010/03/15	17.30	Call	Currency Future	7.0000	7.0000	-	0	0	0
11/11/2009	€ / R 2010/03/15	7.55	Call	Currency Future	3,812.0000	3,752.0000	(1.574)	0	0	0
11/11/2009	€ / R 2010/03/15	9.30	Put	Currency Future	26.0000	26.0000	-	0	0	0
11/11/2009	€ / R 2010/03/15	11.70	Call	Currency Future	332.0000	312.0000	(6.024)	0	0	0
11/11/2009	€ / R 2010/03/15	9.45	Call	Currency Future	1,939.0000	1,879.0000	(3.094)	0	0	0
11/11/2009	€ / R 2010/03/15	10.75	Call	Currency Future	792.0000	751.0000	(5.177)	0	0	0
11/11/2009	€ / R 2010/03/15	7.15	Put	Currency Future	2.0000	2.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	€ / R 2010/03/15	8.25	Call	Currency Future	3,116.0000	3,057.0000	(1.893)	0	0	0
11/11/2009	€ / R 2010/03/15	14.15	Put	Currency Future	2,838.0000	2,895.0000	2.008	0	0	0
11/11/2009	€ / R 2010/03/15	12.00	Call	Currency Future	256.0000	241.0000	(5.859)	0	0	0
11/11/2009	€ / R 2010/03/15	14.10	Put	Currency Future	2,790.0000	2,847.0000	2.043	0	0	0
11/11/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,513.0000	3,454.0000	(1.679)	0	0	0
11/11/2009	€ / R 2010/03/15	17.40	Put	Currency Future	6,049.0000	6,109.0000	0.992	0	0	0
11/11/2009	€ / R 2010/03/15	10.30	Put	Currency Future	79.0000	84.0000	6.329	0	0	0
11/11/2009	€ / R 2010/03/15	10.45	Put	Currency Future	104.0000	116.0000	11.538	0	0	0
11/11/2009	€ / R 2010/03/15	8.75	Call	Currency Future	2,622.0000	2,563.0000	(2.250)	0	0	0
11/11/2009	€ / R 2010/03/15	17.15	Call	Currency Future	8.0000	8.0000	-	0	0	0
11/11/2009	€ / R 2010/03/15	10.25	Call	Currency Future	1,183.0000	1,128.0000	(4.649)	0	0	0
11/11/2009	€ / R 2010/03/15	15.15	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
11/11/2009	€ / R 2010/03/15	19.10	Put	Currency Future	7,746.0000	7,805.0000	0.762	0	0	0
11/11/2009	€ / R 2010/03/15	11.70	Put	Currency Future	674.0000	714.0000	5.935	0	0	0
11/11/2009	€ / R 2010/03/15	19.25	Call	Currency Future	3.0000	3.0000	-	0	0	0
11/11/2009	€ / R 2010/03/15	15.10	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
11/11/2009	€ / R 2010/03/15	20.05	Put	Currency Future	8,694.0000	8,753.0000	0.679	0	0	0
11/11/2009	€ / R 2010/03/15	19.30	Put	Currency Future	7,945.0000	8,005.0000	0.755	0	0	0
11/11/2009	€ / R 2010/03/15	7.85	Put	Currency Future	5.0000	5.0000	-	0	0	0
11/11/2009	€ / R 2010/03/15	19.40	Call	Currency Future	3.0000	3.0000	-	0	0	0
11/11/2009	€ / R 2010/03/15	7.30	Put	Currency Future	3.0000	3.0000	-	0	0	0
11/11/2009	€ / R 2010/03/15	11.55	Put	Currency Future	571.0000	609.0000	6.655	0	0	0
11/11/2009	€ / R 2010/03/15	13.45	Call	Currency Future	84.0000	78.0000	(7.143)	0	0	0
11/11/2009	€ / R 2010/03/15	9.75	Call	Currency Future	1,650.0000	1,592.0000	(3.515)	0	0	0
11/11/2009	€ / R 2010/03/15	7.15	Call	Currency Future	4,210.0000	4,150.0000	(1.425)	0	0	0
11/11/2009	€ / R 2010/03/15	9.25	Put	Currency Future	25.0000	25.0000	-	0	0	0
11/11/2009	€ / R 2010/03/15	15.15	Put	Currency Future	3,813.0000	3,872.0000	1.547	0	0	0
11/11/2009	€ / R 2010/03/15	17.10	Put	Currency Future	5,750.0000	5,810.0000	1.043	0	0	0
11/11/2009	€ / R 2010/03/15	11.70	Call	Currency Future	332.0000	312.0000	(6.024)	0	0	0
11/11/2009	€ / R 2010/03/15	15.10	Put	Currency Future	3,764.0000	3,823.0000	1.567	0	0	0
11/11/2009	€ / R 2010/03/15	20.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	€ / R 2010/03/15	17.85	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
11/11/2009	€ / R 2010/03/15	19.40	Put	Currency Future	8,045.0000	8,105.0000	0.746	0	0	0
11/11/2009	€ / R 2010/03/15	12.25	Call	Currency Future	207.0000	195.0000	(5.797)	0	0	0
11/11/2009	€ / R 2010/03/15	7.30	Call	Currency Future	4,060.0000	4,001.0000	(1.453)	0	0	0
11/11/2009	€ / R 2010/03/15	11.90	Call	Currency Future	279.0000	262.0000	(6.093)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	€ / R	2010/03/15	13.45	Put	Currency Future	2,176.0000	2,230.0000	2.482	0	0	0
11/11/2009	€ / R	2010/03/15	8.75	Put	Currency Future	15.0000	15.0000	-	0	0	0
11/11/2009	€ / R	2010/03/15	8.25	Put	Currency Future	9.0000	9.0000	-	0	0	0
11/11/2009	€ / R	2010/03/15	14.15	Call	Currency Future	46.0000	43.0000	(6.522)	0	0	0
11/11/2009	€ / R	2010/03/15	17.10	Call	Currency Future	8.0000	8.0000	-	0	0	0
11/11/2009	€ / R	2010/03/15	12.00	Put	Currency Future	898.0000	942.0000	4.900	0	0	0
11/11/2009	€ / R	2010/03/15	7.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	€ / R	2010/03/15	16.10	Call	Currency Future	12.0000	12.0000	-	0	0	0
11/11/2009	€ / R	2010/03/15	19.30	Call	Currency Future	3.0000	3.0000	-	0	0	0
11/11/2009	€ / R	2010/03/15	17.85	Put	Currency Future	6,498.0000	6,557.0000	0.908	0	0	0
11/11/2009	€ / R	2010/03/15	17.40	Call	Currency Future	7.0000	7.0000	-	0	0	0
11/11/2009	€ / R	2010/03/15	12.25	Put	Currency Future	1,100.0000	1,147.0000	4.273	0	0	0
11/11/2009	€ / R	2010/03/15	8.30	Put	Currency Future	9.0000	9.0000	-	0	0	0
11/11/2009	€ / R	2010/03/15	15.45	Call	Currency Future	17.0000	17.0000	-	0	0	0
11/11/2009	€ / R	2010/03/15	9.75	Put	Currency Future	43.0000	44.0000	2.326	0	0	0
11/11/2009	€ / R	2010/03/15	10.25	Put	Currency Future	75.0000	79.0000	5.333	0	0	0
11/11/2009	€ / R	2010/03/15	9.15	Call	Currency Future	2,230.0000	2,171.0000	(2.646)	0	0	0
11/11/2009	€ / R	2010/03/15	7.10	Put	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	€ / R	2010/03/15	12.05	Put	Currency Future	937.0000	982.0000	4.803	0	0	0
11/11/2009	€ / R	2010/03/15	16.10	Put	Currency Future	4,754.0000	4,814.0000	1.262	0	0	0
11/11/2009	€ / R	2010/03/15	18.05	Call	Currency Future	5.0000	5.0000	-	0	0	0
11/11/2009	€ / R	2010/03/15	15.30	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
11/11/2009	€ / R	2010/03/15	19.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	€ / R	2010/03/15	8.55	Put	Currency Future	12.0000	12.0000	-	0	0	0
11/11/2009	€ / R	2010/03/15	8.30	Call	Currency Future	3,067.0000	3,007.0000	(1.956)	0	0	0
11/11/2009	€ / R	2010/03/15	11.90	Put	Currency Future	821.0000	864.0000	5.238	0	0	0
11/11/2009	€ / R	2010/03/15	19.45	Put	Currency Future	8,095.0000	8,155.0000	0.741	0	0	0
11/11/2009	€ / R	2010/03/15	7.75	Call	Currency Future	3,613.0000	3,553.0000	(1.661)	0	0	0
11/11/2009	€ / R	2010/03/15	9.25	Call	Currency Future	2,133.0000	2,073.0000	(2.813)	0	0	0
11/11/2009	€ / R	2010/03/15	13.15	Call	Currency Future	105.0000	98.0000	(6.667)	0	0	0
11/11/2009	€ / R	2010/03/15	19.10	Call	Currency Future	3.0000	3.0000	-	0	0	0
11/11/2009	€ / R	2010/03/15	17.25	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
11/11/2009	€ / R	2010/03/15	14.10	Call	Currency Future	48.0000	45.0000	(6.250)	0	0	0
11/11/2009	€ / R	2010/03/15	9.55	Call	Currency Future	1,842.0000	1,783.0000	(3.203)	0	0	0
11/11/2009	€ / R	2010/03/15	19.45	Call	Currency Future	3.0000	3.0000	-	0	0	0
11/11/2009	€ / R	2010/03/15	15.75	Call	Currency Future	14.0000	14.0000	-	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
11/11/2009	€ / R 2010/03/15	9.15	Put	Currency Future	22.0000	23.0000	4.545	0	0	0
11/11/2009	€ / R 2010/03/15	12.10	Call	Currency Future	235.0000	221.0000	(5.957)	0	0	0
11/11/2009	€ / R 2010/03/15	7.25	Call	Currency Future	4,110.0000	4,051.0000	(1.436)	0	0	0
11/11/2009	€ / R 2010/03/15	16.25	Put	Currency Future	4,904.0000	4,963.0000	1.203	0	0	0
11/11/2009	€ / R 2010/03/15	17.95	Call	Currency Future	5.0000	5.0000	-	0	0	0
11/11/2009	€ / R 2010/03/15	10.55	Call	Currency Future	935.0000	890.0000	(4.813)	0	0	0
11/11/2009	€ / R 2010/03/15	12.20	Call	Currency Future	216.0000	203.0000	(6.019)	0	0	0
11/11/2009	€ / R 2010/03/15	17.45	Put	Currency Future	6,099.0000	6,159.0000	0.984	0	0	0
11/11/2009	€ / R 2010/03/15	19.15	Put	Currency Future	7,796.0000	7,855.0000	0.757	0	0	0
11/11/2009	€ / R 2010/03/15	13.15	Put	Currency Future	1,897.0000	1,950.0000	2.794	0	0	0
11/11/2009	€ / R 2010/03/15	12.10	Put	Currency Future	977.0000	1,023.0000	4.708	0	0	0
11/11/2009	€ / R 2010/03/15	19.25	Put	Currency Future	7,895.0000	7,955.0000	0.760	0	0	0
11/11/2009	€ / R 2010/03/15	13.10	Put	Currency Future	1,851.0000	1,904.0000	2.863	0	0	0
11/11/2009	€ / R 2010/03/15	19.85	Put	Currency Future	8,494.0000	8,554.0000	0.706	0	0	0
11/11/2009	€ / R 2010/03/15	15.40	Put	Currency Future	4,060.0000	4,119.0000	1.453	0	0	0
11/11/2009	€ / R 2010/03/15	17.45	Call	Currency Future	7.0000	7.0000	-	0	0	0
11/11/2009	€ / R 2010/03/15	10.15	Call	Currency Future	1,274.0000	1,219.0000	(4.317)	0	0	0
11/11/2009	€ / R 2010/03/15	10.10	Call	Currency Future	1,321.0000	1,264.0000	(4.315)	0	0	0
11/11/2009	€ / R 2010/03/15	17.95	Put	Currency Future	6,598.0000	6,657.0000	0.894	0	0	0
11/11/2009	€ / R 2010/03/15	17.55	Put	Currency Future	6,199.0000	6,258.0000	0.952	0	0	0
11/11/2009	€ / R 2010/03/15	11.55	Call	Currency Future	379.0000	357.0000	(5.805)	0	0	0
11/11/2009	€ / R 2010/03/15	15.45	Put	Currency Future	4,109.0000	4,168.0000	1.436	0	0	0
11/11/2009	€ / R 2010/03/15	19.15	Call	Currency Future	3.0000	3.0000	-	0	0	0
11/11/2009	€ / R 2010/03/15	8.15	Put	Currency Future	8.0000	8.0000	-	0	0	0
11/11/2009	€ / R 2010/03/15	12.05	Call	Currency Future	245.0000	231.0000	(5.714)	0	0	0
11/11/2009	€ / R 2010/03/15	17.25	Put	Currency Future	5,900.0000	5,959.0000	1.000	0	0	0
11/11/2009	€ / R 2010/03/15	15.25	Put	Currency Future	3,912.0000	3,971.0000	1.508	0	0	0
11/11/2009	€ / R 2010/03/15	9.35	Put	Currency Future	28.0000	28.0000	-	0	0	0
11/11/2009	€ / R 2010/03/15	19.55	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
11/11/2009	€ / R 2010/03/15	12.15	Put	Currency Future	1,018.0000	1,064.0000	4.519	0	0	0
11/11/2009	€ / R 2010/03/15	8.45	Put	Currency Future	11.0000	11.0000	-	0	0	0
11/11/2009	€ / R 2010/03/15	10.15	Put	Currency Future	67.0000	70.0000	4.478	0	0	0
11/11/2009	€ / R 2010/03/15	8.10	Call	Currency Future	3,265.0000	3,205.0000	(1.838)	0	0	0
11/11/2009	€ / R 2010/03/15	20.10	Put	Currency Future	8,744.0000	8,803.0000	0.675	0	0	0
11/11/2009	€ / R 2010/03/15	10.35	Call	Currency Future	1,092.0000	1,042.0000	(4.579)	0	0	0
11/11/2009	€ / R 2010/03/15	19.55	Put	Currency Future	8,195.0000	8,254.0000	0.720	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	€ / R 2010/03/15	13.30	Call	Currency Future	95.0000	89.0000	(6.316)	0	0	0
11/11/2009	€ / R 2010/03/15	10.60	Call	Currency Future	898.0000	853.0000	(5.011)	0	0	0
11/11/2009	€ / R 2010/03/15	8.45	Call	Currency Future	2,918.0000	2,859.0000	(2.022)	0	0	0
11/11/2009	€ / R 2010/03/15	8.15	Call	Currency Future	3,215.0000	3,156.0000	(1.835)	0	0	0
11/11/2009	€ / R 2010/03/15	8.10	Put	Currency Future	7.0000	7.0000	-	0	0	0
11/11/2009	€ / R 2010/03/15	11.60	Call	Currency Future	362.0000	341.0000	(5.801)	0	0	0
11/11/2009	€ / R 2010/03/15	18.10	Put	Currency Future	6,747.0000	6,807.0000	0.889	0	0	0
11/11/2009	€ / R 2010/03/15	9.35	Call	Currency Future	2,035.0000	1,976.0000	(2.899)	0	0	0
11/11/2009	€ / R 2010/03/15	17.55	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
11/11/2009	€ / R 2010/03/15	12.20	Put	Currency Future	1,058.0000	1,105.0000	4.442	0	0	0
11/11/2009	€ / R 2010/03/15	10.60	Put	Currency Future	140.0000	155.0000	10.714	0	0	0
11/11/2009	€ / R 2010/03/15	7.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
11/11/2009	€ / R 2010/03/15	9.10	Call	Currency Future	2,279.0000	2,219.0000	(2.633)	0	0	0
11/11/2009	€ / R 2010/03/15	18.10	Call	Currency Future	5.0000	5.0000	-	0	0	0
11/11/2009	€ / R 2010/03/15	8.35	Call	Currency Future	3,017.0000	2,958.0000	(1.956)	0	0	0
11/11/2009	€ / R 2010/03/15	15.55	Put	Currency Future	4,208.0000	4,268.0000	1.426	0	0	0
11/11/2009	€ / R 2010/03/15	12.15	Call	Currency Future	225.0000	212.0000	(5.778)	0	0	0
11/11/2009	€ / R 2010/03/15	9.60	Put	Currency Future	36.0000	37.0000	2.778	0	0	0
11/11/2009	€ / R 2010/03/15	7.45	Call	Currency Future	3,911.0000	3,851.0000	(1.534)	0	0	0
11/11/2009	€ / R 2010/03/15	12.75	Call	Currency Future	140.0000	131.0000	(6.429)	0	0	0
11/11/2009	€ / R 2010/03/15	12.60	Put	Currency Future	1,399.0000	1,449.0000	3.574	0	0	0
11/11/2009	€ / R 2010/03/15	9.10	Put	Currency Future	21.0000	21.0000	-	0	0	0
11/11/2009	€ / R 2010/03/15	20.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	€ / R 2010/03/15	7.35	Put	Currency Future	3.0000	3.0000	-	0	0	0
11/11/2009	€ / R 2010/03/15	15.55	Call	Currency Future	16.0000	16.0000	-	0	0	0
11/11/2009	€ / R 2010/03/15	8.60	Put	Currency Future	13.0000	13.0000	-	0	0	0
11/11/2009	€ / R 2010/03/15	16.05	Call	Currency Future	12.0000	12.0000	-	0	0	0
11/11/2009	€ / R 2010/03/15	12.60	Call	Currency Future	157.0000	147.0000	(6.369)	0	0	13,636
11/11/2009	€ / R 2010/03/15	13.10	Call	Currency Future	109.0000	102.0000	(6.422)	0	0	0
11/11/2009	€ / R 2010/03/15	19.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	€ / R 2010/03/15	8.35	Put	Currency Future	10.0000	10.0000	-	0	0	0
11/11/2009	€ / R 2010/03/15	10.55	Put	Currency Future	127.0000	141.0000	11.024	0	0	0
11/11/2009	€ / R 2010/03/15	9.60	Call	Currency Future	1,794.0000	1,735.0000	(3.289)	0	0	0
11/11/2009	€ / R 2010/03/15	15.70	Put	Currency Future	4,357.0000	4,416.0000	1.354	0	0	0
11/11/2009	€ / R 2010/03/15	16.05	Put	Currency Future	4,705.0000	4,764.0000	1.254	0	0	0
11/11/2009	€ / R 2010/03/15	10.35	Put	Currency Future	84.0000	94.0000	11.905	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	€ / R 2010/03/15	13.55	Call	Currency Future	77.0000	71.0000	(7.792)	0	0	0
11/11/2009	€ / R 2010/03/15	13.60	Call	Currency Future	74.0000	69.0000	(6.757)	0	0	0
11/11/2009	€ / R 2010/03/15	15.70	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
11/11/2009	€ / R 2010/03/15	7.95	Put	Currency Future	6.0000	6.0000	-	0	0	0
11/11/2009	€ / R 2010/03/15	10.05	Put	Currency Future	59.0000	63.0000	6.780	0	0	0
11/11/2009	€ / R 2010/03/15	16.20	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
11/11/2009	€ / R 2010/03/15	11.40	Put	Currency Future	475.0000	510.0000	7.368	0	0	0
11/11/2009	€ / R 2010/03/15	7.35	Call	Currency Future	4,011.0000	3,951.0000	(1.496)	0	0	0
11/11/2009	€ / R 2010/03/15	13.55	Put	Currency Future	2,269.0000	2,323.0000	2.380	0	0	0
11/11/2009	€ / R 2010/03/15	13.60	Put	Currency Future	2,316.0000	2,370.0000	2.332	0	0	0
11/11/2009	€ / R 2010/03/15	14.70	Put	Currency Future	3,372.0000	3,430.0000	1.720	0	0	0
11/11/2009	€ / R 2010/03/15	13.95	Put	Currency Future	2,647.0000	2,703.0000	2.116	0	0	0
11/11/2009	€ / R 2010/03/15	15.05	Put	Currency Future	3,715.0000	3,773.0000	1.561	0	0	0
11/11/2009	€ / R 2010/03/15	7.10	Call	Currency Future	4,259.0000	4,200.0000	(1.385)	0	0	0
11/11/2009	€ / R 2010/03/15	12.35	Call	Currency Future	191.0000	180.0000	(5.759)	0	0	0
11/11/2009	€ / R 2010/03/15	9.55	Put	Currency Future	34.0000	35.0000	2.941	0	0	0
11/11/2009	€ / R 2010/03/15	15.60	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
11/11/2009	€ / R 2010/03/15	14.95	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
11/11/2009	€ / R 2010/03/15	15.05	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
11/11/2009	€ / R 2010/03/15	11.75	Put	Currency Future	710.0000	751.0000	5.775	0	0	0
11/11/2009	€ / R 2010/03/15	11.40	Call	Currency Future	433.0000	408.0000	(5.774)	0	0	0
11/11/2009	€ / R 2010/03/15	14.35	Put	Currency Future	3,031.0000	3,089.0000	1.914	0	0	0
11/11/2009	€ / R 2010/03/15	15.40	Call	Currency Future	17.0000	17.0000	-	0	0	0
11/11/2009	€ / R 2010/03/15	19.60	Put	Currency Future	8,245.0000	8,304.0000	0.716	0	0	0
11/11/2009	€ / R 2010/03/15	19.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	€ / R 2010/03/15	14.95	Put	Currency Future	3,617.0000	3,675.0000	1.604	0	0	0
11/11/2009	€ / R 2010/03/15	14.05	Put	Currency Future	2,742.0000	2,799.0000	2.079	0	0	0
11/11/2009	€ / R 2010/03/15	13.35	Call	Currency Future	92.0000	85.0000	(7.609)	0	0	0
11/11/2009	€ / R 2010/03/15	10.40	Put	Currency Future	94.0000	105.0000	11.702	0	0	0
11/11/2009	€ / R 2010/03/15	19.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	€ / R 2010/03/15	15.95	Call	Currency Future	13.0000	13.0000	-	0	0	0
11/11/2009	€ / R 2010/03/15	13.05	Call	Currency Future	112.0000	105.0000	(6.250)	0	0	0
11/11/2009	€ / R 2010/03/15	13.40	Call	Currency Future	88.0000	81.0000	(7.955)	0	0	0
11/11/2009	€ / R 2010/03/15	13.30	Put	Currency Future	2,037.0000	2,091.0000	2.651	0	0	0
11/11/2009	€ / R 2010/03/15	17.60	Put	Currency Future	6,249.0000	6,308.0000	0.944	0	0	0
11/11/2009	€ / R 2010/03/15	15.95	Put	Currency Future	4,605.0000	4,665.0000	1.303	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
11/11/2009	€ / R 2010/03/15	13.05	Put	Currency Future	1,805.0000	1,857.0000	2.881	0	0	0
11/11/2009	€ / R 2010/03/15	8.20	Call	Currency Future	3,166.0000	3,106.0000	(1.895)	0	0	0
11/11/2009	€ / R 2010/03/15	17.60	Call	Currency Future	6.0000	6.0000	-	0	0	0
11/11/2009	€ / R 2010/03/15	17.80	Call	Currency Future	6.0000	6.0000	-	0	0	0
11/11/2009	€ / R 2010/03/15	13.95	Call	Currency Future	55.0000	51.0000	(7.273)	0	0	0
11/11/2009	€ / R 2010/03/15	14.05	Call	Currency Future	50.0000	47.0000	(6.000)	0	0	0
11/11/2009	€ / R 2010/03/15	11.75	Call	Currency Future	317.0000	299.0000	(5.678)	0	0	0
11/11/2009	€ / R 2010/03/15	19.35	Put	Currency Future	7,995.0000	8,055.0000	0.750	0	0	0
11/11/2009	€ / R 2010/03/15	15.60	Put	Currency Future	4,258.0000	4,317.0000	1.386	0	0	0
11/11/2009	€ / R 2010/03/15	7.95	Call	Currency Future	3,414.0000	3,354.0000	(1.757)	0	0	0
11/11/2009	€ / R 2010/03/15	10.05	Call	Currency Future	1,367.0000	1,311.0000	(4.097)	0	0	0
11/11/2009	€ / R 2010/03/15	19.35	Call	Currency Future	3.0000	3.0000	-	0	0	0
11/11/2009	€ / R 2010/03/15	8.60	Call	Currency Future	2,770.0000	2,711.0000	(2.130)	0	0	0
11/11/2009	€ / R 2010/03/15	17.80	Put	Currency Future	6,448.0000	6,508.0000	0.931	0	0	0
11/11/2009	€ / R 2010/03/15	12.95	Put	Currency Future	1,713.0000	1,765.0000	3.036	0	0	0
11/11/2009	€ / R 2010/03/15	17.35	Put	Currency Future	6,000.0000	6,059.0000	0.983	0	0	0
11/11/2009	€ / R 2010/03/15	7.60	Put	Currency Future	4.0000	4.0000	-	0	0	0
11/11/2009	€ / R 2010/03/15	10.95	Put	Currency Future	256.0000	279.0000	8.984	0	0	0
11/11/2009	€ / R 2010/03/15	9.05	Put	Currency Future	20.0000	20.0000	-	0	0	0
11/11/2009	€ / R 2010/03/15	7.60	Call	Currency Future	3,762.0000	3,702.0000	(1.595)	0	0	0
11/11/2009	€ / R 2010/03/15	14.75	Put	Currency Future	3,421.0000	3,479.0000	1.695	0	0	0
11/11/2009	€ / R 2010/03/15	8.95	Call	Currency Future	2,426.0000	2,366.0000	(2.473)	0	0	0
11/11/2009	€ / R 2010/03/15	8.05	Put	Currency Future	7.0000	7.0000	-	0	0	0
11/11/2009	€ / R 2010/03/15	11.80	Put	Currency Future	746.0000	788.0000	5.630	0	0	0
11/11/2009	€ / R 2010/03/15	11.60	Put	Currency Future	604.0000	643.0000	6.457	0	0	0
11/11/2009	€ / R 2010/03/15	19.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
11/11/2009	€ / R 2010/03/15	19.80	Put	Currency Future	8,444.0000	8,504.0000	0.711	0	0	0
11/11/2009	€ / R 2010/03/15	14.75	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
11/11/2009	€ / R 2010/03/15	8.95	Put	Currency Future	18.0000	18.0000	-	0	0	0
11/11/2009	€ / R 2010/03/15	14.25	Call	Currency Future	43.0000	40.0000	(6.977)	0	0	0
11/11/2009	€ / R 2010/03/15	16.20	Put	Currency Future	4,854.0000	4,913.0000	1.215	0	0	0
11/11/2009	€ / R 2010/03/15	11.45	Put	Currency Future	506.0000	542.0000	7.115	0	0	0
11/11/2009	€ / R 2010/03/15	15.35	Put	Currency Future	4,010.0000	4,069.0000	1.471	0	0	0
11/11/2009	€ / R 2010/03/15	13.75	Put	Currency Future	2,457.0000	2,512.0000	2.239	0	0	0
11/11/2009	€ / R 2010/03/15	9.95	Call	Currency Future	1,461.0000	1,404.0000	(3.901)	0	0	0
11/11/2009	€ / R 2010/03/15	8.20	Put	Currency Future	8.0000	8.0000	-	0	0	0

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11/11/2009	€ / R 2010/03/15	15.35	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
11/11/2009	€ / R 2010/03/15	9.95	Put	Currency Future	53.0000	56.0000	5.660	0	0	0
11/11/2009	€ / R 2010/03/15	9.20	Put	Currency Future	24.0000	24.0000	-	0	0	0
11/11/2009	€ / R 2010/03/15	10.95	Call	Currency Future	664.0000	627.0000	(5.572)	0	0	0
11/11/2009	€ / R 2010/03/15	14.20	Put	Currency Future	2,887.0000	2,943.0000	1.940	0	0	0
11/11/2009	€ / R 2010/03/15	13.40	Put	Currency Future	2,130.0000	2,183.0000	2.488	0	0	0
11/11/2009	€ / R 2010/03/15	12.95	Call	Currency Future	121.0000	113.0000	(6.612)	0	0	0
11/11/2009	€ / R 2010/03/15	15.20	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
