



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 12/01/2009

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
12/01/2009	\$ / R 2009/03/16			Currency Future	9.9115	10.2087	2.999	10.4300	9.9900	168,722
12/01/2009	\$ / R 2009/03/16	10.30	Put	Currency Future	769.0000	595.0000	(22.627)	0	0	0
12/01/2009	\$ / R 2009/03/16	10.65	Put	Currency Future	1,035.0000	834.0000	(19.420)	0	0	0
12/01/2009	\$ / R 2009/03/16	7.90	Put	Currency Future	12.0000	8.0000	(33.333)	0	0	0
12/01/2009	\$ / R 2009/03/16	8.40	Call	Currency Future	1,554.0000	1,837.0000	18.211	0	0	0
12/01/2009	\$ / R 2009/03/16	8.10	Put	Currency Future	21.0000	13.0000	(38.095)	0	0	0
12/01/2009	\$ / R 2009/03/16	10.30	Call	Currency Future	380.0000	503.0000	32.368	0	0	2,500
12/01/2009	\$ / R 2009/03/16	9.70	Call	Currency Future	599.0000	786.0000	31.219	0	0	0
12/01/2009	\$ / R 2009/03/16	8.05	Call	Currency Future	1,880.0000	2,170.0000	15.426	0	0	0
12/01/2009	\$ / R 2009/03/16	8.20	Call	Currency Future	1,738.0000	2,026.0000	16.571	0	0	0
12/01/2009	\$ / R 2009/03/16	9.85	Call	Currency Future	535.0000	698.0000	30.467	0	0	0
12/01/2009	\$ / R 2009/03/16	10.20	Call	Currency Future	410.0000	542.0000	32.195	0	0	0
12/01/2009	\$ / R 2009/03/16	9.70	Put	Currency Future	387.0000	277.0000	(28.424)	0	0	0
12/01/2009	\$ / R 2009/03/16	8.60	Call	Currency Future	1,376.0000	1,652.0000	20.058	0	0	0
12/01/2009	\$ / R 2009/03/16	8.35	Put	Currency Future	38.0000	25.0000	(34.211)	0	0	0
12/01/2009	\$ / R 2009/03/16	8.20	Put	Currency Future	27.0000	17.0000	(37.037)	0	0	0
12/01/2009	\$ / R 2009/03/16	9.90	Call	Currency Future	515.0000	672.0000	30.485	0	0	0
12/01/2009	\$ / R 2009/03/16	9.65	Call	Currency Future	622.0000	818.0000	31.511	0	0	0
12/01/2009	\$ / R 2009/03/16	10.45	Call	Currency Future	341.0000	452.0000	32.551	0	0	0
12/01/2009	\$ / R 2009/03/16	10.50	Put	Currency Future	918.0000	727.0000	(20.806)	0	0	0
12/01/2009	\$ / R 2009/03/16	10.20	Put	Currency Future	698.0000	533.0000	(23.639)	0	0	0
12/01/2009	\$ / R 2009/03/16	8.60	Put	Currency Future	65.0000	44.0000	(32.308)	0	0	0
12/01/2009	\$ / R 2009/03/16	8.45	Call	Currency Future	1,509.0000	1,790.0000	18.622	0	0	0
12/01/2009	\$ / R 2009/03/16	8.70	Call	Currency Future	1,290.0000	1,562.0000	21.085	0	0	0
12/01/2009	\$ / R 2009/03/16	9.65	Put	Currency Future	361.0000	260.0000	(27.978)	0	0	0
12/01/2009	\$ / R 2009/03/16	10.35	Put	Currency Future	805.0000	627.0000	(22.112)	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
12/01/2009	\$ / R 2009/03/16	10.25	Call	Currency Future	395.0000	522.0000	32.152	0	0	0
12/01/2009	\$ / R 2009/03/16	9.75	Put	Currency Future	416.0000	296.0000	(28.846)	0	0	0
12/01/2009	\$ / R 2009/03/16	8.45	Put	Currency Future	47.0000	31.0000	(34.043)	0	0	0
12/01/2009	\$ / R 2009/03/16	8.70	Put	Currency Future	79.0000	54.0000	(31.646)	0	0	0
12/01/2009	\$ / R 2009/03/16	8.90	Put	Currency Future	114.0000	79.0000	(30.702)	0	0	0
12/01/2009	\$ / R 2009/03/16	9.85	Put	Currency Future	473.0000	339.0000	(28.330)	0	0	0
12/01/2009	\$ / R 2009/03/16	10.15	Call	Currency Future	425.0000	562.0000	32.235	0	0	0
12/01/2009	\$ / R 2009/03/16	8.85	Call	Currency Future	1,166.0000	1,431.0000	22.727	0	0	0
12/01/2009	\$ / R 2009/03/16	9.90	Put	Currency Future	503.0000	363.0000	(27.833)	0	0	0
12/01/2009	\$ / R 2009/03/16	8.05	Put	Currency Future	18.0000	12.0000	(33.333)	0	0	0
12/01/2009	\$ / R 2009/03/16	8.00	Put	Currency Future	16.0000	10.0000	(37.500)	0	0	0
12/01/2009	\$ / R 2009/03/16	9.60	Call	Currency Future	647.0000	851.0000	31.530	0	0	0
12/01/2009	\$ / R 2009/03/16	10.15	Put	Currency Future	664.0000	503.0000	(24.247)	0	0	0
12/01/2009	\$ / R 2009/03/16	10.25	Put	Currency Future	733.0000	563.0000	(23.192)	0	0	0
12/01/2009	\$ / R 2009/03/16	10.20	Call	Currency Future	410.0000	542.0000	32.195	0	0	0
12/01/2009	\$ / R 2009/03/16	8.15	Call	Currency Future	1,785.0000	2,074.0000	16.190	0	0	0
12/01/2009	\$ / R 2009/03/16	8.10	Call	Currency Future	1,832.0000	2,122.0000	15.830	0	0	0
12/01/2009	\$ / R 2009/03/16	7.90	Call	Currency Future	2,024.0000	2,316.0000	14.427	0	0	0
12/01/2009	\$ / R 2009/03/16	8.15	Put	Currency Future	23.0000	15.0000	(34.783)	0	0	0
12/01/2009	\$ / R 2009/03/16	8.90	Put	Currency Future	114.0000	79.0000	(30.702)	0	0	0
12/01/2009	\$ / R 2009/03/16	9.85	Put	Currency Future	473.0000	339.0000	(28.330)	0	0	0
12/01/2009	\$ / R 2009/03/16	10.65	Call	Currency Future	296.0000	392.0000	32.432	0	0	0
12/01/2009	\$ / R 2009/03/16	10.60	Call	Currency Future	307.0000	406.0000	32.248	0	0	0
12/01/2009	\$ / R 2009/03/16	11.00	Put	Currency Future	1,308.0000	1,101.0000	(15.826)	0	0	0
12/01/2009	\$ / R 2009/03/16	8.25	Call	Currency Future	1,691.0000	1,978.0000	16.972	0	0	0
12/01/2009	\$ / R 2009/03/16	8.00	Call	Currency Future	1,927.0000	2,219.0000	15.153	0	0	0
12/01/2009	\$ / R 2009/03/16	8.90	Call	Currency Future	1,126.0000	1,388.0000	23.268	0	0	0
12/01/2009	\$ / R 2009/03/16	9.95	Call	Currency Future	495.0000	648.0000	30.909	0	0	0
12/01/2009	\$ / R 2009/03/16	9.55	Call	Currency Future	673.0000	885.0000	31.501	0	0	0
12/01/2009	\$ / R 2009/03/16	10.60	Put	Currency Future	995.0000	797.0000	(19.899)	0	0	0
12/01/2009	\$ / R 2009/03/16	8.30	Call	Currency Future	1,645.0000	1,931.0000	17.386	0	0	0
12/01/2009	\$ / R 2009/03/16	8.85	Call	Currency Future	1,166.0000	1,431.0000	22.727	0	0	0
12/01/2009	\$ / R 2009/03/16	8.10	Put	Currency Future	21.0000	13.0000	(38.095)	0	0	0
12/01/2009	\$ / R 2009/03/16	9.95	Put	Currency Future	534.0000	389.0000	(27.154)	0	0	0
12/01/2009	\$ / R 2009/03/16	9.85	Call	Currency Future	535.0000	698.0000	30.467	0	0	0
12/01/2009	\$ / R 2009/03/16	9.55	Put	Currency Future	311.0000	226.0000	(27.331)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/01/2009	\$ / R 2009/03/16	10.20	Put	Currency Future	698.0000	533.0000	(23.639)	0	0	0
12/01/2009	\$ / R 2009/03/16	8.60	Put	Currency Future	65.0000	44.0000	(32.308)	0	0	0
12/01/2009	\$ / R 2009/03/16	8.65	Put	Currency Future	72.0000	48.0000	(33.333)	0	0	0
12/01/2009	\$ / R 2009/03/16	8.90	Call	Currency Future	1,126.0000	1,388.0000	23.268	0	0	0
12/01/2009	\$ / R 2009/03/16	9.45	Put	Currency Future	269.0000	196.0000	(27.138)	0	0	0
12/01/2009	\$ / R 2009/03/16	8.45	Put	Currency Future	47.0000	31.0000	(34.043)	0	0	0
12/01/2009	\$ / R 2009/03/16	8.85	Put	Currency Future	104.0000	72.0000	(30.769)	0	0	0
12/01/2009	\$ / R 2009/03/16	8.80	Call	Currency Future	1,207.0000	1,474.0000	22.121	0	0	0
12/01/2009	\$ / R 2009/03/16	9.40	Call	Currency Future	763.0000	991.0000	29.882	0	0	0
12/01/2009	\$ / R 2009/03/16	10.10	Put	Currency Future	630.0000	474.0000	(24.762)	0	0	0
12/01/2009	\$ / R 2009/03/16	9.30	Put	Currency Future	218.0000	156.0000	(28.440)	0	0	0
12/01/2009	\$ / R 2009/03/16	8.65	Call	Currency Future	1,333.0000	1,607.0000	20.555	0	0	0
12/01/2009	\$ / R 2009/03/16	8.05	Call	Currency Future	1,880.0000	2,170.0000	15.426	0	0	0
12/01/2009	\$ / R 2009/03/16	9.90	Put	Currency Future	503.0000	363.0000	(27.833)	0	0	0
12/01/2009	\$ / R 2009/03/16	10.70	Call	Currency Future	286.0000	379.0000	32.517	0	0	0
12/01/2009	\$ / R 2009/03/16	10.30	Put	Currency Future	769.0000	595.0000	(22.627)	0	0	0
12/01/2009	\$ / R 2009/03/16	9.30	Call	Currency Future	829.0000	1,065.0000	28.468	0	0	0
12/01/2009	\$ / R 2009/03/16	8.35	Call	Currency Future	1,599.0000	1,884.0000	17.824	0	0	0
12/01/2009	\$ / R 2009/03/16	8.70	Put	Currency Future	79.0000	54.0000	(31.646)	0	0	0
12/01/2009	\$ / R 2009/03/16	9.10	Put	Currency Future	160.0000	113.0000	(29.375)	0	0	0
12/01/2009	\$ / R 2009/03/16	9.90	Call	Currency Future	515.0000	672.0000	30.485	0	0	0
12/01/2009	\$ / R 2009/03/16	11.00	Call	Currency Future	220.0000	309.0000	40.455	0	0	0
12/01/2009	\$ / R 2009/03/16	8.25	Put	Currency Future	30.0000	20.0000	(33.333)	0	0	0
12/01/2009	\$ / R 2009/03/16	8.70	Call	Currency Future	1,290.0000	1,562.0000	21.085	0	0	0
12/01/2009	\$ / R 2009/03/16	9.70	Put	Currency Future	387.0000	277.0000	(28.424)	0	0	0
12/01/2009	\$ / R 2009/03/16	10.10	Call	Currency Future	442.0000	582.0000	31.674	0	0	0
12/01/2009	\$ / R 2009/03/16	9.60	Call	Currency Future	647.0000	851.0000	31.530	0	0	0
12/01/2009	\$ / R 2009/03/16	11.45	Call	Currency Future	138.0000	209.0000	51.449	0	0	0
12/01/2009	\$ / R 2009/03/16	8.50	Call	Currency Future	1,464.0000	1,744.0000	19.126	0	0	0
12/01/2009	\$ / R 2009/03/16	8.35	Put	Currency Future	38.0000	25.0000	(34.211)	0	0	0
12/01/2009	\$ / R 2009/03/16	8.80	Put	Currency Future	95.0000	65.0000	(31.579)	0	0	0
12/01/2009	\$ / R 2009/03/16	9.70	Call	Currency Future	599.0000	786.0000	31.219	0	0	0
12/01/2009	\$ / R 2009/03/16	9.45	Call	Currency Future	731.0000	955.0000	30.643	0	0	0
12/01/2009	\$ / R 2009/03/16	9.60	Put	Currency Future	335.0000	243.0000	(27.463)	0	0	0
12/01/2009	\$ / R 2009/03/16	10.35	Call	Currency Future	367.0000	485.0000	32.153	0	0	5,000
12/01/2009	\$ / R 2009/03/16	10.70	Put	Currency Future	1,075.0000	870.0000	(19.070)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/01/2009	\$ / R 2009/03/16	11.45	Put	Currency Future	1,677.0000	1,450.0000	(13.536)	0	0	0
12/01/2009	\$ / R 2009/03/16	8.50	Put	Currency Future	53.0000	35.0000	(33.962)	0	0	0
12/01/2009	\$ / R 2009/03/16	8.85	Put	Currency Future	104.0000	72.0000	(30.769)	0	0	0
12/01/2009	\$ / R 2009/03/16	8.05	Put	Currency Future	18.0000	12.0000	(33.333)	0	0	0
12/01/2009	\$ / R 2009/03/16	9.40	Put	Currency Future	251.0000	182.0000	(27.490)	0	0	0
12/01/2009	\$ / R 2009/03/16	9.40	Call	Currency Future	763.0000	991.0000	29.882	0	0	0
12/01/2009	\$ / R 2009/03/16	8.95	Call	Currency Future	1,086.0000	1,345.0000	23.849	0	0	0
12/01/2009	\$ / R 2009/03/16	8.15	Put	Currency Future	23.0000	15.0000	(34.783)	0	0	0
12/01/2009	\$ / R 2009/03/16	9.30	Call	Currency Future	829.0000	1,065.0000	28.468	0	0	0
12/01/2009	\$ / R 2009/03/16	10.30	Call	Currency Future	380.0000	503.0000	32.368	0	0	0
12/01/2009	\$ / R 2009/03/16	8.45	Call	Currency Future	1,509.0000	1,790.0000	18.622	0	0	0
12/01/2009	\$ / R 2009/03/16	8.35	Call	Currency Future	1,599.0000	1,884.0000	17.824	0	0	0
12/01/2009	\$ / R 2009/03/16	8.15	Call	Currency Future	1,785.0000	2,074.0000	16.190	0	0	0
12/01/2009	\$ / R 2009/03/16	9.10	Call	Currency Future	972.0000	1,222.0000	25.720	0	0	0
12/01/2009	\$ / R 2009/03/16	10.05	Put	Currency Future	597.0000	445.0000	(25.461)	0	0	0
12/01/2009	\$ / R 2009/03/16	11.40	Put	Currency Future	1,634.0000	1,410.0000	(13.709)	0	0	0
12/01/2009	\$ / R 2009/03/16	11.60	Put	Currency Future	1,806.0000	1,572.0000	(12.957)	0	0	0
12/01/2009	\$ / R 2009/03/16	8.65	Put	Currency Future	72.0000	48.0000	(33.333)	0	0	0
12/01/2009	\$ / R 2009/03/16	9.50	Put	Currency Future	288.0000	211.0000	(26.736)	0	0	0
12/01/2009	\$ / R 2009/03/16	10.95	Call	Currency Future	231.0000	320.0000	38.528	0	0	0
12/01/2009	\$ / R 2009/03/16	11.60	Call	Currency Future	118.0000	180.0000	52.542	0	0	0
12/01/2009	\$ / R 2009/03/16	8.65	Call	Currency Future	1,333.0000	1,607.0000	20.555	0	0	0
12/01/2009	\$ / R 2009/03/16	9.10	Put	Currency Future	160.0000	113.0000	(29.375)	0	0	0
12/01/2009	\$ / R 2009/03/16	10.95	Put	Currency Future	1,270.0000	1,061.0000	(16.457)	0	0	0
12/01/2009	\$ / R 2009/03/16	11.10	Call	Currency Future	199.0000	290.0000	45.729	0	0	0
12/01/2009	\$ / R 2009/03/16	8.40	Put	Currency Future	42.0000	28.0000	(33.333)	0	0	0
12/01/2009	\$ / R 2009/03/16	8.20	Put	Currency Future	27.0000	17.0000	(37.037)	0	0	0
12/01/2009	\$ / R 2009/03/16	9.20	Call	Currency Future	899.0000	1,142.0000	27.030	0	0	0
12/01/2009	\$ / R 2009/03/16	9.35	Call	Currency Future	796.0000	1,028.0000	29.146	0	0	0
12/01/2009	\$ / R 2009/03/16	9.50	Call	Currency Future	700.0000	920.0000	31.429	0	0	0
12/01/2009	\$ / R 2009/03/16	11.10	Put	Currency Future	1,387.0000	1,181.0000	(14.852)	0	0	0
12/01/2009	\$ / R 2009/03/16	8.55	Put	Currency Future	58.0000	39.0000	(32.759)	0	0	0
12/01/2009	\$ / R 2009/03/16	8.10	Call	Currency Future	1,832.0000	2,122.0000	15.830	0	0	0
12/01/2009	\$ / R 2009/03/16	9.20	Put	Currency Future	187.0000	133.0000	(28.877)	0	0	0
12/01/2009	\$ / R 2009/03/16	9.35	Put	Currency Future	234.0000	169.0000	(27.778)	0	0	0
12/01/2009	\$ / R 2009/03/16	8.55	Call	Currency Future	1,420.0000	1,698.0000	19.577	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/01/2009	\$ / R 2009/03/16	8.20	Call	Currency Future	1,738.0000	2,026.0000	16.571	0	0	0
12/01/2009	\$ / R 2009/03/16	9.10	Call	Currency Future	972.0000	1,222.0000	25.720	0	0	0
12/01/2009	\$ / R 2009/03/16	10.15	Call	Currency Future	425.0000	562.0000	32.235	0	0	0
12/01/2009	\$ / R 2009/03/16	11.40	Call	Currency Future	146.0000	219.0000	50.000	0	0	0
12/01/2009	\$ / R 2009/03/16	8.55	Call	Currency Future	1,420.0000	1,698.0000	19.577	0	0	0
12/01/2009	\$ / R 2009/03/16	9.60	Put	Currency Future	335.0000	243.0000	(27.463)	0	0	0
12/01/2009	\$ / R 2009/03/16	10.75	Put	Currency Future	1,115.0000	907.0000	(18.655)	0	0	0
12/01/2009	\$ / R 2009/03/16	8.55	Put	Currency Future	58.0000	39.0000	(32.759)	0	0	0
12/01/2009	\$ / R 2009/03/16	9.00	Put	Currency Future	136.0000	95.0000	(30.147)	0	0	0
12/01/2009	\$ / R 2009/03/16	10.15	Put	Currency Future	664.0000	503.0000	(24.247)	0	0	0
12/01/2009	\$ / R 2009/03/16	10.05	Call	Currency Future	459.0000	603.0000	31.373	0	0	0
12/01/2009	\$ / R 2009/03/16	10.75	Call	Currency Future	277.0000	366.0000	32.130	0	0	0
12/01/2009	\$ / R 2009/03/16	9.75	Call	Currency Future	577.0000	755.0000	30.849	0	0	0
12/01/2009	\$ / R 2009/03/16	9.30	Put	Currency Future	218.0000	156.0000	(28.440)	0	0	0
12/01/2009	\$ / R 2009/03/16	9.40	Put	Currency Future	251.0000	182.0000	(27.490)	0	0	0
12/01/2009	\$ / R 2009/03/16	8.95	Put	Currency Future	125.0000	87.0000	(30.400)	0	0	0
12/01/2009	\$ / R 2009/03/16	9.80	Call	Currency Future	556.0000	724.0000	30.216	0	0	0
12/01/2009	\$ / R 2009/03/16	10.40	Call	Currency Future	354.0000	468.0000	32.203	0	0	0
12/01/2009	\$ / R 2009/03/16	12.00	Put	Currency Future	2,164.0000	1,911.0000	(11.691)	0	0	0
12/01/2009	\$ / R 2009/03/16	8.60	Call	Currency Future	1,376.0000	1,652.0000	20.058	0	0	0
12/01/2009	\$ / R 2009/03/16	9.80	Put	Currency Future	444.0000	315.0000	(29.054)	0	0	0
12/01/2009	\$ / R 2009/03/16	10.55	Call	Currency Future	318.0000	421.0000	32.390	0	0	0
12/01/2009	\$ / R 2009/03/16	10.40	Put	Currency Future	842.0000	659.0000	(21.734)	0	0	0
12/01/2009	\$ / R 2009/03/16	8.30	Put	Currency Future	34.0000	22.0000	(35.294)	0	0	0
12/01/2009	\$ / R 2009/03/16	9.00	Call	Currency Future	1,047.0000	1,304.0000	24.546	0	0	0
12/01/2009	\$ / R 2009/03/16	10.55	Put	Currency Future	956.0000	762.0000	(20.293)	0	0	0
12/01/2009	\$ / R 2009/03/16	10.45	Put	Currency Future	880.0000	693.0000	(21.250)	0	0	0
12/01/2009	\$ / R 2009/03/16	10.85	Call	Currency Future	255.0000	342.0000	34.118	0	0	0
12/01/2009	\$ / R 2009/03/16	11.05	Call	Currency Future	209.0000	299.0000	43.062	0	0	0
12/01/2009	\$ / R 2009/03/16	10.65	Call	Currency Future	296.0000	392.0000	32.432	0	0	0
12/01/2009	\$ / R 2009/03/16	10.85	Put	Currency Future	1,193.0000	983.0000	(17.603)	0	0	0
12/01/2009	\$ / R 2009/03/16	11.30	Call	Currency Future	162.0000	241.0000	48.765	0	0	0
12/01/2009	\$ / R 2009/03/16	11.05	Call	Currency Future	209.0000	299.0000	43.062	0	0	0
12/01/2009	\$ / R 2009/03/16	12.00	Call	Currency Future	75.0000	120.0000	60.000	0	0	0
12/01/2009	\$ / R 2009/03/16	8.75	Call	Currency Future	1,248.0000	1,518.0000	21.635	0	0	0
12/01/2009	\$ / R 2009/03/16	11.05	Put	Currency Future	1,348.0000	1,141.0000	(15.356)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/01/2009	\$ / R 2009/03/16	9.80	Call	Currency Future	556.0000	724.0000	30.216	0	0	0
12/01/2009	\$ / R 2009/03/16	11.15	Put	Currency Future	1,428.0000	1,218.0000	(14.706)	0	0	0
12/01/2009	\$ / R 2009/03/16	10.80	Put	Currency Future	1,156.0000	945.0000	(18.253)	0	0	0
12/01/2009	\$ / R 2009/03/16	8.75	Put	Currency Future	87.0000	59.0000	(32.184)	0	0	0
12/01/2009	\$ / R 2009/03/16	9.80	Put	Currency Future	444.0000	315.0000	(29.054)	0	0	0
12/01/2009	\$ / R 2009/03/16	11.15	Call	Currency Future	189.0000	277.0000	46.561	0	0	0
12/01/2009	\$ / R 2009/03/16	10.00	Call	Currency Future	477.0000	625.0000	31.027	0	0	0
12/01/2009	\$ / R 2009/03/16	10.50	Call	Currency Future	329.0000	436.0000	32.523	0	0	0
12/01/2009	\$ / R 2009/03/16	11.30	Put	Currency Future	1,550.0000	1,332.0000	(14.065)	0	0	0
12/01/2009	\$ / R 2009/03/16	9.20	Put	Currency Future	187.0000	133.0000	(28.877)	0	0	0
12/01/2009	\$ / R 2009/03/16	11.05	Put	Currency Future	1,348.0000	1,141.0000	(15.356)	0	0	0
12/01/2009	\$ / R 2009/03/16	10.00	Put	Currency Future	565.0000	416.0000	(26.372)	0	0	0
12/01/2009	\$ / R 2009/03/16	10.80	Call	Currency Future	267.0000	354.0000	32.584	0	0	0
12/01/2009	\$ / R 2009/03/16	8.80	Put	Currency Future	95.0000	65.0000	(31.579)	0	0	0
12/01/2009	\$ / R 2009/03/16	8.30	Put	Currency Future	34.0000	22.0000	(35.294)	0	0	0
12/01/2009	\$ / R 2009/03/16	10.65	Put	Currency Future	1,035.0000	834.0000	(19.420)	0	0	0
12/01/2009	\$ / R 2009/03/16	11.30	Call	Currency Future	162.0000	241.0000	48.765	0	0	0
12/01/2009	\$ / R 2009/03/16	11.20	Call	Currency Future	180.0000	264.0000	46.667	0	0	0
12/01/2009	\$ / R 2009/03/16	9.20	Call	Currency Future	899.0000	1,142.0000	27.030	0	0	0
12/01/2009	\$ / R 2009/03/16	8.30	Call	Currency Future	1,645.0000	1,931.0000	17.386	0	0	0
12/01/2009	\$ / R 2009/03/16	10.05	Call	Currency Future	459.0000	603.0000	31.373	0	0	0
12/01/2009	\$ / R 2009/03/16	10.55	Put	Currency Future	956.0000	762.0000	(20.293)	0	0	0
12/01/2009	\$ / R 2009/03/16	11.20	Put	Currency Future	1,468.0000	1,256.0000	(14.441)	0	0	0
12/01/2009	\$ / R 2009/03/16	8.80	Call	Currency Future	1,207.0000	1,474.0000	22.121	0	0	0
12/01/2009	\$ / R 2009/03/16	11.30	Put	Currency Future	1,550.0000	1,332.0000	(14.065)	0	0	0
12/01/2009	\$ / R 2009/03/16	9.15	Call	Currency Future	935.0000	1,182.0000	26.417	0	0	0
12/01/2009	\$ / R 2009/03/16	10.90	Put	Currency Future	1,231.0000	1,022.0000	(16.978)	0	0	0
12/01/2009	\$ / R 2009/03/16	10.05	Put	Currency Future	597.0000	445.0000	(25.461)	0	0	0
12/01/2009	\$ / R 2009/03/16	10.60	Put	Currency Future	995.0000	797.0000	(19.899)	0	0	0
12/01/2009	\$ / R 2009/03/16	10.10	Call	Currency Future	442.0000	582.0000	31.674	0	0	0
12/01/2009	\$ / R 2009/03/16	11.50	Put	Currency Future	1,720.0000	1,490.0000	(13.372)	0	0	0
12/01/2009	\$ / R 2009/03/16	11.15	Call	Currency Future	189.0000	277.0000	46.561	0	0	0
12/01/2009	\$ / R 2009/03/16	10.60	Call	Currency Future	307.0000	406.0000	32.248	0	0	0
12/01/2009	\$ / R 2009/03/16	11.70	Put	Currency Future	1,894.0000	1,654.0000	(12.672)	0	0	0
12/01/2009	\$ / R 2009/03/16	11.15	Put	Currency Future	1,428.0000	1,218.0000	(14.706)	0	0	0
12/01/2009	\$ / R 2009/03/16	10.90	Call	Currency Future	243.0000	331.0000	36.214	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/01/2009	\$ / R 2009/03/16	10.40	Call	Currency Future	354.0000	468.0000	32.203	0	0	0
12/01/2009	\$ / R 2009/03/16	11.80	Call	Currency Future	94.0000	148.0000	57.447	0	0	0
12/01/2009	\$ / R 2009/03/16	9.55	Put	Currency Future	311.0000	226.0000	(27.331)	0	0	0
12/01/2009	\$ / R 2009/03/16	11.25	Call	Currency Future	171.0000	252.0000	47.368	0	0	0
12/01/2009	\$ / R 2009/03/16	10.80	Call	Currency Future	267.0000	354.0000	32.584	0	0	0
12/01/2009	\$ / R 2009/03/16	10.40	Put	Currency Future	842.0000	659.0000	(21.734)	0	0	0
12/01/2009	\$ / R 2009/03/16	11.50	Call	Currency Future	131.0000	199.0000	51.908	0	0	0
12/01/2009	\$ / R 2009/03/16	11.85	Call	Currency Future	89.0000	140.0000	57.303	0	0	0
12/01/2009	\$ / R 2009/03/16	11.90	Call	Currency Future	84.0000	133.0000	58.333	0	0	0
12/01/2009	\$ / R 2009/03/16	9.55	Call	Currency Future	673.0000	885.0000	31.501	0	0	0
12/01/2009	\$ / R 2009/03/16	11.75	Put	Currency Future	1,938.0000	1,696.0000	(12.487)	0	0	0
12/01/2009	\$ / R 2009/03/16	10.10	Put	Currency Future	630.0000	474.0000	(24.762)	0	0	0
12/01/2009	\$ / R 2009/03/16	11.90	Put	Currency Future	2,073.0000	1,824.0000	(12.012)	0	0	0
12/01/2009	\$ / R 2009/03/16	11.85	Put	Currency Future	2,028.0000	1,781.0000	(12.179)	0	0	0
12/01/2009	\$ / R 2009/03/16	11.80	Put	Currency Future	1,983.0000	1,739.0000	(12.305)	0	0	0
12/01/2009	\$ / R 2009/03/16	11.80	Call	Currency Future	94.0000	148.0000	57.447	0	0	0
12/01/2009	\$ / R 2009/03/16	10.55	Call	Currency Future	318.0000	421.0000	32.390	0	0	0
12/01/2009	\$ / R 2009/03/16	11.80	Put	Currency Future	1,983.0000	1,739.0000	(12.305)	0	0	0
12/01/2009	\$ / R 2009/03/16	11.75	Call	Currency Future	100.0000	155.0000	55.000	0	0	0
12/01/2009	\$ / R 2009/03/16	11.65	Call	Currency Future	111.0000	172.0000	54.955	0	0	0
12/01/2009	\$ / R 2009/03/16	11.25	Put	Currency Future	1,509.0000	1,294.0000	(14.248)	0	0	0
12/01/2009	\$ / R 2009/03/16	9.15	Put	Currency Future	173.0000	123.0000	(28.902)	0	0	0
12/01/2009	\$ / R 2009/03/16	11.65	Put	Currency Future	1,850.0000	1,613.0000	(12.811)	0	0	0
12/01/2009	\$ / R 2009/03/16	11.70	Call	Currency Future	105.0000	163.0000	55.238	0	0	0
12/01/2009	\$ / R 2009/03/16	11.35	Call	Currency Future	154.0000	230.0000	49.351	0	0	0
12/01/2009	\$ / R 2009/03/16	11.55	Call	Currency Future	124.0000	189.0000	52.419	0	0	0
12/01/2009	\$ / R 2009/03/16	11.35	Put	Currency Future	1,592.0000	1,371.0000	(13.882)	0	0	0
12/01/2009	\$ / R 2009/03/16	11.55	Put	Currency Future	1,763.0000	1,531.0000	(13.159)	0	0	0
12/01/2009	\$ / R 2009/03/16	10.80	Put	Currency Future	1,156.0000	945.0000	(18.253)	0	0	0
12/01/2009	\$ / R 2009/03/16	9.35	Call	Currency Future	796.0000	1,028.0000	29.146	0	0	0
12/01/2009	\$ / R 2009/03/16	9.35	Put	Currency Future	234.0000	169.0000	(27.778)	0	0	0
12/01/2009	\$ / R 2009/03/16	9.45	Put	Currency Future	269.0000	196.0000	(27.138)	0	0	0
12/01/2009	\$ / R 2009/03/16	9.25	Put	Currency Future	202.0000	145.0000	(28.218)	0	0	0
12/01/2009	\$ / R 2009/03/16	9.25	Call	Currency Future	864.0000	1,103.0000	27.662	0	0	0
12/01/2009	\$ / R 2009/03/16	9.45	Call	Currency Future	731.0000	955.0000	30.643	0	0	0
12/01/2009	\$ / R 2009/03/16	10.90	Put	Currency Future	1,231.0000	1,022.0000	(16.978)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/01/2009	\$ / R 2009/03/16	9.95	Put	Currency Future	534.0000	389.0000	(27.154)	0	0	0
12/01/2009	\$ / R 2009/03/16	9.95	Call	Currency Future	495.0000	648.0000	30.909	0	0	0
12/01/2009	\$ / R 2009/03/16	10.90	Call	Currency Future	243.0000	331.0000	36.214	0	0	0
12/01/2009	\$ / R 2009/03/16	11.10	Put	Currency Future	1,387.0000	1,181.0000	(14.852)	0	0	0
12/01/2009	\$ / R 2009/03/16	10.35	Put	Currency Future	805.0000	627.0000	(22.112)	0	0	0
12/01/2009	\$ / R 2009/03/16	10.85	Call	Currency Future	255.0000	342.0000	34.118	0	0	0
12/01/2009	\$ / R 2009/03/16	10.85	Put	Currency Future	1,193.0000	983.0000	(17.603)	0	0	0
12/01/2009	\$ / R 2009/03/16	10.35	Call	Currency Future	367.0000	485.0000	32.153	0	0	0
12/01/2009	\$ / R 2009/03/16	11.10	Call	Currency Future	199.0000	290.0000	45.729	0	0	0
12/01/2009	\$ / R 2009/06/12			Currency Future	10.1038	10.4100	3.031	10.3900	10.1000	4,578
12/01/2009	\$ / R 2009/06/12	10.05	Put	Currency Future	735.0000	596.0000	(18.912)	0	0	0
12/01/2009	\$ / R 2009/06/12	10.85	Call	Currency Future	510.0000	659.0000	29.216	0	0	0
12/01/2009	\$ / R 2009/06/12	8.55	Call	Currency Future	1,714.0000	1,990.0000	16.103	0	0	0
12/01/2009	\$ / R 2009/06/12	8.80	Call	Currency Future	1,520.0000	1,787.0000	17.566	0	0	0
12/01/2009	\$ / R 2009/06/12	10.00	Put	Currency Future	705.0000	568.0000	(19.433)	0	0	0
12/01/2009	\$ / R 2009/06/12	11.70	Call	Currency Future	290.0000	394.0000	35.862	0	0	0
12/01/2009	\$ / R 2009/06/12	8.45	Put	Currency Future	141.0000	114.0000	(19.149)	0	0	0
12/01/2009	\$ / R 2009/06/12	8.80	Put	Currency Future	216.0000	177.0000	(18.056)	0	0	0
12/01/2009	\$ / R 2009/06/12	9.10	Call	Currency Future	1,304.0000	1,557.0000	19.402	0	0	0
12/01/2009	\$ / R 2009/06/12	9.95	Call	Currency Future	828.0000	1,005.0000	21.377	0	0	0
12/01/2009	\$ / R 2009/06/12	9.10	Put	Currency Future	301.0000	247.0000	(17.940)	0	0	0
12/01/2009	\$ / R 2009/06/12	10.00	Call	Currency Future	808.0000	978.0000	21.040	0	0	0
12/01/2009	\$ / R 2009/06/12	10.40	Put	Currency Future	961.0000	806.0000	(16.129)	0	0	0
12/01/2009	\$ / R 2009/06/12	8.65	Call	Currency Future	1,635.0000	1,907.0000	16.636	0	0	0
12/01/2009	\$ / R 2009/06/12	10.45	Call	Currency Future	649.0000	797.0000	22.804	0	0	0
12/01/2009	\$ / R 2009/06/12	10.40	Call	Currency Future	665.0000	816.0000	22.707	0	0	0
12/01/2009	\$ / R 2009/06/12	9.90	Call	Currency Future	848.0000	1,034.0000	21.934	0	0	0
12/01/2009	\$ / R 2009/06/12	8.80	Put	Currency Future	216.0000	177.0000	(18.056)	0	0	0
12/01/2009	\$ / R 2009/06/12	8.55	Put	Currency Future	160.0000	130.0000	(18.750)	0	0	0
12/01/2009	\$ / R 2009/06/12	9.20	Call	Currency Future	1,237.0000	1,485.0000	20.049	0	0	0
12/01/2009	\$ / R 2009/06/12	10.10	Call	Currency Future	769.0000	935.0000	21.586	0	0	0
12/01/2009	\$ / R 2009/06/12	10.45	Put	Currency Future	996.0000	837.0000	(15.964)	0	0	0
12/01/2009	\$ / R 2009/06/12	10.40	Call	Currency Future	665.0000	816.0000	22.707	0	0	0
12/01/2009	\$ / R 2009/06/12	9.95	Put	Currency Future	674.0000	545.0000	(19.139)	0	0	0
12/01/2009	\$ / R 2009/06/12	8.80	Call	Currency Future	1,520.0000	1,787.0000	17.566	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/01/2009	\$ / R 2009/06/12	8.70	Put	Currency Future	192.0000	157.0000	(18.229)	0	0	0
12/01/2009	\$ / R 2009/06/12	10.10	Put	Currency Future	765.0000	625.0000	(18.301)	0	0	0
12/01/2009	\$ / R 2009/06/12	9.90	Put	Currency Future	645.0000	524.0000	(18.760)	0	0	0
12/01/2009	\$ / R 2009/06/12	8.65	Put	Currency Future	181.0000	147.0000	(18.785)	0	0	0
12/01/2009	\$ / R 2009/06/12	8.60	Put	Currency Future	170.0000	138.0000	(18.824)	0	0	0
12/01/2009	\$ / R 2009/06/12	10.30	Call	Currency Future	698.0000	855.0000	22.493	0	0	0
12/01/2009	\$ / R 2009/06/12	10.95	Put	Currency Future	1,325.0000	1,162.0000	(12.302)	0	0	0
12/01/2009	\$ / R 2009/06/12	8.85	Call	Currency Future	1,483.0000	1,747.0000	17.802	0	0	0
12/01/2009	\$ / R 2009/06/12	9.70	Call	Currency Future	931.0000	1,152.0000	23.738	0	0	0
12/01/2009	\$ / R 2009/06/12	9.40	Put	Currency Future	404.0000	335.0000	(17.079)	0	0	0
12/01/2009	\$ / R 2009/06/12	8.65	Put	Currency Future	181.0000	147.0000	(18.785)	0	0	0
12/01/2009	\$ / R 2009/06/12	10.20	Put	Currency Future	828.0000	685.0000	(17.271)	0	0	0
12/01/2009	\$ / R 2009/06/12	11.20	Put	Currency Future	1,503.0000	1,326.0000	(11.776)	0	0	0
12/01/2009	\$ / R 2009/06/12	8.60	Call	Currency Future	1,674.0000	1,948.0000	16.368	0	0	0
12/01/2009	\$ / R 2009/06/12	11.20	Call	Currency Future	407.0000	536.0000	31.695	0	0	0
12/01/2009	\$ / R 2009/06/12	8.70	Call	Currency Future	1,596.0000	1,867.0000	16.980	0	0	0
12/01/2009	\$ / R 2009/06/12	10.95	Call	Currency Future	479.0000	622.0000	29.854	0	0	0
12/01/2009	\$ / R 2009/06/12	9.50	Put	Currency Future	443.0000	369.0000	(16.704)	0	0	0
12/01/2009	\$ / R 2009/06/12	9.70	Call	Currency Future	931.0000	1,152.0000	23.738	0	0	0
12/01/2009	\$ / R 2009/06/12	10.40	Put	Currency Future	961.0000	806.0000	(16.129)	0	0	0
12/01/2009	\$ / R 2009/06/12	8.75	Call	Currency Future	1,558.0000	1,826.0000	17.202	0	0	0
12/01/2009	\$ / R 2009/06/12	9.20	Put	Currency Future	333.0000	275.0000	(17.417)	0	0	0
12/01/2009	\$ / R 2009/06/12	10.05	Call	Currency Future	789.0000	956.0000	21.166	0	0	0
12/01/2009	\$ / R 2009/06/12	8.75	Put	Currency Future	204.0000	166.0000	(18.627)	0	0	0
12/01/2009	\$ / R 2009/06/12	9.70	Put	Currency Future	528.0000	442.0000	(16.288)	0	0	0
12/01/2009	\$ / R 2009/06/12	10.90	Call	Currency Future	494.0000	640.0000	29.555	0	0	0
12/01/2009	\$ / R 2009/06/12	11.65	Put	Currency Future	1,846.0000	1,647.0000	(10.780)	0	0	0
12/01/2009	\$ / R 2009/06/12	8.65	Call	Currency Future	1,635.0000	1,907.0000	16.636	0	0	0
12/01/2009	\$ / R 2009/06/12	10.20	Call	Currency Future	732.0000	895.0000	22.268	0	0	0
12/01/2009	\$ / R 2009/06/12	10.90	Put	Currency Future	1,291.0000	1,130.0000	(12.471)	0	0	0
12/01/2009	\$ / R 2009/06/12	9.50	Call	Currency Future	1,047.0000	1,279.0000	22.159	0	0	0
12/01/2009	\$ / R 2009/06/12	10.85	Call	Currency Future	510.0000	659.0000	29.216	0	0	0
12/01/2009	\$ / R 2009/06/12	10.10	Call	Currency Future	769.0000	935.0000	21.586	0	0	0
12/01/2009	\$ / R 2009/06/12	10.35	Put	Currency Future	927.0000	775.0000	(16.397)	0	0	0
12/01/2009	\$ / R 2009/06/12	10.70	Put	Currency Future	1,157.0000	1,000.0000	(13.570)	0	0	0
12/01/2009	\$ / R 2009/06/12	11.65	Call	Currency Future	300.0000	407.0000	35.667	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
12/01/2009	\$ / R 2009/06/12	8.60	Call	Currency Future	1,674.0000	1,948.0000	16.368	0	0	0
12/01/2009	\$ / R 2009/06/12	9.40	Call	Currency Future	1,108.0000	1,345.0000	21.390	0	0	0
12/01/2009	\$ / R 2009/06/12	10.30	Put	Currency Future	894.0000	745.0000	(16.667)	0	0	0
12/01/2009	\$ / R 2009/06/12	10.85	Put	Currency Future	1,257.0000	1,099.0000	(12.570)	0	0	0
12/01/2009	\$ / R 2009/06/12	9.90	Call	Currency Future	848.0000	1,034.0000	21.934	0	0	0
12/01/2009	\$ / R 2009/06/12	10.50	Put	Currency Future	1,030.0000	868.0000	(15.728)	0	0	0
12/01/2009	\$ / R 2009/06/12	8.60	Put	Currency Future	170.0000	138.0000	(18.824)	0	0	0
12/01/2009	\$ / R 2009/06/12	9.05	Call	Currency Future	1,339.0000	1,594.0000	19.044	0	0	0
12/01/2009	\$ / R 2009/06/12	9.30	Put	Currency Future	367.0000	304.0000	(17.166)	0	0	0
12/01/2009	\$ / R 2009/06/12	9.90	Put	Currency Future	645.0000	524.0000	(18.760)	0	0	0
12/01/2009	\$ / R 2009/06/12	10.50	Call	Currency Future	634.0000	778.0000	22.713	0	0	0
12/01/2009	\$ / R 2009/06/12	11.35	Put	Currency Future	1,614.0000	1,430.0000	(11.400)	0	0	0
12/01/2009	\$ / R 2009/06/12	8.95	Put	Currency Future	256.0000	210.0000	(17.969)	0	0	0
12/01/2009	\$ / R 2009/06/12	8.55	Put	Currency Future	160.0000	130.0000	(18.750)	0	0	0
12/01/2009	\$ / R 2009/06/12	9.55	Call	Currency Future	1,017.0000	1,246.0000	22.517	0	0	0
12/01/2009	\$ / R 2009/06/12	9.75	Put	Currency Future	556.0000	462.0000	(16.906)	0	0	0
12/01/2009	\$ / R 2009/06/12	10.60	Call	Currency Future	597.0000	743.0000	24.456	0	0	0
12/01/2009	\$ / R 2009/06/12	9.80	Call	Currency Future	888.0000	1,092.0000	22.973	0	0	0
12/01/2009	\$ / R 2009/06/12	8.25	Call	Currency Future	1,961.0000	2,246.0000	14.533	0	0	0
12/01/2009	\$ / R 2009/06/12	10.60	Put	Currency Future	1,093.0000	933.0000	(14.639)	0	0	0
12/01/2009	\$ / R 2009/06/12	9.60	Put	Currency Future	484.0000	404.0000	(16.529)	0	0	0
12/01/2009	\$ / R 2009/06/12	8.25	Put	Currency Future	107.0000	86.0000	(19.626)	0	0	0
12/01/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	421.0000	553.0000	31.354	0	0	0
12/01/2009	\$ / R 2009/06/12	11.35	Call	Currency Future	368.0000	490.0000	33.152	0	0	0
12/01/2009	\$ / R 2009/06/12	9.60	Call	Currency Future	988.0000	1,214.0000	22.874	0	0	0
12/01/2009	\$ / R 2009/06/12	8.35	Call	Currency Future	1,877.0000	2,159.0000	15.024	0	0	0
12/01/2009	\$ / R 2009/06/12	9.75	Call	Currency Future	909.0000	1,122.0000	23.432	0	0	0
