



Derivatives High/Low Report

High/Low for 09/07/2009

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
09/07/2009	\$ / R 2009/09/14			Currency Future	8.2594	8.2515	(0.096)	8.3100	8.2000	248,425
09/07/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	2,062.0000	2,070.0000	0.388	0	0	0
09/07/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	2,552.0000	2,560.0000	0.313	0	0	0
09/07/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	9.0000	9.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	7.85	Put	Currency Future	117.0000	118.0000	0.855	0	0	0
09/07/2009	\$ / R 2009/09/14	8.70	Call	Currency Future	155.0000	154.0000	(0.645)	0	0	0
09/07/2009	\$ / R 2009/09/14	10.70	Put	Currency Future	2,454.0000	2,462.0000	0.326	0	0	0
09/07/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	2,800.0000	2,808.0000	0.286	0	0	0
09/07/2009	\$ / R 2009/09/14	8.10	Call	Currency Future	369.0000	365.0000	(1.084)	0	0	100
09/07/2009	\$ / R 2009/09/14	7.85	Call	Currency Future	526.0000	520.0000	(1.141)	0	0	0
09/07/2009	\$ / R 2009/09/14	9.05	Put	Currency Future	888.0000	895.0000	0.788	0	0	0
09/07/2009	\$ / R 2009/09/14	10.70	Call	Currency Future	13.0000	13.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	9.0000	9.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	4.90	Call	Currency Future	3,359.0000	3,352.0000	(0.208)	0	0	0
09/07/2009	\$ / R 2009/09/14	8.10	Put	Currency Future	209.0000	213.0000	1.914	0	0	0
09/07/2009	\$ / R 2009/09/14	8.70	Put	Currency Future	595.0000	602.0000	1.176	0	0	0
09/07/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	12.0000	12.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	26.0000	26.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	8.20	Call	Currency Future	316.0000	313.0000	(0.949)	0	0	113
09/07/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	1,916.0000	1,924.0000	0.418	0	0	0
09/07/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	8.0000	8.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	2,849.0000	2,857.0000	0.281	0	0	0
09/07/2009	\$ / R 2009/09/14	6.40	Call	Currency Future	1,862.0000	1,854.0000	(0.430)	0	0	0
09/07/2009	\$ / R 2009/09/14	7.70	Call	Currency Future	637.0000	629.0000	(1.256)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	\$ / R 2009/09/14	8.45	Put	Currency Future	410.0000	416.0000	1.463	0	0	0
09/07/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	2,899.0000	2,907.0000	0.276	0	0	0
09/07/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	9.0000	9.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	12.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	3.40	Call	Currency Future	4,859.0000	4,852.0000	(0.144)	0	0	0
09/07/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	11.0000	11.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	12.40	Put	Currency Future	4,142.0000	4,149.0000	0.169	0	0	0
09/07/2009	\$ / R 2009/09/14	10.45	Call	Currency Future	18.0000	18.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	8.35	Call	Currency Future	253.0000	251.0000	(0.791)	0	0	0
09/07/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	33.0000	33.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	6.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	7.95	Call	Currency Future	459.0000	454.0000	(1.089)	0	0	0
09/07/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	2,602.0000	2,610.0000	0.307	0	0	0
09/07/2009	\$ / R 2009/09/14	7.95	Put	Currency Future	150.0000	152.0000	1.333	0	0	140
09/07/2009	\$ / R 2009/09/14	8.35	Put	Currency Future	344.0000	349.0000	1.453	0	0	0
09/07/2009	\$ / R 2009/09/14	8.25	Put	Currency Future	282.0000	287.0000	1.773	0	0	0
09/07/2009	\$ / R 2009/09/14	8.45	Call	Currency Future	220.0000	218.0000	(0.909)	0	0	0
09/07/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	1,628.0000	1,637.0000	0.553	0	0	0
09/07/2009	\$ / R 2009/09/14	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	6.20	Call	Currency Future	2,061.0000	2,053.0000	(0.388)	0	0	0
09/07/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	38.0000	38.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	8.25	Call	Currency Future	292.0000	289.0000	(1.027)	0	0	0
09/07/2009	\$ / R 2009/09/14	8.20	Put	Currency Future	257.0000	261.0000	1.556	0	0	140
09/07/2009	\$ / R 2009/09/14	9.05	Call	Currency Future	97.0000	97.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	9.35	Call	Currency Future	67.0000	67.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	11.20	Call	Currency Future	8.0000	8.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	4.70	Call	Currency Future	3,559.0000	3,552.0000	(0.197)	0	0	0
09/07/2009	\$ / R 2009/09/14	7.60	Call	Currency Future	716.0000	709.0000	(0.978)	0	0	13,157
09/07/2009	\$ / R 2009/09/14	9.35	Put	Currency Future	1,158.0000	1,166.0000	0.691	0	0	0
09/07/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	1,676.0000	1,684.0000	0.477	0	0	0
09/07/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	1,724.0000	1,732.0000	0.464	0	0	0
09/07/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	60.0000	60.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	45.0000	46.0000	2.222	0	0	0