11/11/2009	€ / R 2010/03/15	12.35	Put	Currency Future	1,183.0000	1,231.0000	4.057	0	0	0
11/11/2009	€ / R 2010/03/15	15.75	Put	Currency Future	4,407.0000	4,466.0000	1.339	0	0	0
11/11/2009	€ / R 2010/03/15	11.05	Call	Currency Future	606.0000	571.0000	(5.776)	0	0	0
11/11/2009	€ / R 2010/03/15	15.20	Put	Currency Future	3,862.0000	3,921.0000	1.528	0	0	0
11/11/2009	€ / R 2010/03/15	8.00	Call	Currency Future	3,364.0000	3,305.0000	(1.754)	0	0	0
11/11/2009	€ / R 2010/03/15	14.25	Put	Currency Future	2,935.0000	2,992.0000	1.942	0	0	0
11/11/2009	€ / R 2010/03/15	8.05	Call	Currency Future	3,315.0000	3,255.0000	(1.810)	0	0	0
11/11/2009	€ / R 2010/03/15	9.20	Call	Currency Future	2,181.0000	2,122.0000	(2.705)	0	0	0
11/11/2009	€ / R 2010/03/15	11.45	Call	Currency Future	414.0000	390.0000	(5.797)	0	0	0
11/11/2009	€ / R 2010/03/15	13.35	Put	Currency Future	2,084.0000	2,137.0000	2.543	0	0	0
11/11/2009	€ / R 2010/03/15	9.40	Call	Currency Future	1,987.0000	1,928.0000	(2.969)	0	0	0
11/11/2009	€ / R 2010/03/15	12.75	Put	Currency Future	1,532.0000	1,583.0000	3.329	0	0	0
11/11/2009	€ / R 2010/03/15	11.50	Call	Currency Future	396.0000	373.0000	(5.808)	0	0	24
11/11/2009	€ / R 2010/03/15	14.20	Call	Currency Future	44.0000	42.0000	(4.545)	0	0	0
11/11/2009	€ / R 2010/03/15	14.35	Call	Currency Future	39.0000	37.0000	(5.128)	0	0	0
11/11/2009	€ / R 2010/03/15	9.40	Put	Currency Future	29.0000	30.0000	3.448	0	0	0
11/11/2009	€ / R 2010/03/15	12.70	Put	Currency Future	1,487.0000	1,538.0000	3.430	0	0	0
11/11/2009	€ / R 2010/03/15	12.85	Put	Currency Future	1,622.0000	1,674.0000	3.206	0	0	0
11/11/2009	€ / R 2010/03/15	13.20	Call	Currency Future	101.0000	95.0000	(5.941)	0	0	0
11/11/2009	€ / R 2010/03/15	17.75	Call	Currency Future	6.0000	6.0000	-	0	0	0
11/11/2009	€ / R 2010/03/15	10.40	Call	Currency Future	1,051.0000	1,003.0000	(4.567)	0	0	0
11/11/2009	€ / R 2010/03/15	12.70	Call	Currency Future	145.0000	136.0000	(6.207)	0	0	0
11/11/2009	€ / R 2010/03/15	13.85	Call	Currency Future	59.0000	55.0000	(6.780)	0	0	0
11/11/2009	€ / R 2010/03/15	9.05	Call	Currency Future	2,328.0000	2,268.0000	(2.577)	0	0	0
11/11/2009	€ / R 2010/03/15	11.80	Call	Currency Future	304.0000	286.0000	(5.921)	0	0	0
11/11/2009	€ / R 2010/03/15	13.20	Put	Currency Future	1,944.0000	1,997.0000	2.726	0	0	0
11/11/2009	€ / R 2010/03/15	19.75	Put	Currency Future	8,394.0000	8,454.0000	0.715	0	0	0
11/11/2009	€ / R 2010/03/15	17.35	Call	Currency Future	7.0000	7.0000	-	0	0	0

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11/11/2009	€ / R 2010/03/15	17.50	Put	Currency Future	6,149.0000	6,208.0000	0.960	0	0	0
11/11/2009	€ / R 2010/03/15	13.70	Call	Currency Future	68.0000	63.0000	(7.353)	0	0	0
11/11/2009	€ / R 2010/03/15	13.85	Put	Currency Future	2,552.0000	2,607.0000	2.155	0	0	0
11/11/2009	€ / R 2010/03/15	11.05	Put	Currency Future	298.0000	323.0000	8.389	0	0	0
11/11/2009	€ / R 2010/03/15	10.20	Call	Currency Future	1,228.0000	1,173.0000	(4.479)	0	0	0
11/11/2009	€ / R 2010/03/15	19.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	€ / R 2010/03/15	8.40	Put	Currency Future	10.0000	10.0000	-	0	0	0
11/11/2009	€ / R 2010/03/15	17.50	Call	Currency Future	7.0000	7.0000	-	0	0	0
11/11/2009	€ / R 2010/03/15	14.70	Call	Currency Future	30.0000	28.0000	(6.667)	0	0	0
11/11/2009	€ / R 2010/03/15	14.85	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0
11/11/2009	€ / R 2010/03/15	10.20	Put	Currency Future	71.0000	75.0000	5.634	0	0	0
11/11/2009	€ / R 2010/03/15	17.75	Put	Currency Future	6,398.0000	6,458.0000	0.938	0	0	0
11/11/2009	€ / R 2010/03/15	7.40	Call	Currency Future	3,961.0000	3,901.0000	(1.515)	0	0	0
11/11/2009	€ / R 2010/03/15	13.70	Put	Currency Future	2,410.0000	2,465.0000	2.282	0	0	0
11/11/2009	€ / R 2010/03/15	14.85	Put	Currency Future	3,518.0000	3,577.0000	1.677	0	0	0
11/11/2009	€ / R 2010/03/15	11.50	Put	Currency Future	538.0000	575.0000	6.877	0	0	0
11/11/2009	€ / R 2010/03/15	15.25	Call	Currency Future	19.0000	19.0000	-	0	0	0
11/11/2009	€ / R 2010/03/15	15.50	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
11/11/2009	€ / R 2010/03/15	7.40	Put	Currency Future	3.0000	3.0000	-	0	0	0
11/11/2009	€ / R 2010/03/15	10.70	Put	Currency Future	169.0000	186.0000	10.059	0	0	0
11/11/2009	€ / R 2010/03/15	12.85	Call	Currency Future	130.0000	122.0000	(6.154)	0	0	0
11/11/2009	€ / R 2010/03/15	8.90	Call	Currency Future	2,475.0000	2,415.0000	(2.424)	0	0	0
11/11/2009	€ / R 2010/03/15	10.70	Call	Currency Future	827.0000	784.0000	(5.200)	0	0	0
11/11/2009	€ / R 2010/03/15	15.85	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
11/11/2009	€ / R 2010/03/15	7.90	Put	Currency Future	6.0000	6.0000	-	0	0	0
11/11/2009	€ / R 2010/03/15	9.70	Put	Currency Future	40.0000	42.0000	5.000	0	0	0
11/11/2009	€ / R 2010/03/15	10.85	Put	Currency Future	219.0000	239.0000	9.132	0	0	0
11/11/2009	€ / R 2010/03/15	8.90	Put	Currency Future	17.0000	17.0000	-	0	0	0
11/11/2009	€ / R 2010/03/15	8.40	Call	Currency Future	2,968.0000	2,908.0000	(2.022)	0	0	0
11/11/2009	€ / R 2010/03/15	19.50	Put	Currency Future	8,145.0000	8,204.0000	0.724	0	0	0
11/11/2009	€ / R 2010/03/15	7.70	Call	Currency Future	3,662.0000	3,603.0000	(1.611)	0	0	0
11/11/2009	€ / R 2010/03/15	9.85	Put	Currency Future	48.0000	49.0000	2.083	0	0	0
11/11/2009	€ / R 2010/03/15	11.20	Call	Currency Future	525.0000	494.0000	(5.905)	0	0	0
11/11/2009	€ / R 2010/03/15	7.90	Call	Currency Future	3,463.0000	3,404.0000	(1.704)	0	0	0
11/11/2009	€ / R 2010/03/15	9.65	Put	Currency Future	38.0000	39.0000	2.632	0	0	0
11/11/2009	€ / R 2010/03/15	7.70	Put	Currency Future	4.0000	5.0000	25.000	0	0	0

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11/11/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,513.0000	3,454.0000	(1.679)	0	0	0
11/11/2009	€ / R 2010/03/15	9.90	Call	Currency Future	1,508.0000	1,451.0000	(3.780)	0	0	0
11/11/2009	€ / R 2010/03/15	10.65	Call	Currency Future	862.0000	818.0000	(5.104)	0	0	0
11/11/2009	€ / R 2010/03/15	8.70	Call	Currency Future	2,672.0000	2,612.0000	(2.246)	0	0	0
11/11/2009	€ / R 2010/03/15	7.85	Put	Currency Future	5.0000	5.0000	-	0	0	0
11/11/2009	€ / R 2010/03/15	11.10	Call	Currency Future	578.0000	544.0000	(5.882)	0	0	0
11/11/2009	€ / R 2010/03/15	10.90	Call	Currency Future	695.0000	657.0000	(5.468)	0	0	0
11/11/2009	€ / R 2010/03/15	13.65	Call	Currency Future	71.0000	66.0000	(7.042)	0	0	0
11/11/2009	€ / R 2010/03/15	8.70	Put	Currency Future	14.0000	14.0000	-	0	0	0
11/11/2009	€ / R 2010/03/15	8.85	Call	Currency Future	2,524.0000	2,464.0000	(2.377)	0	0	0
11/11/2009	€ / R 2010/03/15	11.10	Put	Currency Future	320.0000	346.0000	8.125	0	0	0
11/11/2009	€ / R 2010/03/15	14.90	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
11/11/2009	€ / R 2010/03/15	9.65	Call	Currency Future	1,746.0000	1,687.0000	(3.379)	0	0	0
11/11/2009	€ / R 2010/03/15	9.70	Call	Currency Future	1,698.0000	1,640.0000	(3.416)	0	0	0
11/11/2009	€ / R 2010/03/15	8.85	Put	Currency Future	16.0000	16.0000	-	0	0	0
11/11/2009	€ / R 2010/03/15	11.20	Put	Currency Future	367.0000	395.0000	7.629	0	0	0
11/11/2009	€ / R 2010/03/15	13.90	Put	Currency Future	2,599.0000	2,655.0000	2.155	0	0	0
11/11/2009	€ / R 2010/03/15	7.50	Call	Currency Future	3,861.0000	3,802.0000	(1.528)	0	0	0
11/11/2009	€ / R 2010/03/15	19.65	Put	Currency Future	8,295.0000	8,354.0000	0.711	0	0	0
11/11/2009	€ / R 2010/03/15	13.75	Call	Currency Future	65.0000	60.0000	(7.692)	0	0	0
11/11/2009	€ / R 2010/03/15	9.85	Call	Currency Future	1,555.0000	1,498.0000	(3.666)	0	0	0
11/11/2009	€ / R 2010/03/15	9.90	Put	Currency Future	50.0000	52.0000	4.000	0	0	0
11/11/2009	€ / R 2010/03/15	19.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	€ / R 2010/03/15	10.85	Call	Currency Future	726.0000	687.0000	(5.372)	0	0	0
11/11/2009	€ / R 2010/03/15	13.90	Call	Currency Future	57.0000	53.0000	(7.018)	0	0	0
11/11/2009	€ / R 2010/03/15	10.50	Call	Currency Future	973.0000	926.0000	(4.830)	0	0	0
11/11/2009	€ / R 2010/03/15	17.65	Put	Currency Future	6,299.0000	6,358.0000	0.937	0	0	0
11/11/2009	€ / R 2010/03/15	15.85	Put	Currency Future	4,506.0000	4,565.0000	1.309	0	0	0
11/11/2009	€ / R 2010/03/15	14.90	Put	Currency Future	3,567.0000	3,626.0000	1.654	0	0	0
11/11/2009	€ / R 2010/03/15	9.50	Put	Currency Future	32.0000	33.0000	3.125	0	0	0
11/11/2009	€ / R 2010/03/15	17.65	Call	Currency Future	6.0000	6.0000	-	0	0	0
11/11/2009	€ / R 2010/03/15	10.90	Put	Currency Future	237.0000	258.0000	8.861	0	0	0
11/11/2009	€ / R 2010/03/15	9.50	Call	Currency Future	1,890.0000	1,831.0000	(3.122)	0	0	0
11/11/2009	€ / R 2010/03/15	15.65	Put	Currency Future	4,307.0000	4,367.0000	1.393	0	0	0
11/11/2009	€ / R 2010/03/15	8.00	Put	Currency Future	6.0000	6.0000	-	0	0	0
11/11/2009	€ / R 2010/03/15	12.90	Put	Currency Future	1,667.0000	1,719.0000	3.119	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	€ / R 2010/03/15	10.50	Put	Currency Future	115.0000	128.0000	11.304	0	0	0
11/11/2009	€ / R 2010/03/15	10.65	Put	Currency Future	154.0000	170.0000	10.390	0	0	0
11/11/2009	€ / R 2010/03/15	16.00	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
11/11/2009	€ / R 2010/03/15	11.15	Put	Currency Future	343.0000	370.0000	7.872	0	0	0
11/11/2009	€ / R 2010/03/15	12.90	Call	Currency Future	125.0000	117.0000	(6.400)	0	0	0
11/11/2009	€ / R 2010/03/15	12.50	Call	Currency Future	170.0000	159.0000	(6.471)	0	0	0
11/11/2009	€ / R 2010/03/15	19.20	Put	Currency Future	7,845.0000	7,905.0000	0.765	0	0	0
11/11/2009	€ / R 2010/03/15	13.65	Put	Currency Future	2,363.0000	2,418.0000	2.328	0	0	0
11/11/2009	€ / R 2010/03/15	16.00	Put	Currency Future	4,655.0000	4,714.0000	1.267	0	0	0
11/11/2009	€ / R 2010/03/15	11.15	Call	Currency Future	551.0000	518.0000	(5.989)	0	0	0
11/11/2009	€ / R 2010/03/15	14.80	Put	Currency Future	3,470.0000	3,528.0000	1.671	0	0	0
11/11/2009	€ / R 2010/03/15	12.50	Put	Currency Future	1,312.0000	1,361.0000	3.735	0	0	0
11/11/2009	€ / R 2010/03/15	17.20	Put	Currency Future	5,850.0000	5,909.0000	1.009	0	0	0
11/11/2009	€ / R 2010/03/15	15.65	Call	Currency Future	15.0000	15.0000	-	0	0	0
11/11/2009	€ / R 2010/03/15	15.80	Call	Currency Future	14.0000	14.0000	-	0	0	0
11/11/2009	€ / R 2010/03/15	14.50	Put	Currency Future	3,177.0000	3,235.0000	1.826	0	0	0
11/11/2009	€ / R 2010/03/15	19.20	Call	Currency Future	3.0000	3.0000	-	0	0	0
11/11/2009	€ / R 2010/03/15	8.65	Put	Currency Future	13.0000	13.0000	-	0	0	0
11/11/2009	€ / R 2010/03/15	8.80	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
11/11/2009	€ / R 2010/03/15	14.50	Call	Currency Future	35.0000	33.0000	(5.714)	0	0	0
11/11/2009	€ / R 2010/03/15	8.80	Call	Currency Future	2,573.0000	2,514.0000	(2.293)	0	0	0
11/11/2009	€ / R 2010/03/15	13.50	Put	Currency Future	2,223.0000	2,277.0000	2.429	0	0	0
11/11/2009	€ / R 2010/03/15	7.65	Put	Currency Future	4.0000	4.0000	-	0	0	0
11/11/2009	€ / R 2010/03/15	15.00	Put	Currency Future	3,666.0000	3,724.0000	1.582	0	0	0
11/11/2009	€ / R 2010/03/15	7.80	Put	Currency Future	5.0000	5.0000	-	0	0	0
11/11/2009	€ / R 2010/03/15	8.50	Put	Currency Future	11.0000	11.0000	-	0	0	0
11/11/2009	€ / R 2010/03/15	17.90	Put	Currency Future	6,548.0000	6,607.0000	0.901	0	0	0
11/11/2009	€ / R 2010/03/15	15.00	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
11/11/2009	€ / R 2010/03/15	7.80	Call	Currency Future	3,563.0000	3,503.0000	(1.684)	0	0	0
11/11/2009	€ / R 2010/03/15	8.50	Call	Currency Future	2,869.0000	2,809.0000	(2.091)	0	0	0
11/11/2009	€ / R 2010/03/15	19.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	€ / R 2010/03/15	17.90	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
11/11/2009	€ / R 2010/03/15	14.00	Put	Currency Future	2,695.0000	2,751.0000	2.078	0	0	0
11/11/2009	€ / R 2010/03/15	11.30	Call	Currency Future	476.0000	447.0000	(6.092)	0	0	0
11/11/2009	€ / R 2010/03/15	15.90	Call	Currency Future	13.0000	13.0000	-	0	0	0
11/11/2009	€ / R 2010/03/15	7.50	Put	Currency Future	4.0000	4.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	€ / R 2010/03/15	17.70	Put	Currency Future	6,348.0000	6,408.0000	0.945	0	0	0
11/11/2009	€ / R 2010/03/15	14.00	Call	Currency Future	52.0000	49.0000	(5.769)	0	0	0
11/11/2009	€ / R 2010/03/15	9.80	Call	Currency Future	1,603.0000	1,545.0000	(3.618)	0	0	0
11/11/2009	€ / R 2010/03/15	19.70	Put	Currency Future	8,344.0000	8,404.0000	0.719	0	0	0
11/11/2009	€ / R 2010/03/15	9.00	Call	Currency Future	2,377.0000	2,317.0000	(2.524)	0	0	0
11/11/2009	€ / R 2010/03/15	15.80	Put	Currency Future	4,456.0000	4,516.0000	1.346	0	0	0
11/11/2009	€ / R 2010/03/15	9.00	Put	Currency Future	19.0000	19.0000	-	0	0	0
11/11/2009	€ / R 2010/03/15	9.80	Put	Currency Future	45.0000	47.0000	4.444	0	0	0
11/11/2009	€ / R 2010/03/15	17.20	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
11/11/2009	€ / R 2010/03/15	19.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	€ / R 2010/03/15	10.80	Put	Currency Future	201.0000	220.0000	9.453	0	0	0
11/11/2009	€ / R 2010/03/15	19.90	Put	Currency Future	8,544.0000	8,604.0000	0.702	0	0	0
11/11/2009	€ / R 2010/03/15	10.00	Call	Currency Future	1,414.0000	1,357.0000	(4.031)	0	0	0
11/11/2009	€ / R 2010/03/15	14.80	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
11/11/2009	€ / R 2010/03/15	13.00	Call	Currency Future	116.0000	109.0000	(6.034)	0	0	0
11/11/2009	€ / R 2010/03/15	11.30	Put	Currency Future	418.0000	449.0000	7.416	0	0	0
11/11/2009	€ / R 2010/03/15	13.80	Put	Currency Future	2,504.0000	2,560.0000	2.236	0	0	0
11/11/2009	€ / R 2010/03/15	15.50	Put	Currency Future	4,159.0000	4,218.0000	1.419	0	0	0
11/11/2009	€ / R 2010/03/15	13.00	Put	Currency Future	1,759.0000	1,811.0000	2.956	0	0	0
11/11/2009	€ / R 2010/03/15	13.80	Call	Currency Future	62.0000	58.0000	(6.452)	0	0	0
11/11/2009	€ / R 2010/03/15	7.65	Call	Currency Future	3,712.0000	3,652.0000	(1.616)	0	0	0
11/11/2009	€ / R 2010/03/15	10.00	Put	Currency Future	56.0000	59.0000	5.357	0	0	0
11/11/2009	€ / R 2010/03/15	12.80	Put	Currency Future	1,577.0000	1,628.0000	3.234	0	0	0
11/11/2009	€ / R 2010/03/15	12.80	Call	Currency Future	135.0000	126.0000	(6.667)	0	0	0
11/11/2009	€ / R 2010/03/15	7.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	€ / R 2010/03/15	17.70	Call	Currency Future	6.0000	6.0000	-	0	0	0
11/11/2009	€ / R 2010/03/15	8.65	Call	Currency Future	2,721.0000	2,661.0000	(2.205)	0	0	0
11/11/2009	€ / R 2010/03/15	10.80	Call	Currency Future	759.0000	718.0000	(5.402)	0	0	0
11/11/2009	€ / R 2010/03/15	18.00	Call	Currency Future	5.0000	5.0000	-	0	0	0
11/11/2009	€ / R 2010/03/15	11.25	Put	Currency Future	392.0000	422.0000	7.653	0	0	0
11/11/2009	€ / R 2010/03/15	15.90	Put	Currency Future	4,556.0000	4,615.0000	1.295	0	0	0
11/11/2009	€ / R 2010/03/15	20.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	€ / R 2010/03/15	20.00	Put	Currency Future	8,644.0000	8,704.0000	0.694	0	0	0
11/11/2009	€ / R 2010/03/15	13.50	Call	Currency Future	80.0000	75.0000	(6.250)	0	0	0
11/11/2009	€ / R 2010/03/15	18.00	Put	Currency Future	6,648.0000	6,707.0000	0.887	0	0	0
11/11/2009	€ / R 2010/03/15	11.25	Call	Currency Future	500.0000	470.0000	(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
11/11/2009	€ / R	2010/03/15	11.35	Put	Currency Future	445.0000	479.0000	7.640	0	0	0
11/11/2009	€ / R	2010/03/15	11.35	Call	Currency Future	452.0000	427.0000	(5.531)	0	0	0
11/11/2009	€ / R	2010/03/15	7.20	Call	Currency Future	4,160.0000	4,100.0000	(1.442)	0	0	0
11/11/2009	€ / R	2010/03/15	11.85	Put	Currency Future	783.0000	826.0000	5.492	0	0	0
11/11/2009	€ / R	2010/03/15	11.65	Call	Currency Future	347.0000	327.0000	(5.764)	0	0	0
11/11/2009	€ / R	2010/03/15	11.65	Put	Currency Future	639.0000	678.0000	6.103	0	0	0
11/11/2009	€ / R	2010/03/15	11.95	Put	Currency Future	859.0000	903.0000	5.122	0	0	0
11/11/2009	€ / R	2010/03/15	11.95	Call	Currency Future	267.0000	251.0000	(5.993)	0	0	0
11/11/2009	€ / R	2010/03/15	11.85	Call	Currency Future	291.0000	274.0000	(5.842)	0	0	0
11/11/2009	€ / R	2010/06/14			Currency Future	11.5433	11.4810	(0.540)	0.0000	0.0000	876
11/11/2009	€ / R	2010/06/14	13.45	Put	Currency Future	2,117.0000	2,170.0000	2.504	0	0	0
11/11/2009	€ / R	2010/06/14	8.30	Call	Currency Future	3,263.0000	3,201.0000	(1.900)	0	0	0
11/11/2009	€ / R	2010/06/14	7.55	Put	Currency Future	10.0000	10.0000	-	0	0	0
11/11/2009	€ / R	2010/06/14	9.30	Call	Currency Future	2,283.0000	2,221.0000	(2.716)	0	0	0
11/11/2009	€ / R	2010/06/14	7.55	Call	Currency Future	4,004.0000	3,941.0000	(1.573)	0	0	0
11/11/2009	€ / R	2010/06/14	8.30	Put	Currency Future	20.0000	20.0000	-	0	0	0
11/11/2009	€ / R	2010/06/14	19.45	Put	Currency Future	7,917.0000	7,979.0000	0.783	0	0	0
11/11/2009	€ / R	2010/06/14	12.10	Put	Currency Future	989.0000	1,032.0000	4.348	0	0	0
11/11/2009	€ / R	2010/06/14	19.45	Call	Currency Future	10.0000	10.0000	-	0	0	0
11/11/2009	€ / R	2010/06/14	8.55	Call	Currency Future	3,018.0000	2,955.0000	(2.087)	0	0	0
11/11/2009	€ / R	2010/06/14	12.10	Call	Currency Future	432.0000	413.0000	(4.398)	0	0	0
11/11/2009	€ / R	2010/06/14	15.45	Call	Currency Future	85.0000	81.0000	(4.706)	0	0	0
11/11/2009	€ / R	2010/06/14	15.45	Put	Currency Future	3,992.0000	4,050.0000	1.453	0	0	0
11/11/2009	€ / R	2010/06/14	17.45	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
11/11/2009	€ / R	2010/06/14	9.30	Put	Currency Future	40.0000	40.0000	-	0	0	0
11/11/2009	€ / R	2010/06/14	17.45	Put	Currency Future	5,926.0000	5,987.0000	1.029	0	0	0
11/11/2009	€ / R	2010/06/14	19.30	Call	Currency Future	10.0000	10.0000	-	0	0	0
11/11/2009	€ / R	2010/06/14	9.55	Call	Currency Future	2,041.0000	1,980.0000	(2.989)	0	0	0
11/11/2009	€ / R	2010/06/14	10.30	Put	Currency Future	134.0000	141.0000	5.224	0	0	0
11/11/2009	€ / R	2010/06/14	9.55	Put	Currency Future	47.0000	49.0000	4.255	0	0	0
11/11/2009	€ / R	2010/06/14	19.30	Put	Currency Future	7,767.0000	7,829.0000	0.798	0	0	0
11/11/2009	€ / R	2010/06/14	15.55	Call	Currency Future	82.0000	77.0000	(6.098)	0	0	0
11/11/2009	€ / R	2010/06/14	17.30	Put	Currency Future	5,778.0000	5,839.0000	1.056	0	0	0
11/11/2009	€ / R	2010/06/14	13.55	Call	Currency Future	200.0000	192.0000	(4.000)	0	0	0
11/11/2009	€ / R	2010/06/14	17.30	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	€ / R 2010/06/14	10.55	Put	Currency Future	182.0000	196.0000	7.692	0	0	0
11/11/2009	€ / R 2010/06/14	15.30	Put	Currency Future	3,847.0000	3,905.0000	1.508	0	0	0
11/11/2009	€ / R 2010/06/14	15.55	Put	Currency Future	4,088.0000	4,146.0000	1.419	0	0	0
11/11/2009	€ / R 2010/06/14	15.30	Call	Currency Future	90.0000	86.0000	(4.444)	0	0	0
11/11/2009	€ / R 2010/06/14	17.55	Call	Currency Future	17.0000	17.0000	-	0	0	0
11/11/2009	€ / R 2010/06/14	10.30	Call	Currency Future	1,377.0000	1,322.0000	(3.994)	0	0	0
11/11/2009	€ / R 2010/06/14	17.55	Put	Currency Future	6,024.0000	6,086.0000	1.029	0	0	0
11/11/2009	€ / R 2010/06/14	13.30	Call	Currency Future	225.0000	216.0000	(4.000)	0	0	0
11/11/2009	€ / R 2010/06/14	11.75	Put	Currency Future	742.0000	781.0000	5.256	0	0	0
11/11/2009	€ / R 2010/06/14	10.55	Call	Currency Future	1,175.0000	1,127.0000	(4.085)	0	0	0
11/11/2009	€ / R 2010/06/14	13.30	Put	Currency Future	1,982.0000	2,035.0000	2.674	0	0	0
11/11/2009	€ / R 2010/06/14	7.45	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
11/11/2009	€ / R 2010/06/14	19.55	Put	Currency Future	8,017.0000	8,078.0000	0.761	0	0	0
11/11/2009	€ / R 2010/06/14	7.45	Call	Currency Future	4,102.0000	4,040.0000	(1.511)	0	0	0
11/11/2009	€ / R 2010/06/14	19.55	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
11/11/2009	€ / R 2010/06/14	9.45	Put	Currency Future	44.0000	44.0000	-	0	0	0
11/11/2009	€ / R 2010/06/14	8.55	Put	Currency Future	24.0000	24.0000	-	0	0	0
11/11/2009	€ / R 2010/06/14	11.85	Put	Currency Future	810.0000	850.0000	4.938	0	0	0
11/11/2009	€ / R 2010/06/14	9.45	Call	Currency Future	2,137.0000	2,075.0000	(2.901)	0	0	0
11/11/2009	€ / R 2010/06/14	13.55	Put	Currency Future	2,207.0000	2,261.0000	2.447	0	0	0
11/11/2009	€ / R 2010/06/14	8.45	Call	Currency Future	3,116.0000	3,053.0000	(2.022)	0	0	0
11/11/2009	€ / R 2010/06/14	8.40	Call	Currency Future	3,165.0000	3,103.0000	(1.959)	0	0	0
11/11/2009	€ / R 2010/06/14	8.45	Put	Currency Future	22.0000	22.0000	-	0	0	0