12/01/2009	\$ / R 2009/06/12	10.35	Call	Currency Future	681.0000	835.0000	22.614	0	0	0
12/01/2009	\$ / R 2009/06/12	9.80	Put	Currency Future	584.0000	482.0000	(17.466)	0	0	0
12/01/2009	\$ / R 2009/06/12	9.05	Put	Currency Future	285.0000	234.0000	(17.895)	0	0	0
12/01/2009	\$ / R 2009/06/12	8.30	Put	Currency Future	115.0000	93.0000	(19.130)	0	0	0
12/01/2009	\$ / R 2009/06/12	9.30	Call	Currency Future	1,171.0000	1,414.0000	20.751	0	0	0
12/01/2009	\$ / R 2009/06/12	9.65	Call	Currency Future	959.0000	1,183.0000	23.358	0	0	0
12/01/2009	\$ / R 2009/06/12	10.60	Put	Currency Future	1,093.0000	933.0000	(14.639)	0	0	0
12/01/2009	\$ / R 2009/06/12	11.85	Put	Currency Future	2,007.0000	1,798.0000	(10.414)	0	0	0
12/01/2009	\$ / R 2009/06/12	9.15	Call	Currency Future	1,270.0000	1,521.0000	19.764	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/01/2009	\$ / R 2009/06/12	8.30	Call	Currency Future	1,919.0000	2,203.0000	14.799	0	0	0
12/01/2009	\$ / R 2009/06/12	9.55	Put	Currency Future	463.0000	386.0000	(16.631)	0	0	0
12/01/2009	\$ / R 2009/06/12	11.15	Put	Currency Future	1,467.0000	1,293.0000	(11.861)	0	0	0
12/01/2009	\$ / R 2009/06/12	11.70	Put	Currency Future	1,886.0000	1,684.0000	(10.710)	0	0	0
12/01/2009	\$ / R 2009/06/12	11.85	Call	Currency Future	261.0000	358.0000	37.165	0	0	0
12/01/2009	\$ / R 2009/06/12	8.70	Put	Currency Future	192.0000	157.0000	(18.229)	0	0	0
12/01/2009	\$ / R 2009/06/12	9.15	Put	Currency Future	316.0000	261.0000	(17.405)	0	0	0
12/01/2009	\$ / R 2009/06/12	8.15	Call	Currency Future	2,047.0000	2,335.0000	14.069	0	0	0
12/01/2009	\$ / R 2009/06/12	9.70	Put	Currency Future	528.0000	442.0000	(16.288)	0	0	0
12/01/2009	\$ / R 2009/06/12	8.70	Call	Currency Future	1,596.0000	1,867.0000	16.980	0	0	0
12/01/2009	\$ / R 2009/06/12	8.35	Put	Currency Future	123.0000	99.0000	(19.512)	0	0	0
12/01/2009	\$ / R 2009/06/12	8.15	Put	Currency Future	93.0000	75.0000	(19.355)	0	0	0
12/01/2009	\$ / R 2009/06/12	10.10	Put	Currency Future	765.0000	625.0000	(18.301)	0	0	0
12/01/2009	\$ / R 2009/06/12	10.05	Call	Currency Future	789.0000	956.0000	21.166	0	0	0
12/01/2009	\$ / R 2009/06/12	10.80	Call	Currency Future	527.0000	678.0000	28.653	0	0	0
12/01/2009	\$ / R 2009/06/12	8.95	Call	Currency Future	1,410.0000	1,670.0000	18.440	0	0	0
12/01/2009	\$ / R 2009/06/12	8.55	Call	Currency Future	1,714.0000	1,990.0000	16.103	0	0	0
12/01/2009	\$ / R 2009/06/12	9.30	Call	Currency Future	1,171.0000	1,414.0000	20.751	0	0	0
12/01/2009	\$ / R 2009/06/12	11.00	Put	Currency Future	1,360.0000	1,194.0000	(12.206)	0	0	0
12/01/2009	\$ / R 2009/06/12	10.05	Put	Currency Future	735.0000	596.0000	(18.912)	0	0	0
12/01/2009	\$ / R 2009/06/12	11.05	Call	Currency Future	449.0000	587.0000	30.735	0	0	0
12/01/2009	\$ / R 2009/06/12	10.80	Put	Currency Future	1,223.0000	1,068.0000	(12.674)	0	0	0
12/01/2009	\$ / R 2009/06/12	11.80	Put	Currency Future	1,967.0000	1,760.0000	(10.524)	0	0	0
12/01/2009	\$ / R 2009/06/12	8.40	Call	Currency Future	1,836.0000	2,116.0000	15.251	0	0	0
12/01/2009	\$ / R 2009/06/12	9.30	Put	Currency Future	367.0000	304.0000	(17.166)	0	0	0
12/01/2009	\$ / R 2009/06/12	10.25	Call	Currency Future	715.0000	875.0000	22.378	0	0	0
12/01/2009	\$ / R 2009/06/12	10.85	Put	Currency Future	1,257.0000	1,099.0000	(12.570)	0	0	0
12/01/2009	\$ / R 2009/06/12	11.40	Call	Currency Future	356.0000	475.0000	33.427	0	0	0
12/01/2009	\$ / R 2009/06/12	12.15	Put	Currency Future	2,257.0000	2,034.0000	(9.880)	0	0	0
12/01/2009	\$ / R 2009/06/12	8.45	Put	Currency Future	141.0000	114.0000	(19.149)	0	0	0
12/01/2009	\$ / R 2009/06/12	8.20	Call	Currency Future	2,004.0000	2,290.0000	14.271	0	0	0
12/01/2009	\$ / R 2009/06/12	9.65	Put	Currency Future	506.0000	423.0000	(16.403)	0	0	0
12/01/2009	\$ / R 2009/06/12	11.00	Call	Currency Future	464.0000	604.0000	30.172	0	0	0
12/01/2009	\$ / R 2009/06/12	10.25	Put	Currency Future	861.0000	715.0000	(16.957)	0	0	0
12/01/2009	\$ / R 2009/06/12	10.55	Call	Currency Future	615.0000	760.0000	23.577	0	0	0
12/01/2009	\$ / R 2009/06/12	11.30	Call	Currency Future	381.0000	505.0000	32.546	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
12/01/2009	\$ / R 2009/06/12	9.40	Put	Currency Future	404.0000	335.0000	(17.079)	0	0	0
12/01/2009	\$ / R 2009/06/12	12.25	Call	Currency Future	196.0000	276.0000	40.816	0	0	0
12/01/2009	\$ / R 2009/06/12	8.45	Call	Currency Future	1,795.0000	2,074.0000	15.543	0	0	0
12/01/2009	\$ / R 2009/06/12	9.60	Put	Currency Future	484.0000	404.0000	(16.529)	0	0	0
12/01/2009	\$ / R 2009/06/12	10.30	Put	Currency Future	894.0000	745.0000	(16.667)	0	0	0
12/01/2009	\$ / R 2009/06/12	9.80	Call	Currency Future	888.0000	1,092.0000	22.973	0	0	0
12/01/2009	\$ / R 2009/06/12	10.60	Call	Currency Future	597.0000	743.0000	24.456	0	0	0
12/01/2009	\$ / R 2009/06/12	11.05	Put	Currency Future	1,395.0000	1,227.0000	(12.043)	0	0	0
12/01/2009	\$ / R 2009/06/12	10.55	Put	Currency Future	1,061.0000	900.0000	(15.174)	0	0	0
12/01/2009	\$ / R 2009/06/12	11.40	Put	Currency Future	1,652.0000	1,465.0000	(11.320)	0	0	0
12/01/2009	\$ / R 2009/06/12	9.40	Call	Currency Future	1,108.0000	1,345.0000	21.390	0	0	0
12/01/2009	\$ / R 2009/06/12	12.25	Put	Currency Future	2,342.0000	2,116.0000	(9.650)	0	0	0
12/01/2009	\$ / R 2009/06/12	8.40	Put	Currency Future	132.0000	106.0000	(19.697)	0	0	0
12/01/2009	\$ / R 2009/06/12	8.90	Put	Currency Future	242.0000	198.0000	(18.182)	0	0	0
12/01/2009	\$ / R 2009/06/12	10.15	Put	Currency Future	797.0000	654.0000	(17.942)	0	0	0
12/01/2009	\$ / R 2009/06/12	11.90	Call	Currency Future	252.0000	347.0000	37.698	0	0	0
12/01/2009	\$ / R 2009/06/12	11.50	Put	Currency Future	1,729.0000	1,537.0000	(11.105)	0	0	0
12/01/2009	\$ / R 2009/06/12	8.85	Put	Currency Future	229.0000	187.0000	(18.341)	0	0	0
12/01/2009	\$ / R 2009/06/12	11.80	Call	Currency Future	270.0000	370.0000	37.037	0	0	0
12/01/2009	\$ / R 2009/06/12	8.50	Call	Currency Future	1,754.0000	2,032.0000	15.849	0	0	0
12/01/2009	\$ / R 2009/06/12	8.40	Call	Currency Future	1,836.0000	2,116.0000	15.251	0	0	0
12/01/2009	\$ / R 2009/06/12	9.60	Call	Currency Future	988.0000	1,214.0000	22.874	0	0	0
12/01/2009	\$ / R 2009/06/12	10.30	Call	Currency Future	698.0000	855.0000	22.493	0	0	0
12/01/2009	\$ / R 2009/06/12	9.85	Put	Currency Future	614.0000	502.0000	(18.241)	0	0	0
12/01/2009	\$ / R 2009/06/12	10.20	Call	Currency Future	732.0000	895.0000	22.268	0	0	0
12/01/2009	\$ / R 2009/06/12	11.50	Call	Currency Future	333.0000	447.0000	34.234	0	0	0
12/01/2009	\$ / R 2009/06/12	8.95	Call	Currency Future	1,410.0000	1,670.0000	18.440	0	0	0
12/01/2009	\$ / R 2009/06/12	9.10	Call	Currency Future	1,304.0000	1,557.0000	19.402	0	0	0
12/01/2009	\$ / R 2009/06/12	8.40	Put	Currency Future	132.0000	106.0000	(19.697)	0	0	0
12/01/2009	\$ / R 2009/06/12	10.15	Call	Currency Future	750.0000	914.0000	21.867	0	0	0
12/01/2009	\$ / R 2009/06/12	10.65	Put	Currency Future	1,125.0000	966.0000	(14.133)	0	0	0
12/01/2009	\$ / R 2009/06/12	8.95	Put	Currency Future	256.0000	210.0000	(17.969)	0	0	0
12/01/2009	\$ / R 2009/06/12	12.15	Call	Currency Future	211.0000	294.0000	39.336	0	0	0
12/01/2009	\$ / R 2009/06/12	9.10	Put	Currency Future	301.0000	247.0000	(17.940)	0	0	0
12/01/2009	\$ / R 2009/06/12	8.90	Call	Currency Future	1,446.0000	1,708.0000	18.119	0	0	0
12/01/2009	\$ / R 2009/06/12	9.85	Call	Currency Future	868.0000	1,062.0000	22.350	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/01/2009	\$ / R 2009/06/12	10.65	Call	Currency Future	579.0000	726.0000	25.389	0	0	0
12/01/2009	\$ / R 2009/06/12	8.50	Put	Currency Future	150.0000	122.0000	(18.667)	0	0	0
12/01/2009	\$ / R 2009/06/12	9.80	Put	Currency Future	584.0000	482.0000	(17.466)	0	0	0
12/01/2009	\$ / R 2009/06/12	10.70	Call	Currency Future	561.0000	710.0000	26.560	0	0	0
12/01/2009	\$ / R 2009/06/12	10.35	Put	Currency Future	927.0000	775.0000	(16.397)	0	0	0
12/01/2009	\$ / R 2009/06/12	12.05	Put	Currency Future	2,173.0000	1,954.0000	(10.078)	0	0	0
12/01/2009	\$ / R 2009/06/12	8.05	Put	Currency Future	80.0000	64.0000	(20.000)	0	0	0
12/01/2009	\$ / R 2009/06/12	10.35	Call	Currency Future	681.0000	835.0000	22.614	0	0	0
12/01/2009	\$ / R 2009/06/12	11.95	Put	Currency Future	2,089.0000	1,876.0000	(10.196)	0	0	0
12/01/2009	\$ / R 2009/06/12	9.00	Put	Currency Future	270.0000	222.0000	(17.778)	0	0	0
12/01/2009	\$ / R 2009/06/12	8.20	Put	Currency Future	100.0000	80.0000	(20.000)	0	0	0
12/01/2009	\$ / R 2009/06/12	10.20	Put	Currency Future	828.0000	685.0000	(17.271)	0	0	0
12/01/2009	\$ / R 2009/06/12	11.55	Call	Currency Future	322.0000	433.0000	34.472	0	0	0
12/01/2009	\$ / R 2009/06/12	8.90	Put	Currency Future	242.0000	198.0000	(18.182)	0	0	0
12/01/2009	\$ / R 2009/06/12	10.55	Call	Currency Future	615.0000	760.0000	23.577	0	0	0
12/01/2009	\$ / R 2009/06/12	12.05	Put	Currency Future	2,173.0000	1,954.0000	(10.078)	0	0	0
12/01/2009	\$ / R 2009/06/12	8.45	Call	Currency Future	1,795.0000	2,074.0000	15.543	0	0	0
12/01/2009	\$ / R 2009/06/12	11.55	Put	Currency Future	1,768.0000	1,573.0000	(11.029)	0	0	0
12/01/2009	\$ / R 2009/06/12	8.90	Call	Currency Future	1,446.0000	1,708.0000	18.119	0	0	0
12/01/2009	\$ / R 2009/06/12	9.20	Call	Currency Future	1,237.0000	1,485.0000	20.049	0	0	0
12/01/2009	\$ / R 2009/06/12	11.10	Call	Currency Future	435.0000	569.0000	30.805	0	0	0
12/01/2009	\$ / R 2009/06/12	10.15	Call	Currency Future	750.0000	914.0000	21.867	0	0	0
12/01/2009	\$ / R 2009/06/12	10.55	Put	Currency Future	1,061.0000	900.0000	(15.174)	0	0	0
12/01/2009	\$ / R 2009/06/12	12.05	Call	Currency Future	226.0000	314.0000	38.938	0	0	0
12/01/2009	\$ / R 2009/06/12	11.75	Call	Currency Future	280.0000	382.0000	36.429	0	0	0
12/01/2009	\$ / R 2009/06/12	9.00	Call	Currency Future	1,374.0000	1,632.0000	18.777	0	0	0
12/01/2009	\$ / R 2009/06/12	11.10	Put	Currency Future	1,431.0000	1,259.0000	(12.020)	0	0	0
12/01/2009	\$ / R 2009/06/12	11.55	Put	Currency Future	1,768.0000	1,573.0000	(11.029)	0	0	0
12/01/2009	\$ / R 2009/06/12	11.75	Put	Currency Future	1,926.0000	1,722.0000	(10.592)	0	0	0
12/01/2009	\$ / R 2009/06/12	8.05	Call	Currency Future	2,134.0000	2,424.0000	13.590	0	0	0
12/01/2009	\$ / R 2009/06/12	9.20	Put	Currency Future	333.0000	275.0000	(17.417)	0	0	0
12/01/2009	\$ / R 2009/06/12	10.75	Call	Currency Future	544.0000	694.0000	27.574	0	0	0
12/01/2009	\$ / R 2009/06/12	10.80	Put	Currency Future	1,223.0000	1,068.0000	(12.674)	0	0	0
12/01/2009	\$ / R 2009/06/12	11.90	Put	Currency Future	2,048.0000	1,837.0000	(10.303)	0	0	0
12/01/2009	\$ / R 2009/06/12	11.95	Call	Currency Future	243.0000	336.0000	38.272	0	0	0
12/01/2009	\$ / R 2009/06/12	12.00	Call	Currency Future	235.0000	325.0000	38.298	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/01/2009	\$ / R 2009/06/12	11.30	Put	Currency Future	1,577.0000	1,395.0000	(11.541)	0	0	0
12/01/2009	\$ / R 2009/06/12	12.05	Call	Currency Future	226.0000	314.0000	38.938	0	0	0
12/01/2009	\$ / R 2009/06/12	11.25	Call	Currency Future	394.0000	521.0000	32.234	0	0	0
12/01/2009	\$ / R 2009/06/12	10.15	Put	Currency Future	797.0000	654.0000	(17.942)	0	0	0
12/01/2009	\$ / R 2009/06/12	11.25	Put	Currency Future	1,540.0000	1,361.0000	(11.623)	0	0	0
12/01/2009	\$ / R 2009/06/12	12.00	Put	Currency Future	2,131.0000	1,915.0000	(10.136)	0	0	0
12/01/2009	\$ / R 2009/06/12	12.10	Put	Currency Future	2,215.0000	1,994.0000	(9.977)	0	0	0
12/01/2009	\$ / R 2009/06/12	11.05	Put	Currency Future	1,395.0000	1,227.0000	(12.043)	0	0	0
12/01/2009	\$ / R 2009/06/12	11.55	Call	Currency Future	322.0000	433.0000	34.472	0	0	0
12/01/2009	\$ / R 2009/06/12	12.10	Call	Currency Future	218.0000	304.0000	39.450	0	0	0
12/01/2009	\$ / R 2009/06/12	10.80	Call	Currency Future	527.0000	678.0000	28.653	0	0	0
12/01/2009	\$ / R 2009/06/12	10.90	Call	Currency Future	494.0000	640.0000	29.555	0	0	0
12/01/2009	\$ / R 2009/06/12	10.65	Call	Currency Future	579.0000	726.0000	25.389	0	0	0
12/01/2009	\$ / R 2009/06/12	10.90	Put	Currency Future	1,291.0000	1,130.0000	(12.471)	0	0	0
12/01/2009	\$ / R 2009/06/12	11.45	Call	Currency Future	344.0000	461.0000	34.012	0	0	0
12/01/2009	\$ / R 2009/06/12	10.65	Put	Currency Future	1,125.0000	966.0000	(14.133)	0	0	0
12/01/2009	\$ / R 2009/06/12	11.60	Call	Currency Future	311.0000	420.0000	35.048	0	0	0
12/01/2009	\$ / R 2009/06/12	11.60	Put	Currency Future	1,807.0000	1,610.0000	(10.902)	0	0	0
12/01/2009	\$ / R 2009/06/12	11.10	Put	Currency Future	1,431.0000	1,259.0000	(12.020)	0	0	0
12/01/2009	\$ / R 2009/06/12	11.10	Call	Currency Future	435.0000	569.0000	30.805	0	0	0
12/01/2009	\$ / R 2009/06/12	11.45	Put	Currency Future	1,690.0000	1,501.0000	(11.183)	0	0	0
12/01/2009	\$ / R 2009/06/12	11.35	Put	Currency Future	1,614.0000	1,430.0000	(11.400)	0	0	0
12/01/2009	\$ / R 2009/06/12	11.35	Call	Currency Future	368.0000	490.0000	33.152	0	0	0
12/01/2009	\$ / R 2009/06/12	9.85	Put	Currency Future	614.0000	502.0000	(18.241)	0	0	0
12/01/2009	\$ / R 2009/06/12	11.15	Put	Currency Future	1,467.0000	1,293.0000	(11.861)	0	0	0
12/01/2009	\$ / R 2009/06/12	11.05	Call	Currency Future	449.0000	587.0000	30.735	0	0	0
12/01/2009	\$ / R 2009/06/12	10.75	Put	Currency Future	1,190.0000	1,034.0000	(13.109)	0	0	0
12/01/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	421.0000	553.0000	31.354	0	0	0
12/01/2009	\$ / R 2009/06/12	9.65	Call	Currency Future	959.0000	1,183.0000	23.358	0	0	0
12/01/2009	\$ / R 2009/06/12	9.85	Call	Currency Future	868.0000	1,062.0000	22.350	0	0	0
12/01/2009	\$ / R 2009/06/12	9.35	Put	Currency Future	385.0000	319.0000	(17.143)	0	0	0
12/01/2009	\$ / R 2009/06/12	9.65	Put	Currency Future	506.0000	423.0000	(16.403)	0	0	0
12/01/2009	\$ / R 2009/06/12	9.45	Call	Currency Future	1,077.0000	1,312.0000	21.820	0	0	0
12/01/2009	\$ / R 2009/06/12	9.45	Put	Currency Future	423.0000	352.0000	(16.785)	0	0	0
12/01/2009	\$ / R 2009/06/12	9.55	Call	Currency Future	1,017.0000	1,246.0000	22.517	0	0	0
12/01/2009	\$ / R 2009/06/12	9.55	Put	Currency Future	463.0000	386.0000	(16.631)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/01/2009	\$ / R	2009/06/12	9.35	Call	Currency Future	1,139.0000	1,379.0000	21.071	0	0	0
12/01/2009	\$ / R	2009/06/12	11.30	Put	Currency Future	1,577.0000	1,395.0000	(11.541)	0	0	0
12/01/2009	\$ / R	2009/06/12	9.95	Put	Currency Future	674.0000	545.0000	(19.139)	0	0	0
12/01/2009	\$ / R	2009/06/12	11.40	Put	Currency Future	1,652.0000	1,465.0000	(11.320)	0	0	0
12/01/2009	\$ / R	2009/06/12	11.30	Call	Currency Future	381.0000	505.0000	32.546	0	0	0
12/01/2009	\$ / R	2009/06/12	9.95	Call	Currency Future	828.0000	1,005.0000	21.377	0	0	0
12/01/2009	\$ / R	2009/06/12	11.40	Call	Currency Future	356.0000	475.0000	33.427	0	0	0
12/01/2009	\$ / R	2009/09/14			Currency Future	10.2838	10.5995	3.070	10.5900	10.4000	80
12/01/2009	\$ / R	2009/09/14	10.30	Call	Currency Future	955.0000	1,147.0000	20.105	0	0	0
12/01/2009	\$ / R	2009/09/14	10.20	Call	Currency Future	993.0000	1,183.0000	19.134	0	0	0
12/01/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	909.0000	784.0000	(13.751)	0	0	0
12/01/2009	\$ / R	2009/09/14	10.30	Put	Currency Future	972.0000	847.0000	(12.860)	0	0	0
12/01/2009	\$ / R	2009/09/14	9.90	Put	Currency Future	725.0000	647.0000	(10.759)	0	0	0
12/01/2009	\$ / R	2009/09/14	10.00	Call	Currency Future	1,072.0000	1,291.0000	20.429	0	0	0
12/01/2009	\$ / R	2009/09/14	9.95	Call	Currency Future	1,090.0000	1,318.0000	20.917	0	0	0
12/01/2009	\$ / R	2009/09/14	9.95	Put	Currency Future	757.0000	669.0000	(11.625)	0	0	0
12/01/2009	\$ / R	2009/09/14	9.90	Call	Currency Future	1,109.0000	1,347.0000	21.461	0	0	0
12/01/2009	\$ / R	2009/09/14	9.85	Put	Currency Future	702.0000	626.0000	(10.826)	0	0	0
12/01/2009	\$ / R	2009/09/14	9.85	Call	Currency Future	1,136.0000	1,375.0000	21.039	0	0	0
12/01/2009	\$ / R	2009/09/14	10.00	Put	Currency Future	788.0000	691.0000	(12.310)	0	0	0
12/01/2009	\$ / R	2009/09/14	11.30	Call	Currency Future	616.0000	782.0000	26.948	0	0	0
12/01/2009	\$ / R	2009/09/14	10.10	Put	Currency Future	848.0000	737.0000	(13.090)	0	0	0
12/01/2009	\$ / R	2009/09/14	10.50	Call	Currency Future	886.0000	1,067.0000	20.429	0	0	0
12/01/2009	\$ / R	2009/09/14	10.40	Put	Currency Future	1,036.0000	907.0000	(12.452)	0	0	0
12/01/2009	\$ / R	2009/09/14	10.40	Call	Currency Future	920.0000	1,106.0000	20.217	0	0	0
12/01/2009	\$ / R	2009/09/14	9.50	Call	Currency Future	1,333.0000	1,588.0000	19.130	0	0	0
12/01/2009	\$ / R	2009/09/14	11.30	Put	Currency Future	1,632.0000	1,482.0000	(9.191)	0	0	0
12/01/2009	\$ / R	2009/09/14	10.10	Call	Currency Future	1,032.0000	1,236.0000	19.767	0	0	0
12/01/2009	\$ / R	2009/09/14	10.60	Call	Currency Future	854.0000	1,029.0000	20.492	0	0	0
12/01/2009	\$ / R	2009/09/14	10.60	Put	Currency Future	1,170.0000	1,029.0000	(12.051)	0	0	0
12/01/2009	\$ / R	2009/09/14	10.50	Put	Currency Future	1,102.0000	967.0000	(12.250)	0	0	0
12/01/2009	\$ / R	2009/09/14	9.90	Put	Currency Future	725.0000	647.0000	(10.759)	0	0	0
12/01/2009	\$ / R	2009/09/14	9.90	Call	Currency Future	1,109.0000	1,347.0000	21.461	0	0	0
12/01/2009	\$ / R	2009/09/14	9.80	Put	Currency Future	679.0000	605.0000	(10.898)	0	0	0
12/01/2009	\$ / R	2009/09/14	10.40	Put	Currency Future	1,036.0000	907.0000	(12.452)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/01/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	1,004.0000	877.0000	(12.649)	0	0	0
12/01/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	920.0000	1,106.0000	20.217	0	0	0
12/01/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	972.0000	847.0000	(12.860)	0	0	0
12/01/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	590.0000	525.0000	(11.017)	0	0	0
12/01/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	1,274.0000	1,525.0000	19.702	0	0	0
12/01/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	1,162.0000	1,404.0000	20.826	0	0	0
12/01/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	1,217.0000	1,464.0000	20.296	0	0	0
12/01/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	955.0000	1,147.0000	20.105	0	0	0
12/01/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	679.0000	605.0000	(10.898)	0	0	0
12/01/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	1,162.0000	1,404.0000	20.826	0	0	0
12/01/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	634.0000	564.0000	(11.041)	0	0	0
12/01/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	937.0000	1,126.0000	20.171	0	0	0
12/01/2009	\$ / R 2009/09/14	10.25	Put	Currency Future	940.0000	815.0000	(13.298)	0	0	0
12/01/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	878.0000	760.0000	(13.440)	0	0	0
12/01/2009	\$ / R 2009/09/14	10.25	Call	Currency Future	974.0000	1,165.0000	19.610	0	0	0
12/01/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	993.0000	1,183.0000	19.134	0	0	0
12/01/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	909.0000	784.0000	(13.751)	0	0	0
12/01/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	634.0000	564.0000	(11.041)	0	0	0
12/01/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	1,245.0000	1,494.0000	20.000	0	0	0
12/01/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	569.0000	507.0000	(10.896)	0	0	0
12/01/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	1,303.0000	1,556.0000	19.417	0	0	0
12/01/2009	\$ / R 2009/09/14	9.75	Call	Currency Future	1,190.0000	1,434.0000	20.504	0	0	0
12/01/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	1,052.0000	1,263.0000	20.057	0	0	0
12/01/2009	\$ / R 2009/09/14	9.75	Put	Currency Future	656.0000	584.0000	(10.976)	0	0	0
12/01/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	1,012.0000	1,210.0000	19.565	0	0	0
12/01/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	818.0000	714.0000	(12.714)	0	0	0
12/01/2009	\$ / R 2009/09/14	9.50	Put	Currency Future	549.0000	488.0000	(11.111)	0	0	0
12/01/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	612.0000	545.0000	(10.948)	0	0	0
12/01/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	1,217.0000	1,464.0000	20.296	0	0	0
12/01/2009	\$ / R 2009/09/14	10.70	Put	Currency Future	0.0000	1,093.0000	100.000	0	0	0
12/01/2009	\$ / R 2009/09/14	10.70	Call	Currency Future	0.0000	992.0000	100.000	0	0	0
12/01/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	0.0000	1,029.0000	100.000	0	0	0
12/01/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	0.0000	1,029.0000	100.000	0	0	0
12/01/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	0.0000	737.0000	100.000	0	0	0
12/01/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	0.0000	1,236.0000	100.000	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/01/2009	\$ / R 2009/12/14			Currency Future	10.4330	10.7584	3.119	0.0000	0.0000	0
12/01/2009	\$ / R 2009/12/14	11.20	Call	Currency Future	911.0000	1,084.0000	18.990	0	0	0
12/01/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	814.0000	714.0000	(12.285)	0	0	0
12/01/2009	\$ / R 2009/12/14	11.20	Put	Currency Future	1,678.0000	1,525.0000	(9.118)	0	0	0
12/01/2009	\$ / R 2009/12/14	13.00	Put	Currency Future	3,136.0000	2,924.0000	(6.760)	0	0	0
12/01/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	569.0000	683.0000	20.035	0	0	9,530
12/01/2009	\$ / R 2009/12/14	10.30	Call	Currency Future	1,194.0000	1,400.0000	17.253	0	0	0
12/01/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	677.0000	809.0000	19.498	0	0	84
12/01/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	1,142.0000	1,341.0000	17.426	0	0	0
12/01/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	886.0000	1,054.0000	18.962	0	0	0
12/01/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	1,124.0000	1,322.0000	17.616	0	0	0
12/01/2009	\$ / R 2009/12/14	11.10	Call	Currency Future	938.0000	1,115.0000	18.870	0	0	0
12/01/2009	\$ / R 2009/12/14	10.45	Put	Currency Future	1,159.0000	1,033.0000	(10.871)	0	0	0
12/01/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	1,094.0000	972.0000	(11.152)	0	0	0
12/01/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	1,191.0000	1,064.0000	(10.663)	0	0	0
12/01/2009	\$ / R 2009/12/14	11.10	Put	Currency Future	1,605.0000	1,456.0000	(9.283)	0	0	0
12/01/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	1,107.0000	1,304.0000	17.796	0	0	9,530
12/01/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	1,753.0000	1,595.0000	(9.013)	0	0	0
12/01/2009	\$ / R 2009/12/14	10.30	Put	Currency Future	1,061.0000	942.0000	(11.216)	0	0	0
12/01/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	1,224.0000	1,096.0000	(10.458)	0	0	0
12/01/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	2,544.0000	2,351.0000	(7.586)	0	0	0
12/01/2009	\$ / R 2009/12/14	10.05	Call	Currency Future	1,287.0000	1,506.0000	17.016	0	0	0
12/01/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	1,462.0000	1,322.0000	(9.576)	0	0	0
12/01/2009	\$ / R 2009/12/14	10.05	Put	Currency Future	904.0000	797.0000	(11.836)	0	0	0
12/01/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	934.0000	826.0000	(11.563)	0	0	0
12/01/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	1,267.0000	1,484.0000	17.127	0	0	0
12/01/2009	\$ / R 2009/12/14	11.60	Put	Currency Future	1,982.0000	1,812.0000	(8.577)	0	0	0
12/01/2009	\$ / R 2009/12/14	10.90	Call	Currency Future	995.0000	1,181.0000	18.693	0	0	0
12/01/2009	\$ / R 2009/12/14	11.50	Call	Currency Future	837.0000	997.0000	19.116	0	0	0
12/01/2009	\$ / R 2009/12/14	10.00	Put	Currency Future	873.0000	769.0000	(11.913)	0	0	0
12/01/2009	\$ / R 2009/12/14	11.50	Put	Currency Future	1,904.0000	1,739.0000	(8.666)	0	0	0
12/01/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	1,306.0000	1,527.0000	16.922	0	0	0
12/01/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	1,025.0000	1,216.0000	18.634	0	0	0
12/01/2009	\$ / R 2009/12/14	10.60	Call	Currency Future	1,090.0000	1,286.0000	17.982	0	0	0
12/01/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	1,257.0000	1,127.0000	(10.342)	0	0	0
12/01/2009	\$ / R 2009/12/14	11.60	Call	Currency Future	815.0000	970.0000	19.018	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/01/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	1,177.0000	1,380.0000	17.247	0	0	0
12/01/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	1,392.0000	1,257.0000	(9.698)	0	0	0
12/01/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	677.0000	809.0000	19.498	0	0	10,100
12/01/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	1,347.0000	1,573.0000	16.778	0	0	10,184
12/01/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	547.0000	477.0000	(12.797)	0	0	0
12/01/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	2,544.0000	2,351.0000	(7.586)	0	0	0
12/01/2009	\$ / R 2009/12/14	12.70	Call	Currency Future	612.0000	734.0000	19.935	0	0	0
12/01/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	2,218.0000	2,038.0000	(8.115)	0	0	0
12/01/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	751.0000	896.0000	19.308	0	0	0
12/01/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	1,267.0000	1,484.0000	17.127	0	0	0
12/01/2009	\$ / R 2009/12/14	11.15	Call	Currency Future	925.0000	1,099.0000	18.811	0	0	0
12/01/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	2,879.0000	2,675.0000	(7.086)	0	0	0
12/01/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	934.0000	826.0000	(11.563)	0	0	0
12/01/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	556.0000	667.0000	19.964	0	0	0
12/01/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	772.0000	920.0000	19.171	0	0	0
12/01/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	3,223.0000	3,009.0000	(6.640)	0	0	0
12/01/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	597.0000	716.0000	19.933	0	0	0
12/01/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	2,169.0000	2,470.0000	13.877	0	0	0
12/01/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	2,462.0000	2,271.0000	(7.758)	0	0	0
12/01/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	1,435.0000	1,669.0000	16.307	0	0	0
12/01/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	2,964.0000	2,758.0000	(6.950)	0	0	0
12/01/2009	\$ / R 2009/12/14	11.15	Put	Currency Future	1,642.0000	1,491.0000	(9.196)	0	0	0
12/01/2009	\$ / R 2009/12/14	10.70	Put	Currency Future	1,324.0000	1,192.0000	(9.970)	0	0	0
12/01/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	3,486.0000	3,265.0000	(6.340)	0	0	0
12/01/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	418.0000	368.0000	(11.962)	0	0	0
12/01/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	519.0000	623.0000	20.039	0	0	0
12/01/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	236.0000	212.0000	(10.169)	0	0	0
12/01/2009	\$ / R 2009/12/14	12.20	Call	Currency Future	695.0000	830.0000	19.424	0	0	0
12/01/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	2,178.0000	2,000.0000	(8.173)	0	0	0
12/01/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	757.0000	661.0000	(12.682)	0	0	0
12/01/2009	\$ / R 2009/12/14	11.00	Call	Currency Future	966.0000	1,147.0000	18.737	0	0	0
12/01/2009	\$ / R 2009/12/14	11.00	Put	Currency Future	1,533.0000	1,389.0000	(9.393)	0	0	0
12/01/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	761.0000	908.0000	19.317	0	0	0
12/01/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	418.0000	368.0000	(11.962)	0	0	0
12/01/2009	\$ / R 2009/12/14	10.70	Call	Currency Future	1,057.0000	1,251.0000	18.354	0	0	0
12/01/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	713.0000	851.0000	19.355	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/01/2009	\$ / R 2009/12/14	13.20	Put	Currency Future	3,310.0000	3,093.0000	(6.556)	0	0	0
12/01/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	2,380.0000	2,193.0000	(7.857)	0	0	0
12/01/2009	\$ / R 2009/12/14	13.20	Call	Currency Future	543.0000	652.0000	20.074	0	0	0
12/01/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	1,751.0000	2,026.0000	15.705	0	0	0
12/01/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	125.0000	113.0000	(9.600)	0	0	0
12/01/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	2,876.0000	3,192.0000	10.987	0	0	0
12/01/2009	\$ / R 2009/12/14	10.40	Call	Currency Future	1,160.0000	1,361.0000	17.328	0	0	0
12/01/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	2,658.0000	2,971.0000	11.776	0	0	0
12/01/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	886.0000	1,054.0000	18.962	0	0	0
12/01/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	1,580.0000	1,835.0000	16.139	0	0	0
12/01/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	193.0000	174.0000	(9.845)	0	0	0
12/01/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	702.0000	610.0000	(13.105)	0	0	0
12/01/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	1,390.0000	1,620.0000	16.547	0	0	0
12/01/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	1,715.0000	1,560.0000	(9.038)	0	0	0
12/01/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	2,326.0000	2,632.0000	13.156	0	0	0
12/01/2009	\$ / R 2009/12/14	10.40	Put	Currency Future	1,127.0000	1,002.0000	(11.091)	0	0	0
12/01/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	772.0000	920.0000	19.171	0	0	0
12/01/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	2,299.0000	2,115.0000	(8.003)	0	0	0
12/01/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	2,092.0000	2,392.0000	14.340	0	0	0
12/01/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	2,964.0000	2,758.0000	(6.950)	0	0	0
12/01/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	259.0000	233.0000	(10.039)	0	0	0
12/01/2009	\$ / R 2009/12/14	12.00	Call	Currency Future	732.0000	873.0000	19.262	0	0	0
12/01/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	1,688.0000	1,961.0000	16.173	0	0	0
12/01/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	597.0000	716.0000	19.933	0	0	0
12/01/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	455.0000	402.0000	(11.648)	0	0	0
12/01/2009	\$ / R 2009/12/14	12.40	Call	Currency Future	660.0000	789.0000	19.545	0	0	0
12/01/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	273.0000	244.0000	(10.623)	0	0	0
12/01/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	317.0000	280.0000	(11.672)	0	0	0
12/01/2009	\$ / R 2009/12/14	12.40	Put	Currency Future	2,627.0000	2,431.0000	(7.461)	0	0	0
12/01/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	1,660.0000	1,929.0000	16.205	0	0	0
12/01/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	1,950.0000	2,239.0000	14.821	0	0	0
12/01/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	2,367.0000	2,673.0000	12.928	0	0	0
12/01/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	713.0000	851.0000	19.355	0	0	0
12/01/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	477.0000	420.0000	(11.950)	0	0	0
12/01/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	174.0000	157.0000	(9.770)	0	0	0
12/01/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	184.0000	165.0000	(10.326)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/01/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	1,751.0000	2,026.0000	15.705	0	0	0