09/07/2009	\$ / R 2009/09/14	11.20	Put	Currency Future	2,948.0000	2,956.0000	0.271	0	0	0
09/07/2009	\$ / R 2009/09/14	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	\$ / R 2009/09/14	7.90	Call	Currency Future	492.0000	486.0000	(1.220)	0	0	0
09/07/2009	\$ / R 2009/09/14	8.45	Call	Currency Future	220.0000	218.0000	(0.909)	0	0	140
09/07/2009	\$ / R 2009/09/14	9.75	Call	Currency Future	43.0000	43.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	1,916.0000	1,924.0000	0.418	0	0	0
09/07/2009	\$ / R 2009/09/14	6.40	Put	Currency Future	2.0000	2.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	8.15	Call	Currency Future	342.0000	338.0000	(1.170)	0	0	25
09/07/2009	\$ / R 2009/09/14	8.95	Put	Currency Future	801.0000	809.0000	0.999	0	0	0
09/07/2009	\$ / R 2009/09/14	8.50	Put	Currency Future	445.0000	452.0000	1.573	0	0	0
09/07/2009	\$ / R 2009/09/14	8.90	Call	Currency Future	118.0000	118.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	1,438.0000	1,447.0000	0.626	0	0	0
09/07/2009	\$ / R 2009/09/14	11.35	Call	Currency Future	6.0000	6.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	8.45	Put	Currency Future	410.0000	416.0000	1.463	0	0	0
09/07/2009	\$ / R 2009/09/14	8.50	Call	Currency Future	205.0000	203.0000	(0.976)	0	0	30
09/07/2009	\$ / R 2009/09/14	8.90	Put	Currency Future	759.0000	766.0000	0.922	0	0	0
09/07/2009	\$ / R 2009/09/14	9.75	Put	Currency Future	1,533.0000	1,542.0000	0.587	0	0	0
09/07/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	2,899.0000	2,907.0000	0.276	0	0	0
09/07/2009	\$ / R 2009/09/14	13.65	Put	Currency Future	5,391.0000	5,399.0000	0.148	0	0	0
09/07/2009	\$ / R 2009/09/14	8.15	Put	Currency Future	232.0000	236.0000	1.724	0	0	25
09/07/2009	\$ / R 2009/09/14	7.25	Call	Currency Future	1,025.0000	1,017.0000	(0.780)	0	0	0
09/07/2009	\$ / R 2009/09/14	8.55	Call	Currency Future	191.0000	189.0000	(1.047)	0	0	0
09/07/2009	\$ / R 2009/09/14	13.00	Put	Currency Future	4,741.0000	4,749.0000	0.169	0	0	0
09/07/2009	\$ / R 2009/09/14	11.35	Put	Currency Future	3,097.0000	3,105.0000	0.258	0	0	0
09/07/2009	\$ / R 2009/09/14	9.15	Call	Currency Future	85.0000	86.0000	1.176	0	0	0
09/07/2009	\$ / R 2009/09/14	7.25	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	2,000
09/07/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	60.0000	60.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	1,250.0000	1,258.0000	0.640	0	0	0
09/07/2009	\$ / R 2009/09/14	13.90	Put	Currency Future	5,641.0000	5,649.0000	0.142	0	0	0
09/07/2009	\$ / R 2009/09/14	8.55	Put	Currency Future	481.0000	488.0000	1.455	0	0	0
09/07/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	16.0000	16.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	9.10	Call	Currency Future	91.0000	91.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	38.0000	38.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	3.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	48.0000	48.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	2,306.0000	2,314.0000	0.347	0	0	0
09/07/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	2,159.0000	2,168.0000	0.417	0	0	0

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09/07/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	8.0000	8.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	9.10	Put	Currency Future	932.0000	940.0000	0.858	0	0	0
09/07/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	1,628.0000	1,637.0000	0.553	0	0	0
09/07/2009	\$ / R 2009/09/14	3.20	Call	Currency Future	5,059.0000	5,052.0000	(0.138)	0	0	0
09/07/2009	\$ / R 2009/09/14	8.95	Call	Currency Future	110.0000	110.0000	-	0	0	200
09/07/2009	\$ / R 2009/09/14	9.40	Put	Currency Future	1,204.0000	1,212.0000	0.664	0	0	0
09/07/2009	\$ / R 2009/09/14	10.75	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
09/07/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	2,405.0000	2,413.0000	0.333	0	0	0
09/07/2009	\$ / R 2009/09/14	8.30	Put	Currency Future	312.0000	318.0000	1.923	0	0	0
09/07/2009	\$ / R 2009/09/14	8.75	Call	Currency Future	145.0000	144.0000	(0.690)	0	0	15,157
09/07/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	1,486.0000	1,494.0000	0.538	0	0	0
09/07/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	14.0000	14.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	9.40	Call	Currency Future	63.0000	63.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	7.90	Put	Currency Future	132.0000	134.0000	1.515	0	0	25
09/07/2009	\$ / R 2009/09/14	8.30	Call	Currency Future	272.0000	269.0000	(1.103)	0	0	2,000
09/07/2009	\$ / R 2009/09/14	8.75	Put	Currency Future	635.0000	642.0000	1.102	0	0	0
09/07/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	35.0000	36.0000	2.857	0	0	0
09/07/2009	\$ / R 2009/09/14	10.75	Put	Currency Future	2,503.0000	2,511.0000	0.320	0	0	0
09/07/2009	\$ / R 2009/09/14	9.00	Call	Currency Future	103.0000	103.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	15.0000	15.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	9.00	Put	Currency Future	844.0000	852.0000	0.948	0	0	0
09/07/2009	\$ / R 2009/09/14	7.60	Put	Currency Future	57.0000	57.0000	-	0	0	200