11/11/2009	€ / R 2010/06/14	11.75	Call	Currency Future	535.0000	512.0000	(4.299)	0	0	0
11/11/2009	€ / R 2010/06/14	19.35	Put	Currency Future	7,817.0000	7,879.0000	0.793	0	0	0
11/11/2009	€ / R 2010/06/14	9.50	Put	Currency Future	46.0000	45.0000	(2.174)	0	0	0
11/11/2009	€ / R 2010/06/14	11.60	Put	Currency Future	645.0000	681.0000	5.581	0	0	0
11/11/2009	€ / R 2010/06/14	15.40	Put	Currency Future	3,943.0000	4,001.0000	1.471	0	0	0
11/11/2009	€ / R 2010/06/14	19.50	Call	Currency Future	10.0000	10.0000	-	0	0	0
11/11/2009	€ / R 2010/06/14	15.40	Call	Currency Future	87.0000	82.0000	(5.747)	0	0	0
11/11/2009	€ / R 2010/06/14	8.50	Put	Currency Future	23.0000	23.0000	-	0	0	0
11/11/2009	€ / R 2010/06/14	17.40	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
11/11/2009	€ / R 2010/06/14	11.95	Call	Currency Future	473.0000	452.0000	(4.440)	0	0	0
11/11/2009	€ / R 2010/06/14	8.50	Call	Currency Future	3,067.0000	3,004.0000	(2.054)	0	0	0
11/11/2009	€ / R 2010/06/14	19.40	Call	Currency Future	10.0000	10.0000	-	0	0	0
11/11/2009	€ / R 2010/06/14	7.50	Put	Currency Future	9.0000	10.0000	11.111	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	€ / R 2010/06/14	17.40	Put	Currency Future	5,876.0000	5,938.0000	1.055	0	0	0
11/11/2009	€ / R 2010/06/14	7.50	Call	Currency Future	4,053.0000	3,991.0000	(1.530)	0	0	0
11/11/2009	€ / R 2010/06/14	19.40	Put	Currency Future	7,867.0000	7,929.0000	0.788	0	0	0
11/11/2009	€ / R 2010/06/14	10.45	Call	Currency Future	1,254.0000	1,202.0000	(4.147)	0	0	0
11/11/2009	€ / R 2010/06/14	11.55	Put	Currency Future	613.0000	649.0000	5.873	0	0	0
11/11/2009	€ / R 2010/06/14	13.40	Put	Currency Future	2,072.0000	2,125.0000	2.558	0	0	0
11/11/2009	€ / R 2010/06/14	9.50	Call	Currency Future	2,089.0000	2,026.0000	(3.016)	0	0	0
11/11/2009	€ / R 2010/06/14	11.55	Call	Currency Future	607.0000	580.0000	(4.448)	0	0	0
11/11/2009	€ / R 2010/06/14	10.40	Put	Currency Future	151.0000	160.0000	5.960	0	0	0
11/11/2009	€ / R 2010/06/14	19.50	Put	Currency Future	7,967.0000	8,029.0000	0.778	0	0	0
11/11/2009	€ / R 2010/06/14	8.40	Put	Currency Future	22.0000	22.0000	-	0	0	0
11/11/2009	€ / R 2010/06/14	10.50	Call	Currency Future	1,215.0000	1,163.0000	(4.280)	0	0	0
11/11/2009	€ / R 2010/06/14	13.40	Call	Currency Future	215.0000	206.0000	(4.186)	0	0	0
11/11/2009	€ / R 2010/06/14	11.95	Put	Currency Future	880.0000	921.0000	4.659	0	0	0
11/11/2009	€ / R 2010/06/14	13.50	Call	Currency Future	205.0000	197.0000	(3.902)	0	0	0
11/11/2009	€ / R 2010/06/14	11.60	Call	Currency Future	588.0000	562.0000	(4.422)	0	0	0
11/11/2009	€ / R 2010/06/14	9.40	Call	Currency Future	2,186.0000	2,123.0000	(2.882)	0	0	0
11/11/2009	€ / R 2010/06/14	17.50	Put	Currency Future	5,975.0000	6,036.0000	1.021	0	0	0
11/11/2009	€ / R 2010/06/14	10.40	Call	Currency Future	1,295.0000	1,241.0000	(4.170)	0	0	0
11/11/2009	€ / R 2010/06/14	17.50	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
11/11/2009	€ / R 2010/06/14	9.40	Put	Currency Future	43.0000	42.0000	(2.326)	0	0	0
11/11/2009	€ / R 2010/06/14	15.50	Put	Currency Future	4,040.0000	4,098.0000	1.436	0	0	0
11/11/2009	€ / R 2010/06/14	7.40	Call	Currency Future	4,151.0000	4,089.0000	(1.494)	0	0	0
11/11/2009	€ / R 2010/06/14	15.50	Call	Currency Future	83.0000	79.0000	(4.819)	0	0	0
11/11/2009	€ / R 2010/06/14	7.35	Call	Currency Future	4,200.0000	4,138.0000	(1.476)	0	0	0
11/11/2009	€ / R 2010/06/14	11.85	Call	Currency Future	503.0000	481.0000	(4.374)	0	0	0
11/11/2009	€ / R 2010/06/14	13.50	Put	Currency Future	2,162.0000	2,216.0000	2.498	0	0	0
11/11/2009	€ / R 2010/06/14	7.35	Put	Currency Future	7.0000	7.0000	-	0	0	0
11/11/2009	€ / R 2010/06/14	10.50	Put	Currency Future	171.0000	182.0000	6.433	0	0	0
11/11/2009	€ / R 2010/06/14	15.35	Put	Currency Future	3,895.0000	3,953.0000	1.489	0	0	0
11/11/2009	€ / R 2010/06/14	11.50	Call	Currency Future	628.0000	599.0000	(4.618)	0	0	0
11/11/2009	€ / R 2010/06/14	10.45	Put	Currency Future	161.0000	171.0000	6.211	0	0	0
11/11/2009	€ / R 2010/06/14	15.35	Call	Currency Future	88.0000	84.0000	(4.545)	0	0	0
11/11/2009	€ / R 2010/06/14	17.35	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
11/11/2009	€ / R 2010/06/14	19.35	Call	Currency Future	10.0000	10.0000	-	0	0	0
11/11/2009	€ / R 2010/06/14	11.30	Call	Currency Future	722.0000	688.0000	(4.709)	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
11/11/2009	€ / R 2010/06/14	17.35	Put	Currency Future	5,827.0000	5,889.0000	1.064	0	0	0
11/11/2009	€ / R 2010/06/14	13.35	Put	Currency Future	2,027.0000	2,080.0000	2.615	0	0	0
11/11/2009	€ / R 2010/06/14	11.50	Put	Currency Future	585.0000	618.0000	5.641	0	0	0
11/11/2009	€ / R 2010/06/14	13.35	Call	Currency Future	220.0000	211.0000	(4.091)	0	0	0
11/11/2009	€ / R 2010/06/14	10.35	Put	Currency Future	142.0000	151.0000	6.338	0	0	0
11/11/2009	€ / R 2010/06/14	8.35	Call	Currency Future	3,214.0000	3,152.0000	(1.929)	0	0	0
11/11/2009	€ / R 2010/06/14	8.35	Put	Currency Future	21.0000	21.0000	-	0	0	0
11/11/2009	€ / R 2010/06/14	11.90	Call	Currency Future	488.0000	467.0000	(4.303)	0	0	0
11/11/2009	€ / R 2010/06/14	9.35	Call	Currency Future	2,235.0000	2,172.0000	(2.819)	0	0	0
11/11/2009	€ / R 2010/06/14	11.90	Put	Currency Future	845.0000	886.0000	4.852	0	0	0
11/11/2009	€ / R 2010/06/14	9.35	Put	Currency Future	41.0000	41.0000	-	0	0	0
11/11/2009	€ / R 2010/06/14	10.35	Call	Currency Future	1,336.0000	1,282.0000	(4.042)	0	0	0
11/11/2009	€ / R 2010/06/14	11.30	Put	Currency Future	478.0000	507.0000	6.067	0	0	0
11/11/2009	€ / R 2010/06/14	7.40	Put	Currency Future	8.0000	8.0000	-	0	0	0
11/11/2009	€ / R 2010/06/14	11.35	Put	Currency Future	504.0000	534.0000	5.952	0	0	0
11/11/2009	€ / R 2010/06/14	13.45	Call	Currency Future	210.0000	201.0000	(4.286)	0	0	0
11/11/2009	€ / R 2010/06/14	11.35	Call	Currency Future	697.0000	665.0000	(4.591)	0	0	0
11/11/2009	€ / R 2010/06/14	11.45	Call	Currency Future	651.0000	620.0000	(4.762)	0	0	0
11/11/2009	€ / R 2010/06/14	15.70	Call	Currency Future	73.0000	69.0000	(5.479)	0	0	0
11/11/2009	€ / R 2010/06/14	19.60	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
11/11/2009	€ / R 2010/06/14	13.70	Put	Currency Future	2,342.0000	2,396.0000	2.306	0	0	0
11/11/2009	€ / R 2010/06/14	13.70	Call	Currency Future	185.0000	177.0000	(4.324)	0	0	0
11/11/2009	€ / R 2010/06/14	8.70	Call	Currency Future	2,870.0000	2,808.0000	(2.160)	0	0	0
11/11/2009	€ / R 2010/06/14	7.70	Put	Currency Future	12.0000	12.0000	-	0	0	0
11/11/2009	€ / R 2010/06/14	11.70	Put	Currency Future	709.0000	747.0000	5.360	0	0	0
11/11/2009	€ / R 2010/06/14	7.70	Call	Currency Future	3,855.0000	3,793.0000	(1.608)	0	0	0
11/11/2009	€ / R 2010/06/14	11.70	Call	Currency Future	552.0000	528.0000	(4.348)	0	0	0
11/11/2009	€ / R 2010/06/14	8.70	Put	Currency Future	27.0000	27.0000	-	0	0	0
11/11/2009	€ / R 2010/06/14	9.70	Put	Currency Future	59.0000	61.0000	3.390	0	0	0
11/11/2009	€ / R 2010/06/14	9.70	Call	Currency Future	1,902.0000	1,842.0000	(3.155)	0	0	0
11/11/2009	€ / R 2010/06/14	11.45	Put	Currency Future	557.0000	589.0000	5.745	0	0	0
11/11/2009	€ / R 2010/06/14	10.70	Put	Currency Future	228.0000	245.0000	7.456	0	0	0
11/11/2009	€ / R 2010/06/14	11.40	Put	Currency Future	530.0000	561.0000	5.849	0	0	0
11/11/2009	€ / R 2010/06/14	10.70	Call	Currency Future	1,071.0000	1,026.0000	(4.202)	0	0	0
11/11/2009	€ / R 2010/06/14	11.40	Call	Currency Future	674.0000	642.0000	(4.748)	0	0	0
11/11/2009	€ / R 2010/06/14	19.70	Call	Currency Future	9.0000	9.0000	-	0	0	0

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11/11/2009	€ / R 2010/06/14	15.70	Put	Currency Future	4,230.0000	4,288.0000	1.371	0	0	0
11/11/2009	€ / R 2010/06/14	13.60	Call	Currency Future	195.0000	187.0000	(4.103)	0	0	0
11/11/2009	€ / R 2010/06/14	13.60	Put	Currency Future	2,252.0000	2,306.0000	2.398	0	0	0
11/11/2009	€ / R 2010/06/14	10.60	Put	Currency Future	196.0000	212.0000	8.163	0	0	0
11/11/2009	€ / R 2010/06/14	15.60	Call	Currency Future	79.0000	74.0000	(6.329)	0	0	0
11/11/2009	€ / R 2010/06/14	7.30	Put	Currency Future	6.0000	6.0000	-	0	0	0
11/11/2009	€ / R 2010/06/14	17.60	Call	Currency Future	17.0000	17.0000	-	0	0	0
11/11/2009	€ / R 2010/06/14	7.30	Call	Currency Future	4,249.0000	4,187.0000	(1.459)	0	0	0
11/11/2009	€ / R 2010/06/14	17.60	Put	Currency Future	6,074.0000	6,136.0000	1.021	0	0	0
11/11/2009	€ / R 2010/06/14	15.60	Put	Currency Future	4,136.0000	4,193.0000	1.378	0	0	0
11/11/2009	€ / R 2010/06/14	10.60	Call	Currency Future	1,140.0000	1,093.0000	(4.123)	0	0	0
11/11/2009	€ / R 2010/06/14	9.60	Put	Currency Future	51.0000	53.0000	3.922	0	0	0
11/11/2009	€ / R 2010/06/14	9.60	Call	Currency Future	1,994.0000	1,934.0000	(3.009)	0	0	0
11/11/2009	€ / R 2010/06/14	17.70	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
11/11/2009	€ / R 2010/06/14	17.70	Put	Currency Future	6,173.0000	6,235.0000	1.004	0	0	0
11/11/2009	€ / R 2010/06/14	19.60	Put	Currency Future	8,066.0000	8,128.0000	0.769	0	0	0
11/11/2009	€ / R 2010/06/14	12.00	Call	Currency Future	459.0000	439.0000	(4.357)	0	0	0
11/11/2009	€ / R 2010/06/14	19.70	Put	Currency Future	8,166.0000	8,228.0000	0.759	0	0	0
11/11/2009	€ / R 2010/06/14	7.60	Call	Currency Future	3,954.0000	3,892.0000	(1.568)	0	0	0
11/11/2009	€ / R 2010/06/14	8.60	Put	Currency Future	25.0000	25.0000	-	0	0	0
11/11/2009	€ / R 2010/06/14	7.60	Put	Currency Future	11.0000	11.0000	-	0	0	0
11/11/2009	€ / R 2010/06/14	11.80	Call	Currency Future	519.0000	496.0000	(4.432)	0	0	0
11/11/2009	€ / R 2010/06/14	8.60	Call	Currency Future	2,969.0000	2,906.0000	(2.122)	0	0	0
11/11/2009	€ / R 2010/06/14	13.80	Call	Currency Future	176.0000	168.0000	(4.545)	0	0	0
11/11/2009	€ / R 2010/06/14	12.00	Put	Currency Future	916.0000	958.0000	4.585	0	0	0
11/11/2009	€ / R 2010/06/14	12.15	Put	Currency Future	1,026.0000	1,070.0000	4.288	0	0	0
11/11/2009	€ / R 2010/06/14	12.15	Call	Currency Future	420.0000	401.0000	(4.524)	0	0	0
11/11/2009	€ / R 2010/06/14	11.80	Put	Currency Future	776.0000	815.0000	5.026	0	0	0
11/11/2009	€ / R 2010/06/14	19.80	Put	Currency Future	8,265.0000	8,327.0000	0.750	0	0	0
11/11/2009	€ / R 2010/06/14	19.80	Call	Currency Future	8.0000	8.0000	-	0	0	0
11/11/2009	€ / R 2010/06/14	17.80	Put	Currency Future	6,273.0000	6,335.0000	0.988	0	0	0
11/11/2009	€ / R 2010/06/14	17.80	Call	Currency Future	16.0000	16.0000	-	0	0	0
11/11/2009	€ / R 2010/06/14	17.75	Call	Currency Future	16.0000	16.0000	-	0	0	0
11/11/2009	€ / R 2010/06/14	15.80	Put	Currency Future	4,325.0000	4,383.0000	1.341	0	0	0
11/11/2009	€ / R 2010/06/14	7.75	Put	Currency Future	12.0000	12.0000	-	0	0	0
11/11/2009	€ / R 2010/06/14	15.75	Put	Currency Future	4,277.0000	4,335.0000	1.356	0	0	0

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11/11/2009	€ / R 2010/06/14	17.75	Put	Currency Future	6,223.0000	6,285.0000	0.996	0	0	0
11/11/2009	€ / R 2010/06/14	19.75	Put	Currency Future	8,215.0000	8,277.0000	0.755	0	0	0
11/11/2009	€ / R 2010/06/14	19.75	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
11/11/2009	€ / R 2010/06/14	7.75	Call	Currency Future	3,806.0000	3,743.0000	(1.655)	0	0	0
11/11/2009	€ / R 2010/06/14	13.75	Put	Currency Future	2,387.0000	2,442.0000	2.304	0	0	0
11/11/2009	€ / R 2010/06/14	7.80	Put	Currency Future	13.0000	13.0000	-	0	0	0
11/11/2009	€ / R 2010/06/14	10.75	Put	Currency Future	245.0000	263.0000	7.347	0	0	0
11/11/2009	€ / R 2010/06/14	15.80	Call	Currency Future	68.0000	64.0000	(5.882)	0	0	0
11/11/2009	€ / R 2010/06/14	8.75	Call	Currency Future	2,821.0000	2,759.0000	(2.198)	0	0	0
11/11/2009	€ / R 2010/06/14	8.80	Put	Currency Future	29.0000	28.0000	(3.448)	0	0	0
11/11/2009	€ / R 2010/06/14	8.75	Put	Currency Future	28.0000	28.0000	-	0	0	0
11/11/2009	€ / R 2010/06/14	9.80	Call	Currency Future	1,812.0000	1,752.0000	(3.311)	0	0	0
11/11/2009	€ / R 2010/06/14	9.75	Call	Currency Future	1,857.0000	1,797.0000	(3.231)	0	0	0
11/11/2009	€ / R 2010/06/14	9.80	Put	Currency Future	68.0000	71.0000	4.412	0	0	0
11/11/2009	€ / R 2010/06/14	9.75	Put	Currency Future	63.0000	66.0000	4.762	0	0	0
11/11/2009	€ / R 2010/06/14	7.80	Call	Currency Future	3,756.0000	3,694.0000	(1.651)	0	0	0
11/11/2009	€ / R 2010/06/14	10.75	Call	Currency Future	1,038.0000	994.0000	(4.239)	0	0	0
11/11/2009	€ / R 2010/06/14	10.80	Put	Currency Future	262.0000	281.0000	7.252	0	0	0
11/11/2009	€ / R 2010/06/14	13.75	Call	Currency Future	181.0000	173.0000	(4.420)	0	0	0
11/11/2009	€ / R 2010/06/14	10.80	Call	Currency Future	1,005.0000	962.0000	(4.279)	0	0	0
11/11/2009	€ / R 2010/06/14	15.75	Call	Currency Future	71.0000	66.0000	(7.042)	0	0	0
11/11/2009	€ / R 2010/06/14	13.80	Put	Currency Future	2,433.0000	2,487.0000	2.219	0	0	0
11/11/2009	€ / R 2010/06/14	9.00	Call	Currency Future	2,576.0000	2,513.0000	(2.446)	0	0	0
11/11/2009	€ / R 2010/06/14	8.00	Put	Currency Future	15.0000	15.0000	-	0	0	0
11/11/2009	€ / R 2010/06/14	8.00	Call	Currency Future	3,559.0000	3,496.0000	(1.770)	0	0	0
11/11/2009	€ / R 2010/06/14	8.80	Call	Currency Future	2,772.0000	2,709.0000	(2.273)	0	0	0
11/11/2009	€ / R 2010/06/14	9.00	Put	Currency Future	33.0000	32.0000	(3.030)	0	0	0
11/11/2009	€ / R 2010/06/14	20.15	Put	Currency Future	8,613.0000	8,675.0000	0.720	0	0	0
11/11/2009	€ / R 2010/06/14	20.15	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
11/11/2009	€ / R 2010/06/14	18.15	Put	Currency Future	6,621.0000	6,683.0000	0.936	0	0	0
11/11/2009	€ / R 2010/06/14	10.00	Call	Currency Future	1,633.0000	1,576.0000	(3.491)	0	0	0
11/11/2009	€ / R 2010/06/14	11.00	Call	Currency Future	883.0000	844.0000	(4.417)	0	0	0
11/11/2009	€ / R 2010/06/14	10.00	Put	Currency Future	90.0000	95.0000	5.556	0	0	0
11/11/2009	€ / R 2010/06/14	14.00	Put	Currency Future	2,616.0000	2,671.0000	2.102	0	0	0
11/11/2009	€ / R 2010/06/14	14.00	Call	Currency Future	159.0000	152.0000	(4.403)	0	0	0
11/11/2009	€ / R 2010/06/14	11.00	Put	Currency Future	340.0000	363.0000	6.765	0	0	0

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11/11/2009	€ / R 2010/06/14	16.00	Call	Currency Future	59.0000	55.0000	(6.780)	0	0	0
11/11/2009	€ / R 2010/06/14	16.00	Put	Currency Future	4,515.0000	4,574.0000	1.307	0	0	0
11/11/2009	€ / R 2010/06/14	18.00	Call	Currency Future	15.0000	15.0000	-	0	0	0
11/11/2009	€ / R 2010/06/14	20.00	Put	Currency Future	8,464.0000	8,526.0000	0.733	0	0	0
11/11/2009	€ / R 2010/06/14	20.00	Call	Currency Future	7.0000	7.0000	-	0	0	0
11/11/2009	€ / R 2010/06/14	18.00	Put	Currency Future	6,472.0000	6,534.0000	0.958	0	0	0
11/11/2009	€ / R 2010/06/14	18.15	Call	Currency Future	14.0000	14.0000	-	0	0	0
11/11/2009	€ / R 2010/06/14	14.15	Put	Currency Future	2,755.0000	2,810.0000	1.996	0	0	0
11/11/2009	€ / R 2010/06/14	14.15	Call	Currency Future	148.0000	141.0000	(4.730)	0	0	0
11/11/2009	€ / R 2010/06/14	11.15	Call	Currency Future	799.0000	763.0000	(4.506)	0	0	0
11/11/2009	€ / R 2010/06/14	10.15	Put	Currency Future	110.0000	116.0000	5.455	0	0	0
11/11/2009	€ / R 2010/06/14	8.15	Call	Currency Future	3,411.0000	3,348.0000	(1.847)	0	0	0
11/11/2009	€ / R 2010/06/14	11.15	Put	Currency Future	406.0000	432.0000	6.404	0	0	0
11/11/2009	€ / R 2010/06/14	8.15	Put	Currency Future	17.0000	17.0000	-	0	0	0
11/11/2009	€ / R 2010/06/14	10.15	Call	Currency Future	1,503.0000	1,447.0000	(3.726)	0	0	0
11/11/2009	€ / R 2010/06/14	9.15	Put	Currency Future	36.0000	36.0000	-	0	0	0
11/11/2009	€ / R 2010/06/14	9.15	Call	Currency Future	2,429.0000	2,367.0000	(2.552)	0	0	0
11/11/2009	€ / R 2010/06/14	7.90	Call	Currency Future	3,657.0000	3,595.0000	(1.695)	0	0	0
11/11/2009	€ / R 2010/06/14	8.90	Call	Currency Future	2,674.0000	2,611.0000	(2.356)	0	0	0
11/11/2009	€ / R 2010/06/14	7.90	Put	Currency Future	14.0000	14.0000	-	0	0	0
11/11/2009	€ / R 2010/06/14	9.90	Call	Currency Future	1,722.0000	1,663.0000	(3.426)	0	0	0
11/11/2009	€ / R 2010/06/14	8.90	Put	Currency Future	31.0000	30.0000	(3.226)	0	0	0
11/11/2009	€ / R 2010/06/14	9.90	Put	Currency Future	79.0000	82.0000	3.797	0	0	0
11/11/2009	€ / R 2010/06/14	10.90	Call	Currency Future	943.0000	901.0000	(4.454)	0	0	0
11/11/2009	€ / R 2010/06/14	13.90	Call	Currency Future	168.0000	160.0000	(4.762)	0	0	0
11/11/2009	€ / R 2010/06/14	16.15	Call	Currency Future	53.0000	49.0000	(7.547)	0	0	0
11/11/2009	€ / R 2010/06/14	15.90	Put	Currency Future	4,420.0000	4,478.0000	1.312	0	0	0
11/11/2009	€ / R 2010/06/14	15.90	Call	Currency Future	63.0000	59.0000	(6.349)	0	0	0
11/11/2009	€ / R 2010/06/14	13.90	Put	Currency Future	2,524.0000	2,579.0000	2.179	0	0	0
11/11/2009	€ / R 2010/06/14	17.90	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
11/11/2009	€ / R 2010/06/14	17.90	Put	Currency Future	6,372.0000	6,434.0000	0.973	0	0	0
11/11/2009	€ / R 2010/06/14	19.90	Call	Currency Future	8.0000	8.0000	-	0	0	0
11/11/2009	€ / R 2010/06/14	19.90	Put	Currency Future	8,365.0000	8,427.0000	0.741	0	0	0
11/11/2009	€ / R 2010/06/14	10.90	Put	Currency Future	299.0000	320.0000	7.023	0	0	0
11/11/2009	€ / R 2010/06/14	16.15	Put	Currency Future	4,659.0000	4,718.0000	1.266	0	0	0
11/11/2009	€ / R 2010/06/14	10.85	Call	Currency Future	974.0000	931.0000	(4.415)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	€ / R	2010/06/14	9.85	Put	Currency Future	73.0000	77.0000	5.479	0	0	0
11/11/2009	€ / R	2010/06/14	10.85	Put	Currency Future	280.0000	300.0000	7.143	0	0	0
11/11/2009	€ / R	2010/06/14	13.85	Call	Currency Future	172.0000	164.0000	(4.651)	0	0	0
11/11/2009	€ / R	2010/06/14	13.85	Put	Currency Future	2,478.0000	2,533.0000	2.220	0	0	0
11/11/2009	€ / R	2010/06/14	15.85	Call	Currency Future	66.0000	62.0000	(6.061)	0	0	0
11/11/2009	€ / R	2010/06/14	9.85	Call	Currency Future	1,767.0000	1,708.0000	(3.339)	0	0	0
11/11/2009	€ / R	2010/06/14	17.85	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
11/11/2009	€ / R	2010/06/14	15.85	Put	Currency Future	4,372.0000	4,431.0000	1.349	0	0	0
11/11/2009	€ / R	2010/06/14	8.85	Put	Currency Future	30.0000	29.0000	(3.333)	0	0	0
11/11/2009	€ / R	2010/06/14	8.85	Call	Currency Future	2,723.0000	2,660.0000	(2.314)	0	0	0
11/11/2009	€ / R	2010/06/14	7.85	Put	Currency Future	13.0000	13.0000	-	0	0	0
11/11/2009	€ / R	2010/06/14	17.95	Put	Currency Future	6,422.0000	6,484.0000	0.965	0	0	0
11/11/2009	€ / R	2010/06/14	19.95	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
11/11/2009	€ / R	2010/06/14	19.95	Put	Currency Future	8,414.0000	8,476.0000	0.737	0	0	0
11/11/2009	€ / R	2010/06/14	17.85	Put	Currency Future	6,322.0000	6,384.0000	0.981	0	0	0
11/11/2009	€ / R	2010/06/14	17.95	Call	Currency Future	15.0000	15.0000	-	0	0	0
11/11/2009	€ / R	2010/06/14	15.95	Call	Currency Future	61.0000	57.0000	(6.557)	0	0	0
11/11/2009	€ / R	2010/06/14	15.95	Put	Currency Future	4,468.0000	4,526.0000	1.298	0	0	0
11/11/2009	€ / R	2010/06/14	7.85	Call	Currency Future	3,707.0000	3,644.0000	(1.699)	0	0	0
11/11/2009	€ / R	2010/06/14	13.95	Put	Currency Future	2,570.0000	2,625.0000	2.140	0	0	0
11/11/2009	€ / R	2010/06/14	19.85	Call	Currency Future	8.0000	8.0000	-	0	0	0
11/11/2009	€ / R	2010/06/14	19.85	Put	Currency Future	8,315.0000	8,377.0000	0.746	0	0	0
11/11/2009	€ / R	2010/06/14	7.95	Call	Currency Future	3,608.0000	3,546.0000	(1.718)	0	0	0
11/11/2009	€ / R	2010/06/14	8.95	Put	Currency Future	32.0000	31.0000	(3.125)	0	0	0
11/11/2009	€ / R	2010/06/14	8.95	Call	Currency Future	2,625.0000	2,562.0000	(2.400)	0	0	0
11/11/2009	€ / R	2010/06/14	7.95	Put	Currency Future	15.0000	15.0000	-	0	0	0
11/11/2009	€ / R	2010/06/14	9.95	Call	Currency Future	1,677.0000	1,619.0000	(3.459)	0	0	0
11/11/2009	€ / R	2010/06/14	10.95	Put	Currency Future	319.0000	341.0000	6.897	0	0	0
11/11/2009	€ / R	2010/06/14	13.95	Call	Currency Future	163.0000	156.0000	(4.294)	0	0	0
11/11/2009	€ / R	2010/06/14	10.95	Call	Currency Future	912.0000	872.0000	(4.386)	0	0	0
11/11/2009	€ / R	2010/06/14	9.95	Put	Currency Future	84.0000	88.0000	4.762	0	0	0
11/11/2009	€ / R	2010/12/13			Currency Future	11.9039	11.8412	(0.527)	0.0000	0.0000	0
11/11/2009	€ / R	2010/12/13	7.90	Call	Currency Future	0.0000	3,969.0000	100.000	0	0	0
11/11/2009	€ / R	2010/12/13	13.95	Call	Currency Future	413.0000	404.0000	(2.179)	0	0	0
11/11/2009	€ / R	2010/12/13	13.95	Put	Currency Future	2,459.0000	2,512.0000	2.155	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