12/01/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	2,056.0000	2,353.0000	14.446	0	0	0
12/01/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	2,407.0000	2,715.0000	12.796	0	0	0
12/01/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	1,916.0000	2,201.0000	14.875	0	0	0
12/01/2009	\$ / R 2009/12/14	13.30	Call	Currency Future	531.0000	637.0000	19.962	0	0	0
12/01/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	148.0000	133.0000	(10.135)	0	0	0
12/01/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	302.0000	268.0000	(11.258)	0	0	0
12/01/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	898.0000	1,068.0000	18.931	0	0	0
12/01/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	2,531.0000	2,842.0000	12.288	0	0	0
12/01/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	1,607.0000	1,866.0000	16.117	0	0	0
12/01/2009	\$ / R 2009/12/14	10.65	Put	Currency Future	1,290.0000	1,160.0000	(10.078)	0	0	0
12/01/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	2,832.0000	3,148.0000	11.158	0	0	0
12/01/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	2,380.0000	2,193.0000	(7.857)	0	0	0
12/01/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	524.0000	458.0000	(12.595)	0	0	0
12/01/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	1,327.0000	1,550.0000	16.805	0	0	0
12/01/2009	\$ / R 2009/12/14	10.65	Call	Currency Future	1,073.0000	1,268.0000	18.173	0	0	0
12/01/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	844.0000	742.0000	(12.085)	0	0	0
12/01/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	1,555.0000	1,805.0000	16.077	0	0	0
12/01/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	436.0000	385.0000	(11.697)	0	0	0
12/01/2009	\$ / R 2009/12/14	11.40	Put	Currency Future	1,828.0000	1,666.0000	(8.862)	0	0	0
12/01/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	1,985.0000	2,276.0000	14.660	0	0	0
12/01/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	333.0000	293.0000	(12.012)	0	0	0
12/01/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	1,412.0000	1,644.0000	16.431	0	0	0
12/01/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	627.0000	752.0000	19.936	0	0	0
12/01/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	2,139.0000	1,962.0000	(8.275)	0	0	0
12/01/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	572.0000	497.0000	(13.112)	0	0	0
12/01/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	729.0000	636.0000	(12.757)	0	0	0
12/01/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	669.0000	799.0000	19.432	0	0	0
12/01/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	980.0000	1,164.0000	18.776	0	0	0
12/01/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	317.0000	280.0000	(11.672)	0	0	0
12/01/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	785.0000	688.0000	(12.357)	0	0	0
12/01/2009	\$ / R 2009/12/14	12.95	Call	Currency Future	576.0000	691.0000	19.965	0	0	0
12/01/2009	\$ / R 2009/12/14	11.40	Call	Currency Future	861.0000	1,025.0000	19.048	0	0	0
12/01/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	1,368.0000	1,596.0000	16.667	0	0	0
12/01/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	2,130.0000	2,431.0000	14.131	0	0	0
12/01/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	1,950.0000	2,239.0000	14.821	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/01/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	1,569.0000	1,422.0000	(9.369)	0	0	0
12/01/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	247.0000	222.0000	(10.121)	0	0	0
12/01/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	952.0000	1,131.0000	18.803	0	0	0
12/01/2009	\$ / R 2009/12/14	13.55	Put	Currency Future	3,609.0000	3,394.0000	(5.957)	0	0	0
12/01/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	2,616.0000	2,928.0000	11.927	0	0	0
12/01/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	2,794.0000	2,593.0000	(7.194)	0	0	0
12/01/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	3,007.0000	2,799.0000	(6.917)	0	0	0
12/01/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	492.0000	603.0000	22.561	0	0	0
12/01/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	133.0000	119.0000	(10.526)	0	0	0
12/01/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	1,392.0000	1,257.0000	(9.698)	0	0	0
12/01/2009	\$ / R 2009/12/14	12.95	Put	Currency Future	3,093.0000	2,882.0000	(6.822)	0	0	0
12/01/2009	\$ / R 2009/12/14	10.95	Put	Currency Future	1,497.0000	1,355.0000	(9.486)	0	0	0
12/01/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	2,586.0000	2,391.0000	(7.541)	0	0	0
12/01/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	1,719.0000	1,993.0000	15.939	0	0	0
12/01/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	997.0000	883.0000	(11.434)	0	0	0
12/01/2009	\$ / R 2009/12/14	11.75	Call	Currency Future	782.0000	932.0000	19.182	0	0	0
12/01/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	1,943.0000	1,775.0000	(8.646)	0	0	0
12/01/2009	\$ / R 2009/12/14	13.30	Put	Currency Future	3,398.0000	3,179.0000	(6.445)	0	0	0
12/01/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	590.0000	707.0000	19.831	0	0	0
12/01/2009	\$ / R 2009/12/14	11.75	Put	Currency Future	2,099.0000	1,924.0000	(8.337)	0	0	0
12/01/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	1,025.0000	1,216.0000	18.634	0	0	0
12/01/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	556.0000	667.0000	19.964	0	0	0
12/01/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	686.0000	819.0000	19.388	0	0	0
12/01/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	597.0000	517.0000	(13.400)	0	0	0
12/01/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	826.0000	984.0000	19.128	0	0	0
12/01/2009	\$ / R 2009/12/14	8.40	Call	Currency Future	2,247.0000	2,550.0000	13.485	0	0	0
12/01/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	804.0000	957.0000	19.030	0	0	0
12/01/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	1,530.0000	1,775.0000	16.013	0	0	0
12/01/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	1,815.0000	2,093.0000	15.317	0	0	0
12/01/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	2,503.0000	2,311.0000	(7.671)	0	0	0
12/01/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	643.0000	770.0000	19.751	0	0	0
12/01/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	1,753.0000	1,595.0000	(9.013)	0	0	0
12/01/2009	\$ / R 2009/12/14	8.40	Put	Currency Future	214.0000	192.0000	(10.280)	0	0	0
12/01/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	2,021.0000	1,849.0000	(8.511)	0	0	0
12/01/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	3,223.0000	3,009.0000	(6.640)	0	0	0
12/01/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	2,710.0000	2,512.0000	(7.306)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/01/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	467.0000	584.0000	25.054	0	0	0
12/01/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	93.0000	84.0000	(9.677)	0	0	0
12/01/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	349.0000	306.0000	(12.321)	0	0	0
12/01/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	1,633.0000	1,897.0000	16.167	0	0	0
12/01/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	1,882.0000	2,164.0000	14.984	0	0	0
12/01/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	500.0000	439.0000	(12.200)	0	0	0
12/01/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	3,734.0000	3,525.0000	(5.597)	0	0	0
12/01/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	287.0000	256.0000	(10.801)	0	0	0
12/01/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	157.0000	141.0000	(10.191)	0	0	0
12/01/2009	\$ / R 2009/12/14	13.60	Put	Currency Future	3,651.0000	3,438.0000	(5.834)	0	0	0
12/01/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	484.0000	596.0000	23.140	0	0	0
12/01/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	99.0000	89.0000	(10.101)	0	0	0
12/01/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	2,139.0000	1,962.0000	(8.275)	0	0	0
12/01/2009	\$ / R 2009/12/14	13.25	Call	Currency Future	537.0000	644.0000	19.926	0	0	0
12/01/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	2,490.0000	2,799.0000	12.410	0	0	0
12/01/2009	\$ / R 2009/12/14	13.25	Put	Currency Future	3,354.0000	3,136.0000	(6.500)	0	0	0
12/01/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	3,568.0000	3,351.0000	(6.082)	0	0	0
12/01/2009	\$ / R 2009/12/14	12.15	Call	Currency Future	704.0000	840.0000	19.318	0	0	0
12/01/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	2,020.0000	2,314.0000	14.554	0	0	0
12/01/2009	\$ / R 2009/12/14	12.15	Put	Currency Future	2,421.0000	2,232.0000	(7.807)	0	0	0
12/01/2009	\$ / R 2009/12/14	13.50	Call	Currency Future	501.0000	610.0000	21.756	0	0	0
12/01/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	583.0000	699.0000	19.897	0	0	0
12/01/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	1,230.0000	1,442.0000	17.236	0	0	0
12/01/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	3,050.0000	2,841.0000	(6.852)	0	0	0
12/01/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	1,481.0000	1,720.0000	16.138	0	0	0
12/01/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	793.0000	945.0000	19.168	0	0	0
12/01/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	648.0000	562.0000	(13.272)	0	0	0
12/01/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	2,060.0000	1,886.0000	(8.447)	0	0	0
12/01/2009	\$ / R 2009/12/14	9.00	Put	Currency Future	382.0000	335.0000	(12.304)	0	0	0
12/01/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	500.0000	439.0000	(12.200)	0	0	0
12/01/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	1,633.0000	1,897.0000	16.167	0	0	0
12/01/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	87.0000	79.0000	(9.195)	0	0	0
12/01/2009	\$ / R 2009/12/14	8.00	Call	Currency Future	0.0000	2,885.0000	100.000	0	0	0
12/01/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	0.0000	1,961.0000	100.000	0	0	0
12/01/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	0.0000	402.0000	100.000	0	0	0
12/01/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	0.0000	126.0000	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/01/2009	\$ / R	2009/12/14	7.60	Call	Currency Future	2,920.0000	3,237.0000	10.856	0	0	0
12/01/2009	\$ / R	2010/03/15			Currency Future	11.2532	11.5518	2.653	0.0000	0.0000	0
12/01/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	1,475.0000	1,390.0000	(5.763)	0	0	0
12/01/2009	\$ / R	2010/03/15	11.25	Call	Currency Future	1,446.0000	1,661.0000	14.869	0	0	0
12/01/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	1,481.0000	1,696.0000	14.517	0	0	0
12/01/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	1,428.0000	1,642.0000	14.986	0	0	0
12/01/2009	\$ / R	2010/03/15	11.25	Put	Currency Future	1,442.0000	1,359.0000	(5.756)	0	0	0
12/01/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	1,378.0000	1,295.0000	(6.023)	0	0	0
12/01/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	1,542.0000	1,453.0000	(5.772)	0	0	0
12/01/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	1,517.0000	1,733.0000	14.239	0	0	0
12/01/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	1,395.0000	1,605.0000	15.054	0	0	0
12/01/2009	\$ / R	2010/03/15	10.45	Call	Currency Future	1,748.0000	1,984.0000	13.501	0	0	0
12/01/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	1,571.0000	1,791.0000	14.004	0	0	0
12/01/2009	\$ / R	2010/03/15	10.95	Put	Currency Future	1,250.0000	1,170.0000	(6.400)	0	0	0
12/01/2009	\$ / R	2010/03/15	10.95	Call	Currency Future	1,553.0000	1,772.0000	14.102	0	0	0
12/01/2009	\$ / R	2010/03/15	11.00	Call	Currency Future	1,536.0000	1,752.0000	14.063	0	0	0
12/01/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	1,218.0000	1,140.0000	(6.404)	0	0	0
12/01/2009	\$ / R	2010/03/15	11.00	Put	Currency Future	1,283.0000	1,201.0000	(6.391)	0	0	0
12/01/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	1,314.0000	1,232.0000	(6.240)	0	0	0
12/01/2009	\$ / R	2010/03/15	10.45	Put	Currency Future	945.0000	882.0000	(6.667)	0	0	0
12/01/2009	\$ / R	2010/03/15	12.30	Call	Currency Future	1,136.0000	1,317.0000	15.933	0	0	27,500
12/01/2009	\$ / R	2010/03/15	12.30	Put	Currency Future	2,183.0000	2,065.0000	(5.405)	0	0	0
12/01/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	2,032.0000	2,289.0000	12.648	0	0	27,500
12/01/2009	\$ / R	2010/03/15	11.44	Call	Currency Future	1,382.0000	1,590.0000	15.051	0	0	0
12/01/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	1,346.0000	1,263.0000	(6.166)	0	0	0
12/01/2009	\$ / R	2010/03/15	11.50	Call	Currency Future	1,363.0000	1,569.0000	15.114	0	0	0
12/01/2009	\$ / R	2010/03/15	13.45	Call	Currency Future	899.0000	1,047.0000	16.463	0	0	0
12/01/2009	\$ / R	2010/03/15	11.20	Put	Currency Future	1,410.0000	1,327.0000	(5.887)	0	0	0
12/01/2009	\$ / R	2010/03/15	13.45	Put	Currency Future	3,095.0000	2,945.0000	(4.847)	0	0	0
12/01/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	629.0000	587.0000	(6.677)	0	0	0
12/01/2009	\$ / R	2010/03/15	11.50	Put	Currency Future	1,610.0000	1,517.0000	(5.776)	0	0	0
12/01/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	1,678.0000	1,582.0000	(5.721)	0	0	0
12/01/2009	\$ / R	2010/03/15	11.44	Put	Currency Future	1,569.0000	1,478.0000	(5.800)	0	0	0
12/01/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	1,331.0000	1,534.0000	15.252	0	0	0
12/01/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	1,981.0000	2,234.0000	12.771	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/01/2009	\$ / R 2010/03/15	11.20	Call	Currency Future	1,463.0000	1,678.0000	14.696	0	0	0
12/01/2009	\$ / R 2010/03/15	9.75	Call	Currency Future	2,086.0000	2,346.0000	12.464	0	0	0
12/01/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	1,499.0000	1,715.0000	14.410	0	0	0
12/01/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	474.0000	465.0000	(1.899)	0	0	0
12/01/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	1,589.0000	1,811.0000	13.971	0	0	0
12/01/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	1,508.0000	1,421.0000	(5.769)	0	0	0
12/01/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	428.0000	421.0000	(1.636)	0	0	0
12/01/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	2,331.0000	2,622.0000	12.484	0	0	0
12/01/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	1,412.0000	1,623.0000	14.943	0	0	0
12/01/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	1,589.0000	1,811.0000	13.971	0	0	0
12/01/2009	\$ / R 2010/03/15	9.50	Call	Currency Future	2,227.0000	2,516.0000	12.977	0	0	0
12/01/2009	\$ / R 2010/03/15	13.70	Call	Currency Future	858.0000	1,000.0000	16.550	0	0	0
12/01/2009	\$ / R 2010/03/15	9.25	Call	Currency Future	2,402.0000	2,695.0000	12.198	0	0	0
12/01/2009	\$ / R 2010/03/15	13.70	Put	Currency Future	3,305.0000	3,148.0000	(4.750)	0	0	0
12/01/2009	\$ / R 2010/03/15	9.25	Put	Currency Future	399.0000	393.0000	(1.504)	0	0	0
12/01/2009	\$ / R 2010/03/15	10.75	Put	Currency Future	1,124.0000	1,051.0000	(6.495)	0	0	0
12/01/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	1,186.0000	1,110.0000	(6.408)	0	0	0
12/01/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	678.0000	632.0000	(6.785)	0	0	0
12/01/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	1,186.0000	1,110.0000	(6.408)	0	0	0
12/01/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	1,931.0000	2,181.0000	12.947	0	0	0
12/01/2009	\$ / R 2010/03/15	9.75	Put	Currency Future	583.0000	544.0000	(6.690)	0	0	0
12/01/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	1,883.0000	2,129.0000	13.064	0	0	0
12/01/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	1,412.0000	1,623.0000	14.943	0	0	0
12/01/2009	\$ / R 2010/03/15	12.55	Put	Currency Future	2,373.0000	2,248.0000	(5.268)	0	0	0
12/01/2009	\$ / R 2010/03/15	11.45	Call	Currency Future	1,379.0000	1,587.0000	15.083	0	0	0
12/01/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	728.0000	679.0000	(6.731)	0	0	0
12/01/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	1,076.0000	1,249.0000	16.078	0	0	0
12/01/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	888.0000	829.0000	(6.644)	0	0	0
12/01/2009	\$ / R 2010/03/15	10.75	Call	Currency Future	1,627.0000	1,852.0000	13.829	0	0	0
12/01/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	1,508.0000	1,421.0000	(5.769)	0	0	0
12/01/2009	\$ / R 2010/03/15	10.70	Call	Currency Future	1,646.0000	1,873.0000	13.791	0	0	0
12/01/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	385.0000	379.0000	(1.558)	0	0	0
12/01/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	2,438.0000	2,731.0000	12.018	0	0	0
12/01/2009	\$ / R 2010/03/15	10.25	Put	Currency Future	833.0000	777.0000	(6.723)	0	0	0
12/01/2009	\$ / R 2010/03/15	10.70	Put	Currency Future	1,093.0000	1,022.0000	(6.496)	0	0	0
12/01/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	779.0000	727.0000	(6.675)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/01/2009	\$ / R	2010/03/15	10.25	Call	Currency Future	1,836.0000	2,079.0000	13.235	0	0	0
12/01/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	1,608.0000	1,832.0000	13.930	0	0	0
12/01/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	1,499.0000	1,715.0000	14.410	0	0	0
12/01/2009	\$ / R	2010/03/15	13.55	Call	Currency Future	882.0000	1,027.0000	16.440	0	0	0
12/01/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	1,791.0000	2,031.0000	13.400	0	0	0
12/01/2009	\$ / R	2010/03/15	13.40	Put	Currency Future	3,054.0000	2,905.0000	(4.879)	0	0	0
12/01/2009	\$ / R	2010/03/15	11.45	Put	Currency Future	1,576.0000	1,485.0000	(5.774)	0	0	0
12/01/2009	\$ / R	2010/03/15	13.40	Call	Currency Future	907.0000	1,056.0000	16.428	0	0	0
12/01/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	1,346.0000	1,263.0000	(6.166)	0	0	0
12/01/2009	\$ / R	2010/03/15	13.55	Put	Currency Future	3,179.0000	3,025.0000	(4.844)	0	0	0
12/01/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	1,155.0000	1,080.0000	(6.494)	0	0	0
12/01/2009	\$ / R	2010/03/15	13.30	Call	Currency Future	925.0000	1,077.0000	16.432	0	0	0
12/01/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	1,033.0000	965.0000	(6.583)	0	0	0
12/01/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	1,686.0000	1,917.0000	13.701	0	0	0
12/01/2009	\$ / R	2010/03/15	9.10	Put	Currency Future	357.0000	354.0000	(0.840)	0	0	0
12/01/2009	\$ / R	2010/03/15	13.30	Put	Currency Future	2,972.0000	2,825.0000	(4.946)	0	0	0
12/01/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	2,511.0000	2,805.0000	11.708	0	0	0
12/01/2009	£ / R	2009/03/16			Currency Future	14.9951	15.1650	1.133	15.2500	15.2100	13,299
12/01/2009	£ / R	2009/03/16	17.65	Put	Currency Future	2,745.0000	2,607.0000	(5.027)	0	0	0
12/01/2009	£ / R	2009/03/16	15.15	Put	Currency Future	807.0000	737.0000	(8.674)	0	0	0
12/01/2009	£ / R	2009/03/16	18.95	Call	Currency Future	24.0000	37.0000	54.167	0	0	0
12/01/2009	£ / R	2009/03/16	17.75	Call	Currency Future	82.0000	112.0000	36.585	0	0	0
12/01/2009	£ / R	2009/03/16	18.95	Put	Currency Future	3,979.0000	3,822.0000	(3.946)	0	0	0
12/01/2009	£ / R	2009/03/16	15.10	Call	Currency Future	670.0000	772.0000	15.224	0	0	0
12/01/2009	£ / R	2009/03/16	14.85	Call	Currency Future	769.0000	879.0000	14.304	0	0	0
12/01/2009	£ / R	2009/03/16	18.80	Call	Currency Future	29.0000	42.0000	44.828	0	0	0
12/01/2009	£ / R	2009/03/16	17.65	Call	Currency Future	91.0000	122.0000	34.066	0	0	0
12/01/2009	£ / R	2009/03/16	18.55	Put	Currency Future	3,592.0000	3,439.0000	(4.259)	0	0	0
12/01/2009	£ / R	2009/03/16	14.85	Put	Currency Future	623.0000	564.0000	(9.470)	0	0	0
12/01/2009	£ / R	2009/03/16	18.80	Put	Currency Future	3,834.0000	3,677.0000	(4.095)	0	0	0
12/01/2009	£ / R	2009/03/16	18.35	Put	Currency Future	3,401.0000	3,250.0000	(4.440)	0	0	0
12/01/2009	£ / R	2009/03/16	15.40	Call	Currency Future	570.0000	658.0000	15.439	0	0	0
12/01/2009	£ / R	2009/03/16	19.05	Call	Currency Future	22.0000	33.0000	50.000	0	0	0
12/01/2009	£ / R	2009/03/16	15.25	Call	Currency Future	617.0000	713.0000	15.559	0	0	0
12/01/2009	£ / R	2009/03/16	16.70	Call	Currency Future	211.0000	268.0000	27.014	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
12/01/2009	£ / R 2009/03/16	15.90	Call	Currency Future	398.0000	481.0000	20.854	0	0	0
12/01/2009	£ / R 2009/03/16	16.95	Put	Currency Future	2,125.0000	2,005.0000	(5.647)	0	0	0
12/01/2009	£ / R 2009/03/16	18.15	Call	Currency Future	56.0000	78.0000	39.286	0	0	0
12/01/2009	£ / R 2009/03/16	15.20	Put	Currency Future	839.0000	767.0000	(8.582)	0	0	0
12/01/2009	£ / R 2009/03/16	18.45	Put	Currency Future	3,496.0000	3,344.0000	(4.348)	0	0	0
12/01/2009	£ / R 2009/03/16	14.55	Put	Currency Future	464.0000	431.0000	(7.112)	0	0	0
12/01/2009	£ / R 2009/03/16	15.25	Put	Currency Future	872.0000	798.0000	(8.486)	0	0	0
12/01/2009	£ / R 2009/03/16	16.70	Put	Currency Future	1,916.0000	1,803.0000	(5.898)	0	0	0
12/01/2009	£ / R 2009/03/16	13.90	Put	Currency Future	243.0000	226.0000	(6.996)	0	0	0
12/01/2009	£ / R 2009/03/16	18.45	Call	Currency Future	41.0000	59.0000	43.902	0	0	0
12/01/2009	£ / R 2009/03/16	17.55	Put	Currency Future	2,654.0000	2,518.0000	(5.124)	0	0	0
12/01/2009	£ / R 2009/03/16	15.45	Call	Currency Future	550.0000	641.0000	16.545	0	0	0
12/01/2009	£ / R 2009/03/16	18.85	Call	Currency Future	27.0000	40.0000	48.148	0	0	0
12/01/2009	£ / R 2009/03/16	14.60	Put	Currency Future	485.0000	450.0000	(7.216)	0	0	0
12/01/2009	£ / R 2009/03/16	14.75	Put	Currency Future	566.0000	512.0000	(9.541)	0	0	0
12/01/2009	£ / R 2009/03/16	13.90	Call	Currency Future	1,338.0000	1,491.0000	11.435	0	0	0
12/01/2009	£ / R 2009/03/16	17.35	Put	Currency Future	2,474.0000	2,343.0000	(5.295)	0	0	0
12/01/2009	£ / R 2009/03/16	18.35	Call	Currency Future	46.0000	65.0000	41.304	0	0	0
12/01/2009	£ / R 2009/03/16	15.40	Put	Currency Future	975.0000	893.0000	(8.410)	0	0	0
12/01/2009	£ / R 2009/03/16	19.05	Put	Currency Future	4,077.0000	3,918.0000	(3.900)	0	0	0
12/01/2009	£ / R 2009/03/16	14.60	Call	Currency Future	880.0000	1,015.0000	15.341	0	0	0
12/01/2009	£ / R 2009/03/16	14.75	Call	Currency Future	811.0000	927.0000	14.303	0	0	0
12/01/2009	£ / R 2009/03/16	17.05	Call	Currency Future	156.0000	203.0000	30.128	0	0	0
12/01/2009	£ / R 2009/03/16	17.95	Call	Currency Future	68.0000	94.0000	38.235	0	0	0
12/01/2009	£ / R 2009/03/16	18.15	Put	Currency Future	3,211.0000	3,063.0000	(4.609)	0	0	0
12/01/2009	£ / R 2009/03/16	15.20	Call	Currency Future	634.0000	732.0000	15.457	0	0	0
12/01/2009	£ / R 2009/03/16	19.15	Call	Currency Future	20.0000	30.0000	50.000	0	0	0
12/01/2009	£ / R 2009/03/16	14.65	Put	Currency Future	511.0000	470.0000	(8.023)	0	0	0
12/01/2009	£ / R 2009/03/16	14.45	Call	Currency Future	969.0000	1,108.0000	14.345	0	0	0
12/01/2009	£ / R 2009/03/16	16.10	Call	Currency Future	342.0000	418.0000	22.222	0	0	0
12/01/2009	£ / R 2009/03/16	17.75	Put	Currency Future	2,837.0000	2,697.0000	(4.935)	0	0	0
12/01/2009	£ / R 2009/03/16	15.45	Put	Currency Future	1,005.0000	926.0000	(7.861)	0	0	0
12/01/2009	£ / R 2009/03/16	18.55	Call	Currency Future	37.0000	54.0000	45.946	0	0	0
12/01/2009	£ / R 2009/03/16	14.65	Call	Currency Future	856.0000	985.0000	15.070	0	0	0
12/01/2009	£ / R 2009/03/16	14.45	Put	Currency Future	424.0000	393.0000	(7.311)	0	0	0
12/01/2009	£ / R 2009/03/16	16.10	Put	Currency Future	1,447.0000	1,353.0000	(6.496)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/01/2009	£ / R 2009/03/16	17.85	Put	Currency Future	2,930.0000	2,788.0000	(4.846)	0	0	0
12/01/2009	£ / R 2009/03/16	15.15	Call	Currency Future	652.0000	752.0000	15.337	0	0	0
12/01/2009	£ / R 2009/03/16	19.25	Call	Currency Future	18.0000	27.0000	50.000	0	0	0
12/01/2009	£ / R 2009/03/16	14.55	Call	Currency Future	909.0000	1,046.0000	15.072	0	0	0
12/01/2009	£ / R 2009/03/16	17.85	Put	Currency Future	2,930.0000	2,788.0000	(4.846)	0	0	0
12/01/2009	£ / R 2009/03/16	15.05	Put	Currency Future	743.0000	678.0000	(8.748)	0	0	0
12/01/2009	£ / R 2009/03/16	19.05	Put	Currency Future	4,077.0000	3,918.0000	(3.900)	0	0	0
12/01/2009	£ / R 2009/03/16	18.65	Call	Currency Future	34.0000	49.0000	44.118	0	0	0
12/01/2009	£ / R 2009/03/16	16.00	Call	Currency Future	369.0000	449.0000	21.680	0	0	0
12/01/2009	£ / R 2009/03/16	19.05	Call	Currency Future	22.0000	33.0000	50.000	0	0	0
12/01/2009	£ / R 2009/03/16	16.60	Put	Currency Future	1,834.0000	1,724.0000	(5.998)	0	0	0
12/01/2009	£ / R 2009/03/16	19.25	Put	Currency Future	4,273.0000	4,112.0000	(3.768)	0	0	0
12/01/2009	£ / R 2009/03/16	13.85	Call	Currency Future	1,374.0000	1,529.0000	11.281	0	0	0
12/01/2009	£ / R 2009/03/16	13.45	Call	Currency Future	1,687.0000	1,849.0000	9.603	0	0	0
12/01/2009	£ / R 2009/03/16	15.05	Call	Currency Future	688.0000	793.0000	15.262	0	0	0
12/01/2009	£ / R 2009/03/16	16.60	Call	Currency Future	229.0000	289.0000	26.201	0	0	0
12/01/2009	£ / R 2009/03/16	18.95	Put	Currency Future	3,979.0000	3,822.0000	(3.946)	0	0	0
12/01/2009	£ / R 2009/03/16	15.05	Put	Currency Future	743.0000	678.0000	(8.748)	0	0	0
12/01/2009	£ / R 2009/03/16	16.30	Call	Currency Future	293.0000	362.0000	23.549	0	0	0
12/01/2009	£ / R 2009/03/16	18.65	Put	Currency Future	3,688.0000	3,534.0000	(4.176)	0	0	0
12/01/2009	£ / R 2009/03/16	18.45	Call	Currency Future	41.0000	59.0000	43.902	0	0	0
12/01/2009	£ / R 2009/03/16	13.85	Put	Currency Future	229.0000	214.0000	(6.550)	0	0	0
12/01/2009	£ / R 2009/03/16	13.45	Put	Currency Future	142.0000	134.0000	(5.634)	0	0	0
12/01/2009	£ / R 2009/03/16	15.65	Put	Currency Future	1,133.0000	1,055.0000	(6.884)	0	0	0
12/01/2009	£ / R 2009/03/16	17.40	Call	Currency Future	114.0000	152.0000	33.333	0	0	0
12/01/2009	£ / R 2009/03/16	17.35	Call	Currency Future	120.0000	158.0000	31.667	0	0	0
12/01/2009	£ / R 2009/03/16	19.15	Put	Currency Future	4,175.0000	4,015.0000	(3.832)	0	0	0
12/01/2009	£ / R 2009/03/16	13.55	Put	Currency Future	161.0000	151.0000	(6.211)	0	0	0
12/01/2009	£ / R 2009/03/16	17.10	Call	Currency Future	150.0000	195.0000	30.000	0	0	0
12/01/2009	£ / R 2009/03/16	17.05	Put	Currency Future	2,211.0000	2,088.0000	(5.563)	0	0	0
12/01/2009	£ / R 2009/03/16	16.00	Put	Currency Future	1,374.0000	1,284.0000	(6.550)	0	0	0
12/01/2009	£ / R 2009/03/16	18.95	Call	Currency Future	24.0000	37.0000	54.167	0	0	0
12/01/2009	£ / R 2009/03/16	18.00	Put	Currency Future	3,070.0000	2,925.0000	(4.723)	0	0	0
12/01/2009	£ / R 2009/03/16	17.15	Call	Currency Future	143.0000	187.0000	30.769	0	0	0
12/01/2009	£ / R 2009/03/16	18.85	Put	Currency Future	3,882.0000	3,725.0000	(4.044)	0	0	0
12/01/2009	£ / R 2009/03/16	18.00	Call	Currency Future	65.0000	90.0000	38.462	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/01/2009	£ / R 2009/03/16	17.15	Put	Currency Future	2,298.0000	2,172.0000	(5.483)	0	0	0
12/01/2009	£ / R 2009/03/16	17.85	Call	Currency Future	75.0000	103.0000	37.333	0	0	0
12/01/2009	£ / R 2009/03/16	15.05	Call	Currency Future	688.0000	793.0000	15.262	0	0	0
12/01/2009	£ / R 2009/03/16	14.10	Call	Currency Future	1,196.0000	1,345.0000	12.458	0	0	0
12/01/2009	£ / R 2009/03/16	15.55	Call	Currency Future	513.0000	609.0000	18.713	0	0	0
12/01/2009	£ / R 2009/03/16	17.10	Put	Currency Future	2,254.0000	2,130.0000	(5.501)	0	0	0
12/01/2009	£ / R 2009/03/16	17.25	Call	Currency Future	131.0000	172.0000	31.298	0	0	0
12/01/2009	£ / R 2009/03/16	18.45	Put	Currency Future	3,496.0000	3,344.0000	(4.348)	0	0	0
12/01/2009	£ / R 2009/03/16	17.85	Call	Currency Future	75.0000	103.0000	37.333	0	0	0
12/01/2009	£ / R 2009/03/16	15.55	Put	Currency Future	1,068.0000	994.0000	(6.929)	0	0	0
12/01/2009	£ / R 2009/03/16	15.65	Call	Currency Future	478.0000	570.0000	19.247	0	0	0
12/01/2009	£ / R 2009/03/16	17.25	Put	Currency Future	2,386.0000	2,257.0000	(5.407)	0	0	0
12/01/2009	£ / R 2009/03/16	17.95	Put	Currency Future	3,023.0000	2,879.0000	(4.763)	0	0	0
12/01/2009	£ / R 2009/03/16	17.65	Put	Currency Future	2,745.0000	2,607.0000	(5.027)	0	0	0
12/01/2009	£ / R 2009/03/16	18.40	Call	Currency Future	43.0000	62.0000	44.186	0	0	0
12/01/2009	£ / R 2009/03/16	14.10	Put	Currency Future	301.0000	280.0000	(6.977)	0	0	0
12/01/2009	£ / R 2009/03/16	15.15	Put	Currency Future	807.0000	737.0000	(8.674)	0	0	0
12/01/2009	£ / R 2009/03/16	16.20	Put	Currency Future	1,521.0000	1,424.0000	(6.377)	0	0	0
12/01/2009	£ / R 2009/03/16	15.90	Put	Currency Future	1,303.0000	1,216.0000	(6.677)	0	0	0
12/01/2009	£ / R 2009/03/16	18.50	Call	Currency Future	39.0000	56.0000	43.590	0	0	0
12/01/2009	£ / R 2009/03/16	16.20	Call	Currency Future	317.0000	389.0000	22.713	0	0	0
12/01/2009	£ / R 2009/03/16	18.40	Put	Currency Future	3,448.0000	3,297.0000	(4.379)	0	0	0
12/01/2009	£ / R 2009/03/16	15.10	Put	Currency Future	775.0000	707.0000	(8.774)	0	0	0
12/01/2009	£ / R 2009/03/16	15.75	Call	Currency Future	445.0000	533.0000	19.775	0	0	0
12/01/2009	£ / R 2009/03/16	16.30	Put	Currency Future	1,597.0000	1,497.0000	(6.262)	0	0	0
12/01/2009	£ / R 2009/03/16	17.65	Call	Currency Future	91.0000	122.0000	34.066	0	0	0
12/01/2009	£ / R 2009/03/16	16.20	Put	Currency Future	1,521.0000	1,424.0000	(6.377)	0	0	0
12/01/2009	£ / R 2009/03/16	18.60	Call	Currency Future	35.0000	51.0000	45.714	0	0	0
12/01/2009	£ / R 2009/03/16	16.20	Call	Currency Future	317.0000	389.0000	22.713	0	0	0
12/01/2009	£ / R 2009/03/16	17.40	Put	Currency Future	2,519.0000	2,387.0000	(5.240)	0	0	0
12/01/2009	£ / R 2009/03/16	17.55	Call	Currency Future	99.0000	133.0000	34.343	0	0	0
12/01/2009	£ / R 2009/03/16	18.60	Put	Currency Future	3,640.0000	3,486.0000	(4.231)	0	0	0
12/01/2009	£ / R 2009/03/16	15.85	Call	Currency Future	413.0000	498.0000	20.581	0	0	0
12/01/2009	£ / R 2009/03/16	17.30	Call	Currency Future	125.0000	165.0000	32.000	0	0	0
12/01/2009	£ / R 2009/03/16	18.70	Call	Currency Future	32.0000	47.0000	46.875	0	0	0
12/01/2009	£ / R 2009/03/16	15.75	Put	Currency Future	1,200.0000	1,118.0000	(6.833)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/01/2009	£ / R 2009/03/16	16.60	Call	Currency Future	229.0000	289.0000	26.201	0	0	0
12/01/2009	£ / R 2009/03/16	15.80	Call	Currency Future	429.0000	515.0000	20.047	0	0	0
12/01/2009	£ / R 2009/03/16	18.30	Put	Currency Future	3,353.0000	3,203.0000	(4.474)	0	0	0
12/01/2009	£ / R 2009/03/16	14.80	Put	Currency Future	594.0000	538.0000	(9.428)	0	0	0
12/01/2009	£ / R 2009/03/16	13.65	Call	Currency Future	1,527.0000	1,686.0000	10.413	0	0	0
12/01/2009	£ / R 2009/03/16	15.85	Put	Currency Future	1,268.0000	1,183.0000	(6.703)	0	0	0
12/01/2009	£ / R 2009/03/16	16.60	Put	Currency Future	1,834.0000	1,724.0000	(5.998)	0	0	0
12/01/2009	£ / R 2009/03/16	16.95	Call	Currency Future	171.0000	220.0000	28.655	0	0	0
12/01/2009	£ / R 2009/03/16	18.90	Call	Currency Future	26.0000	38.0000	46.154	0	0	0
12/01/2009	£ / R 2009/03/16	14.80	Call	Currency Future	789.0000	903.0000	14.449	0	0	0