09/07/2009	\$ / R 2009/09/14	10.95	Call	Currency Future	10.0000	10.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	19.0000	19.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	9.40	Put	Currency Future	1,204.0000	1,212.0000	0.664	0	0	0
09/07/2009	\$ / R 2009/09/14	8.05	Call	Currency Future	397.0000	393.0000	(1.008)	0	0	0
09/07/2009	\$ / R 2009/09/14	8.40	Call	Currency Future	236.0000	234.0000	(0.847)	0	0	25
09/07/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
09/07/2009	\$ / R 2009/09/14	10.95	Put	Currency Future	2,701.0000	2,709.0000	0.296	0	0	0
09/07/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	1,581.0000	1,589.0000	0.506	0	0	0
09/07/2009	\$ / R 2009/09/14	9.10	Put	Currency Future	932.0000	940.0000	0.858	0	0	0
09/07/2009	\$ / R 2009/09/14	8.05	Put	Currency Future	188.0000	191.0000	1.596	0	0	0
09/07/2009	\$ / R 2009/09/14	8.40	Put	Currency Future	376.0000	382.0000	1.596	0	0	0
09/07/2009	\$ / R 2009/09/14	10.50	Put	Currency Future	2,257.0000	2,265.0000	0.354	0	0	0
09/07/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	40.0000	41.0000	2.500	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	\$ / R	2009/09/14	9.10	Call	Currency Future	91.0000	91.0000	-	0	0	0
09/07/2009	\$ / R	2009/09/14	10.50	Call	Currency Future	17.0000	17.0000	-	0	0	0
09/07/2009	\$ / R	2009/09/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	\$ / R	2009/09/14	9.65	Put	Currency Future	1,438.0000	1,447.0000	0.626	0	0	0
09/07/2009	\$ / R	2009/09/14	10.80	Call	Currency Future	12.0000	12.0000	-	0	0	0
09/07/2009	\$ / R	2009/09/14	9.45	Put	Currency Future	1,250.0000	1,258.0000	0.640	0	0	0
09/07/2009	\$ / R	2009/09/14	15.40	Put	Currency Future	7,141.0000	7,149.0000	0.112	0	0	0
09/07/2009	\$ / R	2009/09/14	9.40	Call	Currency Future	63.0000	63.0000	-	0	0	0
09/07/2009	\$ / R	2009/09/14	10.60	Put	Currency Future	2,355.0000	2,364.0000	0.382	0	0	0
09/07/2009	\$ / R	2009/09/14	9.65	Call	Currency Future	48.0000	48.0000	-	0	0	0
09/07/2009	\$ / R	2009/09/14	9.55	Call	Currency Future	53.0000	54.0000	1.887	0	0	0
09/07/2009	\$ / R	2009/09/14	9.20	Call	Currency Future	80.0000	80.0000	-	0	0	0
09/07/2009	\$ / R	2009/09/14	10.35	Call	Currency Future	20.0000	20.0000	-	0	0	0
09/07/2009	\$ / R	2009/09/14	9.60	Call	Currency Future	50.0000	51.0000	2.000	0	0	0
09/07/2009	\$ / R	2009/09/14	9.55	Put	Currency Future	1,344.0000	1,352.0000	0.595	0	0	0
09/07/2009	\$ / R	2009/09/14	8.00	Call	Currency Future	428.0000	422.0000	(1.402)	0	0	2,000
09/07/2009	\$ / R	2009/09/14	9.20	Put	Currency Future	1,021.0000	1,029.0000	0.784	0	0	0
09/07/2009	\$ / R	2009/09/14	10.10	Call	Currency Future	27.0000	28.0000	3.704	0	0	0
09/07/2009	\$ / R	2009/09/14	9.60	Put	Currency Future	1,391.0000	1,399.0000	0.575	0	0	0
09/07/2009	\$ / R	2009/09/14	10.80	Put	Currency Future	2,552.0000	2,560.0000	0.313	0	0	0
09/07/2009	\$ / R	2009/09/14	6.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/07/2009	\$ / R	2009/09/14	8.60	Put	Currency Future	518.0000	525.0000	1.351	0	0	0
09/07/2009	\$ / R	2009/09/14	10.35	Put	Currency Future	2,111.0000	2,119.0000	0.379	0	0	0
09/07/2009	\$ / R	2009/09/14	10.10	Put	Currency Future	1,868.0000	1,876.0000	0.428	0	0	0
09/07/2009	\$ / R	2009/09/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	\$ / R	2009/09/14	8.65	Call	Currency Future	166.0000	165.0000	(0.602)	0	0	100
09/07/2009	\$ / R	2009/09/14	9.30	Put	Currency Future	1,112.0000	1,120.0000	0.719	0	0	0
09/07/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	1,965.0000	1,973.0000	0.407	0	0	0
09/07/2009	\$ / R	2009/09/14	10.85	Call	Currency Future	11.0000	11.0000	-	0	0	0
09/07/2009	\$ / R	2009/09/14	9.70	Put	Currency Future	1,486.0000	1,494.0000	0.538	0	0	0
09/07/2009	\$ / R	2009/09/14	9.15	Put	Currency Future	976.0000	984.0000	0.820	0	0	0
09/07/2009	\$ / R	2009/09/14	9.95	Put	Currency Future	1,724.0000	1,732.0000	0.464	0	0	0
09/07/2009	\$ / R	2009/09/14	15.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	\$ / R	2009/09/14	6.15	Call	Currency Future	2,111.0000	2,103.0000	(0.379)	0	0	0
09/07/2009	\$ / R	2009/09/14	9.70	Call	Currency Future	45.0000	46.0000	2.222	0	0	0
09/07/2009	\$ / R	2009/09/14	9.95	Call	Currency Future	33.0000	33.0000	-	0	0	0

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09/07/2009	\$ / R 2009/09/14	3.15	Call	Currency Future	5,109.0000	5,102.0000	(0.137)	0	0	0
09/07/2009	\$ / R 2009/09/14	8.00	Put	Currency Future	168.0000	171.0000	1.786	0	0	0
09/07/2009	\$ / R 2009/09/14	8.65	Put	Currency Future	556.0000	563.0000	1.259	0	0	0
09/07/2009	\$ / R 2009/09/14	10.25	Put	Currency Future	2,013.0000	2,021.0000	0.397	0	0	0
09/07/2009	\$ / R 2009/09/14	7.65	Call	Currency Future	676.0000	668.0000	(1.183)	0	0	0
09/07/2009	\$ / R 2009/09/14	8.60	Call	Currency Future	178.0000	177.0000	(0.562)	0	0	0
09/07/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	14.0000	14.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	15.20	Put	Currency Future	6,941.0000	6,949.0000	0.115	0	0	0
09/07/2009	\$ / R 2009/09/14	7.65	Put	Currency Future	66.0000	67.0000	1.515	0	0	0
09/07/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	1,581.0000	1,589.0000	0.506	0	0	0