11/11/2009	€ / R 2010/12/13	15.95	Call	Currency Future	232.0000	227.0000	(2.155)	0	0	0
11/11/2009	€ / R 2010/12/13	7.95	Put	Currency Future	28.0000	29.0000	3.571	0	0	0
11/11/2009	€ / R 2010/12/13	7.95	Call	Currency Future	3,982.0000	3,920.0000	(1.557)	0	0	0
11/11/2009	€ / R 2010/12/13	15.90	Call	Currency Future	0.0000	230.0000	100.000	0	0	0
11/11/2009	€ / R 2010/12/13	17.90	Put	Currency Future	0.0000	6,202.0000	100.000	0	0	0
11/11/2009	€ / R 2010/12/13	17.90	Call	Currency Future	0.0000	143.0000	100.000	0	0	0
11/11/2009	€ / R 2010/12/13	15.90	Put	Currency Future	0.0000	4,289.0000	100.000	0	0	0
11/11/2009	€ / R 2010/12/13	15.95	Put	Currency Future	4,278.0000	4,336.0000	1.356	0	0	0
11/11/2009	€ / R 2010/12/13	19.95	Put	Currency Future	8,140.0000	8,199.0000	0.725	0	0	0
11/11/2009	€ / R 2010/12/13	17.95	Call	Currency Future	145.0000	142.0000	(2.069)	0	0	0
11/11/2009	€ / R 2010/12/13	19.95	Call	Currency Future	93.0000	90.0000	(3.226)	0	0	0
11/11/2009	€ / R 2010/12/13	8.90	Put	Currency Future	0.0000	49.0000	100.000	0	0	0
11/11/2009	€ / R 2010/12/13	8.90	Call	Currency Future	0.0000	2,990.0000	100.000	0	0	0
11/11/2009	€ / R 2010/12/13	12.00	Call	Currency Future	844.0000	820.0000	(2.844)	0	0	0
11/11/2009	€ / R 2010/12/13	7.90	Put	Currency Future	0.0000	28.0000	100.000	0	0	0
11/11/2009	€ / R 2010/12/13	12.00	Put	Currency Future	940.0000	979.0000	4.149	0	0	0
11/11/2009	€ / R 2010/12/13	9.90	Call	Currency Future	0.0000	2,075.0000	100.000	0	0	0
11/11/2009	€ / R 2010/12/13	9.90	Put	Currency Future	0.0000	134.0000	100.000	0	0	0
11/11/2009	€ / R 2010/12/13	10.90	Call	Currency Future	0.0000	1,325.0000	100.000	0	0	0
11/11/2009	€ / R 2010/12/13	13.90	Put	Currency Future	0.0000	2,469.0000	100.000	0	0	0
11/11/2009	€ / R 2010/12/13	13.90	Call	Currency Future	0.0000	411.0000	100.000	0	0	0
11/11/2009	€ / R 2010/12/13	11.90	Call	Currency Future	0.0000	855.0000	100.000	0	0	0
11/11/2009	€ / R 2010/12/13	12.25	Put	Currency Future	1,107.0000	1,149.0000	3.794	0	0	0
11/11/2009	€ / R 2010/12/13	10.90	Put	Currency Future	0.0000	384.0000	100.000	0	0	0
11/11/2009	€ / R 2010/12/13	11.90	Put	Currency Future	0.0000	914.0000	100.000	0	0	0
11/11/2009	€ / R 2010/12/13	12.25	Call	Currency Future	761.0000	740.0000	(2.760)	0	0	0
11/11/2009	€ / R 2010/12/13	17.95	Put	Currency Future	6,191.0000	6,251.0000	0.969	0	0	0
11/11/2009	€ / R 2010/12/13	8.10	Call	Currency Future	3,835.0000	3,772.0000	(1.643)	0	0	0
11/11/2009	€ / R 2010/12/13	16.00	Call	Currency Future	228.0000	224.0000	(1.754)	0	0	0
11/11/2009	€ / R 2010/12/13	20.00	Call	Currency Future	92.0000	89.0000	(3.261)	0	0	0
11/11/2009	€ / R 2010/12/13	11.95	Call	Currency Future	861.0000	837.0000	(2.787)	0	0	0
11/11/2009	€ / R 2010/12/13	14.10	Put	Currency Future	2,589.0000	2,643.0000	2.086	0	0	0
11/11/2009	€ / R 2010/12/13	11.95	Put	Currency Future	907.0000	946.0000	4.300	0	0	0
11/11/2009	€ / R 2010/12/13	14.10	Call	Currency Future	393.0000	384.0000	(2.290)	0	0	0
11/11/2009	€ / R 2010/12/13	16.10	Call	Currency Future	222.0000	218.0000	(1.802)	0	0	0
11/11/2009	€ / R 2010/12/13	18.10	Call	Currency Future	140.0000	137.0000	(2.143)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	€ / R 2010/12/13	16.10	Put	Currency Future	4,418.0000	4,477.0000	1.335	0	0	0
11/11/2009	€ / R 2010/12/13	18.10	Put	Currency Future	6,336.0000	6,395.0000	0.931	0	0	0
11/11/2009	€ / R 2010/12/13	11.10	Put	Currency Future	447.0000	472.0000	5.593	0	0	0
11/11/2009	€ / R 2010/12/13	10.10	Put	Currency Future	161.0000	169.0000	4.969	0	0	0
11/11/2009	€ / R 2010/12/13	8.10	Put	Currency Future	31.0000	31.0000	-	0	0	0
11/11/2009	€ / R 2010/12/13	11.10	Call	Currency Future	1,250.0000	1,213.0000	(2.960)	0	0	0
11/11/2009	€ / R 2010/12/13	9.10	Call	Currency Future	2,862.0000	2,801.0000	(2.131)	0	0	0
11/11/2009	€ / R 2010/12/13	10.10	Call	Currency Future	1,964.0000	1,911.0000	(2.699)	0	0	0
11/11/2009	€ / R 2010/12/13	9.10	Put	Currency Future	58.0000	60.0000	3.448	0	0	0
11/11/2009	€ / R 2010/12/13	20.10	Call	Currency Future	88.0000	86.0000	(2.273)	0	0	0
11/11/2009	€ / R 2010/12/13	20.10	Put	Currency Future	8,285.0000	8,344.0000	0.712	0	0	0
11/11/2009	€ / R 2010/12/13	8.00	Call	Currency Future	3,933.0000	3,871.0000	(1.576)	0	0	0
11/11/2009	€ / R 2010/12/13	19.90	Call	Currency Future	0.0000	92.0000	100.000	0	0	0
11/11/2009	€ / R 2010/12/13	14.00	Put	Currency Future	2,503.0000	2,556.0000	2.117	0	0	0
11/11/2009	€ / R 2010/12/13	16.00	Put	Currency Future	4,324.0000	4,382.0000	1.341	0	0	0
11/11/2009	€ / R 2010/12/13	18.00	Put	Currency Future	6,239.0000	6,299.0000	0.962	0	0	0
11/11/2009	€ / R 2010/12/13	18.00	Call	Currency Future	143.0000	140.0000	(2.098)	0	0	0
11/11/2009	€ / R 2010/12/13	14.00	Call	Currency Future	406.0000	397.0000	(2.217)	0	0	0
11/11/2009	€ / R 2010/12/13	11.00	Put	Currency Future	403.0000	427.0000	5.955	0	0	0
11/11/2009	€ / R 2010/12/13	11.00	Call	Currency Future	1,307.0000	1,268.0000	(2.984)	0	0	0
11/11/2009	€ / R 2010/12/13	8.00	Put	Currency Future	29.0000	30.0000	3.448	0	0	0
11/11/2009	€ / R 2010/12/13	9.00	Call	Currency Future	2,956.0000	2,895.0000	(2.064)	0	0	0
11/11/2009	€ / R 2010/12/13	9.00	Put	Currency Future	52.0000	54.0000	3.846	0	0	0
11/11/2009	€ / R 2010/12/13	10.00	Call	Currency Future	2,047.0000	1,992.0000	(2.687)	0	0	0
11/11/2009	€ / R 2010/12/13	10.00	Put	Currency Future	143.0000	151.0000	5.594	0	0	0
11/11/2009	€ / R 2010/12/13	20.00	Put	Currency Future	8,188.0000	8,248.0000	0.733	0	0	0
11/11/2009	€ / R 2010/12/13	19.90	Put	Currency Future	0.0000	8,151.0000	100.000	0	0	0
11/11/2009	€ / R 2010/12/13	12.05	Put	Currency Future	972.0000	1,012.0000	4.115	0	0	0
11/11/2009	€ / R 2010/12/13	12.05	Call	Currency Future	826.0000	803.0000	(2.785)	0	0	0
11/11/2009	€ / R 2010/12/13	12.55	Call	Currency Future	676.0000	658.0000	(2.663)	0	0	0
11/11/2009	€ / R 2010/12/13	12.55	Put	Currency Future	1,322.0000	1,366.0000	3.328	0	0	0
11/11/2009	€ / R 2010/12/13	12.20	Put	Currency Future	1,073.0000	1,114.0000	3.821	0	0	0
11/11/2009	€ / R 2010/12/13	11.20	Call	Currency Future	1,196.0000	1,160.0000	(3.010)	0	0	0
11/11/2009	€ / R 2010/12/13	12.10	Put	Currency Future	1,005.0000	1,046.0000	4.080	0	0	0
11/11/2009	€ / R 2010/12/13	10.20	Put	Currency Future	180.0000	189.0000	5.000	0	0	0
11/11/2009	€ / R 2010/12/13	12.40	Call	Currency Future	717.0000	697.0000	(2.789)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	€ / R 2010/12/13	12.40	Put	Currency Future	1,213.0000	1,256.0000	3.545	0	0	0
11/11/2009	€ / R 2010/12/13	10.20	Call	Currency Future	1,884.0000	1,831.0000	(2.813)	0	0	0
11/11/2009	€ / R 2010/12/13	9.20	Put	Currency Future	64.0000	67.0000	4.688	0	0	0
11/11/2009	€ / R 2010/12/13	9.20	Call	Currency Future	2,768.0000	2,708.0000	(2.168)	0	0	0
11/11/2009	€ / R 2010/12/13	12.20	Call	Currency Future	777.0000	756.0000	(2.703)	0	0	0
11/11/2009	€ / R 2010/12/13	12.10	Call	Currency Future	809.0000	787.0000	(2.719)	0	0	0
11/11/2009	€ / R 2010/12/13	8.20	Put	Currency Future	33.0000	33.0000	-	0	0	0
11/11/2009	€ / R 2010/12/13	8.20	Call	Currency Future	3,736.0000	3,674.0000	(1.660)	0	0	0
11/11/2009	€ / R 2010/12/13	16.40	Call	Currency Future	206.0000	201.0000	(2.427)	0	0	0
11/11/2009	€ / R 2010/12/13	20.20	Put	Currency Future	8,381.0000	8,441.0000	0.716	0	0	0
11/11/2009	€ / R 2010/12/13	20.40	Call	Currency Future	79.0000	77.0000	(2.532)	0	0	0
11/11/2009	€ / R 2010/12/13	18.20	Put	Currency Future	6,432.0000	6,492.0000	0.933	0	0	0
11/11/2009	€ / R 2010/12/13	18.55	Call	Currency Future	126.0000	123.0000	(2.381)	0	0	0
11/11/2009	€ / R 2010/12/13	16.55	Put	Currency Future	4,844.0000	4,903.0000	1.218	0	0	0
11/11/2009	€ / R 2010/12/13	11.20	Put	Currency Future	492.0000	519.0000	5.488	0	0	0
11/11/2009	€ / R 2010/12/13	16.55	Call	Currency Future	198.0000	194.0000	(2.020)	0	0	0
11/11/2009	€ / R 2010/12/13	14.20	Call	Currency Future	380.0000	372.0000	(2.105)	0	0	0
11/11/2009	€ / R 2010/12/13	18.55	Put	Currency Future	6,772.0000	6,832.0000	0.886	0	0	0
11/11/2009	€ / R 2010/12/13	14.20	Put	Currency Future	2,677.0000	2,730.0000	1.980	0	0	0
11/11/2009	€ / R 2010/12/13	20.55	Call	Currency Future	75.0000	73.0000	(2.667)	0	0	0
11/11/2009	€ / R 2010/12/13	16.20	Call	Currency Future	217.0000	212.0000	(2.304)	0	0	0
11/11/2009	€ / R 2010/12/13	20.55	Put	Currency Future	8,721.0000	8,781.0000	0.688	0	0	0
11/11/2009	€ / R 2010/12/13	20.20	Call	Currency Future	85.0000	82.0000	(3.529)	0	0	0
11/11/2009	€ / R 2010/12/13	18.20	Call	Currency Future	136.0000	133.0000	(2.206)	0	0	0
11/11/2009	€ / R 2010/12/13	16.20	Put	Currency Future	4,513.0000	4,571.0000	1.285	0	0	0
11/11/2009	€ / R 2010/12/13	14.55	Put	Currency Future	2,986.0000	3,042.0000	1.875	0	0	0
11/11/2009	€ / R 2010/12/13	14.55	Call	Currency Future	340.0000	333.0000	(2.059)	0	0	0
11/11/2009	€ / R 2010/12/13	11.55	Call	Currency Future	1,025.0000	995.0000	(2.927)	0	0	0
11/11/2009	€ / R 2010/12/13	8.55	Call	Currency Future	3,393.0000	3,331.0000	(1.827)	0	0	0
11/11/2009	€ / R 2010/12/13	8.55	Put	Currency Future	39.0000	39.0000	-	0	0	0
11/11/2009	€ / R 2010/12/13	9.55	Call	Currency Future	2,445.0000	2,386.0000	(2.413)	0	0	0
11/11/2009	€ / R 2010/12/13	10.55	Put	Currency Future	260.0000	273.0000	5.000	0	0	0
11/11/2009	€ / R 2010/12/13	10.55	Call	Currency Future	1,614.0000	1,565.0000	(3.036)	0	0	0
11/11/2009	€ / R 2010/12/13	9.55	Put	Currency Future	91.0000	94.0000	3.297	0	0	0
11/11/2009	€ / R 2010/12/13	11.55	Put	Currency Future	671.0000	703.0000	4.769	0	0	0
11/11/2009	€ / R 2010/12/13	20.40	Put	Currency Future	8,575.0000	8,635.0000	0.700	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	€ / R 2010/12/13	11.40	Call	Currency Future	1,095.0000	1,062.0000	(3.014)	0	0	0
11/11/2009	€ / R 2010/12/13	10.40	Put	Currency Future	223.0000	235.0000	5.381	0	0	0
11/11/2009	€ / R 2010/12/13	10.40	Call	Currency Future	1,727.0000	1,676.0000	(2.953)	0	0	0
11/11/2009	€ / R 2010/12/13	11.40	Put	Currency Future	591.0000	621.0000	5.076	0	0	0
11/11/2009	€ / R 2010/12/13	14.40	Call	Currency Future	357.0000	349.0000	(2.241)	0	0	0
11/11/2009	€ / R 2010/12/13	14.40	Put	Currency Future	2,853.0000	2,908.0000	1.928	0	0	0
11/11/2009	€ / R 2010/12/13	18.40	Put	Currency Future	6,626.0000	6,686.0000	0.906	0	0	0
11/11/2009	€ / R 2010/12/13	18.40	Call	Currency Future	130.0000	127.0000	(2.308)	0	0	0
11/11/2009	€ / R 2010/12/13	16.40	Put	Currency Future	4,702.0000	4,760.0000	1.234	0	0	0
11/11/2009	€ / R 2010/12/13	9.40	Put	Currency Future	78.0000	81.0000	3.846	0	0	0
11/11/2009	€ / R 2010/12/13	9.40	Call	Currency Future	2,582.0000	2,523.0000	(2.285)	0	0	0
11/11/2009	€ / R 2010/12/13	8.40	Call	Currency Future	3,540.0000	3,478.0000	(1.751)	0	0	0
11/11/2009	€ / R 2010/12/13	8.40	Put	Currency Future	36.0000	37.0000	2.778	0	0	0
11/11/2009	€ / R 2010/12/13	14.25	Call	Currency Future	374.0000	366.0000	(2.139)	0	0	0
11/11/2009	€ / R 2010/12/13	20.25	Call	Currency Future	84.0000	81.0000	(3.571)	0	0	0
11/11/2009	€ / R 2010/12/13	20.95	Put	Currency Future	9,111.0000	9,171.0000	0.659	0	0	0
11/11/2009	€ / R 2010/12/13	20.95	Call	Currency Future	65.0000	63.0000	(3.077)	0	0	0
11/11/2009	€ / R 2010/12/13	18.95	Put	Currency Future	7,161.0000	7,221.0000	0.838	0	0	0
11/11/2009	€ / R 2010/12/13	18.95	Call	Currency Future	115.0000	113.0000	(1.739)	0	0	0
11/11/2009	€ / R 2010/12/13	16.95	Put	Currency Future	5,226.0000	5,285.0000	1.129	0	0	0
11/11/2009	€ / R 2010/12/13	16.95	Call	Currency Future	180.0000	176.0000	(2.222)	0	0	0
11/11/2009	€ / R 2010/12/13	14.95	Put	Currency Future	3,348.0000	3,404.0000	1.673	0	0	0
11/11/2009	€ / R 2010/12/13	9.95	Call	Currency Future	2,089.0000	2,033.0000	(2.681)	0	0	0
11/11/2009	€ / R 2010/12/13	8.95	Put	Currency Future	49.0000	51.0000	4.082	0	0	0
11/11/2009	€ / R 2010/12/13	8.95	Call	Currency Future	3,003.0000	2,942.0000	(2.031)	0	0	0
11/11/2009	€ / R 2010/12/13	9.95	Put	Currency Future	135.0000	142.0000	5.185	0	0	0
11/11/2009	€ / R 2010/12/13	10.95	Call	Currency Future	1,336.0000	1,296.0000	(2.994)	0	0	0
11/11/2009	€ / R 2010/12/13	10.95	Put	Currency Future	382.0000	405.0000	6.021	0	0	0
11/11/2009	€ / R 2010/12/13	14.95	Call	Currency Future	302.0000	296.0000	(1.987)	0	0	0
11/11/2009	€ / R 2010/12/13	12.95	Put	Currency Future	1,627.0000	1,675.0000	2.950	0	0	0
11/11/2009	€ / R 2010/12/13	12.95	Call	Currency Future	581.0000	566.0000	(2.582)	0	0	0
11/11/2009	€ / R 2010/12/13	20.25	Put	Currency Future	8,430.0000	8,490.0000	0.712	0	0	0
11/11/2009	€ / R 2010/12/13	11.25	Put	Currency Future	516.0000	544.0000	5.426	0	0	0
11/11/2009	€ / R 2010/12/13	11.25	Call	Currency Future	1,170.0000	1,135.0000	(2.991)	0	0	0
11/11/2009	€ / R 2010/12/13	10.25	Put	Currency Future	190.0000	200.0000	5.263	0	0	0
11/11/2009	€ / R 2010/12/13	14.25	Put	Currency Future	2,720.0000	2,775.0000	2.022	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	€ / R	2010/12/13	16.25	Put	Currency Future	4,560.0000	4,618.0000	1.272	0	0	0
11/11/2009	€ / R	2010/12/13	16.25	Call	Currency Future	214.0000	209.0000	(2.336)	0	0	0
11/11/2009	€ / R	2010/12/13	18.25	Put	Currency Future	6,481.0000	6,541.0000	0.926	0	0	0
11/11/2009	€ / R	2010/12/13	18.25	Call	Currency Future	135.0000	132.0000	(2.222)	0	0	0
11/11/2009	€ / R	2010/12/13	10.25	Call	Currency Future	1,844.0000	1,791.0000	(2.874)	0	0	0
11/11/2009	€ / R	2010/12/13	9.25	Put	Currency Future	68.0000	70.0000	2.941	0	0	0
11/11/2009	€ / R	2010/12/13	9.25	Call	Currency Future	2,721.0000	2,661.0000	(2.205)	0	0	0
11/11/2009	€ / R	2010/12/13	8.25	Put	Currency Future	33.0000	34.0000	3.030	0	0	0
11/11/2009	€ / R	2010/12/13	8.25	Call	Currency Future	3,687.0000	3,625.0000	(1.682)	0	0	0
11/11/2009	€ / R	2010/12/13	8.85	Call	Currency Future	3,100.0000	3,037.0000	(2.032)	0	0	0
11/11/2009	€ / R	2010/12/13	11.85	Put	Currency Future	845.0000	882.0000	4.379	0	0	0
11/11/2009	€ / R	2010/12/13	12.85	Call	Currency Future	603.0000	587.0000	(2.653)	0	0	0
11/11/2009	€ / R	2010/12/13	12.85	Put	Currency Future	1,549.0000	1,596.0000	3.034	0	0	0
11/11/2009	€ / R	2010/12/13	11.85	Call	Currency Future	899.0000	873.0000	(2.892)	0	0	0
11/11/2009	€ / R	2010/12/13	10.85	Put	Currency Future	346.0000	363.0000	4.913	0	0	0
11/11/2009	€ / R	2010/12/13	10.85	Call	Currency Future	1,400.0000	1,355.0000	(3.214)	0	0	0
11/11/2009	€ / R	2010/12/13	8.85	Put	Currency Future	46.0000	46.0000	-	0	0	0
11/11/2009	€ / R	2010/12/13	9.85	Call	Currency Future	2,175.0000	2,117.0000	(2.667)	0	0	0
11/11/2009	€ / R	2010/12/13	9.85	Put	Currency Future	121.0000	126.0000	4.132	0	0	0
11/11/2009	€ / R	2010/12/13	14.85	Call	Currency Future	311.0000	304.0000	(2.251)	0	0	0
11/11/2009	€ / R	2010/12/13	14.85	Put	Currency Future	3,257.0000	3,313.0000	1.719	0	0	0
11/11/2009	€ / R	2010/12/13	16.85	Call	Currency Future	184.0000	180.0000	(2.174)	0	0	0
11/11/2009	€ / R	2010/12/13	16.85	Put	Currency Future	5,130.0000	5,189.0000	1.150	0	0	0
11/11/2009	€ / R	2010/12/13	20.85	Put	Currency Future	9,013.0000	9,074.0000	0.677	0	0	0
11/11/2009	€ / R	2010/12/13	18.85	Call	Currency Future	118.0000	115.0000	(2.542)	0	0	0
11/11/2009	€ / R	2010/12/13	18.85	Put	Currency Future	7,064.0000	7,124.0000	0.849	0	0	0
11/11/2009	€ / R	2010/12/13	20.85	Call	Currency Future	67.0000	65.0000	(2.985)	0	0	0
11/11/2009	AL13	2010/02/04			Index Future	254.7130	254.5910	(0.048)	0.0000	0.0000	22
11/11/2009	AL7T	2010/02/04			Index Future	326.2950	325.9870	(0.094)	0.0000	0.0000	58
11/11/2009	ALBI	2010/02/04			Index Future	303.0340	302.9360	(0.032)	0.0000	0.0000	585
11/11/2009	ALBI	2010/05/06			Index Future	308.6000	308.4990	(0.033)	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
11/11/2009	ALBI	2010/08/05			Index Future	313.7580	313.5940	(0.052)	0.0000	0.0000	0
11/11/2009	CRD1	2010/02/04			Index Future	131.1390	131.0640	(0.057)	0.0000	0.0000	2
11/11/2009	CRD1	2010/05/06			Index Future	133.5480	133.4700	(0.058)	0.0000	0.0000	0
11/11/2009	GOVI	2010/02/04			jGovi	304.7205	304.6310	(0.029)	0.0000	0.0000	1,525
11/11/2009	GOVI	2010/05/06			jGovi	310.3175	310.2250	(0.030)	0.0000	0.0000	0
11/11/2009	GOVI	2010/08/05			jGovi	316.1030	316.0075	(0.030)	0.0000	0.0000	0
11/11/2009	ILBI	2010/02/04			Index Future	365.0230	364.9520	(0.019)	0.0000	0.0000	425
11/11/2009	J153	2010/08/31			jSwap	6.8898	6.8874	(0.035)	0.0000	0.0000	0
11/11/2009	J157	2015/09/15			jSwap	8.6130	8.6090	(0.046)	0.0000	0.0000	0
11/11/2009	J186	2026/12/21			jSwap	8.4030	8.4280	0.298	0.0000	0.0000	0
11/11/2009	J201	2014/12/22			jSwap	8.4720	8.4680	(0.047)	0.0000	0.0000	0
11/11/2009	J203	2017/09/15			jSwap	8.7360	8.7450	0.103	0.0000	0.0000	0
11/11/2009	J204	2018/12/21			jSwap	8.7160	8.7280	0.138	0.0000	0.0000	0
11/11/2009	J207	2020/01/15			jSwap	8.7350	8.7530	0.206	0.0000	0.0000	0
11/11/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
11/11/2009	JFRA	2010/02/04			jFra	6.9050	6.9020	(0.043)	0.0000	0.0000	0
11/11/2009	JFRA	2010/05/06			jFra	7.0190	7.0060	(0.185)	0.0000	0.0000	0
11/11/2009	JFRA	2010/08/05			jFra	7.2440	7.2280	(0.221)	0.0000	0.0000	0

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11/11/2009	JFRA	2010/11/04			jFra	7.5460	7.5250	(0.278)	0.0000	0.0000	0
11/11/2009	JN02	2010/02/04			jNote	7.7690	7.7520	(0.219)	0.0000	0.0000	0
11/11/2009	JN05	2010/02/04			jNote	8.5810	8.5760	(0.058)	0.0000	0.0000	0
11/11/2009	JN10	2010/02/04			jNote	8.7470	8.7660	0.217	0.0000	0.0000	0
11/11/2009	JROD	2009/11/30			jRod	6.7430	6.7390	(0.059)	0.0000	0.0000	0
11/11/2009	JROD	2009/12/31			jRod	6.8750	6.8640	(0.160)	0.0000	0.0000	0
11/11/2009	JROD	2010/01/29			jRod	7.0660	7.0500	(0.226)	0.0000	0.0000	0
11/11/2009	JROD	2010/02/26			jRod	7.0220	7.0110	(0.157)	0.0000	0.0000	0
11/11/2009	JROD	2010/03/31			jRod	7.2230	7.2090	(0.194)	0.0000	0.0000	0
11/11/2009	OTH1	2010/02/04			Index Future	293.7320	293.6020	(0.044)	0.0000	0.0000	3
11/11/2009	OTH1	2010/05/06			Index Future	299.1280	298.9930	(0.045)	0.0000	0.0000	0
11/11/2009	R155	2010/02/04			Bond Future	7.3740	7.3740	-	0.0000	0.0000	31
11/11/2009	R155	2010/02/04	7.50	Call	Option on Bond Future	1,201.0000	1,194.0000	(0.583)	0	0	0
11/11/2009	R155	2010/02/04	7.50	Put	Option on Bond Future	1,009.0000	1,002.0000	(0.694)	0	0	0
11/11/2009	R157	2010/02/04			Bond Future	8.3620	8.3590	(0.036)	8.3600	8.3600	6,646
11/11/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	331.0000	328.0000	(0.906)	0	0	0
11/11/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	3,449.0000	3,432.0000	(0.493)	0	0	0
11/11/2009	R157	2010/05/06			Bond Future	8.4260	8.4230	(0.036)	0.0000	0.0000	0
11/11/2009	R157	2010/05/06	8.50	Call	Option on Bond Future	1,982.0000	1,985.0000	0.151	0	0	0
11/11/2009	R157	2010/05/06	8.50	Put	Option on Bond Future	1,627.0000	1,616.0000	(0.676)	0	0	0

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11/11/2009	R157	2010/08/05			Bond Future	8.4590	8.4570	(0.024)	0.0000	0.0000	0
11/11/2009	R157	2010/08/05	8.75	Put	Option on Bond Future	1,683.0000	1,675.0000	(0.475)	0	0	0
11/11/2009	R157	2010/08/05	8.75	Call	Option on Bond Future	3,009.0000	3,010.0000	0.033	0	0	0
11/11/2009	R186	2010/02/04			Bond Future	8.9390	8.9270	(0.134)	8.9400	8.9400	10,112
11/11/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	528.0000	537.0000	1.705	0	0	0
11/11/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	7,359.0000	7,254.0000	(1.427)	0	0	0
11/11/2009	R186	2010/05/06			Bond Future	8.9820	8.9700	(0.134)	0.0000	0.0000	0
11/11/2009	R186	2010/05/06	9.00	Call	Option on Bond Future	3,901.0000	3,949.0000	1.230	0	0	0
11/11/2009	R186	2010/05/06	9.00	Put	Option on Bond Future	3,732.0000	3,668.0000	(1.715)	0	0	0
11/11/2009	R186	2010/08/05			Bond Future	9.0110	8.9980	(0.144)	0.0000	0.0000	0
11/11/2009	R186	2010/08/05	9.25	Put	Option on Bond Future	3,704.0000	3,646.0000	(1.566)	0	0	0
11/11/2009	R186	2010/08/05	9.25	Call	Option on Bond Future	5,886.0000	5,949.0000	1.070	0	0	0
11/11/2009	R201	2010/02/04			Bond Future	8.4230	8.4200	(0.036)	0.0000	0.0000	486
11/11/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	3,823.0000	3,810.0000	(0.340)	0	0	0
11/11/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	88.0000	87.0000	(1.136)	0	0	0
11/11/2009	R201	2010/05/06			Bond Future	8.4830	8.4800	(0.035)	0.0000	0.0000	0
11/11/2009	R201	2010/05/06	8.50	Put	Option on Bond Future	1,417.0000	1,408.0000	(0.635)	0	0	0