12/01/2009	£ / R 2009/03/16	13.65	Put	Currency Future	182.0000	171.0000	(6.044)	0	0	0
12/01/2009	£ / R 2009/03/16	15.15	Call	Currency Future	652.0000	752.0000	15.337	0	0	0
12/01/2009	£ / R 2009/03/16	16.80	Call	Currency Future	194.0000	247.0000	27.320	0	0	0
12/01/2009	£ / R 2009/03/16	18.65	Put	Currency Future	3,688.0000	3,534.0000	(4.176)	0	0	0
12/01/2009	£ / R 2009/03/16	18.70	Put	Currency Future	3,737.0000	3,582.0000	(4.148)	0	0	0
12/01/2009	£ / R 2009/03/16	14.90	Call	Currency Future	748.0000	857.0000	14.572	0	0	0
12/01/2009	£ / R 2009/03/16	13.55	Call	Currency Future	1,606.0000	1,766.0000	9.963	0	0	0
12/01/2009	£ / R 2009/03/16	15.80	Put	Currency Future	1,234.0000	1,150.0000	(6.807)	0	0	0
12/01/2009	£ / R 2009/03/16	15.35	Call	Currency Future	585.0000	676.0000	15.556	0	0	0
12/01/2009	£ / R 2009/03/16	16.80	Put	Currency Future	1,999.0000	1,882.0000	(5.853)	0	0	0
12/01/2009	£ / R 2009/03/16	18.90	Put	Currency Future	3,931.0000	3,773.0000	(4.019)	0	0	0
12/01/2009	£ / R 2009/03/16	13.75	Put	Currency Future	205.0000	192.0000	(6.341)	0	0	0
12/01/2009	£ / R 2009/03/16	15.35	Put	Currency Future	940.0000	861.0000	(8.404)	0	0	0
12/01/2009	£ / R 2009/03/16	18.50	Put	Currency Future	3,544.0000	3,391.0000	(4.317)	0	0	0
12/01/2009	£ / R 2009/03/16	16.05	Put	Currency Future	1,410.0000	1,318.0000	(6.525)	0	0	0
12/01/2009	£ / R 2009/03/16	18.30	Call	Currency Future	48.0000	68.0000	41.667	0	0	0
12/01/2009	£ / R 2009/03/16	14.90	Put	Currency Future	653.0000	592.0000	(9.342)	0	0	0
12/01/2009	£ / R 2009/03/16	13.75	Call	Currency Future	1,450.0000	1,607.0000	10.828	0	0	0
12/01/2009	£ / R 2009/03/16	16.10	Put	Currency Future	1,447.0000	1,353.0000	(6.496)	0	0	0
12/01/2009	£ / R 2009/03/16	18.20	Call	Currency Future	53.0000	75.0000	41.509	0	0	0
12/01/2009	£ / R 2009/03/16	14.80	Call	Currency Future	789.0000	903.0000	14.449	0	0	0
12/01/2009	£ / R 2009/03/16	15.80	Call	Currency Future	429.0000	515.0000	20.047	0	0	0
12/01/2009	£ / R 2009/03/16	15.35	Put	Currency Future	940.0000	861.0000	(8.404)	0	0	0
12/01/2009	£ / R 2009/03/16	16.10	Call	Currency Future	342.0000	418.0000	22.222	0	0	0
12/01/2009	£ / R 2009/03/16	15.55	Call	Currency Future	513.0000	609.0000	18.713	0	0	0
12/01/2009	£ / R 2009/03/16	14.80	Put	Currency Future	594.0000	538.0000	(9.428)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/01/2009	£ / R 2009/03/16	15.60	Call	Currency Future	495.0000	589.0000	18.990	0	0	0
12/01/2009	£ / R 2009/03/16	16.00	Put	Currency Future	1,374.0000	1,284.0000	(6.550)	0	0	0
12/01/2009	£ / R 2009/03/16	18.35	Call	Currency Future	46.0000	65.0000	41.304	0	0	0
12/01/2009	£ / R 2009/03/16	15.55	Put	Currency Future	1,068.0000	994.0000	(6.929)	0	0	0
12/01/2009	£ / R 2009/03/16	14.90	Call	Currency Future	748.0000	857.0000	14.572	0	0	0
12/01/2009	£ / R 2009/03/16	15.90	Put	Currency Future	1,303.0000	1,216.0000	(6.677)	0	0	0
12/01/2009	£ / R 2009/03/16	16.00	Call	Currency Future	369.0000	449.0000	21.680	0	0	0
12/01/2009	£ / R 2009/03/16	15.50	Call	Currency Future	532.0000	625.0000	17.481	0	0	0
12/01/2009	£ / R 2009/03/16	15.90	Call	Currency Future	398.0000	481.0000	20.854	0	0	0
12/01/2009	£ / R 2009/03/16	18.55	Call	Currency Future	37.0000	54.0000	45.946	0	0	0
12/01/2009	£ / R 2009/03/16	14.95	Call	Currency Future	728.0000	835.0000	14.698	0	0	0
12/01/2009	£ / R 2009/03/16	18.35	Put	Currency Future	3,401.0000	3,250.0000	(4.440)	0	0	0
12/01/2009	£ / R 2009/03/16	16.15	Put	Currency Future	1,484.0000	1,389.0000	(6.402)	0	0	0
12/01/2009	£ / R 2009/03/16	14.70	Call	Currency Future	833.0000	956.0000	14.766	0	0	0
12/01/2009	£ / R 2009/03/16	18.25	Put	Currency Future	3,305.0000	3,156.0000	(4.508)	0	0	0
12/01/2009	£ / R 2009/03/16	18.20	Put	Currency Future	3,258.0000	3,110.0000	(4.543)	0	0	0
12/01/2009	£ / R 2009/03/16	14.90	Put	Currency Future	653.0000	592.0000	(9.342)	0	0	0
12/01/2009	£ / R 2009/03/16	15.00	Put	Currency Future	713.0000	648.0000	(9.116)	0	0	0
12/01/2009	£ / R 2009/03/16	14.95	Put	Currency Future	683.0000	620.0000	(9.224)	0	0	0
12/01/2009	£ / R 2009/03/16	16.05	Call	Currency Future	355.0000	433.0000	21.972	0	0	0
12/01/2009	£ / R 2009/03/16	18.10	Put	Currency Future	3,164.0000	3,017.0000	(4.646)	0	0	0
12/01/2009	£ / R 2009/03/16	14.70	Put	Currency Future	538.0000	491.0000	(8.736)	0	0	0
12/01/2009	£ / R 2009/03/16	13.95	Call	Currency Future	1,301.0000	1,454.0000	11.760	0	0	0
12/01/2009	£ / R 2009/03/16	16.15	Call	Currency Future	329.0000	404.0000	22.796	0	0	0
12/01/2009	£ / R 2009/03/16	18.10	Call	Currency Future	59.0000	82.0000	38.983	0	0	0
12/01/2009	£ / R 2009/03/16	15.60	Put	Currency Future	1,100.0000	1,024.0000	(6.909)	0	0	0
12/01/2009	£ / R 2009/03/16	13.95	Put	Currency Future	256.0000	239.0000	(6.641)	0	0	0
12/01/2009	£ / R 2009/03/16	18.75	Put	Currency Future	3,785.0000	3,629.0000	(4.122)	0	0	0
12/01/2009	£ / R 2009/03/16	15.80	Put	Currency Future	1,234.0000	1,150.0000	(6.807)	0	0	0
12/01/2009	£ / R 2009/03/16	14.30	Call	Currency Future	1,063.0000	1,206.0000	13.452	0	0	0
12/01/2009	£ / R 2009/03/16	15.00	Call	Currency Future	708.0000	813.0000	14.831	0	0	0
12/01/2009	£ / R 2009/03/16	15.85	Put	Currency Future	1,268.0000	1,183.0000	(6.703)	0	0	0
12/01/2009	£ / R 2009/03/16	18.85	Call	Currency Future	27.0000	40.0000	48.148	0	0	0
12/01/2009	£ / R 2009/03/16	15.70	Put	Currency Future	1,166.0000	1,086.0000	(6.861)	0	0	0
12/01/2009	£ / R 2009/03/16	14.05	Call	Currency Future	1,230.0000	1,381.0000	12.276	0	0	0
12/01/2009	£ / R 2009/03/16	18.85	Put	Currency Future	3,882.0000	3,725.0000	(4.044)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/01/2009	£ / R 2009/03/16	15.60	Call	Currency Future	495.0000	589.0000	18.990	0	0	0
12/01/2009	£ / R 2009/03/16	17.90	Put	Currency Future	2,976.0000	2,833.0000	(4.805)	0	0	0
12/01/2009	£ / R 2009/03/16	16.25	Call	Currency Future	304.0000	375.0000	23.355	0	0	0
12/01/2009	£ / R 2009/03/16	18.75	Call	Currency Future	30.0000	44.0000	46.667	0	0	0
12/01/2009	£ / R 2009/03/16	15.70	Call	Currency Future	461.0000	551.0000	19.523	0	0	0
12/01/2009	£ / R 2009/03/16	14.30	Put	Currency Future	367.0000	341.0000	(7.084)	0	0	0
12/01/2009	£ / R 2009/03/16	14.05	Put	Currency Future	285.0000	266.0000	(6.667)	0	0	0
12/01/2009	£ / R 2009/03/16	16.85	Put	Currency Future	2,041.0000	1,923.0000	(5.781)	0	0	0
12/01/2009	£ / R 2009/03/16	17.90	Call	Currency Future	71.0000	98.0000	38.028	0	0	0
12/01/2009	£ / R 2009/03/16	18.55	Put	Currency Future	3,592.0000	3,439.0000	(4.259)	0	0	0
12/01/2009	£ / R 2009/03/16	15.60	Put	Currency Future	1,100.0000	1,024.0000	(6.909)	0	0	0
12/01/2009	£ / R 2009/03/16	16.85	Call	Currency Future	186.0000	238.0000	27.957	0	0	0
12/01/2009	£ / R 2009/03/16	15.30	Call	Currency Future	601.0000	694.0000	15.474	0	0	0
12/01/2009	£ / R 2009/03/16	17.30	Put	Currency Future	2,430.0000	2,300.0000	(5.350)	0	0	0
12/01/2009	£ / R 2009/03/16	18.15	Call	Currency Future	56.0000	78.0000	39.286	0	0	0
12/01/2009	£ / R 2009/03/16	15.30	Call	Currency Future	601.0000	694.0000	15.474	0	0	0
12/01/2009	£ / R 2009/03/16	16.75	Put	Currency Future	1,957.0000	1,842.0000	(5.876)	0	0	0
12/01/2009	£ / R 2009/03/16	14.85	Call	Currency Future	769.0000	879.0000	14.304	0	0	0
12/01/2009	£ / R 2009/03/16	17.80	Call	Currency Future	79.0000	107.0000	35.443	0	0	0
12/01/2009	£ / R 2009/03/16	14.65	Call	Currency Future	856.0000	985.0000	15.070	0	0	0
12/01/2009	£ / R 2009/03/16	18.25	Call	Currency Future	51.0000	71.0000	39.216	0	0	0
12/01/2009	£ / R 2009/03/16	16.85	Put	Currency Future	2,041.0000	1,923.0000	(5.781)	0	0	0
12/01/2009	£ / R 2009/03/16	14.20	Put	Currency Future	333.0000	310.0000	(6.907)	0	0	0
12/01/2009	£ / R 2009/03/16	18.15	Put	Currency Future	3,211.0000	3,063.0000	(4.609)	0	0	0
12/01/2009	£ / R 2009/03/16	15.30	Put	Currency Future	906.0000	829.0000	(8.499)	0	0	0
12/01/2009	£ / R 2009/03/16	14.30	Call	Currency Future	1,063.0000	1,206.0000	13.452	0	0	0
12/01/2009	£ / R 2009/03/16	16.90	Put	Currency Future	2,083.0000	1,964.0000	(5.713)	0	0	0
12/01/2009	£ / R 2009/03/16	15.30	Put	Currency Future	906.0000	829.0000	(8.499)	0	0	0
12/01/2009	£ / R 2009/03/16	16.75	Call	Currency Future	202.0000	257.0000	27.228	0	0	0
12/01/2009	£ / R 2009/03/16	13.80	Put	Currency Future	217.0000	203.0000	(6.452)	0	0	0
12/01/2009	£ / R 2009/03/16	14.85	Put	Currency Future	623.0000	564.0000	(9.470)	0	0	0
12/01/2009	£ / R 2009/03/16	15.85	Put	Currency Future	1,268.0000	1,183.0000	(6.703)	0	0	0
12/01/2009	£ / R 2009/03/16	15.35	Call	Currency Future	585.0000	676.0000	15.556	0	0	0
12/01/2009	£ / R 2009/03/16	13.80	Call	Currency Future	1,412.0000	1,568.0000	11.048	0	0	0
12/01/2009	£ / R 2009/03/16	16.55	Call	Currency Future	239.0000	300.0000	25.523	0	0	0
12/01/2009	£ / R 2009/03/16	15.65	Call	Currency Future	478.0000	570.0000	19.247	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/01/2009	£ / R 2009/03/16	17.20	Call	Currency Future	137.0000	179.0000	30.657	0	0	0
12/01/2009	£ / R 2009/03/16	14.55	Put	Currency Future	464.0000	431.0000	(7.112)	0	0	0
12/01/2009	£ / R 2009/03/16	16.55	Put	Currency Future	1,794.0000	1,685.0000	(6.076)	0	0	0
12/01/2009	£ / R 2009/03/16	13.50	Call	Currency Future	1,646.0000	1,807.0000	9.781	0	0	0
12/01/2009	£ / R 2009/03/16	16.15	Call	Currency Future	329.0000	404.0000	22.796	0	0	0
12/01/2009	£ / R 2009/03/16	15.85	Call	Currency Future	413.0000	498.0000	20.581	0	0	0
12/01/2009	£ / R 2009/03/16	15.85	Call	Currency Future	413.0000	498.0000	20.581	0	0	0
12/01/2009	£ / R 2009/03/16	15.90	Put	Currency Future	1,303.0000	1,216.0000	(6.677)	0	0	0
12/01/2009	£ / R 2009/03/16	13.50	Put	Currency Future	151.0000	142.0000	(5.960)	0	0	0
12/01/2009	£ / R 2009/03/16	15.75	Put	Currency Future	1,200.0000	1,118.0000	(6.833)	0	0	0
12/01/2009	£ / R 2009/03/16	15.40	Call	Currency Future	570.0000	658.0000	15.439	0	0	0
12/01/2009	£ / R 2009/03/16	13.60	Call	Currency Future	1,566.0000	1,726.0000	10.217	0	0	0
12/01/2009	£ / R 2009/03/16	15.75	Call	Currency Future	445.0000	533.0000	19.775	0	0	0
12/01/2009	£ / R 2009/03/16	15.65	Put	Currency Future	1,133.0000	1,055.0000	(6.884)	0	0	0
12/01/2009	£ / R 2009/03/16	17.50	Put	Currency Future	2,609.0000	2,474.0000	(5.174)	0	0	0
12/01/2009	£ / R 2009/03/16	13.60	Put	Currency Future	171.0000	161.0000	(5.848)	0	0	0
12/01/2009	£ / R 2009/03/16	16.15	Put	Currency Future	1,484.0000	1,389.0000	(6.402)	0	0	0
12/01/2009	£ / R 2009/03/16	16.85	Call	Currency Future	186.0000	238.0000	27.957	0	0	0
12/01/2009	£ / R 2009/03/16	15.40	Put	Currency Future	975.0000	893.0000	(8.410)	0	0	0
12/01/2009	£ / R 2009/03/16	14.55	Call	Currency Future	909.0000	1,046.0000	15.072	0	0	0
12/01/2009	£ / R 2009/03/16	16.90	Call	Currency Future	178.0000	229.0000	28.652	0	0	0
12/01/2009	£ / R 2009/03/16	17.80	Put	Currency Future	2,883.0000	2,742.0000	(4.891)	0	0	0
12/01/2009	£ / R 2009/03/16	17.20	Put	Currency Future	2,342.0000	2,214.0000	(5.465)	0	0	0
12/01/2009	£ / R 2009/03/16	16.65	Put	Currency Future	1,875.0000	1,763.0000	(5.973)	0	0	0
12/01/2009	£ / R 2009/03/16	17.50	Call	Currency Future	104.0000	139.0000	33.654	0	0	0
12/01/2009	£ / R 2009/03/16	16.65	Call	Currency Future	220.0000	278.0000	26.364	0	0	0
12/01/2009	£ / R 2009/03/16	18.05	Put	Currency Future	3,117.0000	2,971.0000	(4.684)	0	0	0
12/01/2009	£ / R 2009/03/16	16.35	Put	Currency Future	1,636.0000	1,534.0000	(6.235)	0	0	0
12/01/2009	£ / R 2009/03/16	16.55	Put	Currency Future	1,794.0000	1,685.0000	(6.076)	0	0	0
12/01/2009	£ / R 2009/03/16	16.25	Put	Currency Future	1,559.0000	1,460.0000	(6.350)	0	0	0
12/01/2009	£ / R 2009/03/16	18.05	Call	Currency Future	62.0000	86.0000	38.710	0	0	0
12/01/2009	£ / R 2009/03/16	17.10	Call	Currency Future	150.0000	195.0000	30.000	0	0	0
12/01/2009	£ / R 2009/03/16	16.35	Call	Currency Future	281.0000	349.0000	24.199	0	0	0
12/01/2009	£ / R 2009/03/16	15.90	Call	Currency Future	398.0000	481.0000	20.854	0	0	0
12/01/2009	£ / R 2009/03/16	17.70	Call	Currency Future	86.0000	117.0000	36.047	0	0	0
12/01/2009	£ / R 2009/03/16	17.10	Put	Currency Future	2,254.0000	2,130.0000	(5.501)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/01/2009	£ / R 2009/03/16	17.70	Put	Currency Future	2,791.0000	2,652.0000	(4.980)	0	0	0
12/01/2009	£ / R 2009/03/16	17.60	Call	Currency Future	95.0000	128.0000	34.737	0	0	0
12/01/2009	£ / R 2009/03/16	16.35	Put	Currency Future	1,636.0000	1,534.0000	(6.235)	0	0	0
12/01/2009	£ / R 2009/03/16	17.60	Put	Currency Future	2,700.0000	2,563.0000	(5.074)	0	0	0
12/01/2009	£ / R 2009/03/16	17.60	Put	Currency Future	2,700.0000	2,563.0000	(5.074)	0	0	0
12/01/2009	£ / R 2009/03/16	16.45	Put	Currency Future	1,714.0000	1,609.0000	(6.126)	0	0	0
12/01/2009	£ / R 2009/03/16	17.00	Put	Currency Future	2,168.0000	2,046.0000	(5.627)	0	0	0
12/01/2009	£ / R 2009/03/16	16.55	Call	Currency Future	239.0000	300.0000	25.523	0	0	0
12/01/2009	£ / R 2009/03/16	17.60	Call	Currency Future	95.0000	128.0000	34.737	0	0	0
12/01/2009	£ / R 2009/03/16	16.35	Call	Currency Future	281.0000	349.0000	24.199	0	0	0
12/01/2009	£ / R 2009/03/16	16.45	Call	Currency Future	259.0000	324.0000	25.097	0	0	0
12/01/2009	£ / R 2009/03/16	16.50	Put	Currency Future	1,754.0000	1,647.0000	(6.100)	0	0	0
12/01/2009	£ / R 2009/03/16	14.30	Put	Currency Future	367.0000	341.0000	(7.084)	0	0	0
12/01/2009	£ / R 2009/03/16	17.00	Call	Currency Future	163.0000	211.0000	29.448	0	0	0
12/01/2009	£ / R 2009/03/16	16.40	Call	Currency Future	270.0000	336.0000	24.444	0	0	0
12/01/2009	£ / R 2009/03/16	14.40	Call	Currency Future	999.0000	1,140.0000	14.114	0	0	0
12/01/2009	£ / R 2009/03/16	16.80	Put	Currency Future	1,999.0000	1,882.0000	(5.853)	0	0	0
12/01/2009	£ / R 2009/03/16	18.65	Call	Currency Future	34.0000	49.0000	44.118	0	0	0
12/01/2009	£ / R 2009/03/16	15.95	Call	Currency Future	383.0000	465.0000	21.410	0	0	0
12/01/2009	£ / R 2009/03/16	16.90	Call	Currency Future	178.0000	229.0000	28.652	0	0	0
12/01/2009	£ / R 2009/03/16	14.40	Put	Currency Future	404.0000	375.0000	(7.178)	0	0	0
12/01/2009	£ / R 2009/03/16	16.90	Put	Currency Future	2,083.0000	1,964.0000	(5.713)	0	0	0
12/01/2009	£ / R 2009/03/16	15.50	Put	Currency Future	1,036.0000	960.0000	(7.336)	0	0	0
12/01/2009	£ / R 2009/03/16	14.50	Put	Currency Future	444.0000	412.0000	(7.207)	0	0	0
12/01/2009	£ / R 2009/03/16	16.40	Put	Currency Future	1,675.0000	1,571.0000	(6.209)	0	0	0
12/01/2009	£ / R 2009/03/16	14.50	Call	Currency Future	939.0000	1,077.0000	14.696	0	0	0
12/01/2009	£ / R 2009/03/16	15.95	Put	Currency Future	1,338.0000	1,250.0000	(6.577)	0	0	0
12/01/2009	£ / R 2009/03/16	14.00	Put	Currency Future	270.0000	252.0000	(6.667)	0	0	0
12/01/2009	£ / R 2009/03/16	16.40	Call	Currency Future	270.0000	336.0000	24.444	0	0	0
12/01/2009	£ / R 2009/03/16	16.30	Put	Currency Future	1,597.0000	1,497.0000	(6.262)	0	0	0
12/01/2009	£ / R 2009/03/16	16.50	Call	Currency Future	249.0000	312.0000	25.301	0	0	0
12/01/2009	£ / R 2009/03/16	16.30	Call	Currency Future	293.0000	362.0000	23.549	0	0	0
12/01/2009	£ / R 2009/03/16	16.40	Put	Currency Future	1,675.0000	1,571.0000	(6.209)	0	0	0
12/01/2009	£ / R 2009/03/16	14.00	Call	Currency Future	1,266.0000	1,417.0000	11.927	0	0	0
12/01/2009	£ / R 2009/03/16	16.05	Call	Currency Future	355.0000	433.0000	21.972	0	0	0
12/01/2009	£ / R 2009/03/16	13.80	Call	Currency Future	1,412.0000	1,568.0000	11.048	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/01/2009	£ / R	2009/03/16	16.05	Put	Currency Future	1,410.0000	1,318.0000	(6.525)	0	0	0
12/01/2009	£ / R	2009/03/16	14.35	Put	Currency Future	386.0000	358.0000	(7.254)	0	0	0
12/01/2009	£ / R	2009/03/16	13.80	Put	Currency Future	217.0000	203.0000	(6.452)	0	0	0
12/01/2009	£ / R	2009/03/16	14.25	Put	Currency Future	350.0000	325.0000	(7.143)	0	0	0
12/01/2009	£ / R	2009/03/16	14.65	Put	Currency Future	511.0000	470.0000	(8.023)	0	0	0
12/01/2009	£ / R	2009/03/16	13.70	Call	Currency Future	1,488.0000	1,646.0000	10.618	0	0	0
12/01/2009	£ / R	2009/03/16	14.35	Call	Currency Future	1,031.0000	1,173.0000	13.773	0	0	0
12/01/2009	£ / R	2009/03/16	13.70	Put	Currency Future	193.0000	181.0000	(6.218)	0	0	0
12/01/2009	£ / R	2009/03/16	14.15	Call	Currency Future	1,161.0000	1,309.0000	12.748	0	0	0
12/01/2009	£ / R	2009/03/16	14.25	Call	Currency Future	1,095.0000	1,240.0000	13.242	0	0	0
12/01/2009	£ / R	2009/03/16	14.15	Put	Currency Future	316.0000	294.0000	(6.962)	0	0	0
12/01/2009	£ / R	2009/03/16	16.80	Call	Currency Future	194.0000	247.0000	27.320	0	0	0
12/01/2009	£ / R	2009/03/16	14.20	Call	Currency Future	1,128.0000	1,275.0000	13.032	0	0	0
12/01/2009	£ / R	2009/03/16	15.10	Call	Currency Future	670.0000	772.0000	15.224	0	0	0
12/01/2009	£ / R	2009/03/16	15.10	Put	Currency Future	775.0000	707.0000	(8.774)	0	0	0
12/01/2009	£ / R	2009/06/12			Currency Future	15.2667	15.4437	1.159	0.0000	0.0000	88
12/01/2009	£ / R	2009/06/12	15.30	Call	Currency Future	1,072.0000	1,184.0000	10.448	0	0	0
12/01/2009	£ / R	2009/06/12	16.20	Put	Currency Future	1,684.0000	1,607.0000	(4.572)	0	0	0
12/01/2009	£ / R	2009/06/12	15.90	Call	Currency Future	858.0000	966.0000	12.587	0	0	0
12/01/2009	£ / R	2009/06/12	17.65	Call	Currency Future	373.0000	440.0000	17.962	0	0	0
12/01/2009	£ / R	2009/06/12	18.35	Put	Currency Future	3,343.0000	3,218.0000	(3.739)	0	0	0
12/01/2009	£ / R	2009/06/12	15.35	Call	Currency Future	1,054.0000	1,164.0000	10.436	0	0	0
12/01/2009	£ / R	2009/06/12	16.00	Put	Currency Future	1,554.0000	1,482.0000	(4.633)	0	0	0
12/01/2009	£ / R	2009/06/12	17.35	Put	Currency Future	2,518.0000	2,414.0000	(4.130)	0	0	0
12/01/2009	£ / R	2009/06/12	15.35	Put	Currency Future	1,137.0000	1,071.0000	(5.805)	0	0	0
12/01/2009	£ / R	2009/06/12	15.10	Put	Currency Future	983.0000	919.0000	(6.511)	0	0	0
12/01/2009	£ / R	2009/06/12	14.85	Put	Currency Future	838.0000	797.0000	(4.893)	0	0	0
12/01/2009	£ / R	2009/06/12	16.80	Put	Currency Future	2,101.0000	2,010.0000	(4.331)	0	0	0
12/01/2009	£ / R	2009/06/12	17.65	Put	Currency Future	2,757.0000	2,646.0000	(4.026)	0	0	0
12/01/2009	£ / R	2009/06/12	15.10	Call	Currency Future	1,150.0000	1,263.0000	9.826	0	0	0
12/01/2009	£ / R	2009/06/12	14.90	Call	Currency Future	1,228.0000	1,363.0000	10.993	0	0	0
12/01/2009	£ / R	2009/06/12	17.35	Call	Currency Future	434.0000	507.0000	16.820	0	0	0
12/01/2009	£ / R	2009/06/12	15.30	Put	Currency Future	1,106.0000	1,041.0000	(5.877)	0	0	0
12/01/2009	£ / R	2009/06/12	16.40	Put	Currency Future	1,818.0000	1,737.0000	(4.455)	0	0	0
12/01/2009	£ / R	2009/06/12	19.15	Call	Currency Future	167.0000	206.0000	23.353	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/01/2009	£ / R 2009/06/12	14.90	Put	Currency Future	862.0000	819.0000	(4.988)	0	0	0
12/01/2009	£ / R 2009/06/12	16.80	Call	Currency Future	568.0000	654.0000	15.141	0	0	0
12/01/2009	£ / R 2009/06/12	14.15	Call	Currency Future	1,664.0000	1,814.0000	9.014	0	0	0
12/01/2009	£ / R 2009/06/12	14.80	Call	Currency Future	1,281.0000	1,418.0000	10.695	0	0	0
12/01/2009	£ / R 2009/06/12	16.60	Put	Currency Future	1,958.0000	1,871.0000	(4.443)	0	0	0
12/01/2009	£ / R 2009/06/12	16.35	Put	Currency Future	1,784.0000	1,704.0000	(4.484)	0	0	0
12/01/2009	£ / R 2009/06/12	14.80	Put	Currency Future	815.0000	774.0000	(5.031)	0	0	0
12/01/2009	£ / R 2009/06/12	14.85	Call	Currency Future	1,255.0000	1,390.0000	10.757	0	0	0
12/01/2009	£ / R 2009/06/12	16.30	Call	Currency Future	717.0000	815.0000	13.668	0	0	0
12/01/2009	£ / R 2009/06/12	16.85	Call	Currency Future	555.0000	639.0000	15.135	0	0	0
12/01/2009	£ / R 2009/06/12	15.40	Call	Currency Future	1,036.0000	1,145.0000	10.521	0	0	0
12/01/2009	£ / R 2009/06/12	16.20	Call	Currency Future	751.0000	851.0000	13.316	0	0	0
12/01/2009	£ / R 2009/06/12	16.30	Put	Currency Future	1,751.0000	1,671.0000	(4.569)	0	0	0
12/01/2009	£ / R 2009/06/12	15.25	Call	Currency Future	1,091.0000	1,205.0000	10.449	0	0	0
12/01/2009	£ / R 2009/06/12	16.35	Call	Currency Future	701.0000	798.0000	13.837	0	0	0
12/01/2009	£ / R 2009/06/12	18.25	Put	Currency Future	3,257.0000	3,134.0000	(3.776)	0	0	0
12/01/2009	£ / R 2009/06/12	15.40	Put	Currency Future	1,169.0000	1,101.0000	(5.817)	0	0	0
12/01/2009	£ / R 2009/06/12	14.55	Call	Currency Future	1,421.0000	1,563.0000	9.993	0	0	0
12/01/2009	£ / R 2009/06/12	15.80	Put	Currency Future	1,430.0000	1,358.0000	(5.035)	0	0	0
12/01/2009	£ / R 2009/06/12	16.60	Call	Currency Future	624.0000	715.0000	14.583	0	0	0
12/01/2009	£ / R 2009/06/12	14.75	Call	Currency Future	1,308.0000	1,446.0000	10.550	0	0	0
12/01/2009	£ / R 2009/06/12	16.15	Call	Currency Future	768.0000	869.0000	13.151	0	0	0
12/01/2009	£ / R 2009/06/12	18.05	Put	Currency Future	3,087.0000	2,968.0000	(3.855)	0	0	0
12/01/2009	£ / R 2009/06/12	15.50	Call	Currency Future	1,001.0000	1,107.0000	10.589	0	0	0
12/01/2009	£ / R 2009/06/12	14.30	Call	Currency Future	1,570.0000	1,717.0000	9.363	0	0	0
12/01/2009	£ / R 2009/06/12	15.90	Call	Currency Future	858.0000	966.0000	12.587	0	0	0
12/01/2009	£ / R 2009/06/12	16.00	Call	Currency Future	821.0000	926.0000	12.789	0	0	0
12/01/2009	£ / R 2009/06/12	14.75	Put	Currency Future	792.0000	753.0000	(4.924)	0	0	0
12/01/2009	£ / R 2009/06/12	16.15	Put	Currency Future	1,651.0000	1,576.0000	(4.543)	0	0	0
12/01/2009	£ / R 2009/06/12	18.15	Call	Currency Future	288.0000	344.0000	19.444	0	0	0
12/01/2009	£ / R 2009/06/12	15.45	Put	Currency Future	1,202.0000	1,132.0000	(5.824)	0	0	0
12/01/2009	£ / R 2009/06/12	15.30	Put	Currency Future	1,106.0000	1,041.0000	(5.877)	0	0	0
12/01/2009	£ / R 2009/06/12	16.40	Call	Currency Future	685.0000	780.0000	13.869	0	0	0
12/01/2009	£ / R 2009/06/12	14.15	Put	Currency Future	547.0000	520.0000	(4.936)	0	0	0
12/01/2009	£ / R 2009/06/12	16.85	Put	Currency Future	2,138.0000	2,045.0000	(4.350)	0	0	0
12/01/2009	£ / R 2009/06/12	18.15	Put	Currency Future	3,172.0000	3,051.0000	(3.815)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/01/2009	£ / R 2009/06/12	16.30	Put	Currency Future	1,751.0000	1,671.0000	(4.569)	0	0	0
12/01/2009	£ / R 2009/06/12	15.40	Call	Currency Future	1,036.0000	1,145.0000	10.521	0	0	0
12/01/2009	£ / R 2009/06/12	14.10	Put	Currency Future	529.0000	503.0000	(4.915)	0	0	0
12/01/2009	£ / R 2009/06/12	15.25	Put	Currency Future	1,075.0000	1,011.0000	(5.953)	0	0	0
12/01/2009	£ / R 2009/06/12	17.55	Call	Currency Future	393.0000	461.0000	17.303	0	0	0
12/01/2009	£ / R 2009/06/12	18.05	Call	Currency Future	304.0000	362.0000	19.079	0	0	0
12/01/2009	£ / R 2009/06/12	15.80	Put	Currency Future	1,430.0000	1,358.0000	(5.035)	0	0	0
12/01/2009	£ / R 2009/06/12	15.40	Put	Currency Future	1,169.0000	1,101.0000	(5.817)	0	0	0
12/01/2009	£ / R 2009/06/12	15.80	Call	Currency Future	897.0000	1,002.0000	11.706	0	0	0
12/01/2009	£ / R 2009/06/12	18.25	Call	Currency Future	273.0000	328.0000	20.147	0	0	0
12/01/2009	£ / R 2009/06/12	17.95	Put	Currency Future	3,003.0000	2,886.0000	(3.896)	0	0	0
12/01/2009	£ / R 2009/06/12	16.30	Call	Currency Future	717.0000	815.0000	13.668	0	0	0
12/01/2009	£ / R 2009/06/12	15.30	Call	Currency Future	1,072.0000	1,184.0000	10.448	0	0	0
12/01/2009	£ / R 2009/06/12	14.10	Call	Currency Future	1,696.0000	1,847.0000	8.903	0	0	0
12/01/2009	£ / R 2009/06/12	15.90	Put	Currency Future	1,491.0000	1,422.0000	(4.628)	0	0	0
12/01/2009	£ / R 2009/06/12	15.95	Call	Currency Future	839.0000	946.0000	12.753	0	0	0
12/01/2009	£ / R 2009/06/12	19.15	Put	Currency Future	4,051.0000	3,912.0000	(3.431)	0	0	0
12/01/2009	£ / R 2009/06/12	17.95	Call	Currency Future	320.0000	380.0000	18.750	0	0	0
12/01/2009	£ / R 2009/06/12	14.90	Put	Currency Future	862.0000	819.0000	(4.988)	0	0	0
12/01/2009	£ / R 2009/06/12	14.30	Put	Currency Future	603.0000	573.0000	(4.975)	0	0	0
12/01/2009	£ / R 2009/06/12	15.65	Put	Currency Future	1,335.0000	1,259.0000	(5.693)	0	0	0
12/01/2009	£ / R 2009/06/12	15.95	Put	Currency Future	1,523.0000	1,452.0000	(4.662)	0	0	0
12/01/2009	£ / R 2009/06/12	19.00	Put	Currency Future	3,915.0000	3,779.0000	(3.474)	0	0	0
12/01/2009	£ / R 2009/06/12	17.85	Put	Currency Future	2,920.0000	2,806.0000	(3.904)	0	0	0
12/01/2009	£ / R 2009/06/12	15.45	Call	Currency Future	1,019.0000	1,126.0000	10.500	0	0	0
12/01/2009	£ / R 2009/06/12	14.90	Call	Currency Future	1,228.0000	1,363.0000	10.993	0	0	0
12/01/2009	£ / R 2009/06/12	14.95	Call	Currency Future	1,209.0000	1,336.0000	10.505	0	0	0
12/01/2009	£ / R 2009/06/12	16.05	Call	Currency Future	803.0000	907.0000	12.951	0	0	0
12/01/2009	£ / R 2009/06/12	19.00	Call	Currency Future	182.0000	223.0000	22.527	0	0	0
12/01/2009	£ / R 2009/06/12	19.20	Call	Currency Future	163.0000	201.0000	23.313	0	0	0
12/01/2009	£ / R 2009/06/12	15.50	Put	Currency Future	1,235.0000	1,163.0000	(5.830)	0	0	0
12/01/2009	£ / R 2009/06/12	16.05	Put	Currency Future	1,586.0000	1,513.0000	(4.603)	0	0	0
12/01/2009	£ / R 2009/06/12	15.80	Call	Currency Future	897.0000	1,002.0000	11.706	0	0	0
12/01/2009	£ / R 2009/06/12	19.10	Put	Currency Future	4,005.0000	3,868.0000	(3.421)	0	0	0
12/01/2009	£ / R 2009/06/12	14.80	Call	Currency Future	1,281.0000	1,418.0000	10.695	0	0	0
12/01/2009	£ / R 2009/06/12	19.40	Put	Currency Future	4,279.0000	4,137.0000	(3.319)	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
12/01/2009	£ / R 2009/06/12	16.10	Put	Currency Future	1,619.0000	1,544.0000	(4.632)	0	0	0
12/01/2009	£ / R 2009/06/12	14.80	Put	Currency Future	815.0000	774.0000	(5.031)	0	0	0
12/01/2009	£ / R 2009/06/12	14.55	Put	Currency Future	704.0000	669.0000	(4.972)	0	0	0
12/01/2009	£ / R 2009/06/12	18.85	Call	Currency Future	198.0000	241.0000	21.717	0	0	0
12/01/2009	£ / R 2009/06/12	17.85	Call	Currency Future	337.0000	399.0000	18.398	0	0	0
12/01/2009	£ / R 2009/06/12	19.05	Call	Currency Future	177.0000	217.0000	22.599	0	0	0
12/01/2009	£ / R 2009/06/12	17.55	Put	Currency Future	2,676.0000	2,568.0000	(4.036)	0	0	0
12/01/2009	£ / R 2009/06/12	18.35	Call	Currency Future	259.0000	312.0000	20.463	0	0	0
12/01/2009	£ / R 2009/06/12	15.55	Call	Currency Future	985.0000	1,088.0000	10.457	0	0	0
12/01/2009	£ / R 2009/06/12	15.15	Put	Currency Future	1,013.0000	949.0000	(6.318)	0	0	0
12/01/2009	£ / R 2009/06/12	16.55	Call	Currency Future	639.0000	731.0000	14.397	0	0	0
12/01/2009	£ / R 2009/06/12	17.25	Put	Currency Future	2,440.0000	2,338.0000	(4.180)	0	0	0
12/01/2009	£ / R 2009/06/12	16.10	Call	Currency Future	785.0000	888.0000	13.121	0	0	0
12/01/2009	£ / R 2009/06/12	15.55	Put	Currency Future	1,268.0000	1,195.0000	(5.757)	0	0	0
12/01/2009	£ / R 2009/06/12	14.35	Put	Currency Future	622.0000	592.0000	(4.823)	0	0	0
12/01/2009	£ / R 2009/06/12	16.10	Call	Currency Future	785.0000	888.0000	13.121	0	0	0
12/01/2009	£ / R 2009/06/12	16.95	Call	Currency Future	529.0000	611.0000	15.501	0	0	0
12/01/2009	£ / R 2009/06/12	17.25	Call	Currency Future	456.0000	532.0000	16.667	0	0	0
12/01/2009	£ / R 2009/06/12	17.95	Put	Currency Future	3,003.0000	2,886.0000	(3.896)	0	0	0
12/01/2009	£ / R 2009/06/12	16.00	Put	Currency Future	1,554.0000	1,482.0000	(4.633)	0	0	0
12/01/2009	£ / R 2009/06/12	15.15	Call	Currency Future	1,130.0000	1,243.0000	10.000	0	0	0
12/01/2009	£ / R 2009/06/12	14.35	Call	Currency Future	1,539.0000	1,686.0000	9.552	0	0	0
12/01/2009	£ / R 2009/06/12	16.10	Put	Currency Future	1,619.0000	1,544.0000	(4.632)	0	0	0
12/01/2009	£ / R 2009/06/12	19.05	Put	Currency Future	3,960.0000	3,824.0000	(3.434)	0	0	0
12/01/2009	£ / R 2009/06/12	18.75	Put	Currency Future	3,692.0000	3,560.0000	(3.575)	0	0	0
12/01/2009	£ / R 2009/06/12	18.65	Call	Currency Future	221.0000	267.0000	20.814	0	0	0
12/01/2009	£ / R 2009/06/12	14.20	Call	Currency Future	1,632.0000	1,781.0000	9.130	0	0	0
12/01/2009	£ / R 2009/06/12	15.90	Put	Currency Future	1,491.0000	1,422.0000	(4.628)	0	0	0
12/01/2009	£ / R 2009/06/12	18.85	Put	Currency Future	3,781.0000	3,648.0000	(3.518)	0	0	0
12/01/2009	£ / R 2009/06/12	18.55	Put	Currency Future	3,516.0000	3,388.0000	(3.641)	0	0	0
12/01/2009	£ / R 2009/06/12	15.60	Call	Currency Future	968.0000	1,070.0000	10.537	0	0	0
12/01/2009	£ / R 2009/06/12	14.20	Put	Currency Future	565.0000	538.0000	(4.779)	0	0	0
12/01/2009	£ / R 2009/06/12	16.15	Call	Currency Future	768.0000	869.0000	13.151	0	0	0
12/01/2009	£ / R 2009/06/12	19.25	Call	Currency Future	158.0000	196.0000	24.051	0	0	0
12/01/2009	£ / R 2009/06/12	18.80	Put	Currency Future	3,737.0000	3,604.0000	(3.559)	0	0	0
12/01/2009	£ / R 2009/06/12	16.50	Call	Currency Future	654.0000	747.0000	14.220	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/01/2009	£ / R 2009/06/12	19.40	Call	Currency Future	145.0000	180.0000	24.138	0	0	0
12/01/2009	£ / R 2009/06/12	18.80	Call	Currency Future	203.0000	248.0000	22.167	0	0	0
12/01/2009	£ / R 2009/06/12	18.65	Put	Currency Future	3,604.0000	3,474.0000	(3.607)	0	0	0
12/01/2009	£ / R 2009/06/12	16.50	Put	Currency Future	1,887.0000	1,803.0000	(4.452)	0	0	0
12/01/2009	£ / R 2009/06/12	15.15	Put	Currency Future	1,013.0000	949.0000	(6.318)	0	0	0
12/01/2009	£ / R 2009/06/12	14.60	Put	Currency Future	725.0000	689.0000	(4.966)	0	0	0
12/01/2009	£ / R 2009/06/12	14.95	Put	Currency Future	892.0000	842.0000	(5.605)	0	0	0
12/01/2009	£ / R 2009/06/12	17.40	Call	Currency Future	424.0000	495.0000	16.745	0	0	0
12/01/2009	£ / R 2009/06/12	16.90	Call	Currency Future	541.0000	625.0000	15.527	0	0	0
12/01/2009	£ / R 2009/06/12	18.55	Call	Currency Future	233.0000	281.0000	20.601	0	0	0
12/01/2009	£ / R 2009/06/12	14.60	Call	Currency Future	1,392.0000	1,533.0000	10.129	0	0	0
12/01/2009	£ / R 2009/06/12	15.05	Call	Currency Future	1,170.0000	1,283.0000	9.658	0	0	0
12/01/2009	£ / R 2009/06/12	16.15	Put	Currency Future	1,651.0000	1,576.0000	(4.543)	0	0	0
12/01/2009	£ / R 2009/06/12	18.10	Call	Currency Future	296.0000	353.0000	19.257	0	0	0
12/01/2009	£ / R 2009/06/12	18.75	Call	Currency Future	209.0000	254.0000	21.531	0	0	0
12/01/2009	£ / R 2009/06/12	18.85	Call	Currency Future	198.0000	241.0000	21.717	0	0	0
12/01/2009	£ / R 2009/06/12	15.60	Call	Currency Future	968.0000	1,070.0000	10.537	0	0	0
12/01/2009	£ / R 2009/06/12	14.40	Put	Currency Future	642.0000	611.0000	(4.829)	0	0	0
12/01/2009	£ / R 2009/06/12	13.80	Put	Currency Future	430.0000	409.0000	(4.884)	0	0	0
12/01/2009	£ / R 2009/06/12	18.00	Put	Currency Future	3,045.0000	2,927.0000	(3.875)	0	0	0
12/01/2009	£ / R 2009/06/12	18.45	Put	Currency Future	3,429.0000	3,302.0000	(3.704)	0	0	0
12/01/2009	£ / R 2009/06/12	18.15	Put	Currency Future	3,172.0000	3,051.0000	(3.815)	0	0	0
12/01/2009	£ / R 2009/06/12	13.90	Put	Currency Future	461.0000	439.0000	(4.772)	0	0	0
12/01/2009	£ / R 2009/06/12	15.05	Put	Currency Future	953.0000	889.0000	(6.716)	0	0	0
12/01/2009	£ / R 2009/06/12	18.10	Put	Currency Future	3,129.0000	3,009.0000	(3.835)	0	0	0
12/01/2009	£ / R 2009/06/12	18.45	Call	Currency Future	246.0000	296.0000	20.325	0	0	0
12/01/2009	£ / R 2009/06/12	14.00	Put	Currency Future	495.0000	471.0000	(4.848)	0	0	0
12/01/2009	£ / R 2009/06/12	15.85	Put	Currency Future	1,460.0000	1,392.0000	(4.658)	0	0	0
12/01/2009	£ / R 2009/06/12	18.20	Put	Currency Future	3,214.0000	3,092.0000	(3.796)	0	0	0