09/07/2009	\$ / R 2009/09/14	7.70	Put	Currency Future	77.0000	78.0000	1.299	0	0	0
09/07/2009	\$ / R 2009/09/14	4.65	Call	Currency Future	3,609.0000	3,602.0000	(0.194)	0	0	0
09/07/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	2,405.0000	2,413.0000	0.333	0	0	0
09/07/2009	\$ / R 2009/09/14	12.20	Put	Currency Future	3,942.0000	3,950.0000	0.203	0	0	0
09/07/2009	\$ / R 2009/09/14	12.15	Put	Currency Future	3,892.0000	3,900.0000	0.206	0	0	0
09/07/2009	\$ / R 2009/09/14	9.50	Put	Currency Future	1,297.0000	1,305.0000	0.617	0	0	0
09/07/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	11.0000	11.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	12.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	12.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	19.0000	19.0000	-	0	0	1,000
09/07/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	2,355.0000	2,364.0000	0.382	0	0	0
09/07/2009	\$ / R 2009/09/14	9.50	Call	Currency Future	56.0000	57.0000	1.786	0	0	0
09/07/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	2,849.0000	2,857.0000	0.281	0	0	0
09/07/2009	\$ / R 2009/09/14	13.70	Put	Currency Future	5,441.0000	5,449.0000	0.147	0	0	0
09/07/2009	\$ / R 2009/09/14	3.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	40.0000	41.0000	2.500	0	0	0
09/07/2009	\$ / R 2009/09/14	9.05	Call	Currency Future	97.0000	97.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	2,159.0000	2,168.0000	0.417	0	0	0
09/07/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	2,306.0000	2,314.0000	0.347	0	0	0
09/07/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	1,344.0000	1,352.0000	0.595	0	0	0
09/07/2009	\$ / R 2009/09/14	9.20	Put	Currency Future	1,021.0000	1,029.0000	0.784	0	0	0
09/07/2009	\$ / R 2009/09/14	6.70	Call	Currency Future	1,564.0000	1,556.0000	(0.512)	0	0	0
09/07/2009	\$ / R 2009/09/14	12.75	Put	Currency Future	4,491.0000	4,499.0000	0.178	0	0	0
09/07/2009	\$ / R 2009/09/14	10.25	Call	Currency Future	23.0000	23.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	15.0000	15.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	\$ / R 2009/09/14	11.25	Put	Currency Future	2,998.0000	3,006.0000	0.267	0	0	0
09/07/2009	\$ / R 2009/09/14	9.25	Put	Currency Future	1,066.0000	1,074.0000	0.750	0	0	0
09/07/2009	\$ / R 2009/09/14	6.70	Put	Currency Future	5.0000	5.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	9.30	Call	Currency Future	71.0000	71.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	2,651.0000	2,659.0000	0.302	0	0	0
09/07/2009	\$ / R 2009/09/14	7.20	Call	Currency Future	1,073.0000	1,065.0000	(0.746)	0	0	0
09/07/2009	\$ / R 2009/09/14	12.65	Put	Currency Future	4,391.0000	4,399.0000	0.182	0	0	0
09/07/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	29.0000	29.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	16.0000	16.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	1,820.0000	1,828.0000	0.440	0	0	0
09/07/2009	\$ / R 2009/09/14	7.20	Put	Currency Future	14.0000	14.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	12.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	12.75	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
09/07/2009	\$ / R 2009/09/14	8.85	Call	Currency Future	126.0000	126.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	8.80	Call	Currency Future	135.0000	134.0000	(0.741)	0	0	0
09/07/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	24.0000	24.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	29.0000	29.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	11.65	Put	Currency Future	3,394.0000	3,402.0000	0.236	0	0	0
09/07/2009	\$ / R 2009/09/14	8.85	Put	Currency Future	717.0000	724.0000	0.976	0	0	0
09/07/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	2,111.0000	2,119.0000	0.379	0	0	0
09/07/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	26.0000	26.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	9.0000	9.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	12.80	Put	Currency Future	4,541.0000	4,549.0000	0.176	0	0	0
09/07/2009	\$ / R 2009/09/14	11.75	Put	Currency Future	3,494.0000	3,502.0000	0.229	0	0	0
09/07/2009	\$ / R 2009/09/14	9.35	Call	Currency Future	67.0000	67.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	1,676.0000	1,684.0000	0.477	0	0	0
09/07/2009	\$ / R 2009/09/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	7.75	Put	Currency Future	89.0000	90.0000	1.124	0	0	0
09/07/2009	\$ / R 2009/09/14	6.60	Call	Currency Future	1,663.0000	1,655.0000	(0.481)	0	0	0
09/07/2009	\$ / R 2009/09/14	9.35	Put	Currency Future	1,158.0000	1,166.0000	0.691	0	0	0
09/07/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	20.0000	20.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	2,800.0000	2,808.0000	0.286	0	0	0
09/07/2009	\$ / R 2009/09/14	9.05	Put	Currency Future	888.0000	895.0000	0.788	0	0	0
09/07/2009	\$ / R 2009/09/14	6.75	Call	Currency Future	1,515.0000	1,507.0000	(0.528)	0	0	0
09/07/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	35.0000	36.0000	2.857	0	0	0
09/07/2009	\$ / R 2009/09/14	11.25	Call	Currency Future	7.0000	7.0000	-	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