11/11/2009	R201	2010/05/06	8.50	Call	Option on Bond Future	1,482.0000	1,483.0000	0.067	0	0	0
11/11/2009	R201	2010/08/05			Bond Future	8.5140	8.5120	(0.023)	0.0000	0.0000	0
11/11/2009	R201	2010/08/05	9.00	Call	Option on Bond Future	2,813.0000	2,814.0000	0.036	0	0	0
11/11/2009	R201	2010/08/05	9.00	Put	Option on Bond Future	1,081.0000	1,076.0000	(0.463)	0	0	0
11/11/2009	R203	2010/02/04			Bond Future	8.9060	8.9240	0.202	0.0000	0.0000	1,570
11/11/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	282.0000	263.0000	(6.738)	0	0	0
11/11/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	4,127.0000	4,204.0000	1.866	0	0	0
11/11/2009	R203	2010/05/06			Bond Future	8.9680	8.9870	0.212	0.0000	0.0000	0
11/11/2009	R203	2010/05/06	9.00	Call	Option on Bond Future	2,180.0000	2,123.0000	(2.615)	0	0	0
11/11/2009	R203	2010/05/06	9.00	Put	Option on Bond Future	2,015.0000	2,056.0000	2.035	0	0	0

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11/11/2009	R203	2010/08/05			Bond Future	9.0090	9.0290	0.222	0.0000	0.0000	0
11/11/2009	R203	2010/08/05	9.25	Put	Option on Bond Future	2,109.0000	2,146.0000	1.754	0	0	0
11/11/2009	R203	2010/08/05	9.25	Call	Option on Bond Future	3,313.0000	3,249.0000	(1.932)	0	0	0
11/11/2009	R204	2010/02/04			Bond Future	8.9050	8.9130	0.090	8.9100	8.9100	3,649
11/11/2009	R204	2010/02/04	9.00	Put	Option on Bond Future	1,400.0000	1,411.0000	0.786	0	0	200
11/11/2009	R204	2010/02/04	9.00	Call	Option on Bond Future	1,952.0000	1,916.0000	(1.844)	0	0	200
11/11/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	326.0000	314.0000	(3.681)	0	0	0
11/11/2009	R204	2010/02/04	8.50	Call	Option on Bond Future	717.0000	696.0000	(2.929)	0	0	200
11/11/2009	R204	2010/02/04	8.50	Put	Option on Bond Future	3,116.0000	3,141.0000	0.802	0	0	0
11/11/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	4,553.0000	4,586.0000	0.725	0	0	0
11/11/2009	R204	2010/05/06			Bond Future	8.9620	8.9710	0.100	0.0000	0.0000	0
11/11/2009	R204	2010/05/06	9.00	Put	Option on Bond Future	2,191.0000	2,208.0000	0.776	0	0	0
11/11/2009	R204	2010/05/06	9.00	Call	Option on Bond Future	2,407.0000	2,373.0000	(1.413)	0	0	0
11/11/2009	R204	2010/08/05			Bond Future	9.0010	9.0100	0.100	0.0000	0.0000	0
11/11/2009	R204	2010/08/05	9.25	Call	Option on Bond Future	3,703.0000	3,668.0000	(0.945)	0	0	0
11/11/2009	R204	2010/08/05	9.25	Put	Option on Bond Future	2,328.0000	2,344.0000	0.687	0	0	0
11/11/2009	R206	2010/02/04			Bond Future	8.4870	8.4940	0.082	0.0000	0.0000	2
11/11/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	131.0000	126.0000	(3.817)	0	0	0
11/11/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	3,373.0000	3,391.0000	0.534	0	0	0
11/11/2009	R206	2010/05/06			Bond Future	8.5670	8.5750	0.093	0.0000	0.0000	0
11/11/2009	R206	2010/05/06	8.75	Call	Option on Bond Future	1,721.0000	1,704.0000	(0.988)	0	0	0
11/11/2009	R206	2010/05/06	8.75	Put	Option on Bond Future	1,167.0000	1,174.0000	0.600	0	0	0
11/11/2009	R206	2010/08/05			Bond Future	8.6140	8.6240	0.116	0.0000	0.0000	0
11/11/2009	R206	2010/08/05	9.00	Put	Option on Bond Future	1,103.0000	1,111.0000	0.725	0	0	0
11/11/2009	R206	2010/08/05	9.00	Call	Option on Bond Future	2,198.0000	2,177.0000	(0.955)	0	0	0
11/11/2009	R207	2010/02/04			Bond Future	9.0740	9.0720	(0.022)	9.0700	9.0700	600
11/11/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	5,333.0000	5,318.0000	(0.281)	0	0	0
11/11/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	248.0000	245.0000	(1.210)	0	0	0

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11/11/2009	R207	2010/05/06			Bond Future	9.1340	9.1320	(0.022)	0.0000	0.0000	0
11/11/2009	R207	2010/05/06	9.25	Put	Option on Bond Future	2,054.0000	2,042.0000	(0.584)	0	0	0
11/11/2009	R207	2010/05/06	9.25	Call	Option on Bond Future	2,728.0000	2,727.0000	(0.037)	0	0	0
11/11/2009	R207	2010/08/05			Bond Future	9.1780	9.1760	(0.022)	0.0000	0.0000	0
11/11/2009	R207	2010/08/05	9.50	Call	Option on Bond Future	4,050.0000	4,051.0000	0.025	0	0	0
11/11/2009	R207	2010/08/05	9.50	Put	Option on Bond Future	2,230.0000	2,220.0000	(0.448)	0	0	0
11/11/2009	R208	2010/02/04			Bond Future	9.0710	9.0690	(0.022)	9.0700	9.0700	5,004
11/11/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	515.0000	510.0000	(0.971)	0	0	0
11/11/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	4,135.0000	4,118.0000	(0.411)	0	0	0
11/11/2009	R208	2010/05/06			Bond Future	9.1230	9.1210	(0.022)	0.0000	0.0000	0
11/11/2009	R208	2010/05/06	9.25	Call	Option on Bond Future	2,857.0000	2,857.0000	-	0	0	0
11/11/2009	R208	2010/05/06	9.25	Put	Option on Bond Future	2,092.0000	2,079.0000	(0.621)	0	0	0
11/11/2009	R208	2010/08/05			Bond Future	9.1600	9.1580	(0.022)	0.0000	0.0000	0
11/11/2009	R208	2010/08/05	9.50	Call	Option on Bond Future	4,284.0000	4,286.0000	0.047	0	0	0
11/11/2009	R208	2010/08/05	9.50	Put	Option on Bond Future	2,284.0000	2,274.0000	(0.438)	0	0	0
11/11/2009	R209	2010/02/04			Bond Future	8.5810	8.5690	(0.140)	8.5800	8.5800	1,800
11/11/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	10,022.0000	9,924.0000	(0.978)	0	0	0
11/11/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	111.0000	113.0000	1.802	0	0	2,500
11/11/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	89.0000	83.0000	(6.742)	0	0	0
11/11/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	10,522.0000	10,615.0000	0.884	0	0	0
11/11/2009	R209	2010/05/06			Bond Future	8.6040	8.5930	(0.128)	0.0000	0.0000	0
11/11/2009	R209	2010/05/06	8.50	Call	Option on Bond Future	2,733.0000	2,768.0000	1.281	0	0	0
11/11/2009	R209	2010/05/06	8.50	Put	Option on Bond Future	3,600.0000	3,544.0000	(1.556)	0	0	0
11/11/2009	R209	2010/08/05			Bond Future	8.6170	8.6050	(0.139)	0.0000	0.0000	0
11/11/2009	R209	2010/08/05	8.75	Put	Option on Bond Future	3,528.0000	3,478.0000	(1.417)	0	0	0
11/11/2009	R209	2010/08/05	8.75	Call	Option on Bond Future	4,609.0000	4,658.0000	1.063	0	0	0
11/11/2009	TRT1	2010/02/04			Index Future	300.9190	300.8290	(0.030)	0.0000	0.0000	100

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	TRT1	2010/05/06			Index Future	306.4460	306.3530	(0.030)	0.0000	0.0000	0
11/11/2009	ZAAD	2009/12/14			Currency Future	6.9074	6.8676	(0.576)	6.8900	6.8600	13,409
11/11/2009	ZAAD	2009/12/14	5.95	Put	Currency Future	3.0000	3.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	6.15	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
11/11/2009	ZAAD	2009/12/14	10.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	5.00	Call	Currency Future	1,907.0000	1,868.0000	(2.045)	0	0	0
11/11/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
11/11/2009	ZAAD	2009/12/14	6.05	Call	Currency Future	862.0000	823.0000	(4.524)	0	0	0
11/11/2009	ZAAD	2009/12/14	7.30	Call	Currency Future	37.0000	32.0000	(13.514)	0	0	0
11/11/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	199.0000	170.0000	(14.573)	0	0	0
11/11/2009	ZAAD	2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	3.10	Call	Currency Future	3,807.0000	3,768.0000	(1.024)	0	0	0
11/11/2009	ZAAD	2009/12/14	8.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	9.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	159.0000	183.0000	15.094	0	0	0
11/11/2009	ZAAD	2009/12/14	7.10	Call	Currency Future	71.0000	61.0000	(14.085)	0	0	0
11/11/2009	ZAAD	2009/12/14	6.15	Call	Currency Future	765.0000	725.0000	(5.229)	0	0	0
11/11/2009	ZAAD	2009/12/14	2.70	Call	Currency Future	4,207.0000	4,168.0000	(0.927)	0	0	0
11/11/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	716.0000	677.0000	(5.447)	0	0	0
11/11/2009	ZAAD	2009/12/14	6.05	Put	Currency Future	5.0000	5.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	7.30	Put	Currency Future	430.0000	464.0000	7.907	0	0	0
11/11/2009	ZAAD	2009/12/14	6.75	Put	Currency Future	77.0000	86.0000	11.688	0	0	0
11/11/2009	ZAAD	2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	3.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	5.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	7.20	Call	Currency Future	51.0000	44.0000	(13.725)	0	0	0
11/11/2009	ZAAD	2009/12/14	5.95	Call	Currency Future	961.0000	921.0000	(4.162)	0	0	0
11/11/2009	ZAAD	2009/12/14	5.90	Call	Currency Future	1,010.0000	970.0000	(3.960)	0	0	0
11/11/2009	ZAAD	2009/12/14	12.70	Put	Currency Future	5,793.0000	5,832.0000	0.673	0	0	0
11/11/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	20.0000	22.0000	10.000	0	0	0
11/11/2009	ZAAD	2009/12/14	7.25	Call	Currency Future	44.0000	37.0000	(15.909)	0	0	0
11/11/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
11/11/2009	ZAAD	2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	167.0000	140.0000	(16.168)	0	0	0
11/11/2009	ZAAD	2009/12/14	12.45	Put	Currency Future	5,543.0000	5,582.0000	0.704	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	ZAAD	2009/12/14	4.10	Call	Currency Future	2,807.0000	2,768.0000	(1.389)	0	0	0
11/11/2009	ZAAD	2009/12/14	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	7.20	Put	Currency Future	344.0000	376.0000	9.302	0	0	0
11/11/2009	ZAAD	2009/12/14	6.00	Put	Currency Future	4.0000	4.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	6.60	Call	Currency Future	351.0000	316.0000	(9.972)	0	0	0
11/11/2009	ZAAD	2009/12/14	7.25	Put	Currency Future	386.0000	420.0000	8.808	0	0	0
11/11/2009	ZAAD	2009/12/14	6.25	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
11/11/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	227.0000	255.0000	12.335	0	0	0
11/11/2009	ZAAD	2009/12/14	8.60	Put	Currency Future	1,694.0000	1,734.0000	2.361	0	0	0
11/11/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	137.0000	119.0000	(13.139)	0	0	0
11/11/2009	ZAAD	2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	5.90	Put	Currency Future	3.0000	3.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	14.70	Put	Currency Future	7,793.0000	7,832.0000	0.500	0	0	0
11/11/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	60.0000	52.0000	(13.333)	0	0	0
11/11/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
11/11/2009	ZAAD	2009/12/14	0.55	Call	Currency Future	6,357.0000	6,318.0000	(0.613)	0	0	0
11/11/2009	ZAAD	2009/12/14	6.75	Call	Currency Future	234.0000	203.0000	(13.248)	0	0	0
11/11/2009	ZAAD	2009/12/14	14.45	Put	Currency Future	7,543.0000	7,582.0000	0.517	0	0	0
11/11/2009	ZAAD	2009/12/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	5.60	Call	Currency Future	1,308.0000	1,268.0000	(3.058)	0	0	0
11/11/2009	ZAAD	2009/12/14	10.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	6.00	Call	Currency Future	911.0000	872.0000	(4.281)	0	0	0
11/11/2009	ZAAD	2009/12/14	10.70	Put	Currency Future	3,793.0000	3,833.0000	1.055	0	0	0
11/11/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	303.0000	334.0000	10.231	0	0	0
11/11/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	621.0000	582.0000	(6.280)	0	0	0
11/11/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	84.0000	72.0000	(14.286)	0	0	0
11/11/2009	ZAAD	2009/12/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	129.0000	151.0000	17.054	0	0	0
11/11/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	20.0000	22.0000	10.000	0	0	0
11/11/2009	ZAAD	2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	60.0000	52.0000	(13.333)	0	0	0
11/11/2009	ZAAD	2009/12/14	6.25	Call	Currency Future	668.0000	630.0000	(5.689)	0	0	0
11/11/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	92.0000	103.0000	11.957	0	0	0
11/11/2009	ZAAD	2009/12/14	10.45	Put	Currency Future	3,543.0000	3,583.0000	1.129	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	ZAAD	2009/12/14	4.60	Call	Currency Future	2,307.0000	2,268.0000	(1.691)	0	0	0
11/11/2009	ZAAD	2009/12/14	8.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	129.0000	151.0000	17.054	0	0	0
11/11/2009	ZAAD	2009/12/14	10.35	Put	Currency Future	3,443.0000	3,483.0000	1.162	0	0	0
11/11/2009	ZAAD	2009/12/14	3.70	Call	Currency Future	3,207.0000	3,168.0000	(1.216)	0	0	0
11/11/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	303.0000	334.0000	10.231	0	0	0
11/11/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
11/11/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	84.0000	72.0000	(14.286)	0	0	0
11/11/2009	ZAAD	2009/12/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	10.60	Put	Currency Future	3,693.0000	3,733.0000	1.083	0	0	0
11/11/2009	ZAAD	2009/12/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	159.0000	183.0000	15.094	0	0	0
11/11/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	528.0000	490.0000	(7.197)	0	0	0
11/11/2009	ZAAD	2009/12/14	5.70	Call	Currency Future	1,208.0000	1,169.0000	(3.228)	0	0	0
11/11/2009	ZAAD	2009/12/14	6.60	Put	Currency Future	44.0000	49.0000	11.364	0	0	0
11/11/2009	ZAAD	2009/12/14	9.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	621.0000	582.0000	(6.280)	0	0	0
11/11/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	227.0000	255.0000	12.335	0	0	0
11/11/2009	ZAAD	2009/12/14	8.45	Put	Currency Future	1,545.0000	1,584.0000	2.524	0	0	0
11/11/2009	ZAAD	2009/12/14	2.60	Call	Currency Future	4,307.0000	4,268.0000	(0.906)	0	0	0
11/11/2009	ZAAD	2009/12/14	10.50	Put	Currency Future	3,593.0000	3,633.0000	1.113	0	0	0
11/11/2009	ZAAD	2009/12/14	4.20	Call	Currency Future	2,707.0000	2,668.0000	(1.441)	0	0	0
11/11/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	116.0000	101.0000	(12.931)	0	0	0
11/11/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	137.0000	119.0000	(13.139)	0	0	0
11/11/2009	ZAAD	2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	4.70	Call	Currency Future	2,207.0000	2,168.0000	(1.767)	0	0	0
11/11/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	528.0000	490.0000	(7.197)	0	0	0
11/11/2009	ZAAD	2009/12/14	8.05	Put	Currency Future	1,147.0000	1,186.0000	3.400	0	0	0
11/11/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	574.0000	536.0000	(6.620)	0	0	0
11/11/2009	ZAAD	2009/12/14	4.45	Call	Currency Future	2,457.0000	2,418.0000	(1.587)	0	0	0
11/11/2009	ZAAD	2009/12/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	3.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	116.0000	101.0000	(12.931)	0	0	0
11/11/2009	ZAAD	2009/12/14	7.10	Put	Currency Future	264.0000	294.0000	11.364	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
11/11/2009	ZAAD	2009/12/14	3.40	Call	Currency Future	3,507.0000	3,468.0000	(1.112)	0	0	0
11/11/2009	ZAAD	2009/12/14	4.35	Call	Currency Future	2,557.0000	2,518.0000	(1.525)	0	0	0
11/11/2009	ZAAD	2009/12/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	36.0000	40.0000	11.111	0	0	0
11/11/2009	ZAAD	2009/12/14	11.05	Put	Currency Future	4,143.0000	4,183.0000	0.965	0	0	0
11/11/2009	ZAAD	2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	109.0000	122.0000	11.927	0	0	0
11/11/2009	ZAAD	2009/12/14	3.45	Call	Currency Future	3,457.0000	3,418.0000	(1.128)	0	0	0
11/11/2009	ZAAD	2009/12/14	15.05	Put	Currency Future	8,143.0000	8,182.0000	0.479	0	0	0
11/11/2009	ZAAD	2009/12/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	12.50	Put	Currency Future	5,593.0000	5,632.0000	0.697	0	0	0
11/11/2009	ZAAD	2009/12/14	2.40	Call	Currency Future	4,507.0000	4,468.0000	(0.865)	0	0	0
11/11/2009	ZAAD	2009/12/14	5.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	9.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	5.45	Call	Currency Future	1,458.0000	1,418.0000	(2.743)	0	0	0
11/11/2009	ZAAD	2009/12/14	9.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	8.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	394.0000	358.0000	(9.137)	0	0	0
11/11/2009	ZAAD	2009/12/14	9.55	Put	Currency Future	2,643.0000	2,683.0000	1.513	0	0	0
11/11/2009	ZAAD	2009/12/14	2.10	Call	Currency Future	4,807.0000	4,768.0000	(0.811)	0	0	0
11/11/2009	ZAAD	2009/12/14	8.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	14.50	Put	Currency Future	7,593.0000	7,632.0000	0.514	0	0	0
11/11/2009	ZAAD	2009/12/14	12.35	Put	Currency Future	5,443.0000	5,482.0000	0.717	0	0	0
11/11/2009	ZAAD	2009/12/14	8.70	Put	Currency Future	1,794.0000	1,834.0000	2.230	0	0	0
11/11/2009	ZAAD	2009/12/14	8.05	Call	Currency Future	4.0000	4.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	0.60	Call	Currency Future	6,307.0000	6,268.0000	(0.618)	0	0	0
11/11/2009	ZAAD	2009/12/14	5.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	15.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	10.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0

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11/11/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
11/11/2009	ZAAD	2009/12/14	12.55	Put	Currency Future	5,643.0000	5,682.0000	0.691	0	0	0
11/11/2009	ZAAD	2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	13.05	Put	Currency Future	6,143.0000	6,182.0000	0.635	0	0	0
11/11/2009	ZAAD	2009/12/14	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	2.50	Call	Currency Future	4,407.0000	4,368.0000	(0.885)	0	0	0
11/11/2009	ZAAD	2009/12/14	11.20	Put	Currency Future	4,293.0000	4,332.0000	0.908	0	0	0
11/11/2009	ZAAD	2009/12/14	14.40	Put	Currency Future	7,493.0000	7,532.0000	0.520	0	0	0
11/11/2009	ZAAD	2009/12/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	574.0000	536.0000	(6.620)	0	0	0
11/11/2009	ZAAD	2009/12/14	5.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	9.10	Put	Currency Future	2,193.0000	2,233.0000	1.824	0	0	0
11/11/2009	ZAAD	2009/12/14	13.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	2.90	Call	Currency Future	4,007.0000	3,968.0000	(0.973)	0	0	0
11/11/2009	ZAAD	2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	167.0000	140.0000	(16.168)	0	0	0
11/11/2009	ZAAD	2009/12/14	9.05	Put	Currency Future	2,143.0000	2,183.0000	1.867	0	0	0
11/11/2009	ZAAD	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	2.35	Call	Currency Future	4,557.0000	4,518.0000	(0.856)	0	0	0
11/11/2009	ZAAD	2009/12/14	2.45	Call	Currency Future	4,457.0000	4,418.0000	(0.875)	0	0	0
11/11/2009	ZAAD	2009/12/14	13.10	Put	Currency Future	6,193.0000	6,232.0000	0.630	0	0	0
11/11/2009	ZAAD	2009/12/14	3.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	6.10	Put	Currency Future	6.0000	6.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	4.55	Call	Currency Future	2,357.0000	2,318.0000	(1.655)	0	0	0
11/11/2009	ZAAD	2009/12/14	3.05	Call	Currency Future	3,857.0000	3,818.0000	(1.011)	0	0	0
11/11/2009	ZAAD	2009/12/14	5.05	Call	Currency Future	1,857.0000	1,818.0000	(2.100)	0	0	0
11/11/2009	ZAAD	2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	3.85	Call	Currency Future	3,057.0000	3,018.0000	(1.276)	0	0	0
11/11/2009	ZAAD	2009/12/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	4.05	Call	Currency Future	2,857.0000	2,818.0000	(1.365)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	ZAAD 2009/12/14	6.20	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
11/11/2009	ZAAD 2009/12/14	3.90	Call	Currency Future	3,007.0000	2,968.0000	(1.297)	0	0	0
11/11/2009	ZAAD 2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD 2009/12/14	2.55	Call	Currency Future	4,357.0000	4,318.0000	(0.895)	0	0	0
11/11/2009	ZAAD 2009/12/14	9.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	ZAAD 2009/12/14	6.10	Call	Currency Future	813.0000	774.0000	(4.797)	0	0	0
11/11/2009	ZAAD 2009/12/14	4.90	Call	Currency Future	2,007.0000	1,968.0000	(1.943)	0	0	0
11/11/2009	ZAAD 2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD 2009/12/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD 2009/12/14	6.20	Call	Currency Future	716.0000	677.0000	(5.447)	0	0	0
11/11/2009	ZAAD 2009/12/14	0.85	Call	Currency Future	6,057.0000	6,018.0000	(0.644)	0	0	0
11/11/2009	ZAAD 2009/12/14	6.85	Put	Currency Future	109.0000	122.0000	11.927	0	0	0
11/11/2009	ZAAD 2009/12/14	14.60	Put	Currency Future	7,693.0000	7,732.0000	0.507	0	0	0
11/11/2009	ZAAD 2009/12/14	3.55	Call	Currency Future	3,357.0000	3,318.0000	(1.162)	0	0	0
11/11/2009	ZAAD 2009/12/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD 2009/12/14	5.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD 2009/12/14	2.05	Call	Currency Future	4,857.0000	4,818.0000	(0.803)	0	0	0
11/11/2009	ZAAD 2009/12/14	12.60	Put	Currency Future	5,693.0000	5,732.0000	0.685	0	0	0
11/11/2009	ZAAD 2009/12/14	6.70	Call	Currency Future	271.0000	239.0000	(11.808)	0	0	0