12/01/2009	£ / R 2009/06/12	18.45	Call	Currency Future	246.0000	296.0000	20.325	0	0	0
12/01/2009	£ / R 2009/06/12	18.45	Put	Currency Future	3,429.0000	3,302.0000	(3.704)	0	0	0
12/01/2009	£ / R 2009/06/12	15.05	Put	Currency Future	953.0000	889.0000	(6.716)	0	0	0
12/01/2009	£ / R 2009/06/12	14.00	Call	Currency Future	1,761.0000	1,914.0000	8.688	0	0	0
12/01/2009	£ / R 2009/06/12	15.65	Put	Currency Future	1,335.0000	1,259.0000	(5.693)	0	0	0
12/01/2009	£ / R 2009/06/12	18.20	Call	Currency Future	281.0000	336.0000	19.573	0	0	0
12/01/2009	£ / R 2009/06/12	16.70	Call	Currency Future	596.0000	684.0000	14.765	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/01/2009	£ / R 2009/06/12	15.60	Put	Currency Future	1,301.0000	1,227.0000	(5.688)	0	0	0
12/01/2009	£ / R 2009/06/12	18.65	Call	Currency Future	221.0000	267.0000	20.814	0	0	0
12/01/2009	£ / R 2009/06/12	15.05	Call	Currency Future	1,170.0000	1,283.0000	9.658	0	0	0
12/01/2009	£ / R 2009/06/12	13.80	Call	Currency Future	1,897.0000	2,053.0000	8.224	0	0	0
12/01/2009	£ / R 2009/06/12	15.15	Call	Currency Future	1,130.0000	1,243.0000	10.000	0	0	0
12/01/2009	£ / R 2009/06/12	18.00	Call	Currency Future	312.0000	371.0000	18.910	0	0	0
12/01/2009	£ / R 2009/06/12	16.70	Put	Currency Future	2,029.0000	1,940.0000	(4.386)	0	0	0
12/01/2009	£ / R 2009/06/12	18.65	Put	Currency Future	3,604.0000	3,474.0000	(3.607)	0	0	0
12/01/2009	£ / R 2009/06/12	13.90	Call	Currency Future	1,828.0000	1,983.0000	8.479	0	0	0
12/01/2009	£ / R 2009/06/12	15.65	Call	Currency Future	952.0000	1,053.0000	10.609	0	0	0
12/01/2009	£ / R 2009/06/12	15.65	Call	Currency Future	952.0000	1,053.0000	10.609	0	0	0
12/01/2009	£ / R 2009/06/12	17.90	Put	Currency Future	2,962.0000	2,846.0000	(3.916)	0	0	0
12/01/2009	£ / R 2009/06/12	16.90	Put	Currency Future	2,175.0000	2,081.0000	(4.322)	0	0	0
12/01/2009	£ / R 2009/06/12	15.60	Put	Currency Future	1,301.0000	1,227.0000	(5.688)	0	0	0
12/01/2009	£ / R 2009/06/12	13.70	Call	Currency Future	1,966.0000	2,125.0000	8.087	0	0	0
12/01/2009	£ / R 2009/06/12	17.90	Call	Currency Future	328.0000	390.0000	18.902	0	0	0
12/01/2009	£ / R 2009/06/12	16.90	Call	Currency Future	541.0000	625.0000	15.527	0	0	0
12/01/2009	£ / R 2009/06/12	18.85	Put	Currency Future	3,781.0000	3,648.0000	(3.518)	0	0	0
12/01/2009	£ / R 2009/06/12	14.40	Call	Currency Future	1,509.0000	1,654.0000	9.609	0	0	0
12/01/2009	£ / R 2009/06/12	15.85	Call	Currency Future	877.0000	986.0000	12.429	0	0	0
12/01/2009	£ / R 2009/06/12	17.40	Put	Currency Future	2,557.0000	2,452.0000	(4.106)	0	0	0
12/01/2009	£ / R 2009/06/12	17.00	Call	Currency Future	516.0000	597.0000	15.698	0	0	0
12/01/2009	£ / R 2009/06/12	18.95	Call	Currency Future	187.0000	229.0000	22.460	0	0	0
12/01/2009	£ / R 2009/06/12	17.05	Put	Currency Future	2,287.0000	2,190.0000	(4.241)	0	0	0
12/01/2009	£ / R 2009/06/12	13.70	Put	Currency Future	400.0000	381.0000	(4.750)	0	0	0
12/01/2009	£ / R 2009/06/12	17.60	Call	Currency Future	383.0000	451.0000	17.755	0	0	0
12/01/2009	£ / R 2009/06/12	17.00	Put	Currency Future	2,249.0000	2,153.0000	(4.269)	0	0	0
12/01/2009	£ / R 2009/06/12	18.95	Put	Currency Future	3,870.0000	3,735.0000	(3.488)	0	0	0
12/01/2009	£ / R 2009/06/12	16.00	Call	Currency Future	821.0000	926.0000	12.789	0	0	0
12/01/2009	£ / R 2009/06/12	19.20	Put	Currency Future	4,096.0000	3,957.0000	(3.394)	0	0	0
12/01/2009	£ / R 2009/06/12	17.05	Call	Currency Future	504.0000	583.0000	15.675	0	0	0
12/01/2009	£ / R 2009/06/12	15.20	Call	Currency Future	1,110.0000	1,224.0000	10.270	0	0	0
12/01/2009	£ / R 2009/06/12	17.60	Put	Currency Future	2,716.0000	2,607.0000	(4.013)	0	0	0
12/01/2009	£ / R 2009/06/12	16.90	Put	Currency Future	2,175.0000	2,081.0000	(4.322)	0	0	0
12/01/2009	£ / R 2009/06/12	18.15	Call	Currency Future	288.0000	344.0000	19.444	0	0	0
12/01/2009	£ / R 2009/06/12	15.00	Call	Currency Future	1,190.0000	1,309.0000	10.000	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
12/01/2009	£ / R	2009/06/12	13.90	Put	Currency Future	461.0000	439.0000	(4.772)	0	0	0
12/01/2009	£ / R	2009/06/12	17.70	Call	Currency Future	364.0000	429.0000	17.857	0	0	0
12/01/2009	£ / R	2009/06/12	16.95	Put	Currency Future	2,212.0000	2,117.0000	(4.295)	0	0	0
12/01/2009	£ / R	2009/06/12	18.60	Put	Currency Future	3,560.0000	3,431.0000	(3.624)	0	0	0
12/01/2009	£ / R	2009/06/12	18.40	Call	Currency Future	252.0000	304.0000	20.635	0	0	0
12/01/2009	£ / R	2009/06/12	17.15	Call	Currency Future	480.0000	557.0000	16.042	0	0	0
12/01/2009	£ / R	2009/06/12	17.70	Put	Currency Future	2,797.0000	2,686.0000	(3.969)	0	0	0
12/01/2009	£ / R	2009/06/12	17.10	Call	Currency Future	491.0000	570.0000	16.090	0	0	0
12/01/2009	£ / R	2009/06/12	18.60	Call	Currency Future	227.0000	274.0000	20.705	0	0	0
12/01/2009	£ / R	2009/06/12	18.40	Put	Currency Future	3,386.0000	3,260.0000	(3.721)	0	0	0
12/01/2009	£ / R	2009/06/12	13.75	Call	Currency Future	1,931.0000	2,089.0000	8.182	0	0	0
12/01/2009	£ / R	2009/06/12	13.90	Call	Currency Future	1,828.0000	1,983.0000	8.479	0	0	0
12/01/2009	£ / R	2009/06/12	16.65	Call	Currency Future	610.0000	699.0000	14.590	0	0	0
12/01/2009	£ / R	2009/06/12	15.70	Put	Currency Future	1,370.0000	1,292.0000	(5.693)	0	0	0
12/01/2009	£ / R	2009/06/12	18.70	Call	Currency Future	215.0000	261.0000	21.395	0	0	0
12/01/2009	£ / R	2009/06/12	16.80	Put	Currency Future	2,101.0000	2,010.0000	(4.331)	0	0	0
12/01/2009	£ / R	2009/06/12	16.55	Put	Currency Future	1,922.0000	1,837.0000	(4.422)	0	0	0
12/01/2009	£ / R	2009/06/12	18.50	Put	Currency Future	3,473.0000	3,345.0000	(3.686)	0	0	0
12/01/2009	£ / R	2009/06/12	13.75	Put	Currency Future	415.0000	395.0000	(4.819)	0	0	0
12/01/2009	£ / R	2009/06/12	15.85	Call	Currency Future	877.0000	986.0000	12.429	0	0	0
12/01/2009	£ / R	2009/06/12	17.15	Put	Currency Future	2,363.0000	2,263.0000	(4.232)	0	0	0
12/01/2009	£ / R	2009/06/12	16.65	Call	Currency Future	610.0000	699.0000	14.590	0	0	0
12/01/2009	£ / R	2009/06/12	18.70	Put	Currency Future	3,648.0000	3,517.0000	(3.591)	0	0	0
12/01/2009	£ / R	2009/06/12	13.85	Put	Currency Future	445.0000	424.0000	(4.719)	0	0	0
12/01/2009	£ / R	2009/06/12	16.65	Put	Currency Future	1,993.0000	1,905.0000	(4.415)	0	0	0
12/01/2009	£ / R	2009/06/12	15.55	Put	Currency Future	1,268.0000	1,195.0000	(5.757)	0	0	0
12/01/2009	£ / R	2009/06/12	16.65	Put	Currency Future	1,993.0000	1,905.0000	(4.415)	0	0	0
12/01/2009	£ / R	2009/06/12	15.75	Call	Currency Future	916.0000	1,019.0000	11.245	0	0	0
12/01/2009	£ / R	2009/06/12	18.90	Put	Currency Future	3,826.0000	3,691.0000	(3.528)	0	0	0
12/01/2009	£ / R	2009/06/12	13.85	Call	Currency Future	1,862.0000	2,018.0000	8.378	0	0	0
12/01/2009	£ / R	2009/06/12	15.85	Put	Currency Future	1,460.0000	1,392.0000	(4.658)	0	0	0
12/01/2009	£ / R	2009/06/12	17.55	Put	Currency Future	2,676.0000	2,568.0000	(4.036)	0	0	0
12/01/2009	£ / R	2009/06/12	15.55	Call	Currency Future	985.0000	1,088.0000	10.457	0	0	0
12/01/2009	£ / R	2009/06/12	19.55	Call	Currency Future	134.0000	167.0000	24.627	0	0	0
12/01/2009	£ / R	2009/06/12	16.85	Call	Currency Future	555.0000	639.0000	15.135	0	0	0
12/01/2009	£ / R	2009/06/12	18.90	Call	Currency Future	192.0000	235.0000	22.396	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/01/2009	£ / R 2009/06/12	17.15	Put	Currency Future	2,363.0000	2,263.0000	(4.232)	0	0	0
12/01/2009	£ / R 2009/06/12	15.35	Call	Currency Future	1,054.0000	1,164.0000	10.436	0	0	0
12/01/2009	£ / R 2009/06/12	19.45	Put	Currency Future	4,325.0000	4,182.0000	(3.306)	0	0	0
12/01/2009	£ / R 2009/06/12	16.85	Put	Currency Future	2,138.0000	2,045.0000	(4.350)	0	0	0
12/01/2009	£ / R 2009/06/12	14.40	Put	Currency Future	642.0000	611.0000	(4.829)	0	0	0
12/01/2009	£ / R 2009/06/12	19.05	Call	Currency Future	177.0000	217.0000	22.599	0	0	0
12/01/2009	£ / R 2009/06/12	15.75	Put	Currency Future	1,400.0000	1,325.0000	(5.357)	0	0	0
12/01/2009	£ / R 2009/06/12	19.10	Call	Currency Future	172.0000	212.0000	23.256	0	0	0
12/01/2009	£ / R 2009/06/12	19.35	Put	Currency Future	4,233.0000	4,092.0000	(3.331)	0	0	0
12/01/2009	£ / R 2009/06/12	17.45	Call	Currency Future	413.0000	484.0000	17.191	0	0	0
12/01/2009	£ / R 2009/06/12	14.40	Call	Currency Future	1,509.0000	1,654.0000	9.609	0	0	0
12/01/2009	£ / R 2009/06/12	19.05	Put	Currency Future	3,960.0000	3,824.0000	(3.434)	0	0	0
12/01/2009	£ / R 2009/06/12	16.35	Put	Currency Future	1,784.0000	1,704.0000	(4.484)	0	0	0
12/01/2009	£ / R 2009/06/12	18.50	Call	Currency Future	239.0000	289.0000	20.921	0	0	0
12/01/2009	£ / R 2009/06/12	17.15	Call	Currency Future	480.0000	557.0000	16.042	0	0	0
12/01/2009	£ / R 2009/06/12	15.35	Put	Currency Future	1,137.0000	1,071.0000	(5.805)	0	0	0
12/01/2009	£ / R 2009/06/12	15.70	Call	Currency Future	936.0000	1,036.0000	10.684	0	0	0
12/01/2009	£ / R 2009/06/12	17.50	Call	Currency Future	403.0000	473.0000	17.370	0	0	0
12/01/2009	£ / R 2009/06/12	16.45	Put	Currency Future	1,853.0000	1,770.0000	(4.479)	0	0	0
12/01/2009	£ / R 2009/06/12	16.20	Call	Currency Future	751.0000	851.0000	13.316	0	0	0
12/01/2009	£ / R 2009/06/12	16.45	Call	Currency Future	669.0000	764.0000	14.200	0	0	0
12/01/2009	£ / R 2009/06/12	15.00	Put	Currency Future	923.0000	865.0000	(6.284)	0	0	0
12/01/2009	£ / R 2009/06/12	17.05	Put	Currency Future	2,287.0000	2,190.0000	(4.241)	0	0	0
12/01/2009	£ / R 2009/06/12	15.20	Put	Currency Future	1,044.0000	980.0000	(6.130)	0	0	0
12/01/2009	£ / R 2009/06/12	17.80	Put	Currency Future	2,879.0000	2,765.0000	(3.960)	0	0	0
12/01/2009	£ / R 2009/06/12	19.35	Call	Currency Future	150.0000	185.0000	23.333	0	0	0
12/01/2009	£ / R 2009/06/12	15.90	Call	Currency Future	858.0000	966.0000	12.587	0	0	0
12/01/2009	£ / R 2009/06/12	17.80	Call	Currency Future	346.0000	409.0000	18.208	0	0	0
12/01/2009	£ / R 2009/06/12	13.95	Call	Currency Future	1,794.0000	1,949.0000	8.640	0	0	0
12/01/2009	£ / R 2009/06/12	17.35	Call	Currency Future	434.0000	507.0000	16.820	0	0	0
12/01/2009	£ / R 2009/06/12	15.90	Put	Currency Future	1,491.0000	1,422.0000	(4.628)	0	0	0
12/01/2009	£ / R 2009/06/12	19.25	Put	Currency Future	4,142.0000	4,002.0000	(3.380)	0	0	0
12/01/2009	£ / R 2009/06/12	17.55	Call	Currency Future	393.0000	461.0000	17.303	0	0	0
12/01/2009	£ / R 2009/06/12	14.65	Put	Currency Future	747.0000	710.0000	(4.953)	0	0	0
12/01/2009	£ / R 2009/06/12	19.55	Put	Currency Future	4,417.0000	4,273.0000	(3.260)	0	0	0
12/01/2009	£ / R 2009/06/12	17.35	Put	Currency Future	2,518.0000	2,414.0000	(4.130)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/01/2009	£ / R 2009/06/12	19.45	Call	Currency Future	141.0000	176.0000	24.823	0	0	0
12/01/2009	£ / R 2009/06/12	17.50	Put	Currency Future	2,636.0000	2,529.0000	(4.059)	0	0	0
12/01/2009	£ / R 2009/06/12	18.90	Put	Currency Future	3,826.0000	3,691.0000	(3.528)	0	0	0
12/01/2009	£ / R 2009/06/12	17.05	Call	Currency Future	504.0000	583.0000	15.675	0	0	0
12/01/2009	£ / R 2009/06/12	18.90	Call	Currency Future	192.0000	235.0000	22.396	0	0	0
12/01/2009	£ / R 2009/06/12	17.10	Put	Currency Future	2,325.0000	2,226.0000	(4.258)	0	0	0
12/01/2009	£ / R 2009/06/12	16.20	Put	Currency Future	1,684.0000	1,607.0000	(4.572)	0	0	0
12/01/2009	£ / R 2009/06/12	14.65	Call	Currency Future	1,364.0000	1,504.0000	10.264	0	0	0
12/01/2009	£ / R 2009/06/12	16.80	Call	Currency Future	568.0000	654.0000	15.141	0	0	0
12/01/2009	£ / R 2009/06/12	14.55	Put	Currency Future	704.0000	669.0000	(4.972)	0	0	0
12/01/2009	£ / R 2009/06/12	16.60	Call	Currency Future	624.0000	715.0000	14.583	0	0	0
12/01/2009	£ / R 2009/06/12	14.55	Call	Currency Future	1,421.0000	1,563.0000	9.993	0	0	0
12/01/2009	£ / R 2009/06/12	19.30	Call	Currency Future	154.0000	190.0000	23.377	0	0	0
12/01/2009	£ / R 2009/06/12	16.25	Call	Currency Future	734.0000	833.0000	13.488	0	0	0
12/01/2009	£ / R 2009/06/12	14.45	Put	Currency Future	662.0000	630.0000	(4.834)	0	0	0
12/01/2009	£ / R 2009/06/12	19.30	Put	Currency Future	4,187.0000	4,047.0000	(3.344)	0	0	0
12/01/2009	£ / R 2009/06/12	17.45	Put	Currency Future	2,596.0000	2,490.0000	(4.083)	0	0	0
12/01/2009	£ / R 2009/06/12	14.60	Call	Currency Future	1,392.0000	1,533.0000	10.129	0	0	0
12/01/2009	£ / R 2009/06/12	17.95	Call	Currency Future	320.0000	380.0000	18.750	0	0	0
12/01/2009	£ / R 2009/06/12	16.75	Put	Currency Future	2,065.0000	1,975.0000	(4.358)	0	0	0
12/01/2009	£ / R 2009/06/12	14.50	Put	Currency Future	683.0000	649.0000	(4.978)	0	0	0
12/01/2009	£ / R 2009/06/12	16.45	Put	Currency Future	1,853.0000	1,770.0000	(4.479)	0	0	0
12/01/2009	£ / R 2009/06/12	14.60	Put	Currency Future	725.0000	689.0000	(4.966)	0	0	0
12/01/2009	£ / R 2009/06/12	17.10	Call	Currency Future	491.0000	570.0000	16.090	0	0	0
12/01/2009	£ / R 2009/06/12	16.35	Call	Currency Future	701.0000	798.0000	13.837	0	0	0
12/01/2009	£ / R 2009/06/12	14.45	Call	Currency Future	1,479.0000	1,623.0000	9.736	0	0	0
12/01/2009	£ / R 2009/06/12	16.75	Call	Currency Future	582.0000	669.0000	14.948	0	0	0
12/01/2009	£ / R 2009/06/12	16.40	Put	Currency Future	1,818.0000	1,737.0000	(4.455)	0	0	0
12/01/2009	£ / R 2009/06/12	16.40	Call	Currency Future	685.0000	780.0000	13.869	0	0	0
12/01/2009	£ / R 2009/06/12	16.45	Call	Currency Future	669.0000	764.0000	14.200	0	0	0
12/01/2009	£ / R 2009/06/12	14.05	Call	Currency Future	1,728.0000	1,881.0000	8.854	0	0	0
12/01/2009	£ / R 2009/06/12	16.70	Call	Currency Future	596.0000	684.0000	14.765	0	0	0
12/01/2009	£ / R 2009/06/12	13.95	Put	Currency Future	478.0000	455.0000	(4.812)	0	0	0
12/01/2009	£ / R 2009/06/12	16.70	Put	Currency Future	2,029.0000	1,940.0000	(4.386)	0	0	0
12/01/2009	£ / R 2009/06/12	14.05	Call	Currency Future	1,728.0000	1,881.0000	8.854	0	0	0
12/01/2009	£ / R 2009/06/12	14.25	Call	Currency Future	1,601.0000	1,749.0000	9.244	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/01/2009	£ / R 2009/06/12	16.60	Put	Currency Future	1,958.0000	1,871.0000	(4.443)	0	0	0
12/01/2009	£ / R 2009/06/12	14.25	Put	Currency Future	584.0000	555.0000	(4.966)	0	0	0
12/01/2009	£ / R 2009/06/12	14.05	Put	Currency Future	512.0000	487.0000	(4.883)	0	0	0
12/01/2009	£ / R 2009/06/12	16.25	Put	Currency Future	1,717.0000	1,639.0000	(4.543)	0	0	0
12/01/2009	£ / R 2009/06/12	14.05	Put	Currency Future	512.0000	487.0000	(4.883)	0	0	0
12/01/2009	£ / R 2009/06/12	14.70	Call	Currency Future	1,336.0000	1,475.0000	10.404	0	0	0
12/01/2009	£ / R 2009/06/12	17.10	Put	Currency Future	2,325.0000	2,226.0000	(4.258)	0	0	0
12/01/2009	£ / R 2009/06/12	14.50	Call	Currency Future	1,450.0000	1,593.0000	9.862	0	0	0
12/01/2009	£ / R 2009/06/12	17.20	Put	Currency Future	2,401.0000	2,301.0000	(4.165)	0	0	0
12/01/2009	£ / R 2009/06/12	15.10	Call	Currency Future	1,150.0000	1,263.0000	9.826	0	0	0
12/01/2009	£ / R 2009/06/12	17.20	Call	Currency Future	468.0000	544.0000	16.239	0	0	0
12/01/2009	£ / R 2009/06/12	14.70	Put	Currency Future	769.0000	731.0000	(4.941)	0	0	0
12/01/2009	£ / R 2009/06/12	17.90	Put	Currency Future	2,962.0000	2,846.0000	(3.916)	0	0	0
12/01/2009	£ / R 2009/06/12	17.40	Put	Currency Future	2,557.0000	2,452.0000	(4.106)	0	0	0
12/01/2009	£ / R 2009/06/12	15.10	Put	Currency Future	983.0000	919.0000	(6.511)	0	0	0
12/01/2009	£ / R 2009/06/12	17.90	Call	Currency Future	328.0000	390.0000	18.902	0	0	0
12/01/2009	£ / R 2009/06/12	17.30	Put	Currency Future	2,479.0000	2,376.0000	(4.155)	0	0	0
12/01/2009	£ / R 2009/06/12	17.30	Call	Currency Future	445.0000	519.0000	16.629	0	0	0
12/01/2009	£ / R 2009/06/12	17.40	Call	Currency Future	424.0000	495.0000	16.745	0	0	0
12/01/2009	£ / R 2009/09/14			Currency Future	15.5352	15.7119	1.137	0.0000	0.0000	8
12/01/2009	£ / R 2009/09/14	15.05	Put	Currency Future	1,093.0000	1,070.0000	(2.104)	0	0	0
12/01/2009	£ / R 2009/09/14	14.55	Call	Currency Future	1,851.0000	2,013.0000	8.752	0	0	0
12/01/2009	£ / R 2009/09/14	15.50	Call	Currency Future	1,397.0000	1,524.0000	9.091	0	0	0
12/01/2009	£ / R 2009/09/14	15.05	Call	Currency Future	1,578.0000	1,732.0000	9.759	0	0	0
12/01/2009	£ / R 2009/09/14	13.95	Call	Currency Future	2,219.0000	2,388.0000	7.616	0	0	0
12/01/2009	£ / R 2009/09/14	15.00	Put	Currency Future	1,069.0000	1,047.0000	(2.058)	0	0	0
12/01/2009	£ / R 2009/09/14	14.25	Call	Currency Future	2,030.0000	2,195.0000	8.128	0	0	0
12/01/2009	£ / R 2009/09/14	15.00	Call	Currency Future	1,604.0000	1,759.0000	9.663	0	0	0
12/01/2009	£ / R 2009/09/14	15.10	Put	Currency Future	1,117.0000	1,094.0000	(2.059)	0	0	0
12/01/2009	£ / R 2009/09/14	13.95	Put	Currency Future	634.0000	626.0000	(1.262)	0	0	0
12/01/2009	£ / R 2009/09/14	15.50	Put	Currency Future	1,362.0000	1,312.0000	(3.671)	0	0	0
12/01/2009	£ / R 2009/09/14	14.05	Call	Currency Future	2,155.0000	2,323.0000	7.796	0	0	0
12/01/2009	£ / R 2009/09/14	14.05	Put	Currency Future	670.0000	661.0000	(1.343)	0	0	0
12/01/2009	£ / R 2009/09/14	14.15	Call	Currency Future	2,092.0000	2,258.0000	7.935	0	0	0
12/01/2009	£ / R 2009/09/14	15.10	Call	Currency Future	1,552.0000	1,706.0000	9.923	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/01/2009	£ / R 2009/09/14	14.15	Put	Currency Future	706.0000	696.0000	(1.416)	0	0	0
12/01/2009	£ / R 2009/09/14	14.25	Put	Currency Future	744.0000	733.0000	(1.478)	0	0	0
12/01/2009	£ / R 2009/09/14	14.55	Put	Currency Future	866.0000	851.0000	(1.732)	0	0	0
12/01/2009	£ / R 2009/09/14	14.60	Put	Currency Future	887.0000	871.0000	(1.804)	0	0	0
12/01/2009	£ / R 2009/09/14	14.40	Call	Currency Future	1,939.0000	2,103.0000	8.458	0	0	0
12/01/2009	£ / R 2009/09/14	14.80	Put	Currency Future	975.0000	957.0000	(1.846)	0	0	0
12/01/2009	£ / R 2009/09/14	14.60	Call	Currency Future	1,822.0000	1,983.0000	8.836	0	0	0
12/01/2009	£ / R 2009/09/14	14.35	Call	Currency Future	1,969.0000	2,133.0000	8.329	0	0	0
12/01/2009	£ / R 2009/09/14	14.80	Call	Currency Future	1,711.0000	1,869.0000	9.234	0	0	0
12/01/2009	£ / R 2009/09/14	14.30	Put	Currency Future	764.0000	752.0000	(1.571)	0	0	0
12/01/2009	£ / R 2009/09/14	14.35	Put	Currency Future	784.0000	771.0000	(1.658)	0	0	0
12/01/2009	£ / R 2009/09/14	14.30	Call	Currency Future	1,999.0000	2,164.0000	8.254	0	0	0
12/01/2009	£ / R 2009/09/14	14.45	Call	Currency Future	1,909.0000	2,072.0000	8.539	0	0	0
12/01/2009	£ / R 2009/09/14	14.00	Call	Currency Future	2,187.0000	2,355.0000	7.682	0	0	0
12/01/2009	£ / R 2009/09/14	14.40	Put	Currency Future	804.0000	791.0000	(1.617)	0	0	0
12/01/2009	£ / R 2009/09/14	14.00	Put	Currency Future	652.0000	644.0000	(1.227)	0	0	0
12/01/2009	£ / R 2009/09/14	14.10	Call	Currency Future	2,123.0000	2,290.0000	7.866	0	0	0
12/01/2009	£ / R 2009/09/14	14.10	Put	Currency Future	688.0000	679.0000	(1.308)	0	0	0
12/01/2009	£ / R 2009/09/14	14.45	Put	Currency Future	824.0000	810.0000	(1.699)	0	0	0
12/01/2009	£ / R 2009/09/14	14.95	Call	Currency Future	1,630.0000	1,786.0000	9.571	0	0	0
12/01/2009	£ / R 2009/09/14	15.70	Put	Currency Future	1,490.0000	1,435.0000	(3.691)	0	0	0
12/01/2009	£ / R 2009/09/14	14.85	Put	Currency Future	998.0000	979.0000	(1.904)	0	0	0
12/01/2009	£ / R 2009/09/14	15.60	Call	Currency Future	1,360.0000	1,485.0000	9.191	0	0	0
12/01/2009	£ / R 2009/09/14	14.75	Put	Currency Future	953.0000	935.0000	(1.889)	0	0	0
12/01/2009	£ / R 2009/09/14	15.90	Call	Currency Future	1,258.0000	1,375.0000	9.300	0	0	0
12/01/2009	£ / R 2009/09/14	14.95	Put	Currency Future	1,045.0000	1,024.0000	(2.010)	0	0	0
12/01/2009	£ / R 2009/09/14	15.90	Put	Currency Future	1,623.0000	1,563.0000	(3.697)	0	0	0
12/01/2009	£ / R 2009/09/14	14.85	Call	Currency Future	1,684.0000	1,841.0000	9.323	0	0	0
12/01/2009	£ / R 2009/09/14	15.60	Put	Currency Future	1,425.0000	1,373.0000	(3.649)	0	0	0
12/01/2009	£ / R 2009/09/14	15.15	Call	Currency Future	1,533.0000	1,679.0000	9.524	0	0	0
12/01/2009	£ / R 2009/09/14	15.70	Call	Currency Future	1,325.0000	1,447.0000	9.208	0	0	0
12/01/2009	£ / R 2009/09/14	15.25	Call	Currency Future	1,494.0000	1,628.0000	8.969	0	0	0
12/01/2009	£ / R 2009/09/14	15.45	Call	Currency Future	1,416.0000	1,544.0000	9.040	0	0	0
12/01/2009	£ / R 2009/09/14	15.30	Call	Currency Future	1,474.0000	1,603.0000	8.752	0	0	0
12/01/2009	£ / R 2009/09/14	15.45	Put	Currency Future	1,331.0000	1,282.0000	(3.681)	0	0	0
12/01/2009	£ / R 2009/09/14	15.30	Put	Currency Future	1,239.0000	1,191.0000	(3.874)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/01/2009	£ / R	2009/09/14	14.75	Call	Currency Future	1,738.0000	1,897.0000	9.148	0	0	0
12/01/2009	£ / R	2009/09/14	15.35	Put	Currency Future	1,269.0000	1,221.0000	(3.783)	0	0	0
12/01/2009	£ / R	2009/09/14	14.50	Call	Currency Future	1,880.0000	2,042.0000	8.617	0	0	0
12/01/2009	£ / R	2009/09/14	15.80	Put	Currency Future	1,556.0000	1,498.0000	(3.728)	0	0	0
12/01/2009	£ / R	2009/09/14	15.35	Call	Currency Future	1,454.0000	1,583.0000	8.872	0	0	0
12/01/2009	£ / R	2009/09/14	15.25	Put	Currency Future	1,209.0000	1,166.0000	(3.557)	0	0	0
12/01/2009	£ / R	2009/09/14	15.80	Call	Currency Future	1,291.0000	1,410.0000	9.218	0	0	0
12/01/2009	£ / R	2009/09/14	15.15	Put	Currency Future	1,148.0000	1,118.0000	(2.613)	0	0	0
12/01/2009	£ / R	2009/09/14	14.65	Put	Currency Future	909.0000	892.0000	(1.870)	0	0	0
12/01/2009	£ / R	2009/09/14	14.50	Put	Currency Future	845.0000	830.0000	(1.775)	0	0	0
12/01/2009	£ / R	2009/09/14	14.30	Put	Currency Future	764.0000	752.0000	(1.571)	0	0	0
12/01/2009	£ / R	2009/09/14	14.30	Call	Currency Future	1,999.0000	2,164.0000	8.254	0	0	0
12/01/2009	£ / R	2009/09/14	14.20	Call	Currency Future	2,060.0000	2,227.0000	8.107	0	0	0
12/01/2009	£ / R	2009/09/14	14.70	Call	Currency Future	1,766.0000	1,925.0000	9.003	0	0	0
12/01/2009	£ / R	2009/09/14	14.70	Put	Currency Future	931.0000	913.0000	(1.933)	0	0	0
12/01/2009	£ / R	2009/09/14	14.80	Call	Currency Future	1,711.0000	1,869.0000	9.234	0	0	0
12/01/2009	£ / R	2009/09/14	14.80	Put	Currency Future	975.0000	957.0000	(1.846)	0	0	0
12/01/2009	£ / R	2009/09/14	14.65	Call	Currency Future	1,794.0000	1,954.0000	8.919	0	0	0
12/01/2009	£ / R	2009/09/14	14.90	Call	Currency Future	1,657.0000	1,813.0000	9.415	0	0	0
12/01/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,022.0000	1,001.0000	(2.055)	0	0	0
12/01/2009	£ / R	2009/09/14	15.20	Call	Currency Future	1,515.0000	1,654.0000	9.175	0	0	0
12/01/2009	£ / R	2009/09/14	15.20	Put	Currency Future	1,180.0000	1,142.0000	(3.220)	0	0	0
12/01/2009	£ / R	2009/09/14	14.20	Put	Currency Future	725.0000	715.0000	(1.379)	0	0	0
12/01/2009	£ / R	2009/09/14	15.30	Call	Currency Future	1,474.0000	1,603.0000	8.752	0	0	0
12/01/2009	£ / R	2009/09/14	15.30	Put	Currency Future	1,239.0000	1,191.0000	(3.874)	0	0	0
12/01/2009	£ / R	2009/09/14	15.40	Call	Currency Future	1,435.0000	1,564.0000	8.990	0	0	0
12/01/2009	£ / R	2009/09/14	15.40	Put	Currency Future	1,300.0000	1,252.0000	(3.692)	0	0	0
12/01/2009	€ / R	2009/03/16			Currency Future	13.3641	13.6494	2.135	0.0000	0.0000	4,579
12/01/2009	€ / R	2009/03/16	14.85	Call	Currency Future	296.0000	395.0000	33.446	0	0	0
12/01/2009	€ / R	2009/03/16	13.40	Put	Currency Future	689.0000	586.0000	(14.949)	0	0	0
12/01/2009	€ / R	2009/03/16	13.25	Call	Currency Future	714.0000	906.0000	26.891	0	0	0
12/01/2009	€ / R	2009/03/16	11.35	Put	Currency Future	52.0000	42.0000	(19.231)	0	0	0
12/01/2009	€ / R	2009/03/16	11.30	Put	Currency Future	49.0000	39.0000	(20.408)	0	0	0
12/01/2009	€ / R	2009/03/16	11.20	Put	Currency Future	43.0000	35.0000	(18.605)	0	0	0
12/01/2009	€ / R	2009/03/16	15.65	Call	Currency Future	198.0000	269.0000	35.859	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
12/01/2009	€ / R 2009/03/16	12.85	Put	Currency Future	392.0000	324.0000	(17.347)	0	0	0
12/01/2009	€ / R 2009/03/16	15.35	Put	Currency Future	2,215.0000	2,012.0000	(9.165)	0	0	0
12/01/2009	€ / R 2009/03/16	11.30	Call	Currency Future	2,113.0000	2,389.0000	13.062	0	0	0
12/01/2009	€ / R 2009/03/16	15.20	Call	Currency Future	248.0000	334.0000	34.677	0	0	0
12/01/2009	€ / R 2009/03/16	10.05	Call	Currency Future	3,329.0000	3,610.0000	8.441	0	0	0
12/01/2009	€ / R 2009/03/16	13.70	Call	Currency Future	550.0000	711.0000	29.273	0	0	0
12/01/2009	€ / R 2009/03/16	16.80	Put	Currency Future	3,545.0000	3,310.0000	(6.629)	0	0	0
12/01/2009	€ / R 2009/03/16	14.55	Call	Currency Future	345.0000	457.0000	32.464	0	0	0
12/01/2009	€ / R 2009/03/16	15.35	Call	Currency Future	229.0000	311.0000	35.808	0	0	0
12/01/2009	€ / R 2009/03/16	10.50	Call	Currency Future	2,888.0000	3,173.0000	9.868	0	0	0
12/01/2009	€ / R 2009/03/16	11.20	Call	Currency Future	2,207.0000	2,485.0000	12.596	0	0	0
12/01/2009	€ / R 2009/03/16	10.05	Put	Currency Future	15.0000	11.0000	(26.667)	0	0	0
12/01/2009	€ / R 2009/03/16	13.40	Call	Currency Future	653.0000	835.0000	27.871	0	0	0
12/01/2009	€ / R 2009/03/16	13.70	Put	Currency Future	885.0000	761.0000	(14.011)	0	0	0
12/01/2009	€ / R 2009/03/16	15.60	Put	Currency Future	2,439.0000	2,226.0000	(8.733)	0	0	0
12/01/2009	€ / R 2009/03/16	11.35	Call	Currency Future	2,066.0000	2,342.0000	13.359	0	0	0
12/01/2009	€ / R 2009/03/16	10.50	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
12/01/2009	€ / R 2009/03/16	10.10	Call	Currency Future	3,280.0000	3,561.0000	8.567	0	0	0
12/01/2009	€ / R 2009/03/16	10.85	Call	Currency Future	2,545.0000	2,828.0000	11.120	0	0	0
12/01/2009	€ / R 2009/03/16	15.35	Call	Currency Future	229.0000	311.0000	35.808	0	0	0
12/01/2009	€ / R 2009/03/16	12.80	Put	Currency Future	369.0000	306.0000	(17.073)	0	0	0
12/01/2009	€ / R 2009/03/16	14.55	Put	Currency Future	1,531.0000	1,358.0000	(11.300)	0	0	0
12/01/2009	€ / R 2009/03/16	10.55	Call	Currency Future	2,839.0000	3,124.0000	10.039	0	0	0
12/01/2009	€ / R 2009/03/16	9.70	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
12/01/2009	€ / R 2009/03/16	16.00	Call	Currency Future	167.0000	229.0000	37.126	0	0	0
12/01/2009	€ / R 2009/03/16	14.85	Put	Currency Future	1,782.0000	1,595.0000	(10.494)	0	0	0
12/01/2009	€ / R 2009/03/16	13.60	Call	Currency Future	582.0000	750.0000	28.866	0	0	0
12/01/2009	€ / R 2009/03/16	15.35	Put	Currency Future	2,215.0000	2,012.0000	(9.165)	0	0	0
12/01/2009	€ / R 2009/03/16	16.20	Call	Currency Future	151.0000	209.0000	38.411	0	0	0
12/01/2009	€ / R 2009/03/16	10.15	Put	Currency Future	17.0000	13.0000	(23.529)	0	0	0
12/01/2009	€ / R 2009/03/16	15.20	Put	Currency Future	2,084.0000	1,885.0000	(9.549)	0	0	0
12/01/2009	€ / R 2009/03/16	10.85	Put	Currency Future	31.0000	29.0000	(6.452)	0	0	0
12/01/2009	€ / R 2009/03/16	14.40	Call	Currency Future	374.0000	493.0000	31.818	0	0	0
12/01/2009	€ / R 2009/03/16	12.80	Call	Currency Future	933.0000	1,155.0000	23.794	0	0	0
12/01/2009	€ / R 2009/03/16	16.80	Call	Currency Future	109.0000	160.0000	46.789	0	0	0
12/01/2009	€ / R 2009/03/16	13.65	Put	Currency Future	851.0000	731.0000	(14.101)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/01/2009	€ / R 2009/03/16	10.55	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
12/01/2009	€ / R 2009/03/16	10.10	Put	Currency Future	16.0000	12.0000	(25.000)	0	0	0
12/01/2009	€ / R 2009/03/16	16.65	Call	Currency Future	121.0000	171.0000	41.322	0	0	0
12/01/2009	€ / R 2009/03/16	14.40	Put	Currency Future	1,409.0000	1,244.0000	(11.710)	0	0	0
12/01/2009	€ / R 2009/03/16	11.35	Call	Currency Future	2,066.0000	2,342.0000	13.359	0	0	0
12/01/2009	€ / R 2009/03/16	16.20	Put	Currency Future	2,987.0000	2,760.0000	(7.600)	0	0	0
12/01/2009	€ / R 2009/03/16	13.65	Call	Currency Future	565.0000	730.0000	29.204	0	0	0
12/01/2009	€ / R 2009/03/16	14.15	Put	Currency Future	1,213.0000	1,061.0000	(12.531)	0	0	0
12/01/2009	€ / R 2009/03/16	14.60	Call	Currency Future	336.0000	446.0000	32.738	0	0	0
12/01/2009	€ / R 2009/03/16	16.00	Put	Currency Future	2,803.0000	2,580.0000	(7.956)	0	0	0
12/01/2009	€ / R 2009/03/16	10.65	Call	Currency Future	2,741.0000	3,025.0000	10.361	0	0	0
12/01/2009	€ / R 2009/03/16	11.35	Put	Currency Future	52.0000	42.0000	(19.231)	0	0	0
12/01/2009	€ / R 2009/03/16	14.30	Call	Currency Future	394.0000	519.0000	31.726	0	0	0
12/01/2009	€ / R 2009/03/16	13.20	Put	Currency Future	572.0000	481.0000	(15.909)	0	0	0
12/01/2009	€ / R 2009/03/16	11.40	Put	Currency Future	55.0000	46.0000	(16.364)	0	0	0
12/01/2009	€ / R 2009/03/16	10.40	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
12/01/2009	€ / R 2009/03/16	15.45	Put	Currency Future	2,304.0000	2,097.0000	(8.984)	0	0	0
12/01/2009	€ / R 2009/03/16	13.55	Call	Currency Future	599.0000	770.0000	28.548	0	0	0
12/01/2009	€ / R 2009/03/16	13.60	Put	Currency Future	818.0000	701.0000	(14.303)	0	0	0
12/01/2009	€ / R 2009/03/16	16.15	Call	Currency Future	155.0000	214.0000	38.065	0	0	0
12/01/2009	€ / R 2009/03/16	11.40	Call	Currency Future	2,019.0000	2,295.0000	13.670	0	0	0
12/01/2009	€ / R 2009/03/16	16.85	Call	Currency Future	105.0000	156.0000	48.571	0	0	0
12/01/2009	€ / R 2009/03/16	17.05	Call	Currency Future	91.0000	137.0000	50.549	0	0	0
12/01/2009	€ / R 2009/03/16	16.15	Call	Currency Future	155.0000	214.0000	38.065	0	0	0
12/01/2009	€ / R 2009/03/16	11.45	Put	Currency Future	58.0000	49.0000	(15.517)	0	0	0
12/01/2009	€ / R 2009/03/16	12.95	Call	Currency Future	854.0000	1,065.0000	24.707	0	0	0
12/01/2009	€ / R 2009/03/16	14.50	Call	Currency Future	354.0000	469.0000	32.486	0	0	0
12/01/2009	€ / R 2009/03/16	17.05	Put	Currency Future	3,777.0000	3,538.0000	(6.328)	0	0	0
12/01/2009	€ / R 2009/03/16	16.95	Put	Currency Future	3,684.0000	3,447.0000	(6.433)	0	0	0
12/01/2009	€ / R 2009/03/16	14.30	Put	Currency Future	1,330.0000	1,170.0000	(12.030)	0	0	0
12/01/2009	€ / R 2009/03/16	15.85	Put	Currency Future	2,665.0000	2,446.0000	(8.218)	0	0	0
12/01/2009	€ / R 2009/03/16	13.10	Call	Currency Future	781.0000	982.0000	25.736	0	0	0
12/01/2009	€ / R 2009/03/16	12.95	Put	Currency Future	440.0000	365.0000	(17.045)	0	0	0
12/01/2009	€ / R 2009/03/16	15.90	Put	Currency Future	2,711.0000	2,490.0000	(8.152)	0	0	0
12/01/2009	€ / R 2009/03/16	15.45	Call	Currency Future	218.0000	296.0000	35.780	0	0	0
12/01/2009	€ / R 2009/03/16	16.95	Call	Currency Future	98.0000	146.0000	48.980	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/01/2009	€ / R 2009/03/16	11.45	Call	Currency Future	1,972.0000	2,248.0000	13.996	0	0	0
12/01/2009	€ / R 2009/03/16	16.45	Call	Currency Future	135.0000	186.0000	37.778	0	0	0
12/01/2009	€ / R 2009/03/16	13.10	Put	Currency Future	517.0000	433.0000	(16.248)	0	0	0
12/01/2009	€ / R 2009/03/16	9.70	Call	Currency Future	3,671.0000	3,955.0000	7.736	0	0	0
12/01/2009	€ / R 2009/03/16	15.90	Call	Currency Future	175.0000	240.0000	37.143	0	0	0
12/01/2009	€ / R 2009/03/16	13.05	Put	Currency Future	490.0000	410.0000	(16.327)	0	0	0
12/01/2009	€ / R 2009/03/16	13.85	Put	Currency Future	991.0000	857.0000	(13.522)	0	0	0
12/01/2009	€ / R 2009/03/16	14.95	Call	Currency Future	282.0000	376.0000	33.333	0	0	0
12/01/2009	€ / R 2009/03/16	13.55	Put	Currency Future	785.0000	671.0000	(14.522)	0	0	0
12/01/2009	€ / R 2009/03/16	16.45	Put	Currency Future	3,220.0000	2,987.0000	(7.236)	0	0	0
12/01/2009	€ / R 2009/03/16	14.50	Put	Currency Future	1,490.0000	1,320.0000	(11.409)	0	0	0
12/01/2009	€ / R 2009/03/16	15.10	Put	Currency Future	1,997.0000	1,801.0000	(9.815)	0	0	0