09/07/2009	\$ / R 2009/09/14	11.80	Put	Currency Future	3,543.0000	3,551.0000	0.226	0	0	0
09/07/2009	\$ / R 2009/09/14	6.75	Put	Currency Future	5.0000	5.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	6.60	Put	Currency Future	4.0000	4.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	1,820.0000	1,828.0000	0.440	0	0	0
09/07/2009	\$ / R 2009/09/14	7.75	Call	Currency Future	598.0000	592.0000	(1.003)	0	0	0
09/07/2009	\$ / R 2009/09/14	7.10	Put	Currency Future	11.0000	11.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	7.15	Call	Currency Future	1,122.0000	1,114.0000	(0.713)	0	0	0
09/07/2009	\$ / R 2009/09/14	11.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	10.45	Put	Currency Future	2,208.0000	2,216.0000	0.362	0	0	0
09/07/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	2,602.0000	2,610.0000	0.307	0	0	0
09/07/2009	\$ / R 2009/09/14	7.15	Put	Currency Future	12.0000	12.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	12.30	Put	Currency Future	4,042.0000	4,050.0000	0.198	0	0	0
09/07/2009	\$ / R 2009/09/14	9.20	Call	Currency Future	80.0000	80.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	6.65	Put	Currency Future	4.0000	4.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	12.60	Put	Currency Future	4,341.0000	4,349.0000	0.184	0	0	0
09/07/2009	\$ / R 2009/09/14	8.80	Put	Currency Future	676.0000	683.0000	1.036	0	0	0
09/07/2009	\$ / R 2009/09/14	11.60	Put	Currency Future	3,345.0000	3,353.0000	0.239	0	0	0
09/07/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	1,868.0000	1,876.0000	0.428	0	0	0
09/07/2009	\$ / R 2009/09/14	6.35	Call	Currency Future	1,912.0000	1,904.0000	(0.418)	0	0	0
09/07/2009	\$ / R 2009/09/14	6.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	12.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	3.85	Call	Currency Future	4,409.0000	4,402.0000	(0.159)	0	0	0
09/07/2009	\$ / R 2009/09/14	6.65	Call	Currency Future	1,614.0000	1,606.0000	(0.496)	0	0	0
09/07/2009	\$ / R 2009/09/14	11.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	7.40	Put	Currency Future	28.0000	28.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	6.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	7.95	Call	Currency Future	459.0000	454.0000	(1.089)	0	0	0
09/07/2009	\$ / R 2009/09/14	7.80	Call	Currency Future	562.0000	555.0000	(1.246)	0	0	0
09/07/2009	\$ / R 2009/09/14	12.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	6.30	Call	Currency Future	1,961.0000	1,953.0000	(0.408)	0	0	0
09/07/2009	\$ / R 2009/09/14	6.95	Put	Currency Future	8.0000	8.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	4.85	Call	Currency Future	3,409.0000	3,402.0000	(0.205)	0	0	0
09/07/2009	\$ / R 2009/09/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	7.80	Put	Currency Future	102.0000	104.0000	1.961	0	0	0
09/07/2009	\$ / R 2009/09/14	7.40	Call	Currency Future	888.0000	880.0000	(0.901)	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
09/07/2009	\$ / R 2009/09/14	6.95	Call	Currency Future	1,317.0000	1,309.0000	(0.607)	0	0	0
09/07/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	27.0000	28.0000	3.704	0	0	0
09/07/2009	\$ / R 2009/09/14	4.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	5.00	Call	Currency Future	3,259.0000	3,252.0000	(0.215)	0	0	0
09/07/2009	\$ / R 2009/09/14	11.65	Call	Currency Future	4.0000	4.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	5.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	6.80	Call	Currency Future	1,465.0000	1,457.0000	(0.546)	0	0	0
09/07/2009	\$ / R 2009/09/14	11.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	12.45	Put	Currency Future	4,191.0000	4,199.0000	0.191	0	0	0
09/07/2009	\$ / R 2009/09/14	6.85	Put	Currency Future	6.0000	6.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	5.95	Call	Currency Future	2,310.0000	2,302.0000	(0.346)	0	0	0
09/07/2009	\$ / R 2009/09/14	13.85	Put	Currency Future	5,591.0000	5,599.0000	0.143	0	0	0
09/07/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	50.0000	51.0000	2.000	0	0	0
09/07/2009	\$ / R 2009/09/14	15.15	Put	Currency Future	6,891.0000	6,899.0000	0.116	0	0	0
09/07/2009	\$ / R 2009/09/14	11.45	Put	Currency Future	3,196.0000	3,204.0000	0.250	0	0	0
09/07/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	2,651.0000	2,659.0000	0.302	0	0	0
09/07/2009	\$ / R 2009/09/14	4.00	Call	Currency Future	4,259.0000	4,252.0000	(0.164)	0	0	0
09/07/2009	\$ / R 2009/09/14	7.30	Call	Currency Future	979.0000	970.0000	(0.919)	0	0	0
09/07/2009	\$ / R 2009/09/14	4.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	11.0000	11.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	7.30	Put	Currency Future	19.0000	19.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	13.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	11.00	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
09/07/2009	\$ / R 2009/09/14	6.80	Put	Currency Future	6.0000	6.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	7.35	Call	Currency Future	933.0000	925.0000	(0.857)	0	0	0
09/07/2009	\$ / R 2009/09/14	11.00	Put	Currency Future	2,750.0000	2,758.0000	0.291	0	0	0