11/11/2009	ZAAD 2009/12/14	5.55	Call	Currency Future	1,358.0000	1,318.0000	(2.946)	0	0	0
11/11/2009	ZAAD 2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD 2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD 2009/12/14	6.70	Put	Currency Future	64.0000	71.0000	10.938	0	0	0
11/11/2009	ZAAD 2009/12/14	8.55	Put	Currency Future	1,644.0000	1,684.0000	2.433	0	0	0
11/11/2009	ZAAD 2009/12/14	11.10	Put	Currency Future	4,193.0000	4,232.0000	0.930	0	0	0
11/11/2009	ZAAD 2009/12/14	8.50	Put	Currency Future	1,594.0000	1,634.0000	2.509	0	0	0
11/11/2009	ZAAD 2009/12/14	8.55	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
11/11/2009	ZAAD 2009/12/14	9.60	Put	Currency Future	2,693.0000	2,733.0000	1.485	0	0	0
11/11/2009	ZAAD 2009/12/14	5.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD 2009/12/14	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD 2009/12/14	3.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD 2009/12/14	10.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD 2009/12/14	3.60	Call	Currency Future	3,307.0000	3,268.0000	(1.179)	0	0	0
11/11/2009	ZAAD 2009/12/14	3.50	Call	Currency Future	3,407.0000	3,368.0000	(1.145)	0	0	0
11/11/2009	ZAAD 2009/12/14	14.55	Put	Currency Future	7,643.0000	7,682.0000	0.510	0	0	0
11/11/2009	ZAAD 2009/12/14	15.10	Put	Currency Future	8,193.0000	8,232.0000	0.476	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	ZAAD 2009/12/14	3.00	Call	Currency Future	3,907.0000	3,868.0000	(0.998)	0	0	0
11/11/2009	ZAAD 2009/12/14	10.65	Put	Currency Future	3,743.0000	3,783.0000	1.069	0	0	0
11/11/2009	ZAAD 2009/12/14	5.35	Call	Currency Future	1,558.0000	1,518.0000	(2.567)	0	0	0
11/11/2009	ZAAD 2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD 2009/12/14	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD 2009/12/14	8.65	Put	Currency Future	1,744.0000	1,784.0000	2.294	0	0	0
11/11/2009	ZAAD 2009/12/14	8.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	ZAAD 2009/12/14	4.50	Call	Currency Future	2,407.0000	2,368.0000	(1.620)	0	0	0
11/11/2009	ZAAD 2009/12/14	10.55	Put	Currency Future	3,643.0000	3,683.0000	1.098	0	0	0
11/11/2009	ZAAD 2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD 2009/12/14	8.10	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
11/11/2009	ZAAD 2009/12/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD 2009/12/14	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD 2009/12/14	5.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD 2009/12/14	5.50	Call	Currency Future	1,408.0000	1,368.0000	(2.841)	0	0	0
11/11/2009	ZAAD 2009/12/14	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD 2009/12/14	11.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD 2009/12/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD 2009/12/14	5.10	Call	Currency Future	1,807.0000	1,768.0000	(2.158)	0	0	0
11/11/2009	ZAAD 2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD 2009/12/14	9.20	Put	Currency Future	2,293.0000	2,333.0000	1.744	0	0	0
11/11/2009	ZAAD 2009/12/14	12.65	Put	Currency Future	5,743.0000	5,782.0000	0.679	0	0	0
11/11/2009	ZAAD 2009/12/14	8.90	Put	Currency Future	1,994.0000	2,033.0000	1.956	0	0	0
11/11/2009	ZAAD 2009/12/14	8.10	Put	Currency Future	1,197.0000	1,236.0000	3.258	0	0	0
11/11/2009	ZAAD 2009/12/14	6.50	Call	Currency Future	437.0000	401.0000	(8.238)	0	0	0
11/11/2009	ZAAD 2009/12/14	4.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD 2009/12/14	13.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD 2009/12/14	8.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	ZAAD 2009/12/14	5.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD 2009/12/14	10.80	Put	Currency Future	3,893.0000	3,933.0000	1.027	0	0	0
11/11/2009	ZAAD 2009/12/14	3.20	Call	Currency Future	3,707.0000	3,668.0000	(1.052)	0	0	0
11/11/2009	ZAAD 2009/12/14	5.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	ZAAD 2009/12/14	12.85	Put	Currency Future	5,943.0000	5,982.0000	0.656	0	0	0
11/11/2009	ZAAD 2009/12/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD 2009/12/14	13.20	Put	Currency Future	6,293.0000	6,332.0000	0.620	0	0	0
11/11/2009	ZAAD 2009/12/14	5.65	Call	Currency Future	1,258.0000	1,218.0000	(3.180)	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
11/11/2009	ZAAD	2009/12/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	12.80	Put	Currency Future	5,893.0000	5,932.0000	0.662	0	0	0
11/11/2009	ZAAD	2009/12/14	15.20	Put	Currency Future	8,293.0000	8,332.0000	0.470	0	0	0
11/11/2009	ZAAD	2009/12/14	3.65	Call	Currency Future	3,257.0000	3,218.0000	(1.197)	0	0	0
11/11/2009	ZAAD	2009/12/14	8.35	Put	Currency Future	1,445.0000	1,484.0000	2.699	0	0	0
11/11/2009	ZAAD	2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	11.35	Put	Currency Future	4,443.0000	4,482.0000	0.878	0	0	0
11/11/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	25.0000	27.0000	8.000	0	0	0
11/11/2009	ZAAD	2009/12/14	5.85	Call	Currency Future	1,059.0000	1,020.0000	(3.683)	0	0	0
11/11/2009	ZAAD	2009/12/14	2.65	Call	Currency Future	4,257.0000	4,218.0000	(0.916)	0	0	0
11/11/2009	ZAAD	2009/12/14	9.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	199.0000	170.0000	(14.573)	0	0	0
11/11/2009	ZAAD	2009/12/14	14.85	Put	Currency Future	7,943.0000	7,982.0000	0.491	0	0	0
11/11/2009	ZAAD	2009/12/14	7.00	Call	Currency Future	99.0000	86.0000	(13.131)	0	0	0
11/11/2009	ZAAD	2009/12/14	9.85	Put	Currency Future	2,943.0000	2,983.0000	1.359	0	0	0
11/11/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	92.0000	103.0000	11.957	0	0	0
11/11/2009	ZAAD	2009/12/14	8.85	Put	Currency Future	1,944.0000	1,983.0000	2.006	0	0	0
11/11/2009	ZAAD	2009/12/14	7.00	Put	Currency Future	192.0000	218.0000	13.542	0	0	0
11/11/2009	ZAAD	2009/12/14	15.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	482.0000	445.0000	(7.676)	0	0	0
11/11/2009	ZAAD	2009/12/14	8.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	5.40	Call	Currency Future	1,508.0000	1,468.0000	(2.653)	0	0	0
11/11/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	53.0000	59.0000	11.321	0	0	0
11/11/2009	ZAAD	2009/12/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	4.65	Call	Currency Future	2,257.0000	2,218.0000	(1.728)	0	0	0
11/11/2009	ZAAD	2009/12/14	12.40	Put	Currency Future	5,493.0000	5,532.0000	0.710	0	0	0
11/11/2009	ZAAD	2009/12/14	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	310.0000	277.0000	(10.645)	0	0	0
11/11/2009	ZAAD	2009/12/14	14.65	Put	Currency Future	7,743.0000	7,782.0000	0.504	0	0	0
11/11/2009	ZAAD	2009/12/14	10.90	Put	Currency Future	3,993.0000	4,033.0000	1.002	0	0	0
11/11/2009	ZAAD	2009/12/14	10.40	Put	Currency Future	3,493.0000	3,533.0000	1.145	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
11/11/2009	ZAAD 2009/12/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD 2009/12/14	10.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD 2009/12/14	6.50	Put	Currency Future	30.0000	33.0000	10.000	0	0	0
11/11/2009	ZAAD 2009/12/14	12.90	Put	Currency Future	5,993.0000	6,032.0000	0.651	0	0	0
11/11/2009	ZAAD 2009/12/14	4.40	Call	Currency Future	2,507.0000	2,468.0000	(1.556)	0	0	0
11/11/2009	ZAAD 2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD 2009/12/14	5.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD 2009/12/14	8.40	Put	Currency Future	1,495.0000	1,534.0000	2.609	0	0	0
11/11/2009	ZAAD 2009/12/14	8.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	ZAAD 2009/12/14	5.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD 2009/12/14	14.90	Put	Currency Future	7,993.0000	8,032.0000	0.488	0	0	0
11/11/2009	ZAAD 2009/12/14	6.70	Call	Currency Future	271.0000	239.0000	(11.808)	0	0	0
11/11/2009	ZAAD 2009/12/14	8.80	Put	Currency Future	1,894.0000	1,933.0000	2.059	0	0	0
11/11/2009	ZAAD 2009/12/14	10.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD 2009/12/14	2.75	Call	Currency Future	4,157.0000	4,118.0000	(0.938)	0	0	0
11/11/2009	ZAAD 2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD 2009/12/14	6.55	Call	Currency Future	394.0000	358.0000	(9.137)	0	0	0
11/11/2009	ZAAD 2009/12/14	10.85	Put	Currency Future	3,943.0000	3,983.0000	1.014	0	0	0
11/11/2009	ZAAD 2009/12/14	14.35	Put	Currency Future	7,443.0000	7,482.0000	0.524	0	0	0
11/11/2009	ZAAD 2009/12/14	6.55	Put	Currency Future	36.0000	40.0000	11.111	0	0	0
11/11/2009	ZAAD 2009/12/14	5.20	Call	Currency Future	1,707.0000	1,668.0000	(2.285)	0	0	0
11/11/2009	ZAAD 2009/12/14	8.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	ZAAD 2009/12/14	8.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	ZAAD 2009/12/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD 2009/12/14	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD 2009/12/14	5.80	Call	Currency Future	1,109.0000	1,069.0000	(3.607)	0	0	0
11/11/2009	ZAAD 2009/12/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD 2009/12/14	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD 2009/12/14	6.45	Call	Currency Future	482.0000	445.0000	(7.676)	0	0	0
11/11/2009	ZAAD 2009/12/14	4.75	Call	Currency Future	2,157.0000	2,118.0000	(1.808)	0	0	0
11/11/2009	ZAAD 2009/12/14	2.85	Call	Currency Future	4,057.0000	4,018.0000	(0.961)	0	0	0
11/11/2009	ZAAD 2009/12/14	3.75	Call	Currency Future	3,157.0000	3,118.0000	(1.235)	0	0	0
11/11/2009	ZAAD 2009/12/14	14.80	Put	Currency Future	7,893.0000	7,932.0000	0.494	0	0	0
11/11/2009	ZAAD 2009/12/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD 2009/12/14	4.85	Call	Currency Future	2,057.0000	2,018.0000	(1.896)	0	0	0
11/11/2009	ZAAD 2009/12/14	2.80	Call	Currency Future	4,107.0000	4,068.0000	(0.950)	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
11/11/2009	ZAAD	2009/12/14	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	5.80	Put	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	4.80	Call	Currency Future	2,107.0000	2,068.0000	(1.851)	0	0	0
11/11/2009	ZAAD	2009/12/14	3.80	Call	Currency Future	3,107.0000	3,068.0000	(1.255)	0	0	0
11/11/2009	ZAAD	2009/12/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	5.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	3.35	Call	Currency Future	3,557.0000	3,518.0000	(1.096)	0	0	0
11/11/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	25.0000	27.0000	8.000	0	0	0
11/11/2009	ZAAD	2009/12/14	5.75	Call	Currency Future	1,159.0000	1,119.0000	(3.451)	0	0	0
11/11/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	53.0000	59.0000	11.321	0	0	0
11/11/2009	ZAAD	2009/12/14	8.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	5.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	64.0000	71.0000	10.938	0	0	0
11/11/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	310.0000	277.0000	(10.645)	0	0	0
11/11/2009	ZAAD	2009/12/14	4.00	Call	Currency Future	2,907.0000	2,868.0000	(1.342)	0	0	0
11/11/2009	ZAAD	2009/12/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	9.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	9.00	Put	Currency Future	2,093.0000	2,133.0000	1.911	0	0	0
11/11/2009	ZAAD	2009/12/14	15.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	13.00	Put	Currency Future	6,093.0000	6,132.0000	0.640	0	0	0
11/11/2009	ZAAD	2009/12/14	15.00	Put	Currency Future	8,093.0000	8,132.0000	0.482	0	0	0
11/11/2009	ZAAD	2009/12/14	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	11.00	Put	Currency Future	4,093.0000	4,133.0000	0.977	0	0	0
11/11/2009	ZAAD	2009/12/14	14.75	Put	Currency Future	7,843.0000	7,882.0000	0.497	0	0	0
11/11/2009	ZAAD	2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	12.75	Put	Currency Future	5,843.0000	5,882.0000	0.667	0	0	0
11/11/2009	ZAAD	2009/12/14	8.75	Put	Currency Future	1,844.0000	1,883.0000	2.115	0	0	0
11/11/2009	ZAAD	2009/12/14	10.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	10.75	Put	Currency Future	3,843.0000	3,883.0000	1.041	0	0	0
11/11/2009	ZAAD	2009/12/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	2.95	Call	Currency Future	3,957.0000	3,918.0000	(0.986)	0	0	0
11/11/2009	ZAAD	2009/12/14	2.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	3.95	Call	Currency Future	2,957.0000	2,918.0000	(1.319)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	ZAAD	2009/12/14	8.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	4.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	10.95	Put	Currency Future	4,043.0000	4,083.0000	0.989	0	0	0
11/11/2009	ZAAD	2009/12/14	10.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	8.95	Put	Currency Future	2,043.0000	2,083.0000	1.958	0	0	0
11/11/2009	ZAAD	2009/12/14	4.95	Call	Currency Future	1,957.0000	1,918.0000	(1.993)	0	0	0
11/11/2009	ZAAD	2009/12/14	12.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2009/12/14	12.95	Put	Currency Future	6,043.0000	6,082.0000	0.645	0	0	0
11/11/2009	ZAAD	2009/12/14	5.95	Call	Currency Future	961.0000	921.0000	(4.162)	0	0	0
11/11/2009	ZAAD	2009/12/14	14.95	Put	Currency Future	8,043.0000	8,082.0000	0.485	0	0	0
11/11/2009	ZAAD	2009/12/14	5.95	Put	Currency Future	3.0000	3.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15			Currency Future	6.9594	6.9175	(0.602)	6.9100	6.9100	8,478
11/11/2009	ZAAD	2010/03/15	3.45	Call	Currency Future	3,509.0000	3,468.0000	(1.168)	0	0	0
11/11/2009	ZAAD	2010/03/15	7.10	Put	Currency Future	352.0000	377.0000	7.102	0	0	0
11/11/2009	ZAAD	2010/03/15	10.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	10.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	6.05	Call	Currency Future	935.0000	896.0000	(4.171)	0	0	0
11/11/2009	ZAAD	2010/03/15	4.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	5.00	Put	Currency Future	3.0000	3.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	7.10	Call	Currency Future	211.0000	194.0000	(8.057)	0	0	0
11/11/2009	ZAAD	2010/03/15	4.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	2.65	Call	Currency Future	4,309.0000	4,268.0000	(0.951)	0	0	0
11/11/2009	ZAAD	2010/03/15	14.55	Put	Currency Future	7,591.0000	7,633.0000	0.553	0	0	0
11/11/2009	ZAAD	2010/03/15	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	11.25	Put	Currency Future	4,292.0000	4,334.0000	0.979	0	0	0
11/11/2009	ZAAD	2010/03/15	7.00	Call	Currency Future	248.0000	230.0000	(7.258)	0	0	0
11/11/2009	ZAAD	2010/03/15	14.45	Put	Currency Future	7,491.0000	7,533.0000	0.561	0	0	0
11/11/2009	ZAAD	2010/03/15	9.00	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
11/11/2009	ZAAD	2010/03/15	4.90	Call	Currency Future	2,062.0000	2,020.0000	(2.037)	0	0	0
11/11/2009	ZAAD	2010/03/15	4.10	Call	Currency Future	2,860.0000	2,818.0000	(1.469)	0	0	0
11/11/2009	ZAAD	2010/03/15	14.65	Put	Currency Future	7,691.0000	7,733.0000	0.546	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	ZAAD	2010/03/15	12.55	Put	Currency Future	5,591.0000	5,633.0000	0.751	0	0	0
11/11/2009	ZAAD	2010/03/15	2.60	Call	Currency Future	4,359.0000	4,318.0000	(0.941)	0	0	0
11/11/2009	ZAAD	2010/03/15	11.25	Call	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	7.00	Put	Currency Future	289.0000	312.0000	7.958	0	0	0
11/11/2009	ZAAD	2010/03/15	6.05	Put	Currency Future	25.0000	28.0000	12.000	0	0	0
11/11/2009	ZAAD	2010/03/15	4.45	Call	Currency Future	2,510.0000	2,468.0000	(1.673)	0	0	0
11/11/2009	ZAAD	2010/03/15	5.00	Call	Currency Future	1,962.0000	1,920.0000	(2.141)	0	0	0
11/11/2009	ZAAD	2010/03/15	6.85	Call	Currency Future	323.0000	297.0000	(8.050)	0	0	0
11/11/2009	ZAAD	2010/03/15	2.50	Call	Currency Future	4,459.0000	4,418.0000	(0.919)	0	0	0
11/11/2009	ZAAD	2010/03/15	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	10.55	Put	Currency Future	3,594.0000	3,635.0000	1.141	0	0	0
11/11/2009	ZAAD	2010/03/15	4.60	Call	Currency Future	2,360.0000	2,318.0000	(1.780)	0	0	0
11/11/2009	ZAAD	2010/03/15	9.25	Put	Currency Future	2,300.0000	2,341.0000	1.783	0	0	0
11/11/2009	ZAAD	2010/03/15	6.95	Call	Currency Future	269.0000	249.0000	(7.435)	0	0	0
11/11/2009	ZAAD	2010/03/15	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	5.90	Call	Currency Future	1,076.0000	1,034.0000	(3.903)	0	0	0
11/11/2009	ZAAD	2010/03/15	4.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	3.60	Call	Currency Future	3,359.0000	3,318.0000	(1.221)	0	0	0
11/11/2009	ZAAD	2010/03/15	13.25	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
11/11/2009	ZAAD	2010/03/15	6.95	Put	Currency Future	260.0000	282.0000	8.462	0	0	0
11/11/2009	ZAAD	2010/03/15	5.45	Call	Currency Future	1,516.0000	1,474.0000	(2.770)	0	0	0
11/11/2009	ZAAD	2010/03/15	9.00	Put	Currency Future	2,053.0000	2,093.0000	1.948	0	0	0
11/11/2009	ZAAD	2010/03/15	6.45	Put	Currency Future	84.0000	92.0000	9.524	0	0	0
11/11/2009	ZAAD	2010/03/15	5.90	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
11/11/2009	ZAAD	2010/03/15	4.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	12.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	3.50	Call	Currency Future	3,459.0000	3,418.0000	(1.185)	0	0	0
11/11/2009	ZAAD	2010/03/15	4.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	13.25	Put	Currency Future	6,291.0000	6,333.0000	0.668	0	0	0
11/11/2009	ZAAD	2010/03/15	7.05	Call	Currency Future	229.0000	211.0000	(7.860)	0	0	0
11/11/2009	ZAAD	2010/03/15	6.15	Put	Currency Future	35.0000	39.0000	11.429	0	0	0
11/11/2009	ZAAD	2010/03/15	5.45	Put	Currency Future	7.0000	7.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	11.00	Put	Currency Future	4,043.0000	4,084.0000	1.014	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	ZAAD	2010/03/15	6.45	Call	Currency Future	593.0000	559.0000	(5.734)	0	0	0
11/11/2009	ZAAD	2010/03/15	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	12.65	Put	Currency Future	5,691.0000	5,733.0000	0.738	0	0	0
11/11/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	1,368.0000	1,327.0000	(2.997)	0	0	0
11/11/2009	ZAAD	2010/03/15	15.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	7.25	Put	Currency Future	456.0000	484.0000	6.140	0	0	0
11/11/2009	ZAAD	2010/03/15	6.25	Put	Currency Future	48.0000	53.0000	10.417	0	0	0
11/11/2009	ZAAD	2010/03/15	8.45	Call	Currency Future	26.0000	22.0000	(15.385)	0	0	0
11/11/2009	ZAAD	2010/03/15	11.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	352.0000	324.0000	(7.955)	0	0	0
11/11/2009	ZAAD	2010/03/15	8.90	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
11/11/2009	ZAAD	2010/03/15	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	10.60	Put	Currency Future	3,643.0000	3,685.0000	1.153	0	0	0
11/11/2009	ZAAD	2010/03/15	7.25	Call	Currency Future	165.0000	151.0000	(8.485)	0	0	0
11/11/2009	ZAAD	2010/03/15	8.40	Call	Currency Future	28.0000	24.0000	(14.286)	0	0	0
11/11/2009	ZAAD	2010/03/15	6.35	Call	Currency Future	673.0000	638.0000	(5.201)	0	0	0
11/11/2009	ZAAD	2010/03/15	12.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	4.00	Call	Currency Future	2,960.0000	2,918.0000	(1.419)	0	0	0
11/11/2009	ZAAD	2010/03/15	6.85	Put	Currency Future	213.0000	229.0000	7.512	0	0	0
11/11/2009	ZAAD	2010/03/15	12.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	4.65	Call	Currency Future	2,310.0000	2,269.0000	(1.775)	0	0	0
11/11/2009	ZAAD	2010/03/15	10.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	7.05	Put	Currency Future	320.0000	344.0000	7.500	0	0	0
11/11/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	800.0000	763.0000	(4.625)	0	0	0
11/11/2009	ZAAD	2010/03/15	8.45	Put	Currency Future	1,516.0000	1,555.0000	2.573	0	0	0
11/11/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	192.0000	207.0000	7.813	0	0	0
11/11/2009	ZAAD	2010/03/15	12.90	Put	Currency Future	5,941.0000	5,983.0000	0.707	0	0	0
11/11/2009	ZAAD	2010/03/15	10.65	Put	Currency Future	3,693.0000	3,735.0000	1.137	0	0	0
11/11/2009	ZAAD	2010/03/15	8.60	Put	Currency Future	1,662.0000	1,701.0000	2.347	0	0	0
11/11/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	41.0000	45.0000	9.756	0	0	0
11/11/2009	ZAAD	2010/03/15	12.45	Put	Currency Future	5,491.0000	5,533.0000	0.765	0	0	0
11/11/2009	ZAAD	2010/03/15	3.00	Call	Currency Future	3,959.0000	3,918.0000	(1.036)	0	0	0
11/11/2009	ZAAD	2010/03/15	6.40	Call	Currency Future	633.0000	598.0000	(5.529)	0	0	0
11/11/2009	ZAAD	2010/03/15	8.90	Put	Currency Future	1,955.0000	1,995.0000	2.046	0	0	0