12/01/2009	€ / R 2009/03/16	13.05	Call	Currency Future	805.0000	1,009.0000	25.342	0	0	0
12/01/2009	€ / R 2009/03/16	14.95	Put	Currency Future	1,868.0000	1,677.0000	(10.225)	0	0	0
12/01/2009	€ / R 2009/03/16	15.00	Call	Currency Future	275.0000	367.0000	33.455	0	0	0
12/01/2009	€ / R 2009/03/16	13.60	Call	Currency Future	582.0000	750.0000	28.866	0	0	0
12/01/2009	€ / R 2009/03/16	14.10	Put	Currency Future	1,175.0000	1,026.0000	(12.681)	0	0	0
12/01/2009	€ / R 2009/03/16	16.70	Call	Currency Future	117.0000	167.0000	42.735	0	0	0
12/01/2009	€ / R 2009/03/16	10.65	Put	Currency Future	26.0000	26.0000	-	0	0	0
12/01/2009	€ / R 2009/03/16	13.60	Put	Currency Future	818.0000	701.0000	(14.303)	0	0	0
12/01/2009	€ / R 2009/03/16	15.75	Put	Currency Future	2,574.0000	2,358.0000	(8.392)	0	0	0
12/01/2009	€ / R 2009/03/16	15.00	Put	Currency Future	1,911.0000	1,718.0000	(10.099)	0	0	0
12/01/2009	€ / R 2009/03/16	15.85	Call	Currency Future	179.0000	245.0000	36.872	0	0	0
12/01/2009	€ / R 2009/03/16	16.15	Put	Currency Future	2,941.0000	2,714.0000	(7.718)	0	0	0
12/01/2009	€ / R 2009/03/16	15.30	Put	Currency Future	2,171.0000	1,969.0000	(9.304)	0	0	0
12/01/2009	€ / R 2009/03/16	15.10	Call	Currency Future	261.0000	350.0000	34.100	0	0	0
12/01/2009	€ / R 2009/03/16	11.45	Call	Currency Future	1,972.0000	2,248.0000	13.996	0	0	0
12/01/2009	€ / R 2009/03/16	14.45	Call	Currency Future	364.0000	481.0000	32.143	0	0	0
12/01/2009	€ / R 2009/03/16	16.55	Call	Currency Future	129.0000	178.0000	37.984	0	0	0
12/01/2009	€ / R 2009/03/16	12.15	Call	Currency Future	1,368.0000	1,628.0000	19.006	0	0	0
12/01/2009	€ / R 2009/03/16	15.25	Call	Currency Future	241.0000	327.0000	35.685	0	0	0
12/01/2009	€ / R 2009/03/16	13.25	Put	Currency Future	600.0000	507.0000	(15.500)	0	0	0
12/01/2009	€ / R 2009/03/16	13.20	Call	Currency Future	736.0000	931.0000	26.495	0	0	0
12/01/2009	€ / R 2009/03/16	10.60	Put	Currency Future	26.0000	25.0000	(3.846)	0	0	0
12/01/2009	€ / R 2009/03/16	16.70	Put	Currency Future	3,453.0000	3,217.0000	(6.835)	0	0	0
12/01/2009	€ / R 2009/03/16	11.45	Put	Currency Future	58.0000	49.0000	(15.517)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/01/2009	€ / R 2009/03/16	16.55	Put	Currency Future	3,314.0000	3,079.0000	(7.091)	0	0	0
12/01/2009	€ / R 2009/03/16	12.15	Put	Currency Future	154.0000	129.0000	(16.234)	0	0	0
12/01/2009	€ / R 2009/03/16	15.25	Put	Currency Future	2,127.0000	1,927.0000	(9.403)	0	0	0
12/01/2009	€ / R 2009/03/16	14.60	Put	Currency Future	1,572.0000	1,397.0000	(11.132)	0	0	0
12/01/2009	€ / R 2009/03/16	10.00	Put	Currency Future	13.0000	10.0000	(23.077)	0	0	0
12/01/2009	€ / R 2009/03/16	15.65	Put	Currency Future	2,484.0000	2,270.0000	(8.615)	0	0	0
12/01/2009	€ / R 2009/03/16	13.90	Put	Currency Future	1,027.0000	890.0000	(13.340)	0	0	0
12/01/2009	€ / R 2009/03/16	10.95	Put	Currency Future	33.0000	30.0000	(9.091)	0	0	0
12/01/2009	€ / R 2009/03/16	14.65	Call	Currency Future	328.0000	435.0000	32.622	0	0	0
12/01/2009	€ / R 2009/03/16	14.15	Call	Currency Future	428.0000	561.0000	31.075	0	0	0
12/01/2009	€ / R 2009/03/16	10.60	Call	Currency Future	2,790.0000	3,074.0000	10.179	0	0	0
12/01/2009	€ / R 2009/03/16	12.40	Call	Currency Future	1,184.0000	1,434.0000	21.115	0	0	0
12/01/2009	€ / R 2009/03/16	17.60	Put	Currency Future	4,296.0000	4,045.0000	(5.843)	0	0	0
12/01/2009	€ / R 2009/03/16	17.35	Put	Currency Future	4,059.0000	3,813.0000	(6.061)	0	0	0
12/01/2009	€ / R 2009/03/16	14.65	Put	Currency Future	1,614.0000	1,436.0000	(11.029)	0	0	0
12/01/2009	€ / R 2009/03/16	10.20	Put	Currency Future	19.0000	15.0000	(21.053)	0	0	0
12/01/2009	€ / R 2009/03/16	10.80	Put	Currency Future	29.0000	28.0000	(3.448)	0	0	0
12/01/2009	€ / R 2009/03/16	17.60	Call	Currency Future	61.0000	95.0000	55.738	0	0	0
12/01/2009	€ / R 2009/03/16	17.35	Call	Currency Future	73.0000	112.0000	53.425	0	0	0
12/01/2009	€ / R 2009/03/16	10.20	Call	Currency Future	3,183.0000	3,464.0000	8.828	0	0	0
12/01/2009	€ / R 2009/03/16	10.80	Call	Currency Future	2,594.0000	2,877.0000	10.910	0	0	0
12/01/2009	€ / R 2009/03/16	14.45	Put	Currency Future	1,450.0000	1,282.0000	(11.586)	0	0	0
12/01/2009	€ / R 2009/03/16	15.30	Call	Currency Future	235.0000	319.0000	35.745	0	0	0
12/01/2009	€ / R 2009/03/16	10.00	Call	Currency Future	3,377.0000	3,659.0000	8.351	0	0	0
12/01/2009	€ / R 2009/03/16	10.90	Put	Currency Future	32.0000	30.0000	(6.250)	0	0	0
12/01/2009	€ / R 2009/03/16	13.90	Call	Currency Future	491.0000	639.0000	30.143	0	0	0
12/01/2009	€ / R 2009/03/16	11.80	Call	Currency Future	1,651.0000	1,929.0000	16.838	0	0	0
12/01/2009	€ / R 2009/03/16	12.90	Put	Currency Future	415.0000	344.0000	(17.108)	0	0	0
12/01/2009	€ / R 2009/03/16	11.90	Call	Currency Future	1,567.0000	1,840.0000	17.422	0	0	0
12/01/2009	€ / R 2009/03/16	14.10	Call	Currency Future	439.0000	576.0000	31.207	0	0	0
12/01/2009	€ / R 2009/03/16	12.40	Put	Currency Future	220.0000	185.0000	(15.909)	0	0	0
12/01/2009	€ / R 2009/03/16	13.30	Call	Currency Future	693.0000	882.0000	27.273	0	0	0
12/01/2009	€ / R 2009/03/16	11.80	Put	Currency Future	87.0000	80.0000	(8.046)	0	0	0
12/01/2009	€ / R 2009/03/16	9.50	Call	Currency Future	3,869.0000	4,153.0000	7.340	0	0	0
12/01/2009	€ / R 2009/03/16	10.90	Call	Currency Future	2,496.0000	2,779.0000	11.338	0	0	0
12/01/2009	€ / R 2009/03/16	14.30	Put	Currency Future	1,330.0000	1,170.0000	(12.030)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/01/2009	€ / R 2009/03/16	13.30	Put	Currency Future	629.0000	532.0000	(15.421)	0	0	0
12/01/2009	€ / R 2009/03/16	10.95	Call	Currency Future	2,447.0000	2,730.0000	11.565	0	0	0
12/01/2009	€ / R 2009/03/16	12.40	Call	Currency Future	1,184.0000	1,434.0000	21.115	0	0	0
12/01/2009	€ / R 2009/03/16	12.90	Call	Currency Future	880.0000	1,094.0000	24.318	0	0	0
12/01/2009	€ / R 2009/03/16	16.10	Call	Currency Future	159.0000	219.0000	37.736	0	0	0
12/01/2009	€ / R 2009/03/16	11.10	Put	Currency Future	39.0000	33.0000	(15.385)	0	0	0
12/01/2009	€ / R 2009/03/16	10.90	Call	Currency Future	2,496.0000	2,779.0000	11.338	0	0	0
12/01/2009	€ / R 2009/03/16	14.15	Call	Currency Future	428.0000	561.0000	31.075	0	0	0
12/01/2009	€ / R 2009/03/16	17.75	Put	Currency Future	4,440.0000	4,186.0000	(5.721)	0	0	0
12/01/2009	€ / R 2009/03/16	10.90	Put	Currency Future	32.0000	30.0000	(6.250)	0	0	0
12/01/2009	€ / R 2009/03/16	15.80	Put	Currency Future	2,620.0000	2,402.0000	(8.321)	0	0	0
12/01/2009	€ / R 2009/03/16	17.10	Put	Currency Future	3,824.0000	3,583.0000	(6.302)	0	0	0
12/01/2009	€ / R 2009/03/16	14.15	Put	Currency Future	1,213.0000	1,061.0000	(12.531)	0	0	0
12/01/2009	€ / R 2009/03/16	17.75	Call	Currency Future	54.0000	86.0000	59.259	0	0	0
12/01/2009	€ / R 2009/03/16	15.90	Put	Currency Future	2,711.0000	2,490.0000	(8.152)	0	0	0
12/01/2009	€ / R 2009/03/16	16.10	Put	Currency Future	2,895.0000	2,669.0000	(7.807)	0	0	0
12/01/2009	€ / R 2009/03/16	15.80	Call	Currency Future	184.0000	251.0000	36.413	0	0	0
12/01/2009	€ / R 2009/03/16	17.10	Call	Currency Future	88.0000	133.0000	51.136	0	0	0
12/01/2009	€ / R 2009/03/16	13.85	Call	Currency Future	505.0000	656.0000	29.901	0	0	0
12/01/2009	€ / R 2009/03/16	16.15	Put	Currency Future	2,941.0000	2,714.0000	(7.718)	0	0	0
12/01/2009	€ / R 2009/03/16	12.40	Put	Currency Future	220.0000	185.0000	(15.909)	0	0	0
12/01/2009	€ / R 2009/03/16	12.85	Call	Currency Future	906.0000	1,123.0000	23.951	0	0	0
12/01/2009	€ / R 2009/03/16	10.30	Put	Currency Future	21.0000	17.0000	(19.048)	0	0	0
12/01/2009	€ / R 2009/03/16	10.10	Put	Currency Future	16.0000	12.0000	(25.000)	0	0	0
12/01/2009	€ / R 2009/03/16	14.20	Put	Currency Future	1,252.0000	1,097.0000	(12.380)	0	0	0
12/01/2009	€ / R 2009/03/16	15.85	Put	Currency Future	2,665.0000	2,446.0000	(8.218)	0	0	0
12/01/2009	€ / R 2009/03/16	11.80	Call	Currency Future	1,651.0000	1,929.0000	16.838	0	0	0
12/01/2009	€ / R 2009/03/16	10.10	Call	Currency Future	3,280.0000	3,561.0000	8.567	0	0	0
12/01/2009	€ / R 2009/03/16	16.60	Call	Currency Future	126.0000	174.0000	38.095	0	0	0
12/01/2009	€ / R 2009/03/16	15.05	Put	Currency Future	1,954.0000	1,759.0000	(9.980)	0	0	0
12/01/2009	€ / R 2009/03/16	15.40	Call	Currency Future	224.0000	304.0000	35.714	0	0	0
12/01/2009	€ / R 2009/03/16	14.30	Call	Currency Future	394.0000	519.0000	31.726	0	0	0
12/01/2009	€ / R 2009/03/16	15.05	Call	Currency Future	268.0000	359.0000	33.955	0	0	0
12/01/2009	€ / R 2009/03/16	13.35	Put	Currency Future	659.0000	559.0000	(15.175)	0	0	0
12/01/2009	€ / R 2009/03/16	11.90	Put	Currency Future	103.0000	91.0000	(11.650)	0	0	0
12/01/2009	€ / R 2009/03/16	14.60	Call	Currency Future	336.0000	446.0000	32.738	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/01/2009	€ / R 2009/03/16	16.60	Put	Currency Future	3,362.0000	3,125.0000	(7.049)	0	0	0
12/01/2009	€ / R 2009/03/16	13.65	Call	Currency Future	565.0000	730.0000	29.204	0	0	0
12/01/2009	€ / R 2009/03/16	13.35	Call	Currency Future	673.0000	858.0000	27.489	0	0	0
12/01/2009	€ / R 2009/03/16	11.85	Call	Currency Future	1,609.0000	1,884.0000	17.091	0	0	0
12/01/2009	€ / R 2009/03/16	15.90	Call	Currency Future	175.0000	240.0000	37.143	0	0	0
12/01/2009	€ / R 2009/03/16	16.25	Put	Currency Future	3,034.0000	2,805.0000	(7.548)	0	0	0
12/01/2009	€ / R 2009/03/16	16.65	Put	Currency Future	3,407.0000	3,171.0000	(6.927)	0	0	0
12/01/2009	€ / R 2009/03/16	11.75	Put	Currency Future	82.0000	74.0000	(9.756)	0	0	0
12/01/2009	€ / R 2009/03/16	14.70	Call	Currency Future	319.0000	425.0000	33.229	0	0	0
12/01/2009	€ / R 2009/03/16	11.10	Call	Currency Future	2,303.0000	2,583.0000	12.158	0	0	0
12/01/2009	€ / R 2009/03/16	13.65	Put	Currency Future	851.0000	731.0000	(14.101)	0	0	0
12/01/2009	€ / R 2009/03/16	15.75	Call	Currency Future	188.0000	257.0000	36.702	0	0	0
12/01/2009	€ / R 2009/03/16	11.85	Put	Currency Future	95.0000	85.0000	(10.526)	0	0	0
12/01/2009	€ / R 2009/03/16	15.60	Call	Currency Future	203.0000	276.0000	35.961	0	0	0
12/01/2009	€ / R 2009/03/16	10.70	Put	Currency Future	27.0000	26.0000	(3.704)	0	0	0
12/01/2009	€ / R 2009/03/16	10.30	Put	Currency Future	21.0000	17.0000	(19.048)	0	0	0
12/01/2009	€ / R 2009/03/16	16.85	Put	Currency Future	3,591.0000	3,357.0000	(6.516)	0	0	0
12/01/2009	€ / R 2009/03/16	11.95	Put	Currency Future	112.0000	97.0000	(13.393)	0	0	0
12/01/2009	€ / R 2009/03/16	14.70	Put	Currency Future	1,655.0000	1,475.0000	(10.876)	0	0	0
12/01/2009	€ / R 2009/03/16	10.30	Call	Currency Future	3,085.0000	3,367.0000	9.141	0	0	0
12/01/2009	€ / R 2009/03/16	10.25	Put	Currency Future	20.0000	16.0000	(20.000)	0	0	0
12/01/2009	€ / R 2009/03/16	11.95	Call	Currency Future	1,526.0000	1,796.0000	17.693	0	0	0
12/01/2009	€ / R 2009/03/16	15.50	Put	Currency Future	2,349.0000	2,140.0000	(8.897)	0	0	0
12/01/2009	€ / R 2009/03/16	10.25	Call	Currency Future	3,134.0000	3,415.0000	8.966	0	0	0
12/01/2009	€ / R 2009/03/16	11.75	Call	Currency Future	1,696.0000	1,974.0000	16.392	0	0	0
12/01/2009	€ / R 2009/03/16	15.50	Call	Currency Future	213.0000	289.0000	35.681	0	0	0
12/01/2009	€ / R 2009/03/16	14.80	Call	Currency Future	304.0000	404.0000	32.895	0	0	0
12/01/2009	€ / R 2009/03/16	11.65	Put	Currency Future	73.0000	65.0000	(10.959)	0	0	0
12/01/2009	€ / R 2009/03/16	16.30	Call	Currency Future	144.0000	200.0000	38.889	0	0	0
12/01/2009	€ / R 2009/03/16	14.80	Put	Currency Future	1,739.0000	1,555.0000	(10.581)	0	0	0
12/01/2009	€ / R 2009/03/16	11.05	Call	Currency Future	2,350.0000	2,632.0000	12.000	0	0	0
12/01/2009	€ / R 2009/03/16	11.65	Call	Currency Future	1,787.0000	2,064.0000	15.501	0	0	0
12/01/2009	€ / R 2009/03/16	10.70	Call	Currency Future	2,692.0000	2,976.0000	10.550	0	0	0
12/01/2009	€ / R 2009/03/16	16.40	Call	Currency Future	138.0000	191.0000	38.406	0	0	0
12/01/2009	€ / R 2009/03/16	11.05	Put	Currency Future	36.0000	32.0000	(11.111)	0	0	0
12/01/2009	€ / R 2009/03/16	11.80	Put	Currency Future	87.0000	80.0000	(8.046)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/01/2009	€ / R 2009/03/16	9.50	Put	Currency Future	5.0000	3.0000	(40.000)	0	0	0
12/01/2009	€ / R 2009/03/16	9.90	Call	Currency Future	3,475.0000	3,758.0000	8.144	0	0	0
12/01/2009	€ / R 2009/03/16	10.45	Call	Currency Future	2,937.0000	3,222.0000	9.704	0	0	0
12/01/2009	€ / R 2009/03/16	14.25	Call	Currency Future	405.0000	533.0000	31.605	0	0	0
12/01/2009	€ / R 2009/03/16	12.30	Call	Currency Future	1,256.0000	1,510.0000	20.223	0	0	0
12/01/2009	€ / R 2009/03/16	10.15	Call	Currency Future	3,232.0000	3,513.0000	8.694	0	0	0
12/01/2009	€ / R 2009/03/16	17.65	Call	Currency Future	58.0000	92.0000	58.621	0	0	0
12/01/2009	€ / R 2009/03/16	12.30	Put	Currency Future	192.0000	161.0000	(16.146)	0	0	0
12/01/2009	€ / R 2009/03/16	9.90	Put	Currency Future	11.0000	8.0000	(27.273)	0	0	0
12/01/2009	€ / R 2009/03/16	17.65	Put	Currency Future	4,344.0000	4,092.0000	(5.801)	0	0	0
12/01/2009	€ / R 2009/03/16	11.55	Call	Currency Future	1,879.0000	2,156.0000	14.742	0	0	0
12/01/2009	€ / R 2009/03/16	10.45	Put	Currency Future	23.0000	23.0000	-	0	0	0
12/01/2009	€ / R 2009/03/16	14.25	Put	Currency Future	1,291.0000	1,133.0000	(12.239)	0	0	0
12/01/2009	€ / R 2009/03/16	11.55	Put	Currency Future	65.0000	57.0000	(12.308)	0	0	0
12/01/2009	€ / R 2009/03/16	11.00	Call	Currency Future	2,398.0000	2,681.0000	11.802	0	0	0
12/01/2009	€ / R 2009/03/16	16.85	Call	Currency Future	105.0000	156.0000	48.571	0	0	0
12/01/2009	€ / R 2009/03/16	12.05	Call	Currency Future	1,446.0000	1,709.0000	18.188	0	0	0
12/01/2009	€ / R 2009/03/16	11.25	Call	Currency Future	2,160.0000	2,436.0000	12.778	0	0	0
12/01/2009	€ / R 2009/03/16	15.85	Call	Currency Future	179.0000	245.0000	36.872	0	0	0
12/01/2009	€ / R 2009/03/16	15.70	Call	Currency Future	193.0000	263.0000	36.269	0	0	0
12/01/2009	€ / R 2009/03/16	12.05	Put	Currency Future	132.0000	110.0000	(16.667)	0	0	0
12/01/2009	€ / R 2009/03/16	15.40	Put	Currency Future	2,260.0000	2,054.0000	(9.115)	0	0	0
12/01/2009	€ / R 2009/03/16	16.05	Call	Currency Future	163.0000	224.0000	37.423	0	0	0
12/01/2009	€ / R 2009/03/16	16.50	Call	Currency Future	131.0000	182.0000	38.931	0	0	0
12/01/2009	€ / R 2009/03/16	16.30	Put	Currency Future	3,080.0000	2,850.0000	(7.468)	0	0	0
12/01/2009	€ / R 2009/03/16	18.10	Put	Currency Future	4,777.0000	4,518.0000	(5.422)	0	0	0
12/01/2009	€ / R 2009/03/16	17.00	Call	Currency Future	94.0000	142.0000	51.064	0	0	0
12/01/2009	€ / R 2009/03/16	16.85	Put	Currency Future	3,591.0000	3,357.0000	(6.516)	0	0	0
12/01/2009	€ / R 2009/03/16	10.65	Put	Currency Future	26.0000	26.0000	-	0	0	0
12/01/2009	€ / R 2009/03/16	16.05	Put	Currency Future	2,849.0000	2,625.0000	(7.862)	0	0	0
12/01/2009	€ / R 2009/03/16	10.30	Call	Currency Future	3,085.0000	3,367.0000	9.141	0	0	0
12/01/2009	€ / R 2009/03/16	10.65	Call	Currency Future	2,741.0000	3,025.0000	10.361	0	0	0
12/01/2009	€ / R 2009/03/16	11.25	Put	Currency Future	46.0000	37.0000	(19.565)	0	0	0
12/01/2009	€ / R 2009/03/16	15.45	Call	Currency Future	218.0000	296.0000	35.780	0	0	0
12/01/2009	€ / R 2009/03/16	12.55	Call	Currency Future	1,082.0000	1,325.0000	22.458	0	0	0
12/01/2009	€ / R 2009/03/16	16.25	Call	Currency Future	148.0000	204.0000	37.838	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/01/2009	€ / R 2009/03/16	16.75	Put	Currency Future	3,499.0000	3,264.0000	(6.716)	0	0	0
12/01/2009	€ / R 2009/03/16	13.45	Call	Currency Future	635.0000	813.0000	28.031	0	0	0
12/01/2009	€ / R 2009/03/16	15.45	Put	Currency Future	2,304.0000	2,097.0000	(8.984)	0	0	0
12/01/2009	€ / R 2009/03/16	16.75	Call	Currency Future	113.0000	163.0000	44.248	0	0	0
12/01/2009	€ / R 2009/03/16	13.30	Call	Currency Future	693.0000	882.0000	27.273	0	0	0
12/01/2009	€ / R 2009/03/16	17.00	Put	Currency Future	3,730.0000	3,492.0000	(6.381)	0	0	0
12/01/2009	€ / R 2009/03/16	10.35	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
12/01/2009	€ / R 2009/03/16	16.50	Put	Currency Future	3,267.0000	3,033.0000	(7.163)	0	0	0
12/01/2009	€ / R 2009/03/16	13.30	Put	Currency Future	629.0000	532.0000	(15.421)	0	0	0
12/01/2009	€ / R 2009/03/16	9.85	Put	Currency Future	10.0000	7.0000	(30.000)	0	0	0
12/01/2009	€ / R 2009/03/16	10.35	Call	Currency Future	3,035.0000	3,318.0000	9.325	0	0	0
12/01/2009	€ / R 2009/03/16	15.70	Put	Currency Future	2,529.0000	2,314.0000	(8.501)	0	0	0
12/01/2009	€ / R 2009/03/16	14.60	Put	Currency Future	1,572.0000	1,397.0000	(11.132)	0	0	0
12/01/2009	€ / R 2009/03/16	16.40	Put	Currency Future	3,174.0000	2,941.0000	(7.341)	0	0	0
12/01/2009	€ / R 2009/03/16	17.30	Call	Currency Future	76.0000	116.0000	52.632	0	0	0
12/01/2009	€ / R 2009/03/16	9.80	Call	Currency Future	3,573.0000	3,856.0000	7.921	0	0	0
12/01/2009	€ / R 2009/03/16	11.15	Call	Currency Future	2,255.0000	2,534.0000	12.373	0	0	0
12/01/2009	€ / R 2009/03/16	18.10	Call	Currency Future	41.0000	67.0000	63.415	0	0	0
12/01/2009	€ / R 2009/03/16	9.85	Call	Currency Future	3,524.0000	3,807.0000	8.031	0	0	0
12/01/2009	€ / R 2009/03/16	11.15	Put	Currency Future	41.0000	34.0000	(17.073)	0	0	0
12/01/2009	€ / R 2009/03/16	17.30	Put	Currency Future	4,012.0000	3,767.0000	(6.107)	0	0	0
12/01/2009	€ / R 2009/03/16	13.45	Put	Currency Future	720.0000	614.0000	(14.722)	0	0	0
12/01/2009	€ / R 2009/03/16	9.80	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
12/01/2009	€ / R 2009/03/16	14.35	Call	Currency Future	384.0000	506.0000	31.771	0	0	0
12/01/2009	€ / R 2009/03/16	10.60	Put	Currency Future	26.0000	25.0000	(3.846)	0	0	0
12/01/2009	€ / R 2009/03/16	14.35	Put	Currency Future	1,370.0000	1,207.0000	(11.898)	0	0	0
12/01/2009	€ / R 2009/03/16	10.60	Call	Currency Future	2,790.0000	3,074.0000	10.179	0	0	0
12/01/2009	€ / R 2009/03/16	15.95	Put	Currency Future	2,757.0000	2,535.0000	(8.052)	0	0	0
12/01/2009	€ / R 2009/03/16	11.00	Put	Currency Future	34.0000	31.0000	(8.824)	0	0	0
12/01/2009	€ / R 2009/03/16	10.40	Call	Currency Future	2,986.0000	3,270.0000	9.511	0	0	0
12/01/2009	€ / R 2009/03/16	14.90	Call	Currency Future	289.0000	385.0000	33.218	0	0	0
12/01/2009	€ / R 2009/03/16	15.95	Call	Currency Future	171.0000	234.0000	36.842	0	0	0
12/01/2009	€ / R 2009/03/16	12.55	Put	Currency Future	268.0000	226.0000	(15.672)	0	0	0
12/01/2009	€ / R 2009/03/16	15.15	Call	Currency Future	254.0000	342.0000	34.646	0	0	0
12/01/2009	€ / R 2009/03/16	13.80	Put	Currency Future	955.0000	825.0000	(13.613)	0	0	0
12/01/2009	€ / R 2009/03/16	15.15	Put	Currency Future	2,040.0000	1,843.0000	(9.657)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/01/2009	€ / R 2009/03/16	13.80	Call	Currency Future	519.0000	674.0000	29.865	0	0	0
12/01/2009	€ / R 2009/03/16	14.20	Call	Currency Future	416.0000	546.0000	31.250	0	0	0
12/01/2009	€ / R 2009/03/16	12.65	Call	Currency Future	1,019.0000	1,255.0000	23.160	0	0	0
12/01/2009	€ / R 2009/03/16	13.75	Put	Currency Future	920.0000	793.0000	(13.804)	0	0	0
12/01/2009	€ / R 2009/03/16	14.90	Put	Currency Future	1,825.0000	1,636.0000	(10.356)	0	0	0
12/01/2009	€ / R 2009/03/16	13.55	Call	Currency Future	599.0000	770.0000	28.548	0	0	0
12/01/2009	€ / R 2009/03/16	13.55	Put	Currency Future	785.0000	671.0000	(14.522)	0	0	0
12/01/2009	€ / R 2009/03/16	12.85	Put	Currency Future	392.0000	324.0000	(17.347)	0	0	0
12/01/2009	€ / R 2009/03/16	12.85	Call	Currency Future	906.0000	1,123.0000	23.951	0	0	0
12/01/2009	€ / R 2009/03/16	12.65	Put	Currency Future	305.0000	256.0000	(16.066)	0	0	0
12/01/2009	€ / R 2009/03/16	12.20	Call	Currency Future	1,330.0000	1,588.0000	19.398	0	0	200
12/01/2009	€ / R 2009/03/16	13.75	Call	Currency Future	534.0000	692.0000	29.588	0	0	0
12/01/2009	€ / R 2009/03/16	14.05	Put	Currency Future	1,138.0000	991.0000	(12.917)	0	0	0
12/01/2009	€ / R 2009/03/16	14.05	Call	Currency Future	452.0000	591.0000	30.752	0	0	0
12/01/2009	€ / R 2009/03/16	14.00	Call	Currency Future	464.0000	606.0000	30.603	0	0	0
12/01/2009	€ / R 2009/03/16	12.20	Put	Currency Future	166.0000	139.0000	(16.265)	0	0	0
12/01/2009	€ / R 2009/03/16	12.75	Put	Currency Future	347.0000	289.0000	(16.715)	0	0	0
12/01/2009	€ / R 2009/03/16	14.00	Put	Currency Future	1,100.0000	957.0000	(13.000)	0	0	0
12/01/2009	€ / R 2009/03/16	14.10	Put	Currency Future	1,175.0000	1,026.0000	(12.681)	0	0	0
12/01/2009	€ / R 2009/03/16	13.00	Call	Currency Future	829.0000	1,037.0000	25.090	0	0	0
12/01/2009	€ / R 2009/03/16	12.75	Call	Currency Future	961.0000	1,188.0000	23.621	0	0	0
12/01/2009	€ / R 2009/03/16	12.65	Call	Currency Future	1,019.0000	1,255.0000	23.160	0	0	0
12/01/2009	€ / R 2009/03/16	13.00	Put	Currency Future	465.0000	387.0000	(16.774)	0	0	0
12/01/2009	€ / R 2009/03/16	12.65	Put	Currency Future	305.0000	256.0000	(16.066)	0	0	0
12/01/2009	€ / R 2009/03/16	12.60	Put	Currency Future	285.0000	240.0000	(15.789)	0	0	0
12/01/2009	€ / R 2009/03/16	12.55	Call	Currency Future	1,082.0000	1,325.0000	22.458	0	0	0
12/01/2009	€ / R 2009/03/16	12.55	Put	Currency Future	268.0000	226.0000	(15.672)	0	0	0
12/01/2009	€ / R 2009/03/16	12.60	Call	Currency Future	1,049.0000	1,290.0000	22.974	0	0	0
12/01/2009	€ / R 2009/03/16	14.10	Call	Currency Future	439.0000	576.0000	31.207	0	0	0
12/01/2009	€ / R 2009/03/16	13.85	Put	Currency Future	991.0000	857.0000	(13.522)	0	0	0
12/01/2009	€ / R 2009/03/16	12.80	Put	Currency Future	369.0000	306.0000	(17.073)	0	0	0
12/01/2009	€ / R 2009/03/16	12.80	Call	Currency Future	933.0000	1,155.0000	23.794	0	0	0
12/01/2009	€ / R 2009/03/16	11.85	Call	Currency Future	1,609.0000	1,884.0000	17.091	0	0	0
12/01/2009	€ / R 2009/03/16	11.65	Put	Currency Future	73.0000	65.0000	(10.959)	0	0	0
12/01/2009	€ / R 2009/03/16	11.65	Call	Currency Future	1,787.0000	2,064.0000	15.501	0	0	0
12/01/2009	€ / R 2009/03/16	13.85	Call	Currency Future	505.0000	656.0000	29.901	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
12/01/2009	€ / R 2009/03/16	11.85	Put	Currency Future	95.0000	85.0000	(10.526)	0	0	0
12/01/2009	€ / R 2009/03/16	12.35	Put	Currency Future	206.0000	173.0000	(16.019)	0	0	0
12/01/2009	€ / R 2009/03/16	12.35	Call	Currency Future	1,220.0000	1,472.0000	20.656	0	0	0
12/01/2009	€ / R 2009/03/16	12.60	Put	Currency Future	285.0000	240.0000	(15.789)	0	0	0
12/01/2009	€ / R 2009/03/16	12.60	Call	Currency Future	1,049.0000	1,290.0000	22.974	0	0	0
12/01/2009	€ / R 2009/03/16	12.25	Call	Currency Future	1,293.0000	1,549.0000	19.799	0	0	0
12/01/2009	€ / R 2009/03/16	11.50	Call	Currency Future	1,926.0000	2,202.0000	14.330	0	0	0
12/01/2009	€ / R 2009/03/16	11.50	Put	Currency Future	62.0000	53.0000	(14.516)	0	0	0
12/01/2009	€ / R 2009/03/16	11.60	Call	Currency Future	1,833.0000	2,110.0000	15.112	0	0	0
12/01/2009	€ / R 2009/03/16	11.60	Put	Currency Future	69.0000	61.0000	(11.594)	0	0	0
12/01/2009	€ / R 2009/03/16	12.25	Put	Currency Future	179.0000	149.0000	(16.760)	0	0	0
12/01/2009	€ / R 2009/03/16	12.00	Call	Currency Future	1,486.0000	1,753.0000	17.968	0	0	0
12/01/2009	€ / R 2009/03/16	12.00	Put	Currency Future	122.0000	103.0000	(15.574)	0	0	0
12/01/2009	€ / R 2009/03/16	11.90	Put	Currency Future	103.0000	91.0000	(11.650)	0	0	0
12/01/2009	€ / R 2009/03/16	12.50	Call	Currency Future	1,115.0000	1,361.0000	22.063	0	0	0
12/01/2009	€ / R 2009/03/16	12.10	Put	Currency Future	143.0000	119.0000	(16.783)	0	0	0
12/01/2009	€ / R 2009/03/16	12.05	Put	Currency Future	132.0000	110.0000	(16.667)	0	0	0
12/01/2009	€ / R 2009/03/16	12.05	Call	Currency Future	1,446.0000	1,709.0000	18.188	0	0	0
12/01/2009	€ / R 2009/03/16	12.10	Call	Currency Future	1,407.0000	1,668.0000	18.550	0	0	0
12/01/2009	€ / R 2009/03/16	12.50	Put	Currency Future	251.0000	211.0000	(15.936)	0	0	0
12/01/2009	€ / R 2009/03/16	12.10	Call	Currency Future	1,407.0000	1,668.0000	18.550	0	0	0
12/01/2009	€ / R 2009/03/16	12.10	Put	Currency Future	143.0000	119.0000	(16.783)	0	0	0
12/01/2009	€ / R 2009/03/16	12.15	Call	Currency Future	1,368.0000	1,628.0000	19.006	0	0	0
12/01/2009	€ / R 2009/03/16	12.15	Put	Currency Future	154.0000	129.0000	(16.234)	0	0	0
12/01/2009	€ / R 2009/03/16	12.45	Call	Currency Future	1,150.0000	1,397.0000	21.478	0	0	0
12/01/2009	€ / R 2009/03/16	12.45	Put	Currency Future	236.0000	198.0000	(16.102)	0	0	0
12/01/2009	€ / R 2009/03/16	11.70	Call	Currency Future	1,742.0000	2,019.0000	15.901	0	0	0
12/01/2009	€ / R 2009/03/16	11.90	Call	Currency Future	1,567.0000	1,840.0000	17.422	0	0	0
12/01/2009	€ / R 2009/03/16	12.30	Put	Currency Future	192.0000	161.0000	(16.146)	0	0	0
12/01/2009	€ / R 2009/03/16	12.35	Call	Currency Future	1,220.0000	1,472.0000	20.656	0	0	0
12/01/2009	€ / R 2009/03/16	12.35	Put	Currency Future	206.0000	173.0000	(16.019)	0	0	0
12/01/2009	€ / R 2009/03/16	12.30	Call	Currency Future	1,256.0000	1,510.0000	20.223	0	0	0
12/01/2009	€ / R 2009/03/16	11.70	Put	Currency Future	77.0000	70.0000	(9.091)	0	0	0
12/01/2009	€ / R 2009/03/16	12.70	Call	Currency Future	990.0000	1,221.0000	23.333	0	0	0
12/01/2009	€ / R 2009/03/16	13.50	Put	Currency Future	752.0000	642.0000	(14.628)	0	0	0
12/01/2009	€ / R 2009/03/16	13.50	Call	Currency Future	616.0000	792.0000	28.571	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/01/2009	€ / R 2009/03/16	12.70	Put	Currency Future	326.0000	272.0000	(16.564)	0	0	0
12/01/2009	€ / R 2009/03/16	13.05	Put	Currency Future	490.0000	410.0000	(16.327)	0	0	0
12/01/2009	€ / R 2009/03/16	13.05	Call	Currency Future	805.0000	1,009.0000	25.342	0	0	0
12/01/2009	€ / R 2009/06/12			Currency Future	13.5907	13.8861	2.174	0.0000	0.0000	2,585
12/01/2009	€ / R 2009/06/12	14.90	Put	Currency Future	1,861.0000	1,737.0000	(6.663)	0	0	0
12/01/2009	€ / R 2009/06/12	13.20	Call	Currency Future	1,153.0000	1,403.0000	21.683	0	0	0
12/01/2009	€ / R 2009/06/12	14.25	Call	Currency Future	762.0000	958.0000	25.722	0	0	0
12/01/2009	€ / R 2009/06/12	13.40	Call	Currency Future	1,074.0000	1,293.0000	20.391	0	0	0
12/01/2009	€ / R 2009/06/12	13.85	Put	Currency Future	1,165.0000	1,063.0000	(8.755)	0	0	0
12/01/2009	€ / R 2009/06/12	14.90	Call	Currency Future	552.0000	723.0000	30.978	0	0	0
12/01/2009	€ / R 2009/06/12	13.90	Call	Currency Future	889.0000	1,080.0000	21.485	0	0	0
12/01/2009	€ / R 2009/06/12	13.60	Call	Currency Future	995.0000	1,201.0000	20.704	0	0	0
12/01/2009	€ / R 2009/06/12	13.40	Put	Currency Future	883.0000	807.0000	(8.607)	0	0	0
12/01/2009	€ / R 2009/06/12	13.85	Call	Currency Future	906.0000	1,099.0000	21.302	0	0	0
12/01/2009	€ / R 2009/06/12	14.80	Put	Currency Future	1,790.0000	1,670.0000	(6.704)	0	0	0
12/01/2009	€ / R 2009/06/12	13.50	Call	Currency Future	1,033.0000	1,240.0000	20.039	0	0	0
12/01/2009	€ / R 2009/06/12	15.30	Call	Currency Future	448.0000	602.0000	34.375	0	0	0
12/01/2009	€ / R 2009/06/12	13.50	Put	Currency Future	943.0000	854.0000	(9.438)	0	0	0
12/01/2009	€ / R 2009/06/12	14.90	Call	Currency Future	552.0000	723.0000	30.978	0	0	0
12/01/2009	€ / R 2009/06/12	14.70	Call	Currency Future	611.0000	791.0000	29.460	0	0	0
12/01/2009	€ / R 2009/06/12	14.25	Put	Currency Future	1,421.0000	1,322.0000	(6.967)	0	0	0
12/01/2009	€ / R 2009/06/12	13.65	Put	Currency Future	1,035.0000	944.0000	(8.792)	0	0	0
12/01/2009	€ / R 2009/06/12	13.20	Put	Currency Future	762.0000	717.0000	(5.906)	0	0	0
12/01/2009	€ / R 2009/06/12	13.60	Put	Currency Future	1,004.0000	915.0000	(8.865)	0	0	0
12/01/2009	€ / R 2009/06/12	14.90	Put	Currency Future	1,861.0000	1,737.0000	(6.663)	0	0	0
12/01/2009	€ / R 2009/06/12	14.20	Put	Currency Future	1,389.0000	1,288.0000	(7.271)	0	0	0
12/01/2009	€ / R 2009/06/12	14.80	Call	Currency Future	581.0000	756.0000	30.120	0	0	0
12/01/2009	€ / R 2009/06/12	14.50	Put	Currency Future	1,584.0000	1,478.0000	(6.692)	0	0	0
12/01/2009	€ / R 2009/06/12	13.10	Put	Currency Future	716.0000	675.0000	(5.726)	0	0	0
12/01/2009	€ / R 2009/06/12	13.90	Put	Currency Future	1,198.0000	1,094.0000	(8.681)	0	0	0
12/01/2009	€ / R 2009/06/12	14.65	Call	Currency Future	626.0000	809.0000	29.233	0	0	0
12/01/2009	€ / R 2009/06/12	14.45	Call	Currency Future	691.0000	883.0000	27.786	0	0	0
12/01/2009	€ / R 2009/06/12	13.35	Put	Currency Future	852.0000	784.0000	(7.981)	0	0	0
12/01/2009	€ / R 2009/06/12	14.20	Call	Currency Future	780.0000	974.0000	24.872	0	0	0
12/01/2009	€ / R 2009/06/12	14.65	Put	Currency Future	1,685.0000	1,573.0000	(6.647)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/01/2009	€ / R 2009/06/12	15.30	Put	Currency Future	2,157.0000	2,016.0000	(6.537)	0	0	0
12/01/2009	€ / R 2009/06/12	14.85	Put	Currency Future	1,825.0000	1,704.0000	(6.630)	0	0	0
12/01/2009	€ / R 2009/06/12	13.40	Put	Currency Future	883.0000	807.0000	(8.607)	0	0	0
12/01/2009	€ / R 2009/06/12	14.55	Call	Currency Future	658.0000	845.0000	28.419	0	0	0
12/01/2009	€ / R 2009/06/12	13.45	Call	Currency Future	1,053.0000	1,266.0000	20.228	0	0	0
12/01/2009	€ / R 2009/06/12	13.65	Put	Currency Future	1,035.0000	944.0000	(8.792)	0	0	0
12/01/2009	€ / R 2009/06/12	14.10	Put	Currency Future	1,327.0000	1,222.0000	(7.913)	0	0	0
12/01/2009	€ / R 2009/06/12	13.10	Call	Currency Future	1,207.0000	1,461.0000	21.044	0	0	0
12/01/2009	€ / R 2009/06/12	13.25	Call	Currency Future	1,132.0000	1,375.0000	21.466	0	0	0
12/01/2009	€ / R 2009/06/12	13.45	Put	Currency Future	913.0000	830.0000	(9.091)	0	0	0
12/01/2009	€ / R 2009/06/12	13.25	Put	Currency Future	792.0000	739.0000	(6.692)	0	0	0
12/01/2009	€ / R 2009/06/12	14.10	Call	Currency Future	818.0000	1,008.0000	23.227	0	0	0
12/01/2009	€ / R 2009/06/12	14.40	Call	Currency Future	708.0000	902.0000	27.401	0	0	0
12/01/2009	€ / R 2009/06/12	13.15	Put	Currency Future	739.0000	696.0000	(5.819)	0	0	0
12/01/2009	€ / R 2009/06/12	13.55	Put	Currency Future	973.0000	884.0000	(9.147)	0	0	0
12/01/2009	€ / R 2009/06/12	13.15	Call	Currency Future	1,179.0000	1,432.0000	21.459	0	0	0
12/01/2009	€ / R 2009/06/12	14.70	Put	Currency Future	1,720.0000	1,605.0000	(6.686)	0	0	0
12/01/2009	€ / R 2009/06/12	13.35	Call	Currency Future	1,093.0000	1,320.0000	20.769	0	0	0
12/01/2009	€ / R 2009/06/12	14.10	Call	Currency Future	818.0000	1,008.0000	23.227	0	0	0
12/01/2009	€ / R 2009/06/12	12.10	Call	Currency Future	1,839.0000	2,122.0000	15.389	0	0	0
12/01/2009	€ / R 2009/06/12	13.30	Call	Currency Future	1,113.0000	1,347.0000	21.024	0	0	0
12/01/2009	€ / R 2009/06/12	14.15	Call	Currency Future	799.0000	991.0000	24.030	0	0	0
12/01/2009	€ / R 2009/06/12	12.60	Call	Currency Future	1,502.0000	1,772.0000	17.976	0	0	0
12/01/2009	€ / R 2009/06/12	13.30	Put	Currency Future	822.0000	761.0000	(7.421)	0	0	0
12/01/2009	€ / R 2009/06/12	13.80	Put	Currency Future	1,132.0000	1,033.0000	(8.746)	0	0	0
12/01/2009	€ / R 2009/06/12	14.15	Put	Currency Future	1,358.0000	1,255.0000	(7.585)	0	0	0
12/01/2009	€ / R 2009/06/12	12.70	Put	Currency Future	549.0000	521.0000	(5.100)	0	0	0
12/01/2009	€ / R 2009/06/12	14.40	Put	Currency Future	1,518.0000	1,416.0000	(6.719)	0	0	0
12/01/2009	€ / R 2009/06/12	13.55	Call	Currency Future	1,014.0000	1,220.0000	20.316	0	0	0
12/01/2009	€ / R 2009/06/12	14.50	Call	Currency Future	674.0000	864.0000	28.190	0	0	0
12/01/2009	€ / R 2009/06/12	13.15	Call	Currency Future	1,179.0000	1,432.0000	21.459	0	0	0