09/07/2009	\$ / R 2009/09/14	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	6.85	Call	Currency Future	1,416.0000	1,408.0000	(0.565)	0	0	0
09/07/2009	\$ / R 2009/09/14	6.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	7.10	Call	Currency Future	1,171.0000	1,162.0000	(0.769)	0	0	0
09/07/2009	\$ / R 2009/09/14	12.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	14.10	Put	Currency Future	5,841.0000	5,849.0000	0.137	0	0	0
09/07/2009	\$ / R 2009/09/14	6.90	Put	Currency Future	7.0000	7.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	7.35	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
09/07/2009	\$ / R 2009/09/14	6.90	Call	Currency Future	1,367.0000	1,359.0000	(0.585)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	\$ / R 2009/09/14	12.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	6.45	Call	Currency Future	1,812.0000	1,804.0000	(0.442)	0	0	0
09/07/2009	\$ / R 2009/09/14	6.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	6.10	Call	Currency Future	2,161.0000	2,153.0000	(0.370)	0	0	0
09/07/2009	\$ / R 2009/09/14	6.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	11.45	Call	Currency Future	5.0000	5.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	6.25	Call	Currency Future	2,011.0000	2,003.0000	(0.398)	0	0	0
09/07/2009	\$ / R 2009/09/14	7.45	Put	Currency Future	34.0000	34.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	5.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	12.70	Put	Currency Future	4,441.0000	4,449.0000	0.180	0	0	0
09/07/2009	\$ / R 2009/09/14	11.85	Put	Currency Future	3,593.0000	3,601.0000	0.223	0	0	0
09/07/2009	\$ / R 2009/09/14	7.45	Call	Currency Future	844.0000	836.0000	(0.948)	0	0	0
09/07/2009	\$ / R 2009/09/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	12.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	6.95	Put	Currency Future	8.0000	8.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	12.35	Put	Currency Future	4,092.0000	4,100.0000	0.196	0	0	0
09/07/2009	\$ / R 2009/09/14	12.25	Put	Currency Future	3,992.0000	4,000.0000	0.200	0	0	0
09/07/2009	\$ / R 2009/09/14	6.95	Call	Currency Future	1,317.0000	1,309.0000	(0.607)	0	0	0
09/07/2009	\$ / R 2009/09/14	13.95	Put	Currency Future	5,691.0000	5,699.0000	0.141	0	0	0
09/07/2009	\$ / R 2009/09/14	4.95	Call	Currency Future	3,309.0000	3,302.0000	(0.212)	0	0	0
09/07/2009	\$ / R 2009/09/14	11.30	Call	Currency Future	7.0000	7.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	7.95	Put	Currency Future	150.0000	152.0000	1.333	0	0	0
09/07/2009	\$ / R 2009/09/14	11.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	4.10	Call	Currency Future	4,159.0000	4,152.0000	(0.168)	0	0	0
09/07/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	24.0000	24.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	8.85	Put	Currency Future	717.0000	724.0000	0.976	0	0	0
09/07/2009	\$ / R 2009/09/14	5.10	Call	Currency Future	3,159.0000	3,152.0000	(0.222)	0	0	0
09/07/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	2,062.0000	2,070.0000	0.388	0	0	0
09/07/2009	\$ / R 2009/09/14	3.95	Call	Currency Future	4,309.0000	4,302.0000	(0.162)	0	0	0
09/07/2009	\$ / R 2009/09/14	8.85	Call	Currency Future	126.0000	126.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	7.00	Call	Currency Future	1,268.0000	1,260.0000	(0.631)	0	0	0
09/07/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
09/07/2009	\$ / R 2009/09/14	12.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	5.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	7.00	Put	Currency Future	9.0000	9.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	53.0000	54.0000	1.887	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	\$ / R 2009/09/14	11.30	Put	Currency Future	3,047.0000	3,055.0000	0.263	0	0	0
09/07/2009	\$ / R 2009/09/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	7.50	Call	Currency Future	800.0000	792.0000	(1.000)	0	0	0
09/07/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	1,965.0000	1,973.0000	0.407	0	0	0
09/07/2009	\$ / R 2009/09/14	7.50	Put	Currency Future	41.0000	41.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	10.00	Put	Currency Future	1,771.0000	1,780.0000	0.508	0	0	0
09/07/2009	\$ / R 2009/09/14	11.50	Call	Currency Future	5.0000	5.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	10.00	Call	Currency Future	31.0000	31.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	6.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	6.50	Call	Currency Future	1,762.0000	1,754.0000	(0.454)	0	0	0
09/07/2009	\$ / R 2009/09/14	5.85	Call	Currency Future	2,410.0000	2,402.0000	(0.332)	0	0	0
09/07/2009	\$ / R 2009/09/14	8.70	Call	Currency Future	155.0000	154.0000	(0.645)	0	0	0
09/07/2009	\$ / R 2009/09/14	11.70	Put	Currency Future	3,444.0000	3,452.0000	0.232	0	0	0
09/07/2009	\$ / R 2009/09/14	11.50	Put	Currency Future	3,245.0000	3,253.0000	0.247	0	0	0
09/07/2009	\$ / R 2009/09/14	5.90	Call	Currency Future	2,360.0000	2,352.0000	(0.339)	0	0	0
09/07/2009	\$ / R 2009/09/14	11.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	11.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	11.90	Put	Currency Future	3,643.0000	3,651.0000	0.220	0	0	0