11/11/2009	ZAAD	2010/03/15	8.65	Call	Currency Future	20.0000	17.0000	(15.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	ZAAD	2010/03/15	8.60	Call	Currency Future	21.0000	18.0000	(14.286)	0	0	0
11/11/2009	ZAAD	2010/03/15	9.25	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
11/11/2009	ZAAD	2010/03/15	7.15	Call	Currency Future	194.0000	179.0000	(7.732)	0	0	0
11/11/2009	ZAAD	2010/03/15	10.40	Put	Currency Future	3,444.0000	3,485.0000	1.190	0	0	0
11/11/2009	ZAAD	2010/03/15	6.15	Call	Currency Future	845.0000	806.0000	(4.615)	0	0	0
11/11/2009	ZAAD	2010/03/15	10.45	Put	Currency Future	3,494.0000	3,535.0000	1.173	0	0	0
11/11/2009	ZAAD	2010/03/15	6.65	Put	Currency Future	138.0000	149.0000	7.971	0	0	0
11/11/2009	ZAAD	2010/03/15	6.40	Put	Currency Future	73.0000	80.0000	9.589	0	0	0
11/11/2009	ZAAD	2010/03/15	10.90	Put	Currency Future	3,943.0000	3,985.0000	1.065	0	0	0
11/11/2009	ZAAD	2010/03/15	3.10	Call	Currency Future	3,859.0000	3,818.0000	(1.062)	0	0	0
11/11/2009	ZAAD	2010/03/15	10.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	9.0000	9.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	5.25	Put	Currency Future	5.0000	5.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	12.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	6.25	Call	Currency Future	757.0000	720.0000	(4.888)	0	0	0
11/11/2009	ZAAD	2010/03/15	10.45	Call	Currency Future	3.0000	3.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	12.95	Put	Currency Future	5,991.0000	6,033.0000	0.701	0	0	0
11/11/2009	ZAAD	2010/03/15	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	3.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	5.65	Call	Currency Future	1,319.0000	1,278.0000	(3.108)	0	0	0
11/11/2009	ZAAD	2010/03/15	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	5.25	Call	Currency Future	1,714.0000	1,672.0000	(2.450)	0	0	0
11/11/2009	ZAAD	2010/03/15	6.55	Put	Currency Future	108.0000	118.0000	9.259	0	0	0
11/11/2009	ZAAD	2010/03/15	2.45	Call	Currency Future	4,509.0000	4,468.0000	(0.909)	0	0	0
11/11/2009	ZAAD	2010/03/15	6.35	Put	Currency Future	64.0000	70.0000	9.375	0	0	0
11/11/2009	ZAAD	2010/03/15	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	6.65	Call	Currency Future	447.0000	417.0000	(6.711)	0	0	0
11/11/2009	ZAAD	2010/03/15	12.85	Put	Currency Future	5,891.0000	5,933.0000	0.713	0	0	0
11/11/2009	ZAAD	2010/03/15	14.90	Put	Currency Future	7,941.0000	7,983.0000	0.529	0	0	0
11/11/2009	ZAAD	2010/03/15	2.70	Call	Currency Future	4,259.0000	4,218.0000	(0.963)	0	0	0
11/11/2009	ZAAD	2010/03/15	5.65	Put	Currency Future	10.0000	10.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	14.60	Put	Currency Future	7,641.0000	7,683.0000	0.550	0	0	0
11/11/2009	ZAAD	2010/03/15	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	6.55	Call	Currency Future	518.0000	485.0000	(6.371)	0	0	0
11/11/2009	ZAAD	2010/03/15	12.40	Put	Currency Future	5,441.0000	5,483.0000	0.772	0	0	0
11/11/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	715.0000	678.0000	(5.175)	0	0	0

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11/11/2009	ZAAD	2010/03/15	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	6.75	Call	Currency Future	382.0000	354.0000	(7.330)	0	0	0
11/11/2009	ZAAD	2010/03/15	10.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	8.65	Put	Currency Future	1,710.0000	1,749.0000	2.281	0	0	0
11/11/2009	ZAAD	2010/03/15	12.60	Put	Currency Future	5,641.0000	5,683.0000	0.745	0	0	0
11/11/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	122.0000	133.0000	9.016	0	0	0
11/11/2009	ZAAD	2010/03/15	7.15	Put	Currency Future	385.0000	411.0000	6.753	0	0	0
11/11/2009	ZAAD	2010/03/15	14.40	Put	Currency Future	7,441.0000	7,483.0000	0.564	0	0	0
11/11/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	55.0000	61.0000	10.909	0	0	0
11/11/2009	ZAAD	2010/03/15	14.85	Put	Currency Future	7,891.0000	7,933.0000	0.532	0	0	0
11/11/2009	ZAAD	2010/03/15	10.80	Put	Currency Future	3,843.0000	3,885.0000	1.093	0	0	0
11/11/2009	ZAAD	2010/03/15	3.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	3.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	8.80	Put	Currency Future	1,857.0000	1,896.0000	2.100	0	0	0
11/11/2009	ZAAD	2010/03/15	6.90	Call	Currency Future	295.0000	270.0000	(8.475)	0	0	0
11/11/2009	ZAAD	2010/03/15	12.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	13.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	12.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	11.15	Put	Currency Future	4,192.0000	4,234.0000	1.002	0	0	0
11/11/2009	ZAAD	2010/03/15	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	13.00	Put	Currency Future	6,041.0000	6,083.0000	0.695	0	0	0
11/11/2009	ZAAD	2010/03/15	13.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	14.80	Put	Currency Future	7,841.0000	7,883.0000	0.536	0	0	0
11/11/2009	ZAAD	2010/03/15	6.90	Put	Currency Future	236.0000	253.0000	7.203	0	0	0
11/11/2009	ZAAD	2010/03/15	13.15	Put	Currency Future	6,191.0000	6,233.0000	0.678	0	0	0
11/11/2009	ZAAD	2010/03/15	12.80	Put	Currency Future	5,841.0000	5,883.0000	0.719	0	0	0
11/11/2009	ZAAD	2010/03/15	15.00	Put	Currency Future	8,041.0000	8,083.0000	0.522	0	0	0
11/11/2009	ZAAD	2010/03/15	6.75	Put	Currency Future	173.0000	186.0000	7.514	0	0	0
11/11/2009	ZAAD	2010/03/15	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	10.85	Put	Currency Future	3,893.0000	3,935.0000	1.079	0	0	0
11/11/2009	ZAAD	2010/03/15	15.15	Put	Currency Future	8,191.0000	8,233.0000	0.513	0	0	0
11/11/2009	ZAAD	2010/03/15	8.80	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
11/11/2009	ZAAD	2010/03/15	8.85	Put	Currency Future	1,906.0000	1,946.0000	2.099	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	ZAAD	2010/03/15	5.80	Call	Currency Future	1,173.0000	1,131.0000	(3.581)	0	0	0
11/11/2009	ZAAD	2010/03/15	3.85	Call	Currency Future	3,109.0000	3,068.0000	(1.319)	0	0	0
11/11/2009	ZAAD	2010/03/15	9.15	Put	Currency Future	2,201.0000	2,242.0000	1.863	0	0	0
11/11/2009	ZAAD	2010/03/15	2.80	Call	Currency Future	4,159.0000	4,118.0000	(0.986)	0	0	0
11/11/2009	ZAAD	2010/03/15	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	9.15	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
11/11/2009	ZAAD	2010/03/15	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	5.05	Put	Currency Future	3.0000	3.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	3.65	Call	Currency Future	3,309.0000	3,268.0000	(1.239)	0	0	0
11/11/2009	ZAAD	2010/03/15	4.85	Call	Currency Future	2,111.0000	2,070.0000	(1.942)	0	0	0
11/11/2009	ZAAD	2010/03/15	5.15	Put	Currency Future	4.0000	4.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	5.80	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
11/11/2009	ZAAD	2010/03/15	5.05	Call	Currency Future	1,913.0000	1,871.0000	(2.196)	0	0	0
11/11/2009	ZAAD	2010/03/15	5.70	Call	Currency Future	1,270.0000	1,229.0000	(3.228)	0	0	0
11/11/2009	ZAAD	2010/03/15	4.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	3.70	Call	Currency Future	3,259.0000	3,218.0000	(1.258)	0	0	0
11/11/2009	ZAAD	2010/03/15	3.80	Call	Currency Future	3,159.0000	3,118.0000	(1.298)	0	0	0
11/11/2009	ZAAD	2010/03/15	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	5.85	Call	Currency Future	1,124.0000	1,083.0000	(3.648)	0	0	0
11/11/2009	ZAAD	2010/03/15	4.80	Call	Currency Future	2,161.0000	2,119.0000	(1.944)	0	0	0
11/11/2009	ZAAD	2010/03/15	9.05	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
11/11/2009	ZAAD	2010/03/15	10.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	4.80	Put	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	4.05	Call	Currency Future	2,910.0000	2,868.0000	(1.443)	0	0	0
11/11/2009	ZAAD	2010/03/15	15.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	12.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	12.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	3.15	Call	Currency Future	3,809.0000	3,768.0000	(1.076)	0	0	0
11/11/2009	ZAAD	2010/03/15	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	9.05	Put	Currency Future	2,103.0000	2,143.0000	1.902	0	0	0
11/11/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	9.0000	9.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	5.85	Put	Currency Future	15.0000	15.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	4.70	Call	Currency Future	2,261.0000	2,219.0000	(1.858)	0	0	0
11/11/2009	ZAAD	2010/03/15	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	2.90	Call	Currency Future	4,059.0000	4,018.0000	(1.010)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	ZAAD	2010/03/15	11.05	Put	Currency Future	4,093.0000	4,134.0000	1.002	0	0	0
11/11/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	1,368.0000	1,327.0000	(2.997)	0	0	0
11/11/2009	ZAAD	2010/03/15	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	5.15	Call	Currency Future	1,813.0000	1,771.0000	(2.317)	0	0	0
11/11/2009	ZAAD	2010/03/15	3.90	Call	Currency Future	3,059.0000	3,018.0000	(1.340)	0	0	0
11/11/2009	ZAAD	2010/03/15	15.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	8.55	Put	Currency Future	1,613.0000	1,652.0000	2.418	0	0	0
11/11/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	192.0000	207.0000	7.813	0	0	0
11/11/2009	ZAAD	2010/03/15	4.15	Call	Currency Future	2,810.0000	2,768.0000	(1.495)	0	0	0
11/11/2009	ZAAD	2010/03/15	13.05	Put	Currency Future	6,091.0000	6,133.0000	0.690	0	0	0
11/11/2009	ZAAD	2010/03/15	8.55	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	0
11/11/2009	ZAAD	2010/03/15	11.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	13.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	4.95	Put	Currency Future	3.0000	3.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	12.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	11.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	5.95	Call	Currency Future	1,027.0000	988.0000	(3.797)	0	0	0
11/11/2009	ZAAD	2010/03/15	5.55	Call	Currency Future	1,418.0000	1,376.0000	(2.962)	0	0	0
11/11/2009	ZAAD	2010/03/15	15.05	Put	Currency Future	8,091.0000	8,133.0000	0.519	0	0	0
11/11/2009	ZAAD	2010/03/15	5.95	Put	Currency Future	18.0000	20.0000	11.111	0	0	0
11/11/2009	ZAAD	2010/03/15	8.50	Call	Currency Future	24.0000	21.0000	(12.500)	0	0	0
11/11/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	155.0000	167.0000	7.742	0	0	0
11/11/2009	ZAAD	2010/03/15	13.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	3.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	8.95	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
11/11/2009	ZAAD	2010/03/15	5.50	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
11/11/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	414.0000	385.0000	(7.005)	0	0	0
11/11/2009	ZAAD	2010/03/15	13.10	Put	Currency Future	6,141.0000	6,183.0000	0.684	0	0	0
11/11/2009	ZAAD	2010/03/15	15.25	Put	Currency Future	8,291.0000	8,333.0000	0.507	0	0	0
11/11/2009	ZAAD	2010/03/15	8.95	Put	Currency Future	2,004.0000	2,044.0000	1.996	0	0	0
11/11/2009	ZAAD	2010/03/15	5.50	Call	Currency Future	1,467.0000	1,425.0000	(2.863)	0	0	0
11/11/2009	ZAAD	2010/03/15	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	3.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	4.95	Call	Currency Future	2,012.0000	1,970.0000	(2.087)	0	0	0
11/11/2009	ZAAD	2010/03/15	5.55	Put	Currency Future	8.0000	8.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	ZAAD	2010/03/15	15.10	Put	Currency Future	8,141.0000	8,183.0000	0.516	0	0	0
11/11/2009	ZAAD	2010/03/15	3.25	Call	Currency Future	3,709.0000	3,668.0000	(1.105)	0	0	0
11/11/2009	ZAAD	2010/03/15	14.70	Put	Currency Future	7,741.0000	7,783.0000	0.543	0	0	0
11/11/2009	ZAAD	2010/03/15	10.95	Put	Currency Future	3,993.0000	4,035.0000	1.052	0	0	0
11/11/2009	ZAAD	2010/03/15	10.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	11.10	Put	Currency Future	4,143.0000	4,184.0000	0.990	0	0	0
11/11/2009	ZAAD	2010/03/15	10.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	10.50	Put	Currency Future	3,544.0000	3,585.0000	1.157	0	0	0
11/11/2009	ZAAD	2010/03/15	4.25	Call	Currency Future	2,710.0000	2,668.0000	(1.550)	0	0	0
11/11/2009	ZAAD	2010/03/15	12.70	Put	Currency Future	5,741.0000	5,783.0000	0.732	0	0	0
11/11/2009	ZAAD	2010/03/15	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	12.50	Put	Currency Future	5,541.0000	5,583.0000	0.758	0	0	0
11/11/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	352.0000	324.0000	(7.955)	0	0	0
11/11/2009	ZAAD	2010/03/15	2.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	12.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	6.50	Call	Currency Future	555.0000	522.0000	(5.946)	0	0	0
11/11/2009	ZAAD	2010/03/15	12.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	4.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	4.50	Call	Currency Future	2,460.0000	2,418.0000	(1.707)	0	0	0
11/11/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	482.0000	450.0000	(6.639)	0	0	0
11/11/2009	ZAAD	2010/03/15	10.70	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
11/11/2009	ZAAD	2010/03/15	8.50	Put	Currency Future	1,565.0000	1,603.0000	2.428	0	0	0
11/11/2009	ZAAD	2010/03/15	5.70	Put	Currency Future	11.0000	11.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	14.50	Put	Currency Future	7,541.0000	7,583.0000	0.557	0	0	0
11/11/2009	ZAAD	2010/03/15	6.50	Put	Currency Future	96.0000	104.0000	8.333	0	0	0
11/11/2009	ZAAD	2010/03/15	10.70	Put	Currency Future	3,743.0000	3,785.0000	1.122	0	0	0
11/11/2009	ZAAD	2010/03/15	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	8.70	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
11/11/2009	ZAAD	2010/03/15	3.95	Call	Currency Future	3,009.0000	2,968.0000	(1.363)	0	0	0
11/11/2009	ZAAD	2010/03/15	3.55	Call	Currency Future	3,409.0000	3,368.0000	(1.203)	0	0	0
11/11/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	122.0000	133.0000	9.016	0	0	0
11/11/2009	ZAAD	2010/03/15	8.70	Put	Currency Future	1,759.0000	1,798.0000	2.217	0	0	0
11/11/2009	ZAAD	2010/03/15	2.95	Call	Currency Future	4,009.0000	3,968.0000	(1.023)	0	0	0
11/11/2009	ZAAD	2010/03/15	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	9.10	Put	Currency Future	2,152.0000	2,192.0000	1.859	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	ZAAD	2010/03/15	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	11.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	2.85	Call	Currency Future	4,109.0000	4,068.0000	(0.998)	0	0	0
11/11/2009	ZAAD	2010/03/15	4.55	Call	Currency Future	2,410.0000	2,368.0000	(1.743)	0	0	0
11/11/2009	ZAAD	2010/03/15	5.10	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
11/11/2009	ZAAD	2010/03/15	8.85	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
11/11/2009	ZAAD	2010/03/15	4.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	155.0000	167.0000	7.742	0	0	0
11/11/2009	ZAAD	2010/03/15	9.10	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
11/11/2009	ZAAD	2010/03/15	2.55	Call	Currency Future	4,409.0000	4,368.0000	(0.930)	0	0	0
11/11/2009	ZAAD	2010/03/15	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	5.10	Call	Currency Future	1,863.0000	1,821.0000	(2.254)	0	0	0
11/11/2009	ZAAD	2010/03/15	14.75	Put	Currency Future	7,791.0000	7,833.0000	0.539	0	0	0
11/11/2009	ZAAD	2010/03/15	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	414.0000	385.0000	(7.005)	0	0	0
11/11/2009	ZAAD	2010/03/15	12.75	Put	Currency Future	5,791.0000	5,833.0000	0.725	0	0	0
11/11/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	482.0000	450.0000	(6.639)	0	0	0
11/11/2009	ZAAD	2010/03/15	5.40	Put	Currency Future	6.0000	6.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	10.40	Call	Currency Future	3.0000	3.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	3.05	Call	Currency Future	3,909.0000	3,868.0000	(1.049)	0	0	0
11/11/2009	ZAAD	2010/03/15	6.00	Put	Currency Future	21.0000	24.0000	14.286	0	0	0
11/11/2009	ZAAD	2010/03/15	6.00	Call	Currency Future	981.0000	941.0000	(4.077)	0	0	0
11/11/2009	ZAAD	2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	12.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	14.95	Put	Currency Future	7,991.0000	8,033.0000	0.526	0	0	0
11/11/2009	ZAAD	2010/03/15	3.40	Call	Currency Future	3,559.0000	3,518.0000	(1.152)	0	0	0
11/11/2009	ZAAD	2010/03/15	10.75	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
11/11/2009	ZAAD	2010/03/15	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	4.75	Call	Currency Future	2,211.0000	2,169.0000	(1.900)	0	0	0
11/11/2009	ZAAD	2010/03/15	6.10	Call	Currency Future	889.0000	851.0000	(4.274)	0	0	0
11/11/2009	ZAAD	2010/03/15	4.75	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
11/11/2009	ZAAD	2010/03/15	6.10	Put	Currency Future	30.0000	33.0000	10.000	0	0	0
11/11/2009	ZAAD	2010/03/15	10.75	Put	Currency Future	3,793.0000	3,835.0000	1.107	0	0	0
11/11/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	800.0000	763.0000	(4.625)	0	0	0
11/11/2009	ZAAD	2010/03/15	5.75	Call	Currency Future	1,221.0000	1,180.0000	(3.358)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	41.0000	45.0000	9.756	0	0	0
11/11/2009	ZAAD	2010/03/15	8.75	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
11/11/2009	ZAAD	2010/03/15	5.40	Call	Currency Future	1,566.0000	1,524.0000	(2.682)	0	0	0
11/11/2009	ZAAD	2010/03/15	8.75	Put	Currency Future	1,808.0000	1,847.0000	2.157	0	0	0
11/11/2009	ZAAD	2010/03/15	2.40	Call	Currency Future	4,559.0000	4,518.0000	(0.899)	0	0	0
11/11/2009	ZAAD	2010/03/15	5.75	Put	Currency Future	12.0000	12.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	55.0000	61.0000	10.909	0	0	0
11/11/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	715.0000	678.0000	(5.175)	0	0	0
11/11/2009	ZAAD	2010/03/15	4.40	Call	Currency Future	2,560.0000	2,518.0000	(1.641)	0	0	0
11/11/2009	ZAAD	2010/03/15	3.75	Call	Currency Future	3,209.0000	3,168.0000	(1.278)	0	0	0
11/11/2009	ZAAD	2010/03/15	8.40	Put	Currency Future	1,468.0000	1,507.0000	2.657	0	0	0
11/11/2009	ZAAD	2010/03/15	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2010/03/15	2.75	Call	Currency Future	4,209.0000	4,168.0000	(0.974)	0	0	0
11/11/2009	ZAAD	2010/06/14			Currency Future	6.9969	6.9534	(0.622)	0.0000	0.0000	500
11/11/2009	ZAAD	2010/06/14	4.60	Put	Currency Future	4.0000	4.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	12.90	Put	Currency Future	5,905.0000	5,949.0000	0.745	0	0	0
11/11/2009	ZAAD	2010/06/14	9.10	Call	Currency Future	50.0000	47.0000	(6.000)	0	0	0
11/11/2009	ZAAD	2010/06/14	14.50	Put	Currency Future	7,504.0000	7,548.0000	0.586	0	0	0
11/11/2009	ZAAD	2010/06/14	4.60	Call	Currency Future	2,401.0000	2,358.0000	(1.791)	0	0	0
11/11/2009	ZAAD	2010/06/14	12.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	9.10	Put	Currency Future	2,153.0000	2,194.0000	1.904	0	0	0
11/11/2009	ZAAD	2010/06/14	12.50	Put	Currency Future	5,506.0000	5,549.0000	0.781	0	0	0
11/11/2009	ZAAD	2010/06/14	2.60	Call	Currency Future	4,397.0000	4,353.0000	(1.001)	0	0	0
11/11/2009	ZAAD	2010/06/14	12.75	Put	Currency Future	5,756.0000	5,799.0000	0.747	0	0	0
11/11/2009	ZAAD	2010/06/14	14.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	3.60	Call	Currency Future	3,397.0000	3,354.0000	(1.266)	0	0	0
11/11/2009	ZAAD	2010/06/14	14.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	15.15	Put	Currency Future	8,154.0000	8,197.0000	0.527	0	0	0
11/11/2009	ZAAD	2010/06/14	15.10	Put	Currency Future	8,104.0000	8,147.0000	0.531	0	0	0
11/11/2009	ZAAD	2010/06/14	5.55	Call	Currency Future	1,462.0000	1,419.0000	(2.941)	0	0	0
11/11/2009	ZAAD	2010/06/14	7.25	Put	Currency Future	522.0000	551.0000	5.556	0	0	0
11/11/2009	ZAAD	2010/06/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	14.75	Put	Currency Future	7,754.0000	7,797.0000	0.555	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	ZAAD	2010/06/14	6.50	Call	Currency Future	630.0000	599.0000	(4.921)	0	0	0
11/11/2009	ZAAD	2010/06/14	11.10	Put	Currency Future	4,109.0000	4,152.0000	1.046	0	0	0
11/11/2009	ZAAD	2010/06/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	7.00	Call	Currency Future	354.0000	335.0000	(5.367)	0	0	0
11/11/2009	ZAAD	2010/06/14	7.25	Call	Currency Future	269.0000	254.0000	(5.576)	0	0	0
11/11/2009	ZAAD	2010/06/14	5.60	Call	Currency Future	1,414.0000	1,370.0000	(3.112)	0	0	0