12/01/2009	€ / R 2009/06/12	15.60	Put	Currency Future	2,391.0000	2,236.0000	(6.483)	0	0	0
12/01/2009	€ / R 2009/06/12	12.70	Call	Currency Future	1,439.0000	1,707.0000	18.624	0	0	0
12/01/2009	€ / R 2009/06/12	14.60	Call	Currency Future	642.0000	827.0000	28.816	0	0	0
12/01/2009	€ / R 2009/06/12	13.65	Call	Currency Future	976.0000	1,180.0000	20.902	0	0	0
12/01/2009	€ / R 2009/06/12	13.80	Call	Currency Future	923.0000	1,119.0000	21.235	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/01/2009	€ / R 2009/06/12	15.60	Call	Currency Future	382.0000	522.0000	36.649	0	0	0
12/01/2009	€ / R 2009/06/12	14.60	Put	Currency Future	1,651.0000	1,541.0000	(6.663)	0	0	0
12/01/2009	€ / R 2009/06/12	14.35	Call	Currency Future	726.0000	922.0000	26.997	0	0	0
12/01/2009	€ / R 2009/06/12	15.50	Put	Currency Future	2,312.0000	2,162.0000	(6.488)	0	0	0
12/01/2009	€ / R 2009/06/12	14.75	Put	Currency Future	1,755.0000	1,637.0000	(6.724)	0	0	0
12/01/2009	€ / R 2009/06/12	14.10	Put	Currency Future	1,327.0000	1,222.0000	(7.913)	0	0	0
12/01/2009	€ / R 2009/06/12	14.35	Put	Currency Future	1,485.0000	1,386.0000	(6.667)	0	0	0
12/01/2009	€ / R 2009/06/12	14.75	Call	Currency Future	595.0000	774.0000	30.084	0	0	0
12/01/2009	€ / R 2009/06/12	12.10	Put	Currency Future	348.0000	336.0000	(3.448)	0	0	0
12/01/2009	€ / R 2009/06/12	14.55	Put	Currency Future	1,617.0000	1,509.0000	(6.679)	0	0	0
12/01/2009	€ / R 2009/06/12	13.40	Call	Currency Future	1,074.0000	1,293.0000	20.391	0	0	0
12/01/2009	€ / R 2009/06/12	12.60	Put	Currency Future	511.0000	486.0000	(4.892)	0	0	0
12/01/2009	€ / R 2009/06/12	14.85	Call	Currency Future	566.0000	740.0000	30.742	0	0	0
12/01/2009	€ / R 2009/06/12	15.30	Call	Currency Future	448.0000	602.0000	34.375	0	0	0
12/01/2009	€ / R 2009/06/12	14.95	Call	Currency Future	538.0000	707.0000	31.413	0	0	0
12/01/2009	€ / R 2009/06/12	15.40	Call	Currency Future	425.0000	574.0000	35.059	0	0	0
12/01/2009	€ / R 2009/06/12	11.95	Call	Currency Future	1,948.0000	2,234.0000	14.682	0	0	0
12/01/2009	€ / R 2009/06/12	15.05	Put	Currency Future	1,970.0000	1,839.0000	(6.650)	0	0	0
12/01/2009	€ / R 2009/06/12	15.30	Put	Currency Future	2,157.0000	2,016.0000	(6.537)	0	0	0
12/01/2009	€ / R 2009/06/12	12.55	Call	Currency Future	1,533.0000	1,806.0000	17.808	0	0	0
12/01/2009	€ / R 2009/06/12	15.05	Call	Currency Future	511.0000	676.0000	32.290	0	0	0
12/01/2009	€ / R 2009/06/12	15.50	Call	Currency Future	403.0000	548.0000	35.980	0	0	0
12/01/2009	€ / R 2009/06/12	14.95	Put	Currency Future	1,897.0000	1,771.0000	(6.642)	0	0	0
12/01/2009	€ / R 2009/06/12	13.90	Put	Currency Future	1,198.0000	1,094.0000	(8.681)	0	0	0
12/01/2009	€ / R 2009/06/12	15.40	Put	Currency Future	2,234.0000	2,088.0000	(6.535)	0	0	0
12/01/2009	€ / R 2009/06/12	14.45	Put	Currency Future	1,550.0000	1,447.0000	(6.645)	0	0	0
12/01/2009	€ / R 2009/06/12	13.90	Call	Currency Future	889.0000	1,080.0000	21.485	0	0	0
12/01/2009	€ / R 2009/06/12	13.15	Put	Currency Future	739.0000	696.0000	(5.819)	0	0	0
12/01/2009	€ / R 2009/06/12	15.10	Call	Currency Future	498.0000	660.0000	32.530	0	0	0
12/01/2009	€ / R 2009/06/12	14.15	Put	Currency Future	1,358.0000	1,255.0000	(7.585)	0	0	0
12/01/2009	€ / R 2009/06/12	14.80	Put	Currency Future	1,790.0000	1,670.0000	(6.704)	0	0	0
12/01/2009	€ / R 2009/06/12	14.15	Call	Currency Future	799.0000	991.0000	24.030	0	0	0
12/01/2009	€ / R 2009/06/12	15.00	Put	Currency Future	1,933.0000	1,805.0000	(6.622)	0	0	0
12/01/2009	€ / R 2009/06/12	14.05	Call	Currency Future	837.0000	1,025.0000	22.461	0	0	0
12/01/2009	€ / R 2009/06/12	15.10	Put	Currency Future	2,007.0000	1,874.0000	(6.627)	0	0	0
12/01/2009	€ / R 2009/06/12	14.05	Put	Currency Future	1,297.0000	1,189.0000	(8.327)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/01/2009	€ / R 2009/06/12	15.00	Call	Currency Future	524.0000	691.0000	31.870	0	0	0
12/01/2009	€ / R 2009/06/12	14.05	Put	Currency Future	1,297.0000	1,189.0000	(8.327)	0	0	0
12/01/2009	€ / R 2009/06/12	11.70	Call	Currency Future	2,137.0000	2,427.0000	13.570	0	0	0
12/01/2009	€ / R 2009/06/12	13.65	Call	Currency Future	976.0000	1,180.0000	20.902	0	0	0
12/01/2009	€ / R 2009/06/12	11.70	Put	Currency Future	246.0000	241.0000	(2.033)	0	0	0
12/01/2009	€ / R 2009/06/12	14.60	Put	Currency Future	1,651.0000	1,541.0000	(6.663)	0	0	0
12/01/2009	€ / R 2009/06/12	11.75	Put	Currency Future	258.0000	252.0000	(2.326)	0	0	0
12/01/2009	€ / R 2009/06/12	14.80	Call	Currency Future	581.0000	756.0000	30.120	0	0	0
12/01/2009	€ / R 2009/06/12	11.85	Call	Currency Future	2,022.0000	2,310.0000	14.243	0	0	0
12/01/2009	€ / R 2009/06/12	14.40	Put	Currency Future	1,518.0000	1,416.0000	(6.719)	0	0	0
12/01/2009	€ / R 2009/06/12	11.85	Put	Currency Future	282.0000	274.0000	(2.837)	0	0	0
12/01/2009	€ / R 2009/06/12	14.05	Call	Currency Future	837.0000	1,025.0000	22.461	0	0	0
12/01/2009	€ / R 2009/06/12	14.40	Call	Currency Future	708.0000	902.0000	27.401	0	0	0
12/01/2009	€ / R 2009/06/12	13.55	Call	Currency Future	1,014.0000	1,220.0000	20.316	0	0	0
12/01/2009	€ / R 2009/06/12	14.30	Put	Currency Future	1,453.0000	1,355.0000	(6.745)	0	0	0
12/01/2009	€ / R 2009/06/12	11.95	Put	Currency Future	307.0000	298.0000	(2.932)	0	0	0
12/01/2009	€ / R 2009/06/12	14.30	Call	Currency Future	743.0000	942.0000	26.783	0	0	0
12/01/2009	€ / R 2009/06/12	11.75	Call	Currency Future	2,099.0000	2,388.0000	13.768	0	0	0
12/01/2009	€ / R 2009/06/12	12.55	Put	Currency Future	493.0000	470.0000	(4.665)	0	0	0
12/01/2009	€ / R 2009/06/12	12.40	Put	Currency Future	441.0000	422.0000	(4.308)	0	0	0
12/01/2009	€ / R 2009/06/12	13.55	Put	Currency Future	973.0000	884.0000	(9.147)	0	0	0
12/01/2009	€ / R 2009/06/12	12.00	Put	Currency Future	320.0000	310.0000	(3.125)	0	0	0
12/01/2009	€ / R 2009/06/12	11.80	Call	Currency Future	2,060.0000	2,349.0000	14.029	0	0	0
12/01/2009	€ / R 2009/06/12	11.80	Put	Currency Future	270.0000	263.0000	(2.593)	0	0	0
12/01/2009	€ / R 2009/06/12	14.60	Call	Currency Future	642.0000	827.0000	28.816	0	0	0
12/01/2009	€ / R 2009/06/12	11.90	Call	Currency Future	1,985.0000	2,272.0000	14.458	0	0	0
12/01/2009	€ / R 2009/06/12	13.70	Call	Currency Future	958.0000	1,159.0000	20.981	0	0	0
12/01/2009	€ / R 2009/06/12	11.90	Put	Currency Future	294.0000	286.0000	(2.721)	0	0	0
12/01/2009	€ / R 2009/06/12	12.00	Call	Currency Future	1,911.0000	2,196.0000	14.914	0	0	0
12/01/2009	€ / R 2009/06/12	12.40	Call	Currency Future	1,632.0000	1,908.0000	16.912	0	0	0
12/01/2009	€ / R 2009/06/12	13.95	Call	Currency Future	873.0000	1,062.0000	21.649	0	0	0
12/01/2009	€ / R 2009/06/12	13.95	Put	Currency Future	1,232.0000	1,125.0000	(8.685)	0	0	0
12/01/2009	€ / R 2009/06/12	14.30	Call	Currency Future	743.0000	942.0000	26.783	0	0	0
12/01/2009	€ / R 2009/06/12	14.20	Put	Currency Future	1,389.0000	1,288.0000	(7.271)	0	0	0
12/01/2009	€ / R 2009/06/12	14.30	Put	Currency Future	1,453.0000	1,355.0000	(6.745)	0	0	0
12/01/2009	€ / R 2009/06/12	14.20	Call	Currency Future	780.0000	974.0000	24.872	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/01/2009	€ / R 2009/06/12	15.20	Call	Currency Future	472.0000	630.0000	33.475	0	0	0
12/01/2009	€ / R 2009/06/12	13.05	Call	Currency Future	1,234.0000	1,490.0000	20.746	0	0	0
12/01/2009	€ / R 2009/06/12	13.70	Put	Currency Future	1,067.0000	973.0000	(8.810)	0	0	0
12/01/2009	€ / R 2009/06/12	12.85	Call	Currency Future	1,349.0000	1,612.0000	19.496	0	0	0
12/01/2009	€ / R 2009/06/12	12.90	Put	Currency Future	629.0000	595.0000	(5.405)	0	0	0
12/01/2009	€ / R 2009/06/12	12.85	Put	Currency Future	608.0000	576.0000	(5.263)	0	0	0
12/01/2009	€ / R 2009/06/12	14.00	Put	Currency Future	1,267.0000	1,157.0000	(8.682)	0	0	0
12/01/2009	€ / R 2009/06/12	13.10	Put	Currency Future	716.0000	675.0000	(5.726)	0	0	0
12/01/2009	€ / R 2009/06/12	11.65	Call	Currency Future	2,176.0000	2,467.0000	13.373	0	0	0
12/01/2009	€ / R 2009/06/12	15.20	Put	Currency Future	2,082.0000	1,944.0000	(6.628)	0	0	0
12/01/2009	€ / R 2009/06/12	11.65	Put	Currency Future	235.0000	231.0000	(1.702)	0	0	0
12/01/2009	€ / R 2009/06/12	12.15	Put	Currency Future	363.0000	349.0000	(3.857)	0	0	0
12/01/2009	€ / R 2009/06/12	13.80	Call	Currency Future	923.0000	1,119.0000	21.235	0	0	0
12/01/2009	€ / R 2009/06/12	12.05	Put	Currency Future	334.0000	323.0000	(3.293)	0	0	0
12/01/2009	€ / R 2009/06/12	13.80	Put	Currency Future	1,132.0000	1,033.0000	(8.746)	0	0	0
12/01/2009	€ / R 2009/06/12	12.90	Call	Currency Future	1,319.0000	1,581.0000	19.864	0	0	0
12/01/2009	€ / R 2009/06/12	12.15	Call	Currency Future	1,803.0000	2,085.0000	15.641	0	0	0
12/01/2009	€ / R 2009/06/12	13.10	Call	Currency Future	1,207.0000	1,461.0000	21.044	0	0	0
12/01/2009	€ / R 2009/06/12	14.00	Call	Currency Future	857.0000	1,043.0000	21.704	0	0	0
12/01/2009	€ / R 2009/06/12	12.05	Call	Currency Future	1,875.0000	2,159.0000	15.147	0	0	0
12/01/2009	€ / R 2009/06/12	13.05	Put	Currency Future	693.0000	654.0000	(5.628)	0	0	0
12/01/2009	€ / R 2009/06/12	11.85	Call	Currency Future	2,022.0000	2,310.0000	14.243	0	0	0
12/01/2009	€ / R 2009/06/12	12.85	Call	Currency Future	1,349.0000	1,612.0000	19.496	0	0	0
12/01/2009	€ / R 2009/06/12	12.65	Call	Currency Future	1,470.0000	1,740.0000	18.367	0	0	0
12/01/2009	€ / R 2009/06/12	12.65	Put	Currency Future	530.0000	503.0000	(5.094)	0	0	0
12/01/2009	€ / R 2009/06/12	11.85	Put	Currency Future	282.0000	274.0000	(2.837)	0	0	0
12/01/2009	€ / R 2009/06/12	13.05	Call	Currency Future	1,234.0000	1,490.0000	20.746	0	0	0
12/01/2009	€ / R 2009/06/12	13.05	Put	Currency Future	693.0000	654.0000	(5.628)	0	0	0
12/01/2009	€ / R 2009/06/12	12.80	Put	Currency Future	588.0000	557.0000	(5.272)	0	0	0
12/01/2009	€ / R 2009/06/12	12.60	Put	Currency Future	511.0000	486.0000	(4.892)	0	0	0
12/01/2009	€ / R 2009/06/12	12.85	Put	Currency Future	608.0000	576.0000	(5.263)	0	0	0
12/01/2009	€ / R 2009/06/12	12.60	Call	Currency Future	1,502.0000	1,772.0000	17.976	0	0	0
12/01/2009	€ / R 2009/06/12	12.80	Call	Currency Future	1,378.0000	1,643.0000	19.231	0	0	0
12/01/2009	€ / R 2009/06/12	13.00	Call	Currency Future	1,262.0000	1,520.0000	20.444	0	0	0
12/01/2009	€ / R 2009/06/12	12.90	Put	Currency Future	629.0000	595.0000	(5.405)	0	0	0
12/01/2009	€ / R 2009/06/12	12.30	Put	Currency Future	408.0000	392.0000	(3.922)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/01/2009	€ / R 2009/06/12	12.40	Call	Currency Future	1,632.0000	1,908.0000	16.912	0	0	0
12/01/2009	€ / R 2009/06/12	12.40	Put	Currency Future	441.0000	422.0000	(4.308)	0	0	0
12/01/2009	€ / R 2009/06/12	12.80	Call	Currency Future	1,378.0000	1,643.0000	19.231	0	0	0
12/01/2009	€ / R 2009/06/12	12.80	Put	Currency Future	588.0000	557.0000	(5.272)	0	0	0
12/01/2009	€ / R 2009/06/12	12.30	Call	Currency Future	1,699.0000	1,978.0000	16.421	0	0	0
12/01/2009	€ / R 2009/06/12	13.00	Put	Currency Future	671.0000	634.0000	(5.514)	0	0	0
12/01/2009	€ / R 2009/06/12	12.90	Call	Currency Future	1,319.0000	1,581.0000	19.864	0	0	0
12/01/2009	€ / R 2009/06/12	13.75	Call	Currency Future	940.0000	1,139.0000	21.170	0	0	0
12/01/2009	€ / R 2009/06/12	13.75	Put	Currency Future	1,099.0000	1,003.0000	(8.735)	0	0	0
12/01/2009	€ / R 2009/06/12	12.05	Call	Currency Future	1,875.0000	2,159.0000	15.147	0	0	0
12/01/2009	€ / R 2009/06/12	12.10	Put	Currency Future	348.0000	336.0000	(3.448)	0	0	0
12/01/2009	€ / R 2009/06/12	12.15	Put	Currency Future	363.0000	349.0000	(3.857)	0	0	0
12/01/2009	€ / R 2009/06/12	12.15	Call	Currency Future	1,803.0000	2,085.0000	15.641	0	0	0
12/01/2009	€ / R 2009/06/12	12.05	Put	Currency Future	334.0000	323.0000	(3.293)	0	0	0
12/01/2009	€ / R 2009/06/12	12.10	Call	Currency Future	1,839.0000	2,122.0000	15.389	0	0	0
12/01/2009	€ / R 2009/06/12	12.20	Call	Currency Future	1,768.0000	2,049.0000	15.894	0	0	0
12/01/2009	€ / R 2009/06/12	12.45	Call	Currency Future	1,598.0000	1,873.0000	17.209	0	0	0
12/01/2009	€ / R 2009/06/12	12.45	Put	Currency Future	458.0000	437.0000	(4.585)	0	0	0
12/01/2009	€ / R 2009/06/12	12.20	Put	Currency Future	377.0000	363.0000	(3.714)	0	0	0
12/01/2009	€ / R 2009/06/12	12.65	Put	Currency Future	530.0000	503.0000	(5.094)	0	0	0
12/01/2009	€ / R 2009/06/12	12.35	Call	Currency Future	1,665.0000	1,943.0000	16.697	0	0	0
12/01/2009	€ / R 2009/06/12	12.35	Put	Currency Future	424.0000	407.0000	(4.009)	0	0	0
12/01/2009	€ / R 2009/06/12	12.30	Put	Currency Future	408.0000	392.0000	(3.922)	0	0	0
12/01/2009	€ / R 2009/06/12	12.30	Call	Currency Future	1,699.0000	1,978.0000	16.421	0	0	0
12/01/2009	€ / R 2009/06/12	12.75	Call	Currency Future	1,409.0000	1,675.0000	18.879	0	0	0
12/01/2009	€ / R 2009/06/12	12.75	Put	Currency Future	568.0000	539.0000	(5.106)	0	0	0
12/01/2009	€ / R 2009/06/12	12.25	Call	Currency Future	1,733.0000	2,013.0000	16.157	0	0	0
12/01/2009	€ / R 2009/06/12	12.25	Put	Currency Future	393.0000	377.0000	(4.071)	0	0	0
12/01/2009	€ / R 2009/06/12	12.50	Call	Currency Future	1,566.0000	1,839.0000	17.433	0	0	0
12/01/2009	€ / R 2009/06/12	12.50	Put	Currency Future	475.0000	453.0000	(4.632)	0	0	0
12/01/2009	€ / R 2009/06/12	12.65	Call	Currency Future	1,470.0000	1,740.0000	18.367	0	0	0
12/01/2009	€ / R 2009/06/12	12.55	Put	Currency Future	493.0000	470.0000	(4.665)	0	0	0
12/01/2009	€ / R 2009/06/12	12.35	Call	Currency Future	1,665.0000	1,943.0000	16.697	0	0	0
12/01/2009	€ / R 2009/06/12	12.35	Put	Currency Future	424.0000	407.0000	(4.009)	0	0	0
12/01/2009	€ / R 2009/06/12	12.55	Call	Currency Future	1,533.0000	1,806.0000	17.808	0	0	0
12/01/2009	€ / R 2009/06/12	12.95	Call	Currency Future	1,291.0000	1,550.0000	20.062	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
12/01/2009	€ / R 2009/06/12	12.95	Put	Currency Future	650.0000	614.0000	(5.538)	0	0	0
12/01/2009	€ / R 2009/06/12	13.70	Call	Currency Future	958.0000	1,159.0000	20.981	0	0	0
12/01/2009	€ / R 2009/06/12	13.60	Put	Currency Future	1,004.0000	915.0000	(8.865)	0	0	0
12/01/2009	€ / R 2009/06/12	13.60	Call	Currency Future	995.0000	1,201.0000	20.704	0	0	0
12/01/2009	€ / R 2009/06/12	13.70	Put	Currency Future	1,067.0000	973.0000	(8.810)	0	0	0
12/01/2009	€ / R 2009/06/12	13.30	Put	Currency Future	822.0000	761.0000	(7.421)	0	0	0
12/01/2009	€ / R 2009/06/12	13.30	Call	Currency Future	1,113.0000	1,347.0000	21.024	0	0	0
12/01/2009	€ / R 2009/09/14			Currency Future	13.8141	14.1155	2.182	0.0000	0.0000	0
12/01/2009	€ / R 2009/09/14	14.60	Call	Currency Future	961.0000	1,207.0000	25.598	0	0	0
12/01/2009	€ / R 2009/09/14	14.85	Put	Currency Future	1,910.0000	1,846.0000	(3.351)	0	0	0
12/01/2009	€ / R 2009/09/14	14.50	Put	Currency Future	1,684.0000	1,632.0000	(3.088)	0	0	0
12/01/2009	€ / R 2009/09/14	14.50	Call	Currency Future	998.0000	1,247.0000	24.950	0	0	0
12/01/2009	€ / R 2009/09/14	14.85	Call	Currency Future	874.0000	1,111.0000	27.117	0	0	0
12/01/2009	€ / R 2009/09/14	14.10	Call	Currency Future	1,147.0000	1,386.0000	20.837	0	0	0
12/01/2009	€ / R 2009/09/14	13.80	Put	Currency Future	1,238.0000	1,188.0000	(4.039)	0	0	0
12/01/2009	€ / R 2009/09/14	13.80	Call	Currency Future	1,252.0000	1,503.0000	20.048	0	0	0
12/01/2009	€ / R 2009/09/14	14.10	Put	Currency Future	1,433.0000	1,370.0000	(4.396)	0	0	0
12/01/2009	€ / R 2009/09/14	14.30	Put	Currency Future	1,561.0000	1,499.0000	(3.972)	0	0	0
12/01/2009	€ / R 2009/09/14	14.30	Call	Currency Future	1,075.0000	1,314.0000	22.233	0	0	0
12/01/2009	€ / R 2009/09/14	14.40	Put	Currency Future	1,622.0000	1,565.0000	(3.514)	0	0	0
12/01/2009	€ / R 2009/09/14	14.40	Call	Currency Future	1,036.0000	1,280.0000	23.552	0	0	0
12/01/2009	€ / R 2009/09/14	14.60	Put	Currency Future	1,747.0000	1,692.0000	(3.148)	0	0	0
12/01/2009	€ / R 2009/09/14	13.40	Put	Currency Future	992.0000	986.0000	(0.605)	0	0	0
12/01/2009	€ / R 2009/09/14	12.70	Call	Currency Future	1,798.0000	2,109.0000	17.297	0	0	0
12/01/2009	€ / R 2009/09/14	13.60	Call	Currency Future	0.0000	1,596.0000	100.000	0	0	0
12/01/2009	€ / R 2009/09/14	14.10	Call	Currency Future	0.0000	1,386.0000	100.000	0	0	0
12/01/2009	€ / R 2009/09/14	14.10	Put	Currency Future	0.0000	1,370.0000	100.000	0	0	0
12/01/2009	€ / R 2009/09/14	12.70	Put	Currency Future	684.0000	693.0000	1.316	0	0	0
12/01/2009	€ / R 2009/09/14	13.60	Call	Currency Future	1,329.0000	1,596.0000	20.090	0	0	0
12/01/2009	€ / R 2009/09/14	13.60	Put	Currency Future	0.0000	1,081.0000	100.000	0	0	0
12/01/2009	€ / R 2009/09/14	14.40	Put	Currency Future	1,622.0000	1,565.0000	(3.514)	0	0	0
12/01/2009	€ / R 2009/09/14	12.80	Call	Currency Future	1,738.0000	2,047.0000	17.779	0	0	0
12/01/2009	€ / R 2009/09/14	13.60	Put	Currency Future	1,115.0000	1,081.0000	(3.049)	0	0	0
12/01/2009	€ / R 2009/09/14	12.90	Call	Currency Future	1,679.0000	1,986.0000	18.285	0	0	0
12/01/2009	€ / R 2009/09/14	14.30	Put	Currency Future	1,561.0000	1,499.0000	(3.972)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/01/2009	€ / R	2009/09/14	13.20	Put	Currency Future	897.0000	896.0000	(0.111)	0	0	0
12/01/2009	€ / R	2009/09/14	14.30	Call	Currency Future	1,075.0000	1,314.0000	22.233	0	0	0
12/01/2009	€ / R	2009/09/14	13.20	Call	Currency Future	1,512.0000	1,812.0000	19.841	0	0	0
12/01/2009	€ / R	2009/09/14	14.40	Call	Currency Future	1,036.0000	1,280.0000	23.552	0	0	0
12/01/2009	€ / R	2009/09/14	13.30	Call	Currency Future	1,458.0000	1,756.0000	20.439	0	0	0
12/01/2009	€ / R	2009/09/14	13.30	Put	Currency Future	944.0000	940.0000	(0.424)	0	0	0
12/01/2009	€ / R	2009/09/14	13.40	Call	Currency Future	1,407.0000	1,701.0000	20.896	0	0	0
12/01/2009	€ / R	2009/09/14	13.30	Put	Currency Future	944.0000	940.0000	(0.424)	0	0	0
12/01/2009	€ / R	2009/09/14	12.90	Put	Currency Future	765.0000	771.0000	0.784	0	0	0
12/01/2009	€ / R	2009/09/14	12.80	Put	Currency Future	724.0000	731.0000	0.967	0	0	0
12/01/2009	€ / R	2009/09/14	13.00	Call	Currency Future	1,622.0000	1,927.0000	18.804	0	0	0
12/01/2009	€ / R	2009/09/14	13.30	Call	Currency Future	1,458.0000	1,756.0000	20.439	0	0	0
12/01/2009	€ / R	2009/09/14	13.00	Put	Currency Future	808.0000	811.0000	0.371	0	0	0
12/01/2009	€ / R	2009/09/14	14.20	Put	Currency Future	1,501.0000	1,434.0000	(4.464)	0	0	0
12/01/2009	€ / R	2009/09/14	13.70	Call	Currency Future	1,289.0000	1,545.0000	19.860	0	0	0
12/01/2009	€ / R	2009/09/14	13.70	Put	Currency Future	1,175.0000	1,130.0000	(3.830)	0	0	0
12/01/2009	€ / R	2009/09/14	13.90	Put	Currency Future	1,302.0000	1,247.0000	(4.224)	0	0	0
12/01/2009	€ / R	2009/09/14	13.90	Call	Currency Future	1,216.0000	1,463.0000	20.313	0	0	0
12/01/2009	€ / R	2009/09/14	14.20	Call	Currency Future	1,115.0000	1,349.0000	20.987	0	0	0
12/01/2009	€ / R	2009/09/14	14.00	Put	Currency Future	1,367.0000	1,308.0000	(4.316)	0	0	0
12/01/2009	€ / R	2009/09/14	14.00	Call	Currency Future	1,181.0000	1,424.0000	20.576	0	0	0
12/01/2009	€ / R	2009/09/14	13.10	Call	Currency Future	1,566.0000	1,868.0000	19.285	0	0	0
12/01/2009	€ / R	2009/09/14	13.80	Put	Currency Future	1,238.0000	1,188.0000	(4.039)	0	0	0
12/01/2009	€ / R	2009/09/14	13.80	Call	Currency Future	1,252.0000	1,503.0000	20.048	0	0	0
12/01/2009	€ / R	2009/09/14	13.90	Put	Currency Future	1,302.0000	1,247.0000	(4.224)	0	0	0
12/01/2009	€ / R	2009/09/14	13.50	Put	Currency Future	1,055.0000	1,033.0000	(2.085)	0	0	0
12/01/2009	€ / R	2009/09/14	13.50	Call	Currency Future	1,369.0000	1,648.0000	20.380	0	0	0
12/01/2009	€ / R	2009/09/14	13.90	Call	Currency Future	1,216.0000	1,463.0000	20.313	0	0	0
12/01/2009	€ / R	2009/09/14	13.10	Put	Currency Future	852.0000	853.0000	0.117	0	0	0
12/01/2009	ALBI	2009/02/05			Index Future	299.2770	296.3570	(0.976)	0.0000	0.0000	598
12/01/2009	ALBI	2009/05/07			Index Future	307.4860	304.4860	(0.976)	0.0000	0.0000	0
12/01/2009	ALBI	2009/08/06			Index Future	314.4670	311.5810	(0.918)	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
12/01/2009	CRD1	2009/02/05			Index Future	124.4750	123.8500	(0.502)	0.0000	0.0000	0
12/01/2009	CRD1	2009/05/07			Index Future	127.8660	127.2240	(0.502)	0.0000	0.0000	0
12/01/2009	CRD1	2009/08/06			Index Future	130.9690	130.3140	(0.500)	0.0000	0.0000	2
12/01/2009	GOVI	2009/02/05			jGovi	300.6790	297.8715	(0.934)	0.0000	0.0000	507
12/01/2009	GOVI	2009/05/07			jGovi	308.8700	305.9880	(0.933)	0.0000	0.0000	0
12/01/2009	GOVI	2009/08/06			jGovi	316.3670	313.4200	(0.932)	0.0000	0.0000	0
12/01/2009	ILBI	2009/02/05			Index Future	337.1530	336.7790	(0.111)	0.0000	0.0000	2
12/01/2009	ILBI	2009/05/07			Index Future	347.0360	346.6560	(0.109)	0.0000	0.0000	0
12/01/2009	J153	2010/08/31			jSwap	9.3350	9.3980	0.675	0.0000	0.0000	0
12/01/2009	J157	2015/09/15			jSwap	8.5500	8.6630	1.322	0.0000	0.0000	0
12/01/2009	J186	2026/12/21			jSwap	7.6290	7.7640	1.770	0.0000	0.0000	0
12/01/2009	J201	2014/12/22			jSwap	8.3650	8.4840	1.423	0.0000	0.0000	0
12/01/2009	J203	2017/09/15			jSwap	8.4710	8.5930	1.440	0.0000	0.0000	0
12/01/2009	J204	2018/12/21			jSwap	8.2540	8.3830	1.563	0.0000	0.0000	0
12/01/2009	J207	2020/01/15			jSwap	8.4430	8.5670	1.469	0.0000	0.0000	0
12/01/2009	JBAR	2005/12/21			jBar	11.4080	11.4000	(0.070)	0.0000	0.0000	0
12/01/2009	JFRA	2009/02/05			jFra	10.8630	10.9240	0.562	0.0000	0.0000	0
12/01/2009	JFRA	2009/05/07			jFra	9.2180	9.2500	0.347	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
12/01/2009	JFRA	2009/08/06			jFra	7.7800	7.8380	0.746	0.0000	0.0000	0
12/01/2009	JFRA	2009/11/05			jFra	7.4010	7.5140	1.527	0.0000	0.0000	0
12/01/2009	JN02	2009/02/05			jNote	8.2170	8.3050	1.071	0.0000	0.0000	0
12/01/2009	JN02	2009/05/07			jNote	7.8200	7.9240	1.330	0.0000	0.0000	0
12/01/2009	JN02	2009/08/06			jNote	7.6520	7.7740	1.594	0.0000	0.0000	0
12/01/2009	JN05	2009/02/05			jNote	8.1960	8.3150	1.452	0.0000	0.0000	0
12/01/2009	JN05	2009/05/07			jNote	8.0340	8.1560	1.519	0.0000	0.0000	0
12/01/2009	JN05	2009/08/06			jNote	7.9710	8.0990	1.606	0.0000	0.0000	0
12/01/2009	JN10	2009/02/05			jNote	8.1070	8.2350	1.579	0.0000	0.0000	0
12/01/2009	JN10	2009/05/07			jNote	7.9940	8.1220	1.601	0.0000	0.0000	0
12/01/2009	JN10	2009/08/06			jNote	7.9360	8.0670	1.651	0.0000	0.0000	0
12/01/2009	JROD	2009/01/30			jRod	11.5230	11.5170	(0.052)	0.0000	0.0000	0
12/01/2009	JROD	2009/02/27			jRod	11.4340	11.4220	(0.105)	0.0000	0.0000	0
12/01/2009	JROD	2009/03/31			jRod	11.4130	11.4090	(0.035)	0.0000	0.0000	0
12/01/2009	JROD	2009/04/30			jRod	11.4140	11.4200	0.053	0.0000	0.0000	0
12/01/2009	JROD	2009/05/29			jRod	11.1950	11.2090	0.125	0.0000	0.0000	0
12/01/2009	JROD	2009/06/30			jRod	10.9130	10.9340	0.192	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
12/01/2009	OTH1	2009/02/05			Index Future	291.3340	287.9610	(1.158)	0.0000	0.0000	0
12/01/2009	OTH1	2009/05/07			Index Future	299.2700	295.8070	(1.157)	0.0000	0.0000	0
12/01/2009	OTH1	2009/08/06			Index Future	306.5340	302.9920	(1.155)	0.0000	0.0000	3
12/01/2009	R153	2009/02/05			Bond Future	7.2780	7.4530	2.405	0.0000	0.0000	6,914
12/01/2009	R153	2009/02/05	10.00	Call	Option on Bond Future	4,038.0000	3,772.0000	(6.587)	0	0	0
12/01/2009	R153	2009/02/05	10.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/01/2009	R153	2009/05/07			Bond Future	6.6380	6.8470	3.149	0.0000	0.0000	2,500
12/01/2009	R153	2009/05/07	9.25	Call	Option on Bond Future	3,541.0000	3,301.0000	(6.778)	0	0	0
12/01/2009	R153	2009/05/07	9.25	Put	Option on Bond Future	223.0000	254.0000	13.901	0	0	0
12/01/2009	R153	2009/08/06			Bond Future	5.9720	6.2310	4.337	0.0000	0.0000	0
12/01/2009	R153	2009/08/06	10.00	Put	Option on Bond Future	578.0000	627.0000	8.478	0	0	0
12/01/2009	R153	2009/08/06	10.00	Call	Option on Bond Future	4,720.0000	4,495.0000	(4.767)	0	0	0
12/01/2009	R153	2009/08/06	9.75	Call	Option on Bond Future	4,524.0000	4,303.0000	(4.885)	0	0	0
12/01/2009	R153	2009/08/06	9.75	Put	Option on Bond Future	632.0000	685.0000	8.386	0	0	0
12/01/2009	R157	2009/02/05			Bond Future	7.4340	7.5980	2.206	7.6000	7.5100	16,449
12/01/2009	R157	2009/02/05	8.25	Put	Option on Bond Future	295.0000	384.0000	30.169	0	0	0
12/01/2009	R157	2009/02/05	8.25	Call	Option on Bond Future	5,172.0000	4,262.0000	(17.595)	0	0	850
12/01/2009	R157	2009/02/05	8.75	Put	Option on Bond Future	70.0000	89.0000	27.143	0	0	0
12/01/2009	R157	2009/02/05	8.75	Call	Option on Bond Future	7,819.0000	6,839.0000	(12.534)	0	0	600
12/01/2009	R157	2009/02/05	10.00	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
12/01/2009	R157	2009/02/05	9.25	Call	Option on Bond Future	10,550.0000	9,553.0000	(9.450)	0	0	0
12/01/2009	R157	2009/02/05	9.50	Call	Option on Bond Future	11,905.0000	10,906.0000	(8.391)	0	0	600
12/01/2009	R157	2009/02/05	9.25	Put	Option on Bond Future	13.0000	16.0000	23.077	0	0	850
12/01/2009	R157	2009/02/05	9.50	Put	Option on Bond Future	5.0000	6.0000	20.000	0	0	0
12/01/2009	R157	2009/02/05	10.00	Call	Option on Bond Future	14,566.0000	13,566.0000	(6.865)	0	0	0
12/01/2009	R157	2009/05/07			Bond Future	7.2730	7.4460	2.379	0.0000	0.0000	1,727
12/01/2009	R157	2009/05/07	7.25	Call	Option on Bond Future	3,501.0000	2,958.0000	(15.510)	0	0	386
12/01/2009	R157	2009/05/07	7.25	Put	Option on Bond Future	3,638.0000	4,123.0000	13.332	0	0	0
12/01/2009	R157	2009/05/07	9.00	Put	Option on Bond Future	624.0000	742.0000	18.910	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/01/2009	R157	2009/05/07	6.50	Put	Option on Bond Future	6,429.0000	7,121.0000	10.764	0	0	0
12/01/2009	R157	2009/05/07	6.50	Call	Option on Bond Future	1,707.0000	1,371.0000	(19.684)	0	0	0
12/01/2009	R157	2009/05/07	9.00	Call	Option on Bond Future	10,432.0000	9,522.0000	(8.723)	0	0	0
12/01/2009	R157	2009/08/06			Bond Future	7.1620	7.3440	2.541	0.0000	0.0000	5,000
12/01/2009	R157	2009/08/06	9.25	Put	Option on Bond Future	18.0000	30.0000	66.667	0	0	0
12/01/2009	R157	2009/08/06	9.25	Call	Option on Bond Future	11,415.0000	10,379.0000	(9.076)	0	0	0
12/01/2009	R186	2009/02/05			Bond Future	7.4870	7.6690	2.431	7.5700	7.5700	9,161
12/01/2009	R186	2009/02/05	9.25	Put	Option on Bond Future	46.0000	59.0000	28.261	0	0	0
12/01/2009	R186	2009/02/05	9.25	Call	Option on Bond Future	18,639.0000	16,525.0000	(11.342)	0	0	0
12/01/2009	R186	2009/05/07			Bond Future	7.3860	7.5730	2.532	0.0000	0.0000	0
12/01/2009	R186	2009/05/07	6.50	Put	Option on Bond Future	14,506.0000	16,004.0000	10.327	0	0	0
12/01/2009	R186	2009/05/07	6.50	Call	Option on Bond Future	3,321.0000	2,625.0000	(20.958)	0	0	97
12/01/2009	R186	2009/05/07	8.00	Call	Option on Bond Future	11,362.0000	9,839.0000	(13.404)	0	0	2,500
12/01/2009	R186	2009/05/07	8.00	Put	Option on Bond Future	4,353.0000	5,026.0000	15.461	0	0	0
12/01/2009	R186	2009/05/07	9.00	Call	Option on Bond Future	18,946.0000	17,054.0000	(9.986)	0	0	0
12/01/2009	R186	2009/05/07	9.00	Put	Option on Bond Future	1,667.0000	1,970.0000	18.176	0	0	0
12/01/2009	R186	2009/08/06			Bond Future	7.3260	7.5160	2.594	0.0000	0.0000	2,500
12/01/2009	R186	2009/08/06	9.00	Put	Option on Bond Future	3,676.0000	4,115.0000	11.942	0	0	0
12/01/2009	R186	2009/08/06	9.00	Call	Option on Bond Future	21,528.0000	19,739.0000	(8.310)	0	0	0
12/01/2009	R196	2009/02/05			Bond Future	11.4120	11.4140	0.018	0.0000	0.0000	0
12/01/2009	R196	2009/02/05	10.75	Call	Option on Bond Future	550.0000	517.0000	(6.000)	0	0	0
12/01/2009	R196	2009/02/05	10.75	Put	Option on Bond Future	584.0000	551.0000	(5.651)	0	0	0
12/01/2009	R196	2009/05/07			Bond Future	11.5860	11.7310	1.252	0.0000	0.0000	0
12/01/2009	R196	2009/05/07	11.00	Put	Option on Bond Future	213.0000	246.0000	15.493	0	0	0
12/01/2009	R196	2009/05/07	11.00	Call	Option on Bond Future	40.0000	29.0000	(27.500)	0	0	0
12/01/2009	R201	2009/02/05			Bond Future	7.4840	7.6590	2.338	0.0000	0.0000	2
12/01/2009	R201	2009/02/05	9.25	Call	Option on Bond Future	8,145.0000	7,301.0000	(10.362)	0	0	0
12/01/2009	R201	2009/02/05	9.25	Put	Option on Bond 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
12/01/2009	R201	2009/05/07			Bond Future	7.2770	7.4610	2.529	0.0000	0.0000	0
12/01/2009	R201	2009/05/07	9.25	Put	Option on Bond Future	1.0000	3.0000	200.000	0	0	0
12/01/2009	R201	2009/05/07	9.25	Call	Option on Bond Future	8,842.0000	7,979.0000	(9.760)	0	0	0
12/01/2009	R201	2009/08/06			Bond Future	7.1420	7.3360	2.716	0.0000	0.0000	0
12/01/2009	R201	2009/08/06	9.25	Put	Option on Bond Future	13.0000	23.0000	76.923	0	0	0
12/01/2009	R201	2009/08/06	9.25	Call	Option on Bond Future	9,149.0000	8,275.0000	(9.553)	0	0	0
12/01/2009	R203	2009/02/05			Bond Future	7.5510	7.7250	2.304	0.0000	0.0000	38
12/01/2009	R203	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/01/2009	R203	2009/02/05	9.25	Call	Option on Bond Future	10,202.0000	9,094.0000	(10.861)	0	0	0
12/01/2009	R203	2009/05/07			Bond Future	7.4010	7.5810	2.432	0.0000	0.0000	0
12/01/2009	R203	2009/05/07	9.00	Call	Option on Bond Future	9,554.0000	8,420.0000	(11.869)	0	0	0
12/01/2009	R203	2009/05/07	9.00	Put	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
12/01/2009	R203	2009/08/06			Bond Future	7.3060	7.4930	2.560	0.0000	0.0000	0
12/01/2009	R203	2009/08/06	9.25	Call	Option on Bond Future	11,307.0000	10,150.0000	(10.233)	0	0	0
12/01/2009	R203	2009/08/06	9.25	Put	Option on Bond Future	2.0000	5.0000	150.000	0	0	0
12/01/2009	R204	2009/02/05			Bond Future	7.5560	7.7290	2.290	0.0000	0.0000	9
12/01/2009	R204	2009/02/05	9.25	Call	Option on Bond Future	11,024.0000	9,822.0000	(10.903)	0	0	0
12/01/2009	R204	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/01/2009	R204	2009/05/07			Bond Future	7.4220	7.6010	2.412	0.0000	0.0000	0
12/01/2009	R204	2009/05/07	9.00	Put	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
12/01/2009	R204	2009/05/07	9.00	Call	Option on Bond Future	10,267.0000	9,032.0000	(12.029)	0	0	0
12/01/2009	R204	2009/08/06			Bond Future	7.3400	7.5250	2.520	0.0000	0.0000	0
12/01/2009	R204	2009/08/06	9.25	Call	Option on Bond Future	12,132.0000	10,871.0000	(10.394)	0	0	0
12/01/2009	R204	2009/08/06	9.25	Put	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
12/01/2009	R206	2009/02/05			Bond Future	7.5080	7.6730	2.198	0.0000	0.0000	1,730
12/01/2009	R206	2009/02/05	9.25	Call	Option on Bond Future	6,772.0000	6,106.0000	(9.835)	0	0	0
12/01/2009	R206	2009/02/05	9.25	Put	Option on Bond 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
12/01/2009	R206	2009/05/07			Bond Future	7.2780	7.4530	2.405	0.0000	0.0000	0
12/01/2009	R206	2009/05/07	9.00	Call	Option on Bond Future	6,506.0000	5,830.0000	(10.390)	0	0	0
12/01/2009	R206	2009/05/07	9.00	Put	Option on Bond Future	11.0000	19.0000	72.727	0	0	0
12/01/2009	R206	2009/08/06			Bond Future	7.1240	7.3100	2.611	0.0000	0.0000	0
12/01/2009	R206	2009/08/06	9.25	Put	Option on Bond Future	27.0000	41.0000	51.852	0	0	0
12/01/2009	R206	2009/08/06	9.25	Call	Option on Bond Future	7,672.0000	6,989.0000	(8.903)	0	0	0
12/01/2009	R207	2009/02/05			Bond Future	7.5910	7.7640	2.279	0.0000	0.0000	0
12/01/2009	R207	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/01/2009	R207	2009/02/05	9.25	Call	Option on Bond Future	11,072.0000	9,834.0000	(11.181)	0	0	0
12/01/2009	R207	2009/05/07			Bond Future	7.4710	7.6490	2.383	0.0000	0.0000	0
12/01/2009	R207	2009/05/07	9.00	Call	Option on Bond Future	10,245.0000	8,975.0000	(12.396)	0	0	0