09/07/2009	\$ / R 2009/09/14	8.70	Put	Currency Future	595.0000	602.0000	1.176	0	0	0
09/07/2009	\$ / R 2009/09/14	12.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	9.25	Call	Currency Future	75.0000	76.0000	1.333	0	0	0
09/07/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	1,391.0000	1,399.0000	0.575	0	0	0
09/07/2009	\$ / R 2009/09/14	6.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	6.00	Call	Currency Future	2,260.0000	2,252.0000	(0.354)	0	0	0
09/07/2009	\$ / R 2009/09/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	14.00	Put	Currency Future	5,741.0000	5,749.0000	0.139	0	0	0
09/07/2009	\$ / R 2009/09/14	12.50	Put	Currency Future	4,241.0000	4,249.0000	0.189	0	0	0
09/07/2009	\$ / R 2009/09/14	5.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	14.25	Put	Currency Future	0.0000	5,999.0000	100.000	0	0	0
09/07/2009	\$ / R 2009/09/14	4.25	Call	Currency Future	0.0000	4,002.0000	100.000	0	0	0
09/07/2009	\$ / R 2009/09/14	5.25	Call	Currency Future	0.0000	3,002.0000	100.000	0	0	0
09/07/2009	\$ / R 2009/09/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	5.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	\$ / R 2009/09/14	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	\$ / R	2009/12/14			Currency Future	8.4007	8.4109	0.121	0.0000	0.0000	33,463
09/07/2009	\$ / R	2009/12/14	8.25	Call	Currency Future	533.0000	539.0000	1.126	0	0	0
09/07/2009	\$ / R	2009/12/14	8.75	Put	Currency Future	695.0000	690.0000	(0.719)	0	0	0
09/07/2009	\$ / R	2009/12/14	7.90	Put	Currency Future	226.0000	222.0000	(1.770)	0	0	0
09/07/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	261.0000	266.0000	1.916	0	0	0
09/07/2009	\$ / R	2009/12/14	14.00	Put	Currency Future	5,612.0000	5,603.0000	(0.160)	0	0	0
09/07/2009	\$ / R	2009/12/14	8.95	Call	Currency Future	294.0000	299.0000	1.701	0	0	0
09/07/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	435.0000	431.0000	(0.920)	0	0	0
09/07/2009	\$ / R	2009/12/14	10.00	Put	Currency Future	1,737.0000	1,731.0000	(0.345)	0	0	0
09/07/2009	\$ / R	2009/12/14	13.70	Put	Currency Future	5,315.0000	5,305.0000	(0.188)	0	0	0
09/07/2009	\$ / R	2009/12/14	7.25	Put	Currency Future	63.0000	61.0000	(3.175)	0	0	0
09/07/2009	\$ / R	2009/12/14	8.95	Put	Currency Future	843.0000	838.0000	(0.593)	0	0	0
09/07/2009	\$ / R	2009/12/14	8.35	Call	Currency Future	486.0000	492.0000	1.235	0	0	0
09/07/2009	\$ / R	2009/12/14	8.55	Put	Currency Future	558.0000	553.0000	(0.896)	0	0	0
09/07/2009	\$ / R	2009/12/14	10.00	Call	Currency Future	138.0000	142.0000	2.899	0	0	0
09/07/2009	\$ / R	2009/12/14	13.70	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
09/07/2009	\$ / R	2009/12/14	8.65	Call	Currency Future	376.0000	381.0000	1.330	0	0	0
09/07/2009	\$ / R	2009/12/14	10.85	Call	Currency Future	80.0000	83.0000	3.750	0	0	0
09/07/2009	\$ / R	2009/12/14	8.00	Call	Currency Future	666.0000	673.0000	1.051	0	0	0
09/07/2009	\$ / R	2009/12/14	8.50	Put	Currency Future	525.0000	521.0000	(0.762)	0	0	0
09/07/2009	\$ / R	2009/12/14	8.55	Call	Currency Future	409.0000	414.0000	1.222	0	0	0
09/07/2009	\$ / R	2009/12/14	13.10	Put	Currency Future	4,721.0000	4,712.0000	(0.191)	0	0	0
09/07/2009	\$ / R	2009/12/14	13.90	Put	Currency Future	5,513.0000	5,504.0000	(0.163)	0	0	0
09/07/2009	\$ / R	2009/12/14	7.25	Call	Currency Future	1,214.0000	1,222.0000	0.659	0	0	0
09/07/2009	\$ / R	2009/12/14	10.85	Put	Currency Future	2,529.0000	2,522.0000	(0.277)	0	0	0
09/07/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	509.0000	515.0000	1.179	0	0	0
09/07/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	392.0000	397.0000	1.276	0	0	0
09/07/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	768.0000	763.0000	(0.651)	0	0	0
09/07/2009	\$ / R	2009/12/14	10.90	Call	Currency Future	78.0000	80.0000	2.564	0	0	0
09/07/2009	\$ / R	2009/12/14	8.70	Call	Currency Future	361.0000	366.0000	1.385	0	0	0
09/07/2009	\$ / R	2009/12/14	8.65	Put	Currency Future	625.0000	620.0000	(0.800)	0	0	0
09/07/2009	\$ / R	2009/12/14	11.55	Call	Currency Future	53.0000	55.0000	3.774	0	0	0
09/07/2009	\$ / R	2009/12/14	8.00	Put	Currency Future	266.0000	262.0000	(1.504)	0	0	0
09/07/2009	\$ / R	2009/12/14	8.45	Call	Currency Future	444.0000	450.0000	1.351	0	0	0
09/07/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	319.0000	324.0000	1.567	0	0	0
09/07/2009	\$ / R	2009/12/14	8.70	Put	Currency Future	660.0000	655.0000	(0.758)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	158.0000	154.0000	(2.532)	0	0	0
09/07/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	4,278.0000	4,269.0000	(0.210)	0	0	0
09/07/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	3,202.0000	3,194.0000	(0.250)	0	0	0
09/07/2009	\$ / R 2009/12/14	15.30	Call	Currency Future	4.0000	4.0000	-	0	0	0
09/07/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	408.0000	404.0000	(0.980)	0	0	0
09/07/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	1,646.0000	1,640.0000	(0.365)	0	0	0
09/07/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	83.0000	86.0000	3.614	0	0	0