11/11/2009	ZAAD	2010/06/14	14.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	6.80	Call	Currency Future	450.0000	425.0000	(5.556)	0	0	0
11/11/2009	ZAAD	2010/06/14	15.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	13.10	Put	Currency Future	6,105.0000	6,149.0000	0.721	0	0	0
11/11/2009	ZAAD	2010/06/14	3.55	Call	Currency Future	3,447.0000	3,404.0000	(1.247)	0	0	0
11/11/2009	ZAAD	2010/06/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	10.75	Put	Currency Future	3,762.0000	3,805.0000	1.143	0	0	0
11/11/2009	ZAAD	2010/06/14	7.15	Call	Currency Future	300.0000	284.0000	(5.333)	0	0	0
11/11/2009	ZAAD	2010/06/14	9.15	Call	Currency Future	48.0000	45.0000	(6.250)	0	0	0
11/11/2009	ZAAD	2010/06/14	15.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	4.55	Put	Currency Future	4.0000	4.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	7.05	Call	Currency Future	335.0000	317.0000	(5.373)	0	0	0
11/11/2009	ZAAD	2010/06/14	5.60	Put	Currency Future	17.0000	17.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	14.90	Put	Currency Future	7,904.0000	7,947.0000	0.544	0	0	0
11/11/2009	ZAAD	2010/06/14	6.50	Put	Currency Future	133.0000	145.0000	9.023	0	0	0
11/11/2009	ZAAD	2010/06/14	13.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	11.10	Call	Currency Future	6.0000	6.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	4.55	Call	Currency Future	2,451.0000	2,407.0000	(1.795)	0	0	0
11/11/2009	ZAAD	2010/06/14	10.60	Put	Currency Future	3,613.0000	3,656.0000	1.190	0	0	0
11/11/2009	ZAAD	2010/06/14	10.75	Call	Currency Future	8.0000	8.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	6.15	Call	Currency Future	896.0000	858.0000	(4.241)	0	0	0
11/11/2009	ZAAD	2010/06/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	8.60	Put	Currency Future	1,678.0000	1,718.0000	2.384	0	0	0
11/11/2009	ZAAD	2010/06/14	14.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	2.75	Call	Currency Future	4,247.0000	4,203.0000	(1.036)	0	0	0
11/11/2009	ZAAD	2010/06/14	7.15	Put	Currency Future	453.0000	480.0000	5.960	0	0	0
11/11/2009	ZAAD	2010/06/14	6.15	Put	Currency Future	49.0000	55.0000	12.245	0	0	0
11/11/2009	ZAAD	2010/06/14	6.10	Put	Currency Future	41.0000	46.0000	12.195	0	0	0
11/11/2009	ZAAD	2010/06/14	2.55	Call	Currency Future	4,447.0000	4,403.0000	(0.989)	0	0	0
11/11/2009	ZAAD	2010/06/14	10.65	Call	Currency Future	9.0000	9.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	ZAAD	2010/06/14	8.75	Call	Currency Future	67.0000	64.0000	(4.478)	0	0	0
11/11/2009	ZAAD	2010/06/14	13.15	Put	Currency Future	6,155.0000	6,199.0000	0.715	0	0	0
11/11/2009	ZAAD	2010/06/14	12.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	7.00	Put	Currency Future	358.0000	382.0000	6.704	0	0	0
11/11/2009	ZAAD	2010/06/14	8.65	Put	Currency Future	1,725.0000	1,765.0000	2.319	0	0	0
11/11/2009	ZAAD	2010/06/14	8.95	Put	Currency Future	2,011.0000	2,052.0000	2.039	0	0	0
11/11/2009	ZAAD	2010/06/14	3.75	Call	Currency Future	3,248.0000	3,204.0000	(1.355)	0	0	0
11/11/2009	ZAAD	2010/06/14	6.85	Put	Currency Future	277.0000	297.0000	7.220	0	0	0
11/11/2009	ZAAD	2010/06/14	8.50	Put	Currency Future	1,584.0000	1,624.0000	2.525	0	0	0
11/11/2009	ZAAD	2010/06/14	7.05	Put	Currency Future	388.0000	414.0000	6.701	0	0	0
11/11/2009	ZAAD	2010/06/14	7.20	Put	Currency Future	487.0000	515.0000	5.749	0	0	0
11/11/2009	ZAAD	2010/06/14	8.65	Call	Currency Future	72.0000	69.0000	(4.167)	0	0	0
11/11/2009	ZAAD	2010/06/14	10.95	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
11/11/2009	ZAAD	2010/06/14	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	6.85	Call	Currency Future	424.0000	400.0000	(5.660)	0	0	0
11/11/2009	ZAAD	2010/06/14	11.15	Call	Currency Future	6.0000	6.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	10.50	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
11/11/2009	ZAAD	2010/06/14	7.10	Put	Currency Future	420.0000	447.0000	6.429	0	0	0
11/11/2009	ZAAD	2010/06/14	5.65	Put	Currency Future	18.0000	18.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	10.95	Put	Currency Future	3,960.0000	4,003.0000	1.086	0	0	0
11/11/2009	ZAAD	2010/06/14	12.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	6.80	Put	Currency Future	253.0000	272.0000	7.510	0	0	0
11/11/2009	ZAAD	2010/06/14	11.15	Put	Currency Future	4,159.0000	4,202.0000	1.034	0	0	0
11/11/2009	ZAAD	2010/06/14	6.70	Put	Currency Future	208.0000	224.0000	7.692	0	0	0
11/11/2009	ZAAD	2010/06/14	7.20	Call	Currency Future	284.0000	269.0000	(5.282)	0	0	0
11/11/2009	ZAAD	2010/06/14	10.65	Put	Currency Future	3,662.0000	3,705.0000	1.174	0	0	0
11/11/2009	ZAAD	2010/06/14	12.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	4.75	Call	Currency Future	2,252.0000	2,209.0000	(1.909)	0	0	0
11/11/2009	ZAAD	2010/06/14	10.80	Put	Currency Future	3,811.0000	3,854.0000	1.128	0	0	0
11/11/2009	ZAAD	2010/06/14	9.15	Put	Currency Future	2,201.0000	2,241.0000	1.817	0	0	0
11/11/2009	ZAAD	2010/06/14	2.50	Call	Currency Future	4,497.0000	4,453.0000	(0.978)	0	0	0
11/11/2009	ZAAD	2010/06/14	12.65	Put	Currency Future	5,656.0000	5,699.0000	0.760	0	0	0
11/11/2009	ZAAD	2010/06/14	12.95	Put	Currency Future	5,955.0000	5,999.0000	0.739	0	0	0
11/11/2009	ZAAD	2010/06/14	4.75	Put	Currency Future	5.0000	5.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	5.80	Call	Currency Future	1,218.0000	1,175.0000	(3.530)	0	0	0
11/11/2009	ZAAD	2010/06/14	6.90	Call	Currency Future	400.0000	377.0000	(5.750)	0	0	0

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11/11/2009	ZAAD	2010/06/14	12.65	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
11/11/2009	ZAAD	2010/06/14	8.75	Put	Currency Future	1,820.0000	1,860.0000	2.198	0	0	0
11/11/2009	ZAAD	2010/06/14	4.80	Put	Currency Future	6.0000	6.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	14.65	Put	Currency Future	7,654.0000	7,698.0000	0.575	0	0	0
11/11/2009	ZAAD	2010/06/14	14.95	Put	Currency Future	7,954.0000	7,997.0000	0.541	0	0	0
11/11/2009	ZAAD	2010/06/14	5.75	Put	Currency Future	20.0000	20.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	4.80	Call	Currency Future	2,203.0000	2,159.0000	(1.997)	0	0	0
11/11/2009	ZAAD	2010/06/14	14.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	5.75	Call	Currency Future	1,267.0000	1,224.0000	(3.394)	0	0	0
11/11/2009	ZAAD	2010/06/14	5.80	Put	Currency Future	22.0000	22.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	6.95	Call	Currency Future	377.0000	355.0000	(5.836)	0	0	0
11/11/2009	ZAAD	2010/06/14	8.60	Call	Currency Future	75.0000	71.0000	(5.333)	0	0	0
11/11/2009	ZAAD	2010/06/14	10.90	Put	Currency Future	3,910.0000	3,953.0000	1.100	0	0	0
11/11/2009	ZAAD	2010/06/14	14.80	Put	Currency Future	7,804.0000	7,847.0000	0.551	0	0	0
11/11/2009	ZAAD	2010/06/14	6.95	Put	Currency Future	330.0000	351.0000	6.364	0	0	0
11/11/2009	ZAAD	2010/06/14	5.65	Call	Currency Future	1,365.0000	1,321.0000	(3.223)	0	0	0
11/11/2009	ZAAD	2010/06/14	3.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	14.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	4.65	Call	Currency Future	2,351.0000	2,308.0000	(1.829)	0	0	0
11/11/2009	ZAAD	2010/06/14	8.90	Put	Currency Future	1,963.0000	2,004.0000	2.089	0	0	0
11/11/2009	ZAAD	2010/06/14	8.80	Call	Currency Future	65.0000	62.0000	(4.615)	0	0	0
11/11/2009	ZAAD	2010/06/14	14.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	11.00	Put	Currency Future	4,010.0000	4,053.0000	1.072	0	0	0
11/11/2009	ZAAD	2010/06/14	3.90	Call	Currency Future	3,098.0000	3,054.0000	(1.420)	0	0	0
11/11/2009	ZAAD	2010/06/14	12.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	12.60	Put	Currency Future	5,606.0000	5,649.0000	0.767	0	0	0
11/11/2009	ZAAD	2010/06/14	6.10	Call	Currency Future	938.0000	899.0000	(4.158)	0	0	0
11/11/2009	ZAAD	2010/06/14	13.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	12.80	Put	Currency Future	5,805.0000	5,849.0000	0.758	0	0	0
11/11/2009	ZAAD	2010/06/14	6.90	Put	Currency Future	303.0000	324.0000	6.931	0	0	0
11/11/2009	ZAAD	2010/06/14	5.15	Put	Currency Future	9.0000	9.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	12.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	13.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	13.00	Put	Currency Future	6,005.0000	6,049.0000	0.733	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	ZAAD	2010/06/14	2.90	Call	Currency Future	4,097.0000	4,053.0000	(1.074)	0	0	0
11/11/2009	ZAAD	2010/06/14	3.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	4.65	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
11/11/2009	ZAAD	2010/06/14	5.10	Call	Currency Future	1,906.0000	1,862.0000	(2.308)	0	0	0
11/11/2009	ZAAD	2010/06/14	15.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	10.90	Call	Currency Future	7.0000	7.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	3.80	Call	Currency Future	3,198.0000	3,154.0000	(1.376)	0	0	0
11/11/2009	ZAAD	2010/06/14	14.60	Put	Currency Future	7,604.0000	7,648.0000	0.579	0	0	0
11/11/2009	ZAAD	2010/06/14	15.00	Put	Currency Future	8,004.0000	8,047.0000	0.537	0	0	0
11/11/2009	ZAAD	2010/06/14	4.90	Call	Currency Future	2,104.0000	2,060.0000	(2.091)	0	0	0
11/11/2009	ZAAD	2010/06/14	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	11.00	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
11/11/2009	ZAAD	2010/06/14	3.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	2.80	Call	Currency Future	4,197.0000	4,153.0000	(1.048)	0	0	0
11/11/2009	ZAAD	2010/06/14	2.65	Call	Currency Future	4,347.0000	4,303.0000	(1.012)	0	0	0
11/11/2009	ZAAD	2010/06/14	4.90	Put	Currency Future	7.0000	7.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	10.80	Call	Currency Future	8.0000	8.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	5.90	Call	Currency Future	1,122.0000	1,078.0000	(3.922)	0	0	0
11/11/2009	ZAAD	2010/06/14	8.80	Put	Currency Future	1,868.0000	1,908.0000	2.141	0	0	0
11/11/2009	ZAAD	2010/06/14	3.65	Call	Currency Future	3,347.0000	3,304.0000	(1.285)	0	0	0
11/11/2009	ZAAD	2010/06/14	5.90	Put	Currency Future	25.0000	25.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	8.55	Call	Currency Future	78.0000	74.0000	(5.128)	0	0	0
11/11/2009	ZAAD	2010/06/14	9.00	Put	Currency Future	2,059.0000	2,099.0000	1.943	0	0	0
11/11/2009	ZAAD	2010/06/14	8.90	Call	Currency Future	60.0000	57.0000	(5.000)	0	0	0
11/11/2009	ZAAD	2010/06/14	10.60	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
11/11/2009	ZAAD	2010/06/14	6.00	Put	Currency Future	28.0000	32.0000	14.286	0	0	0
11/11/2009	ZAAD	2010/06/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	12.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	3.00	Call	Currency Future	3,997.0000	3,953.0000	(1.101)	0	0	0
11/11/2009	ZAAD	2010/06/14	6.70	Call	Currency Future	505.0000	478.0000	(5.347)	0	0	0
11/11/2009	ZAAD	2010/06/14	10.55	Call	Currency Future	10.0000	10.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	8.95	Call	Currency Future	58.0000	56.0000	(3.448)	0	0	0
11/11/2009	ZAAD	2010/06/14	3.50	Call	Currency Future	3,497.0000	3,454.0000	(1.230)	0	0	0
11/11/2009	ZAAD	2010/06/14	10.55	Put	Currency Future	3,564.0000	3,606.0000	1.178	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	ZAAD	2010/06/14	4.00	Call	Currency Future	2,998.0000	2,955.0000	(1.434)	0	0	0
11/11/2009	ZAAD	2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	6.60	Call	Currency Future	565.0000	536.0000	(5.133)	0	0	0
11/11/2009	ZAAD	2010/06/14	5.15	Call	Currency Future	1,856.0000	1,813.0000	(2.317)	0	0	0
11/11/2009	ZAAD	2010/06/14	12.55	Put	Currency Future	5,556.0000	5,599.0000	0.774	0	0	0
11/11/2009	ZAAD	2010/06/14	4.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	4.50	Call	Currency Future	2,500.0000	2,457.0000	(1.720)	0	0	0
11/11/2009	ZAAD	2010/06/14	6.60	Put	Currency Future	168.0000	182.0000	8.333	0	0	0
11/11/2009	ZAAD	2010/06/14	4.15	Call	Currency Future	2,849.0000	2,805.0000	(1.544)	0	0	0
11/11/2009	ZAAD	2010/06/14	8.55	Put	Currency Future	1,631.0000	1,671.0000	2.452	0	0	0
11/11/2009	ZAAD	2010/06/14	5.00	Call	Currency Future	2,005.0000	1,961.0000	(2.195)	0	0	0
11/11/2009	ZAAD	2010/06/14	8.50	Call	Currency Future	81.0000	77.0000	(4.938)	0	0	0
11/11/2009	ZAAD	2010/06/14	14.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	9.00	Call	Currency Future	56.0000	53.0000	(5.357)	0	0	0
11/11/2009	ZAAD	2010/06/14	10.50	Put	Currency Future	3,514.0000	3,557.0000	1.224	0	0	0
11/11/2009	ZAAD	2010/06/14	14.55	Put	Currency Future	7,554.0000	7,598.0000	0.582	0	0	0
11/11/2009	ZAAD	2010/06/14	5.10	Put	Currency Future	9.0000	9.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	6.00	Call	Currency Future	1,025.0000	986.0000	(3.805)	0	0	0
11/11/2009	ZAAD	2010/06/14	5.50	Put	Currency Future	15.0000	15.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	7.10	Call	Currency Future	317.0000	300.0000	(5.363)	0	0	0
11/11/2009	ZAAD	2010/06/14	3.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	5.00	Put	Currency Future	8.0000	8.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	4.50	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
11/11/2009	ZAAD	2010/06/14	4.10	Call	Currency Future	2,899.0000	2,855.0000	(1.518)	0	0	0
11/11/2009	ZAAD	2010/06/14	5.95	Put	Currency Future	26.0000	26.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	5.50	Call	Currency Future	1,512.0000	1,468.0000	(2.910)	0	0	0
11/11/2009	ZAAD	2010/06/14	4.10	Put	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	5.95	Call	Currency Future	1,073.0000	1,030.0000	(4.007)	0	0	0
11/11/2009	ZAAD	2010/06/14	5.55	Put	Currency Future	16.0000	16.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	11.20	Put	Currency Future	4,209.0000	4,252.0000	1.022	0	0	0
11/11/2009	ZAAD	2010/06/14	3.20	Call	Currency Future	3,797.0000	3,753.0000	(1.159)	0	0	0
11/11/2009	ZAAD	2010/06/14	11.20	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
11/11/2009	ZAAD	2010/06/14	15.20	Put	Currency Future	8,204.0000	8,247.0000	0.524	0	0	0
11/11/2009	ZAAD	2010/06/14	15.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	13.20	Put	Currency Future	6,205.0000	6,248.0000	0.693	0	0	0
11/11/2009	ZAAD	2010/06/14	13.20	Call	Currency Future	2.0000	2.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	ZAAD	2010/06/14	6.65	Call	Currency Future	534.0000	506.0000	(5.243)	0	0	0
11/11/2009	ZAAD	2010/06/14	9.20	Put	Currency Future	2,248.0000	2,289.0000	1.824	0	0	0
11/11/2009	ZAAD	2010/06/14	9.20	Call	Currency Future	45.0000	42.0000	(6.667)	0	0	0
11/11/2009	ZAAD	2010/06/14	6.75	Call	Currency Future	477.0000	451.0000	(5.451)	0	0	0
11/11/2009	ZAAD	2010/06/14	6.20	Call	Currency Future	854.0000	817.0000	(4.333)	0	0	0
11/11/2009	ZAAD	2010/06/14	6.65	Put	Currency Future	187.0000	203.0000	8.556	0	0	0
11/11/2009	ZAAD	2010/06/14	5.20	Call	Currency Future	1,807.0000	1,763.0000	(2.435)	0	0	0
11/11/2009	ZAAD	2010/06/14	4.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	6.20	Put	Currency Future	57.0000	64.0000	12.281	0	0	0
11/11/2009	ZAAD	2010/06/14	4.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	3.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	3.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	5.20	Put	Currency Future	10.0000	10.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	3.15	Call	Currency Future	3,847.0000	3,803.0000	(1.144)	0	0	0
11/11/2009	ZAAD	2010/06/14	6.75	Put	Currency Future	230.0000	247.0000	7.391	0	0	0
11/11/2009	ZAAD	2010/06/14	4.20	Call	Currency Future	2,799.0000	2,755.0000	(1.572)	0	0	0
11/11/2009	ZAAD	2010/06/14	3.10	Call	Currency Future	3,897.0000	3,853.0000	(1.129)	0	0	0
11/11/2009	ZAAD	2010/06/14	4.95	Put	Currency Future	7.0000	7.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	6.55	Call	Currency Future	597.0000	566.0000	(5.193)	0	0	0
11/11/2009	ZAAD	2010/06/14	6.55	Put	Currency Future	150.0000	163.0000	8.667	0	0	0
11/11/2009	ZAAD	2010/06/14	8.85	Put	Currency Future	1,915.0000	1,956.0000	2.141	0	0	0
11/11/2009	ZAAD	2010/06/14	8.85	Call	Currency Future	62.0000	59.0000	(4.839)	0	0	0
11/11/2009	ZAAD	2010/06/14	10.85	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
11/11/2009	ZAAD	2010/06/14	12.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	10.85	Put	Currency Future	3,861.0000	3,904.0000	1.114	0	0	0
11/11/2009	ZAAD	2010/06/14	5.85	Call	Currency Future	1,170.0000	1,126.0000	(3.761)	0	0	0
11/11/2009	ZAAD	2010/06/14	4.85	Put	Currency Future	6.0000	6.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	2.85	Call	Currency Future	4,147.0000	4,103.0000	(1.061)	0	0	0
11/11/2009	ZAAD	2010/06/14	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	3.85	Call	Currency Future	3,148.0000	3,104.0000	(1.398)	0	0	0
11/11/2009	ZAAD	2010/06/14	3.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	4.85	Call	Currency Future	2,153.0000	2,110.0000	(1.997)	0	0	0
11/11/2009	ZAAD	2010/06/14	12.85	Put	Currency Future	5,855.0000	5,899.0000	0.751	0	0	0
11/11/2009	ZAAD	2010/06/14	14.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	5.85	Put	Currency Future	23.0000	23.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	2.95	Call	Currency Future	4,047.0000	4,003.0000	(1.087)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	ZAAD	2010/06/14	3.95	Call	Currency Future	3,048.0000	3,005.0000	(1.411)	0	0	0
11/11/2009	ZAAD	2010/06/14	3.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	4.95	Call	Currency Future	2,054.0000	2,011.0000	(2.093)	0	0	0
11/11/2009	ZAAD	2010/06/14	14.85	Put	Currency Future	7,854.0000	7,897.0000	0.547	0	0	0
11/11/2009	ZAAD	2010/06/14	2.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	15.05	Put	Currency Future	8,054.0000	8,097.0000	0.534	0	0	0
11/11/2009	ZAAD	2010/06/14	15.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	3.05	Call	Currency Future	3,947.0000	3,903.0000	(1.115)	0	0	0
11/11/2009	ZAAD	2010/06/14	4.05	Call	Currency Future	2,948.0000	2,905.0000	(1.459)	0	0	0
11/11/2009	ZAAD	2010/06/14	3.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	5.05	Call	Currency Future	1,955.0000	1,912.0000	(2.199)	0	0	0
11/11/2009	ZAAD	2010/06/14	5.05	Put	Currency Future	8.0000	8.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	6.05	Call	Currency Future	981.0000	942.0000	(3.976)	0	0	0
11/11/2009	ZAAD	2010/06/14	4.05	Put	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	9.05	Call	Currency Future	53.0000	50.0000	(5.660)	0	0	0
11/11/2009	ZAAD	2010/06/14	5.25	Put	Currency Future	11.0000	11.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	5.25	Call	Currency Future	1,758.0000	1,714.0000	(2.503)	0	0	0
11/11/2009	ZAAD	2010/06/14	6.25	Call	Currency Future	814.0000	778.0000	(4.423)	0	0	0
11/11/2009	ZAAD	2010/06/14	9.25	Call	Currency Future	43.0000	40.0000	(6.977)	0	0	0
11/11/2009	ZAAD	2010/06/14	6.25	Put	Currency Future	67.0000	75.0000	11.940	0	0	0
11/11/2009	ZAAD	2010/06/14	9.25	Put	Currency Future	2,296.0000	2,336.0000	1.742	0	0	0
11/11/2009	ZAAD	2010/06/14	4.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	3.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	13.05	Put	Currency Future	6,055.0000	6,099.0000	0.727	0	0	0
11/11/2009	ZAAD	2010/06/14	4.25	Call	Currency Future	2,749.0000	2,706.0000	(1.564)	0	0	0
11/11/2009	ZAAD	2010/06/14	13.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	3.25	Call	Currency Future	3,747.0000	3,703.0000	(1.174)	0	0	0
11/11/2009	ZAAD	2010/06/14	11.05	Put	Currency Future	4,059.0000	4,103.0000	1.084	0	0	0
11/11/2009	ZAAD	2010/06/14	11.25	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
11/11/2009	ZAAD	2010/06/14	11.25	Put	Currency Future	4,259.0000	4,302.0000	1.010	0	0	0
11/11/2009	ZAAD	2010/06/14	13.25	Put	Currency Future	6,255.0000	6,298.0000	0.687	0	0	0
11/11/2009	ZAAD	2010/06/14	15.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	15.25	Put	Currency Future	8,254.0000	8,297.0000	0.521	0	0	0
11/11/2009	ZAAD	2010/06/14	11.05	Call	Currency Future	6.0000	6.0000	-	0	0	0
11/11/2009	ZAAD	2010/06/14	9.05	Put	Currency Future	2,106.0000	2,146.0000	1.899	0	0	0
11/11/2009	ZAAD	2010/06/14	13.25	Call	Currency Future	2.0000	2.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/11/2009	ZAAD 2010/06/14	6.05	Put	Currency Future	34.0000	39.0000	14.706	0	0	0
Grand Total:										1,040,867