12/01/2009	R207	2009/05/07	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/01/2009	R207	2009/08/06			Bond Future	7.3980	7.5820	2.487	0.0000	0.0000	0
12/01/2009	R207	2009/08/06	9.25	Put	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
12/01/2009	R207	2009/08/06	9.25	Call	Option on Bond Future	12,137.0000	10,837.0000	(10.711)	0	0	0
12/01/2009	R208	2009/02/05			Bond Future	7.6270	7.7940	2.190	0.0000	0.0000	0
12/01/2009	R208	2009/02/05	8.75	Call	Option on Bond Future	7,911.0000	6,675.0000	(15.624)	0	0	0
12/01/2009	R208	2009/02/05	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/01/2009	R208	2009/05/07			Bond Future	7.5150	7.6850	2.262	0.0000	0.0000	0
12/01/2009	R208	2009/05/07	8.75	Call	Option on Bond Future	8,655.0000	7,398.0000	(14.523)	0	0	0
12/01/2009	R208	2009/05/07	8.75	Put	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
12/01/2009	R208	2009/08/06			Bond Future	7.4560	7.6270	2.293	0.0000	0.0000	0
12/01/2009	R208	2009/08/06	9.25	Put	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
12/01/2009	R208	2009/08/06	9.25	Call	Option on Bond Future	12,163.0000	10,906.0000	(10.335)	0	0	0
12/01/2009	R209	2009/02/05			Bond Future	7.1230	7.3040	2.541	0.0000	0.0000	5,545
12/01/2009	R209	2009/02/05	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/01/2009	R209	2009/02/05	9.00	Call	Option on Bond Future	17,334.0000	15,384.0000	(11.250)	0	0	0

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12/01/2009	R209	2009/05/07			Bond Future	7.0400	7.2250	2.628	0.0000	0.0000	0
12/01/2009	R209	2009/05/07	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/01/2009	R209	2009/05/07	9.00	Call	Option on Bond Future	18,218.0000	16,200.0000	(11.077)	0	0	0
12/01/2009	R209	2009/08/06			Bond Future	6.9890	7.1760	2.676	0.0000	0.0000	0
12/01/2009	R209	2009/08/06	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/01/2009	R209	2009/08/06	8.75	Call	Option on Bond Future	16,777.0000	14,723.0000	(12.243)	0	0	0
12/01/2009	TRT1	2009/02/05			Index Future	296.8750	294.0940	(0.937)	0.0000	0.0000	0
12/01/2009	TRT1	2009/05/07			Index Future	304.9620	302.1070	(0.936)	0.0000	0.0000	0
12/01/2009	TRT1	2009/08/06			Index Future	312.3630	309.4450	(0.934)	0.0000	0.0000	100
12/01/2009	ZAAD	2009/03/16			Currency Future	6.9207	6.9646	0.634	0.0000	0.0000	8,540
12/01/2009	ZAAD	2009/03/16	7.95	Call	Currency Future	61.0000	77.0000	26.230	0	0	0
12/01/2009	ZAAD	2009/03/16	7.10	Put	Currency Future	425.0000	412.0000	(3.059)	0	0	0
12/01/2009	ZAAD	2009/03/16	6.60	Call	Currency Future	461.0000	506.0000	9.761	0	0	0
12/01/2009	ZAAD	2009/03/16	6.95	Put	Currency Future	324.0000	316.0000	(2.469)	0	0	0
12/01/2009	ZAAD	2009/03/16	7.85	Put	Currency Future	1,003.0000	977.0000	(2.592)	0	0	0
12/01/2009	ZAAD	2009/03/16	7.10	Call	Currency Future	245.0000	277.0000	13.061	0	0	0
12/01/2009	ZAAD	2009/03/16	6.60	Put	Currency Future	141.0000	141.0000	-	0	0	0
12/01/2009	ZAAD	2009/03/16	6.65	Put	Currency Future	161.0000	160.0000	(0.621)	0	0	0
12/01/2009	ZAAD	2009/03/16	6.90	Put	Currency Future	293.0000	286.0000	(2.389)	0	0	0
12/01/2009	ZAAD	2009/03/16	8.00	Put	Currency Future	1,135.0000	1,106.0000	(2.555)	0	0	0
12/01/2009	ZAAD	2009/03/16	7.45	Put	Currency Future	681.0000	664.0000	(2.496)	0	0	0
12/01/2009	ZAAD	2009/03/16	6.65	Call	Currency Future	432.0000	475.0000	9.954	0	0	0
12/01/2009	ZAAD	2009/03/16	6.90	Call	Currency Future	314.0000	351.0000	11.783	0	0	0
12/01/2009	ZAAD	2009/03/16	6.90	Put	Currency Future	293.0000	286.0000	(2.389)	0	0	0
12/01/2009	ZAAD	2009/03/16	7.95	Put	Currency Future	1,090.0000	1,062.0000	(2.569)	0	0	0
12/01/2009	ZAAD	2009/03/16	6.80	Call	Currency Future	355.0000	395.0000	11.268	0	0	0
12/01/2009	ZAAD	2009/03/16	7.85	Call	Currency Future	74.0000	92.0000	24.324	0	0	0
12/01/2009	ZAAD	2009/03/16	6.50	Call	Currency Future	527.0000	574.0000	8.918	0	0	0
12/01/2009	ZAAD	2009/03/16	6.80	Call	Currency Future	355.0000	395.0000	11.268	0	0	0
12/01/2009	ZAAD	2009/03/16	6.90	Call	Currency Future	314.0000	351.0000	11.783	0	0	0
12/01/2009	ZAAD	2009/03/16	7.75	Put	Currency Future	919.0000	895.0000	(2.612)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/01/2009	ZAAD	2009/03/16	6.80	Put	Currency Future	234.0000	230.0000	(1.709)	0	0	0
12/01/2009	ZAAD	2009/03/16	6.95	Call	Currency Future	295.0000	331.0000	12.203	0	0	0
12/01/2009	ZAAD	2009/03/16	6.75	Put	Currency Future	208.0000	205.0000	(1.442)	0	0	0
12/01/2009	ZAAD	2009/03/16	6.80	Put	Currency Future	234.0000	230.0000	(1.709)	0	0	0
12/01/2009	ZAAD	2009/03/16	8.20	Call	Currency Future	37.0000	48.0000	29.730	0	0	0
12/01/2009	ZAAD	2009/03/16	7.45	Call	Currency Future	152.0000	179.0000	17.763	0	0	0
12/01/2009	ZAAD	2009/03/16	6.70	Call	Currency Future	404.0000	446.0000	10.396	0	0	0
12/01/2009	ZAAD	2009/03/16	8.20	Put	Currency Future	1,316.0000	1,284.0000	(2.432)	0	0	0
12/01/2009	ZAAD	2009/03/16	6.50	Put	Currency Future	106.0000	109.0000	2.830	0	0	0
12/01/2009	ZAAD	2009/03/16	6.75	Call	Currency Future	379.0000	420.0000	10.818	0	0	0
12/01/2009	ZAAD	2009/03/16	6.85	Call	Currency Future	334.0000	372.0000	11.377	0	0	0
12/01/2009	ZAAD	2009/03/16	8.05	Call	Currency Future	50.0000	64.0000	28.000	0	0	0
12/01/2009	ZAAD	2009/03/16	7.55	Call	Currency Future	128.0000	153.0000	19.531	0	0	0
12/01/2009	ZAAD	2009/03/16	7.05	Put	Currency Future	390.0000	379.0000	(2.821)	0	0	0
12/01/2009	ZAAD	2009/03/16	7.75	Call	Currency Future	89.0000	109.0000	22.472	0	0	0
12/01/2009	ZAAD	2009/03/16	7.55	Put	Currency Future	757.0000	738.0000	(2.510)	0	0	0
12/01/2009	ZAAD	2009/03/16	7.00	Call	Currency Future	277.0000	311.0000	12.274	0	0	0
12/01/2009	ZAAD	2009/03/16	6.95	Call	Currency Future	295.0000	331.0000	12.203	0	0	0
12/01/2009	ZAAD	2009/03/16	8.10	Call	Currency Future	45.0000	59.0000	31.111	0	0	0
12/01/2009	ZAAD	2009/03/16	7.60	Call	Currency Future	117.0000	141.0000	20.513	0	0	0
12/01/2009	ZAAD	2009/03/16	6.60	Call	Currency Future	461.0000	506.0000	9.761	0	0	0
12/01/2009	ZAAD	2009/03/16	7.00	Put	Currency Future	356.0000	347.0000	(2.528)	0	0	0
12/01/2009	ZAAD	2009/03/16	6.85	Put	Currency Future	263.0000	257.0000	(2.281)	0	0	0
12/01/2009	ZAAD	2009/03/16	8.00	Call	Currency Future	55.0000	70.0000	27.273	0	0	0
12/01/2009	ZAAD	2009/03/16	7.05	Put	Currency Future	390.0000	379.0000	(2.821)	0	0	0
12/01/2009	ZAAD	2009/03/16	8.10	Put	Currency Future	1,225.0000	1,194.0000	(2.531)	0	0	0
12/01/2009	ZAAD	2009/03/16	7.40	Put	Currency Future	644.0000	629.0000	(2.329)	0	0	0
12/01/2009	ZAAD	2009/03/16	8.05	Put	Currency Future	1,179.0000	1,150.0000	(2.460)	0	0	0
12/01/2009	ZAAD	2009/03/16	7.30	Call	Currency Future	194.0000	220.0000	13.402	0	0	0
12/01/2009	ZAAD	2009/03/16	7.05	Call	Currency Future	261.0000	293.0000	12.261	0	0	0
12/01/2009	ZAAD	2009/03/16	7.30	Put	Currency Future	574.0000	556.0000	(3.136)	0	0	0
12/01/2009	ZAAD	2009/03/16	7.60	Put	Currency Future	797.0000	776.0000	(2.635)	0	0	0
12/01/2009	ZAAD	2009/03/16	6.40	Call	Currency Future	602.0000	649.0000	7.807	0	0	0
12/01/2009	ZAAD	2009/03/16	7.90	Put	Currency Future	1,047.0000	1,020.0000	(2.579)	0	0	0
12/01/2009	ZAAD	2009/03/16	7.40	Call	Currency Future	165.0000	193.0000	16.970	0	0	0
12/01/2009	ZAAD	2009/03/16	7.70	Put	Currency Future	877.0000	855.0000	(2.509)	0	0	0

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12/01/2009	ZAAD	2009/03/16	6.20	Put	Currency Future	44.0000	47.0000	6.818	0	0	0
12/01/2009	ZAAD	2009/03/16	6.70	Call	Currency Future	404.0000	446.0000	10.396	0	0	0
12/01/2009	ZAAD	2009/03/16	6.15	Put	Currency Future	37.0000	40.0000	8.108	0	0	0
12/01/2009	ZAAD	2009/03/16	6.40	Put	Currency Future	81.0000	84.0000	3.704	0	0	0
12/01/2009	ZAAD	2009/03/16	7.90	Call	Currency Future	67.0000	84.0000	25.373	0	0	0
12/01/2009	ZAAD	2009/03/16	6.20	Call	Currency Future	765.0000	812.0000	6.144	0	0	0
12/01/2009	ZAAD	2009/03/16	7.70	Call	Currency Future	98.0000	119.0000	21.429	0	0	0
12/01/2009	ZAAD	2009/03/16	6.70	Put	Currency Future	183.0000	182.0000	(0.546)	0	0	0
12/01/2009	ZAAD	2009/03/16	6.15	Call	Currency Future	808.0000	855.0000	5.817	0	0	0
12/01/2009	ZAAD	2009/03/16	7.05	Call	Currency Future	261.0000	293.0000	12.261	0	0	0
12/01/2009	ZAAD	2009/03/16	6.45	Call	Currency Future	564.0000	611.0000	8.333	0	0	0
12/01/2009	ZAAD	2009/03/16	7.35	Put	Currency Future	609.0000	594.0000	(2.463)	0	0	0
12/01/2009	ZAAD	2009/03/16	6.45	Put	Currency Future	93.0000	96.0000	3.226	0	0	0
12/01/2009	ZAAD	2009/03/16	7.35	Call	Currency Future	179.0000	209.0000	16.760	0	0	0
12/01/2009	ZAAD	2009/03/16	6.40	Call	Currency Future	602.0000	649.0000	7.807	0	0	0
12/01/2009	ZAAD	2009/03/16	6.10	Put	Currency Future	31.0000	34.0000	9.677	0	0	0
12/01/2009	ZAAD	2009/03/16	7.90	Put	Currency Future	1,047.0000	1,020.0000	(2.579)	0	0	0
12/01/2009	ZAAD	2009/03/16	6.20	Put	Currency Future	44.0000	47.0000	6.818	0	0	0
12/01/2009	ZAAD	2009/03/16	6.20	Call	Currency Future	765.0000	812.0000	6.144	0	0	0
12/01/2009	ZAAD	2009/03/16	6.60	Put	Currency Future	141.0000	141.0000	-	0	0	0
12/01/2009	ZAAD	2009/03/16	7.90	Call	Currency Future	67.0000	84.0000	25.373	0	0	0
12/01/2009	ZAAD	2009/03/16	6.40	Put	Currency Future	81.0000	84.0000	3.704	0	0	0
12/01/2009	ZAAD	2009/03/16	6.70	Put	Currency Future	183.0000	182.0000	(0.546)	0	0	0
12/01/2009	ZAAD	2009/03/16	7.15	Call	Currency Future	231.0000	261.0000	12.987	0	0	0
12/01/2009	ZAAD	2009/03/16	7.15	Put	Currency Future	460.0000	446.0000	(3.043)	0	0	0
12/01/2009	ZAAD	2009/03/16	6.00	Put	Currency Future	21.0000	24.0000	14.286	0	0	0
12/01/2009	ZAAD	2009/03/16	7.20	Put	Currency Future	497.0000	482.0000	(3.018)	0	0	0
12/01/2009	ZAAD	2009/03/16	5.90	Call	Currency Future	1,035.0000	1,081.0000	4.444	0	0	0
12/01/2009	ZAAD	2009/03/16	7.25	Put	Currency Future	535.0000	518.0000	(3.178)	0	0	0
12/01/2009	ZAAD	2009/03/16	6.15	Call	Currency Future	808.0000	855.0000	5.817	0	0	0
12/01/2009	ZAAD	2009/03/16	5.90	Put	Currency Future	14.0000	17.0000	21.429	0	0	0
12/01/2009	ZAAD	2009/03/16	6.95	Put	Currency Future	324.0000	316.0000	(2.469)	0	0	0
12/01/2009	ZAAD	2009/03/16	6.15	Put	Currency Future	37.0000	40.0000	8.108	0	0	0
12/01/2009	ZAAD	2009/03/16	7.20	Call	Currency Future	218.0000	246.0000	12.844	0	0	0
12/01/2009	ZAAD	2009/03/16	7.25	Call	Currency Future	206.0000	233.0000	13.107	0	0	0
12/01/2009	ZAAD	2009/03/16	6.05	Put	Currency Future	26.0000	29.0000	11.538	0	0	0



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12/01/2009	ZAAD	2009/03/16	6.10	Call	Currency Future	852.0000	899.0000	5.516	0	0	0
12/01/2009	ZAAD	2009/03/16	5.95	Put	Currency Future	18.0000	20.0000	11.111	0	0	0
12/01/2009	ZAAD	2009/03/16	6.65	Put	Currency Future	161.0000	160.0000	(0.621)	0	0	0
12/01/2009	ZAAD	2009/03/16	7.40	Put	Currency Future	644.0000	629.0000	(2.329)	0	0	0
12/01/2009	ZAAD	2009/03/16	6.65	Call	Currency Future	432.0000	475.0000	9.954	0	0	0
12/01/2009	ZAAD	2009/03/16	7.20	Call	Currency Future	218.0000	246.0000	12.844	0	0	0
12/01/2009	ZAAD	2009/03/16	6.00	Call	Currency Future	942.0000	989.0000	4.989	0	0	0
12/01/2009	ZAAD	2009/03/16	6.05	Call	Currency Future	897.0000	943.0000	5.128	0	0	0
12/01/2009	ZAAD	2009/03/16	7.20	Put	Currency Future	497.0000	482.0000	(3.018)	0	0	0
12/01/2009	ZAAD	2009/03/16	5.95	Call	Currency Future	988.0000	1,035.0000	4.757	0	0	0
12/01/2009	ZAAD	2009/03/16	7.40	Call	Currency Future	165.0000	193.0000	16.970	0	0	0
12/01/2009	ZAAD	2009/03/16	6.55	Call	Currency Future	493.0000	538.0000	9.128	0	0	0
12/01/2009	ZAAD	2009/03/16	6.45	Put	Currency Future	93.0000	96.0000	3.226	0	0	0
12/01/2009	ZAAD	2009/03/16	7.10	Put	Currency Future	425.0000	412.0000	(3.059)	0	0	0
12/01/2009	ZAAD	2009/03/16	6.45	Call	Currency Future	564.0000	611.0000	8.333	0	0	0
12/01/2009	ZAAD	2009/03/16	6.35	Call	Currency Future	641.0000	688.0000	7.332	0	0	0
12/01/2009	ZAAD	2009/03/16	6.30	Call	Currency Future	681.0000	728.0000	6.902	0	0	0
12/01/2009	ZAAD	2009/03/16	6.30	Put	Currency Future	60.0000	64.0000	6.667	0	0	0
12/01/2009	ZAAD	2009/03/16	6.55	Put	Currency Future	123.0000	123.0000	-	0	0	0
12/01/2009	ZAAD	2009/03/16	6.35	Put	Currency Future	70.0000	73.0000	4.286	0	0	0
12/01/2009	ZAAD	2009/03/16	6.25	Call	Currency Future	722.0000	770.0000	6.648	0	0	0
12/01/2009	ZAAD	2009/03/16	6.25	Put	Currency Future	52.0000	55.0000	5.769	0	0	0
12/01/2009	ZAAD	2009/03/16	6.55	Call	Currency Future	493.0000	538.0000	9.128	0	0	0
12/01/2009	ZAAD	2009/03/16	7.65	Call	Currency Future	107.0000	130.0000	21.495	0	0	0
12/01/2009	ZAAD	2009/03/16	7.10	Call	Currency Future	245.0000	277.0000	13.061	0	0	0
12/01/2009	ZAAD	2009/03/16	6.55	Put	Currency Future	123.0000	123.0000	-	0	0	0
12/01/2009	ZAAD	2009/03/16	7.30	Call	Currency Future	194.0000	220.0000	13.402	0	0	0
12/01/2009	ZAAD	2009/03/16	7.30	Put	Currency Future	574.0000	556.0000	(3.136)	0	0	0
12/01/2009	ZAAD	2009/03/16	7.50	Put	Currency Future	719.0000	701.0000	(2.503)	0	0	0
12/01/2009	ZAAD	2009/03/16	7.50	Call	Currency Future	140.0000	165.0000	17.857	0	0	0
12/01/2009	ZAAD	2009/03/16	7.65	Put	Currency Future	837.0000	815.0000	(2.628)	0	0	0
12/01/2009	ZAAD	2009/03/16	7.80	Call	Currency Future	81.0000	100.0000	23.457	0	0	0
12/01/2009	ZAAD	2009/03/16	7.80	Put	Currency Future	961.0000	936.0000	(2.601)	0	0	0
12/01/2009	ZAAD	2009/03/16	7.15	Call	Currency Future	231.0000	261.0000	12.987	0	0	0
12/01/2009	ZAAD	2009/03/16	7.15	Put	Currency Future	460.0000	446.0000	(3.043)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/01/2009	ZAAD	2009/06/12			Currency Future	7.0141	7.0625	0.690	0.0000	0.0000	920
12/01/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	748.0000	798.0000	6.684	0	0	0
12/01/2009	ZAAD	2009/06/12	6.75	Call	Currency Future	573.0000	616.0000	7.504	0	0	0
12/01/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	421.0000	457.0000	8.551	0	0	0
12/01/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	428.0000	420.0000	(1.869)	0	0	0
12/01/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	183.0000	186.0000	1.639	0	0	0
12/01/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	557.0000	544.0000	(2.334)	0	0	0
12/01/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	836.0000	822.0000	(1.675)	0	0	0
12/01/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	597.0000	641.0000	7.370	0	0	0
12/01/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	455.0000	493.0000	8.352	0	0	0
12/01/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	301.0000	334.0000	10.963	0	0	0
12/01/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	301.0000	334.0000	10.963	0	0	0
12/01/2009	ZAAD	2009/06/12	6.60	Put	Currency Future	235.0000	236.0000	0.426	0	0	0
12/01/2009	ZAAD	2009/06/12	6.75	Put	Currency Future	309.0000	304.0000	(1.618)	0	0	0
12/01/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	421.0000	457.0000	8.551	0	0	0
12/01/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	397.0000	389.0000	(2.015)	0	0	0
12/01/2009	ZAAD	2009/06/12	8.10	Call	Currency Future	166.0000	190.0000	14.458	0	0	0
12/01/2009	ZAAD	2009/06/12	7.65	Call	Currency Future	271.0000	303.0000	11.808	0	0	0
12/01/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	557.0000	544.0000	(2.334)	0	0	0
12/01/2009	ZAAD	2009/06/12	7.10	Put	Currency Future	523.0000	512.0000	(2.103)	0	0	0
12/01/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	492.0000	532.0000	8.130	0	0	0
12/01/2009	ZAAD	2009/06/12	8.30	Call	Currency Future	131.0000	153.0000	16.794	0	0	0
12/01/2009	ZAAD	2009/06/12	7.65	Put	Currency Future	907.0000	890.0000	(1.874)	0	0	0
12/01/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	366.0000	359.0000	(1.913)	0	0	0
12/01/2009	ZAAD	2009/06/12	8.10	Put	Currency Future	1,251.0000	1,227.0000	(1.918)	0	0	0
12/01/2009	ZAAD	2009/06/12	6.60	Call	Currency Future	649.0000	699.0000	7.704	0	0	0
12/01/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	491.0000	480.0000	(2.240)	0	0	0
12/01/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	511.0000	551.0000	7.828	0	0	0
12/01/2009	ZAAD	2009/06/12	7.00	Put	Currency Future	459.0000	450.0000	(1.961)	0	0	0
12/01/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	148.0000	170.0000	14.865	0	0	0
12/01/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	836.0000	822.0000	(1.675)	0	0	0
12/01/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	455.0000	493.0000	8.352	0	0	0
12/01/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,334.0000	1,308.0000	(1.949)	0	0	0
12/01/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	283.0000	279.0000	(1.413)	0	0	0
12/01/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,334.0000	1,308.0000	(1.949)	0	0	0
12/01/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	530.0000	571.0000	7.736	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/01/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	337.0000	331.0000	(1.780)	0	0	0
12/01/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	148.0000	170.0000	14.865	0	0	0
12/01/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	530.0000	571.0000	7.736	0	0	0
12/01/2009	ZAAD	2009/06/12	8.30	Put	Currency Future	1,417.0000	1,390.0000	(1.905)	0	0	0
12/01/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	376.0000	409.0000	8.777	0	0	0
12/01/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	428.0000	420.0000	(1.869)	0	0	0
12/01/2009	ZAAD	2009/06/12	7.10	Call	Currency Future	437.0000	474.0000	8.467	0	0	0
12/01/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	662.0000	647.0000	(2.266)	0	0	0
12/01/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	492.0000	532.0000	8.130	0	0	0
12/01/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	491.0000	480.0000	(2.240)	0	0	0
12/01/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	397.0000	389.0000	(2.015)	0	0	0
12/01/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	622.0000	667.0000	7.235	0	0	0
12/01/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	257.0000	288.0000	12.062	0	0	0
12/01/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	366.0000	359.0000	(1.913)	0	0	0
12/01/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	551.0000	593.0000	7.623	0	0	0
12/01/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	258.0000	255.0000	(1.163)	0	0	0
12/01/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	207.0000	235.0000	13.527	0	0	0
12/01/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	854.0000	906.0000	6.089	0	0	0
12/01/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	337.0000	331.0000	(1.780)	0	0	0
12/01/2009	ZAAD	2009/06/12	6.05	Call	Currency Future	1,049.0000	1,101.0000	4.957	0	0	0
12/01/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	591.0000	578.0000	(2.200)	0	0	0
12/01/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	140.0000	143.0000	2.143	0	0	0
12/01/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,017.0000	998.0000	(1.868)	0	0	0
12/01/2009	ZAAD	2009/06/12	7.50	Put	Currency Future	802.0000	788.0000	(1.746)	0	0	0
12/01/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	854.0000	906.0000	6.089	0	0	0
12/01/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	943.0000	925.0000	(1.909)	0	0	0
12/01/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,093.0000	1,072.0000	(1.921)	0	0	0
12/01/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	140.0000	143.0000	2.143	0	0	0
12/01/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	930.0000	982.0000	5.591	0	0	0
12/01/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	231.0000	260.0000	12.554	0	0	0
12/01/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	551.0000	593.0000	7.623	0	0	0
12/01/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	405.0000	440.0000	8.642	0	0	0
12/01/2009	ZAAD	2009/06/12	7.50	Call	Currency Future	316.0000	351.0000	11.076	0	0	0
12/01/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	116.0000	119.0000	2.586	0	0	0
12/01/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	597.0000	641.0000	7.370	0	0	0
12/01/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	257.0000	288.0000	12.062	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
12/01/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	350.0000	381.0000	8.857	0	0	0
12/01/2009	ZAAD	2009/06/12	6.50	Call	Currency Future	714.0000	764.0000	7.003	0	0	0
12/01/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	116.0000	119.0000	2.586	0	0	0
12/01/2009	ZAAD	2009/06/12	8.00	Call	Currency Future	185.0000	211.0000	14.054	0	0	0
12/01/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	736.0000	719.0000	(2.310)	0	0	0
12/01/2009	ZAAD	2009/06/12	6.50	Put	Currency Future	200.0000	202.0000	1.000	0	0	0
12/01/2009	ZAAD	2009/06/12	6.10	Put	Currency Future	94.0000	98.0000	4.255	0	0	0
12/01/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	943.0000	925.0000	(1.909)	0	0	0
12/01/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	376.0000	409.0000	8.777	0	0	0
12/01/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	930.0000	982.0000	5.591	0	0	0
12/01/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	283.0000	279.0000	(1.413)	0	0	0
12/01/2009	ZAAD	2009/06/12	8.00	Put	Currency Future	1,171.0000	1,149.0000	(1.879)	0	0	0
12/01/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	662.0000	647.0000	(2.266)	0	0	0
12/01/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	681.0000	731.0000	7.342	0	0	0
12/01/2009	ZAAD	2009/06/12	6.35	Put	Currency Future	154.0000	157.0000	1.948	0	0	0
12/01/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	511.0000	551.0000	7.828	0	0	0
12/01/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	217.0000	219.0000	0.922	0	0	0
12/01/2009	ZAAD	2009/06/12	7.35	Call	Currency Future	363.0000	395.0000	8.815	0	0	0
12/01/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	105.0000	108.0000	2.857	0	0	0
12/01/2009	ZAAD	2009/06/12	7.45	Call	Currency Future	333.0000	368.0000	10.511	0	0	0
12/01/2009	ZAAD	2009/06/12	6.25	Call	Currency Future	892.0000	943.0000	5.717	0	0	0
12/01/2009	ZAAD	2009/06/12	7.35	Put	Currency Future	699.0000	682.0000	(2.432)	0	0	0
12/01/2009	ZAAD	2009/06/12	6.35	Call	Currency Future	818.0000	869.0000	6.235	0	0	0
12/01/2009	ZAAD	2009/06/12	6.25	Put	Currency Future	128.0000	131.0000	2.344	0	0	0
12/01/2009	ZAAD	2009/06/12	7.45	Put	Currency Future	769.0000	755.0000	(1.821)	0	0	0
12/01/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	969.0000	1,021.0000	5.366	0	0	0
12/01/2009	ZAAD	2009/06/12	6.00	Call	Currency Future	1,090.0000	1,142.0000	4.771	0	0	0
12/01/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	969.0000	1,021.0000	5.366	0	0	0
12/01/2009	ZAAD	2009/06/12	6.10	Call	Currency Future	1,008.0000	1,060.0000	5.159	0	0	0
12/01/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	105.0000	108.0000	2.857	0	0	0
12/01/2009	ZAAD	2009/06/12	6.00	Put	Currency Future	76.0000	80.0000	5.263	0	0	0
12/01/2009	ZAAD	2009/06/12	7.00	Call	Currency Future	473.0000	512.0000	8.245	0	0	0
12/01/2009	ZAAD	2009/06/12	6.05	Put	Currency Future	85.0000	88.0000	3.529	0	0	0
12/01/2009	ZAAD	2009/06/12	7.25	Put	Currency Future	626.0000	612.0000	(2.236)	0	0	0
12/01/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	405.0000	440.0000	8.642	0	0	0
12/01/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	591.0000	578.0000	(2.200)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/01/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	681.0000	731.0000	7.342	0	0	0
12/01/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	183.0000	186.0000	1.639	0	0	0
12/01/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	258.0000	255.0000	(1.163)	0	0	0
12/01/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	782.0000	833.0000	6.522	0	0	0
12/01/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	168.0000	171.0000	1.786	0	0	0
12/01/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	622.0000	667.0000	7.235	0	0	0
12/01/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	217.0000	219.0000	0.922	0	0	0
12/01/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	168.0000	171.0000	1.786	0	0	0
12/01/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	748.0000	798.0000	6.684	0	0	0
12/01/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	782.0000	833.0000	6.522	0	0	0
12/01/2009	ZAAD	2009/06/12	7.60	Call	Currency Future	285.0000	318.0000	11.579	0	0	0
12/01/2009	ZAAD	2009/06/12	7.25	Call	Currency Future	390.0000	424.0000	8.718	0	0	0
12/01/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	350.0000	381.0000	8.857	0	0	0
12/01/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	736.0000	719.0000	(2.310)	0	0	0
12/01/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	207.0000	235.0000	13.527	0	0	0
12/01/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	231.0000	260.0000	12.554	0	0	0
12/01/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,017.0000	998.0000	(1.868)	0	0	0
12/01/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,093.0000	1,072.0000	(1.921)	0	0	0
12/01/2009	ZAAD	2009/06/12	7.60	Put	Currency Future	871.0000	856.0000	(1.722)	0	0	0
12/01/2009	ZAAD	2009/09/14			Currency Future	7.1022	7.1546	0.738	7.1500	7.1000	51
12/01/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	626.0000	620.0000	(0.958)	0	0	0
12/01/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	351.0000	357.0000	1.709	0	0	0
12/01/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	499.0000	497.0000	(0.401)	0	0	0
12/01/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	473.0000	513.0000	8.457	0	0	0
12/01/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	562.0000	558.0000	(0.712)	0	0	0
12/01/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	578.0000	625.0000	8.131	0	0	0
12/01/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	798.0000	788.0000	(1.253)	0	0	0
12/01/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	615.0000	663.0000	7.805	0	0	0
12/01/2009	ZAAD	2009/09/14	7.25	Call	Currency Future	545.0000	590.0000	8.257	0	0	0
12/01/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	500.0000	542.0000	8.400	0	0	0
12/01/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	652.0000	701.0000	7.515	0	0	0
12/01/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	659.0000	652.0000	(1.062)	0	0	0
12/01/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	783.0000	842.0000	7.535	0	0	0
12/01/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	561.0000	607.0000	8.200	0	0	0
12/01/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	561.0000	607.0000	8.200	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/01/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	292.0000	299.0000	2.397	0	0	0
12/01/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	871.0000	859.0000	(1.378)	0	0	0
12/01/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	407.0000	406.0000	(0.246)	0	0	0
12/01/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	693.0000	685.0000	(1.154)	0	0	0
12/01/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	670.0000	720.0000	7.463	0	0	0
12/01/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	468.0000	466.0000	(0.427)	0	0	0
12/01/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	727.0000	719.0000	(1.100)	0	0	0
12/01/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	908.0000	968.0000	6.608	0	0	0
12/01/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	468.0000	466.0000	(0.427)	0	0	0
12/01/2009	ZAAD	2009/09/14	6.85	Put	Currency Future	437.0000	435.0000	(0.458)	0	0	0
12/01/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	578.0000	625.0000	8.131	0	0	0
12/01/2009	ZAAD	2009/09/14	7.00	Call	Currency Future	634.0000	682.0000	7.571	0	0	0
12/01/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	709.0000	761.0000	7.334	0	0	0
12/01/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	844.0000	904.0000	7.109	0	0	0
12/01/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	798.0000	788.0000	(1.253)	0	0	0
12/01/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	331.0000	337.0000	1.813	0	0	0
12/01/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	530.0000	573.0000	8.113	0	0	0
12/01/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	331.0000	337.0000	1.813	0	0	0
12/01/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	754.0000	812.0000	7.692	0	0	0
12/01/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	626.0000	620.0000	(0.958)	0	0	0
12/01/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	659.0000	652.0000	(1.062)	0	0	0
12/01/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	256.0000	264.0000	3.125	0	0	0
12/01/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	530.0000	573.0000	8.113	0	0	0
12/01/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	670.0000	720.0000	7.463	0	0	0
12/01/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	783.0000	842.0000	7.535	0	0	0
12/01/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	594.0000	589.0000	(0.842)	0	0	0
12/01/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	351.0000	357.0000	1.709	0	0	0
12/01/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	727.0000	719.0000	(1.100)	0	0	0
12/01/2009	ZAAD	2009/09/14	6.85	Call	Currency Future	689.0000	740.0000	7.402	0	0	0
12/01/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	256.0000	264.0000	3.125	0	0	0
12/01/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	754.0000	812.0000	7.692	0	0	0
12/01/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	500.0000	542.0000	8.400	0	0	0
12/01/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	908.0000	968.0000	6.608	0	0	0
12/01/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	596.0000	643.0000	7.886	0	0	0
12/01/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	311.0000	318.0000	2.251	0	0	0
12/01/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	407.0000	406.0000	(0.246)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/01/2009	ZAAD 2009/09/14	6.35	Put	Currency Future	223.0000	231.0000	3.587	0	0	0
12/01/2009	ZAAD 2009/09/14	7.00	Put	Currency Future	532.0000	527.0000	(0.940)	0	0	0
12/01/2009	ZAAD 2009/09/14	6.50	Call	Currency Future	876.0000	936.0000	6.849	0	0	0
12/01/2009	ZAAD 2009/09/14	6.80	Call	Currency Future	709.0000	761.0000	7.334	0	0	0
12/01/2009	ZAAD 2009/09/14	6.95	Put	Currency Future	499.0000	497.0000	(0.401)	0	0	0
12/01/2009	ZAAD 2009/09/14	7.10	Call	Currency Future	596.0000	643.0000	7.886	0	0	0
12/01/2009	ZAAD 2009/09/14	6.50	Put	Currency Future	274.0000	281.0000	2.555	0	0	0
12/01/2009	ZAAD 2009/09/14	6.35	Call	Currency Future	976.0000	1,036.0000	6.148	0	0	0
12/01/2009	ZAAD 2009/09/14	7.10	Put	Currency Future	594.0000	589.0000	(0.842)	0	0	0
12/01/2009	ZAAD 2009/09/14	6.60	Call	Currency Future	813.0000	872.0000	7.257	0	0	0
12/01/2009	ZAAD 2009/09/14	6.75	Put	Currency Future	379.0000	378.0000	(0.264)	0	0	0
12/01/2009	ZAAD 2009/09/14	6.75	Call	Currency Future	731.0000	783.0000	7.114	0	0	0
12/01/2009	ZAAD 2009/09/14	6.95	Call	Currency Future	652.0000	701.0000	7.515	0	0	0

**Grand Total:**

**364,248**