09/07/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	1,829.0000	1,822.0000	(0.383)	0	0	0
09/07/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	48.0000	50.0000	4.167	0	0	0
09/07/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	61.0000	63.0000	3.279	0	0	0
09/07/2009	\$ / R 2009/12/14	13.05	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
09/07/2009	\$ / R 2009/12/14	7.55	Put	Currency Future	116.0000	113.0000	(2.586)	0	0	0
09/07/2009	\$ / R 2009/12/14	13.00	Put	Currency Future	4,623.0000	4,614.0000	(0.195)	0	0	0
09/07/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,041.0000	1,036.0000	(0.480)	0	0	0
09/07/2009	\$ / R 2009/12/14	10.05	Put	Currency Future	1,783.0000	1,776.0000	(0.393)	0	0	0
09/07/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	3,348.0000	3,340.0000	(0.239)	0	0	0
09/07/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	858.0000	865.0000	0.816	0	0	0
09/07/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	29.0000	30.0000	3.448	0	0	0
09/07/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	4,968.0000	4,959.0000	(0.181)	0	0	0
09/07/2009	\$ / R 2009/12/14	8.40	Call	Currency Future	464.0000	470.0000	1.293	0	0	247
09/07/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	36.0000	37.0000	2.778	0	0	1,093
09/07/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	332.0000	337.0000	1.506	0	0	0
09/07/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	242.0000	246.0000	1.653	0	0	0
09/07/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	129.0000	133.0000	3.101	0	0	0
09/07/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	5,117.0000	5,107.0000	(0.195)	0	0	0
09/07/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	2,960.0000	2,952.0000	(0.270)	0	0	0
09/07/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
09/07/2009	\$ / R 2009/12/14	3.55	Call	Currency Future	4,851.0000	4,861.0000	0.206	0	0	0
09/07/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	558.0000	564.0000	1.075	0	0	0
09/07/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	3,935.0000	3,926.0000	(0.229)	0	0	0
09/07/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	1,001.0000	995.0000	(0.599)	0	0	0
09/07/2009	\$ / R 2009/12/14	9.55	Call	Currency Future	187.0000	191.0000	2.139	0	0	0
09/07/2009	\$ / R 2009/12/14	10.60	Call	Currency Future	94.0000	98.0000	4.255	0	0	0
09/07/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
09/07/2009	\$ / R 2009/12/14	7.55	Call	Currency Future	967.0000	974.0000	0.724	0	0	0
09/07/2009	\$ / R 2009/12/14	5.05	Call	Currency Future	3,352.0000	3,362.0000	0.298	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
09/07/2009	\$ / R 2009/12/14	8.40	Put	Currency Future	463.0000	459.0000	(0.864)	0	0	0
09/07/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	23.0000	25.0000	8.696	0	0	9,626
09/07/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	251.0000	256.0000	1.992	0	0	0
09/07/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	1,336.0000	1,330.0000	(0.449)	0	0	0
09/07/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	122.0000	125.0000	2.459	0	0	0
09/07/2009	\$ / R 2009/12/14	13.50	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
09/07/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	894.0000	900.0000	0.671	0	0	0
09/07/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
09/07/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	1,875.0000	1,868.0000	(0.373)	0	0	0
09/07/2009	\$ / R 2009/12/14	15.55	Put	Currency Future	7,152.0000	7,142.0000	(0.140)	0	0	0
09/07/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	147.0000	151.0000	2.721	0	0	11,094
09/07/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	306.0000	311.0000	1.634	0	0	0
09/07/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	2,294.0000	2,287.0000	(0.305)	0	0	0
09/07/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	1,921.0000	1,914.0000	(0.364)	0	0	0
09/07/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	25.0000	26.0000	4.000	0	0	0
09/07/2009	\$ / R 2009/12/14	12.15	Put	Currency Future	3,788.0000	3,779.0000	(0.238)	0	0	0
09/07/2009	\$ / R 2009/12/14	6.85	Put	Currency Future	28.0000	27.0000	(3.571)	0	0	0
09/07/2009	\$ / R 2009/12/14	15.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
09/07/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	610.0000	616.0000	0.984	0	0	0
09/07/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	426.0000	432.0000	1.408	0	0	0
09/07/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	805.0000	800.0000	(0.621)	0	0	0
09/07/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	4,524.0000	4,515.0000	(0.199)	0	0	0
09/07/2009	\$ / R 2009/12/14	13.25	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
09/07/2009	\$ / R 2009/12/14	6.55	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
09/07/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	357.0000	353.0000	(1.120)	0	0	0
09/07/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	309.0000	305.0000	(1.294)	0	0	0
09/07/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	4,131.0000	4,123.0000	(0.194)	0	0	0
09/07/2009	\$ / R 2009/12/14	6.55	Call	Currency Future	1,865.0000	1,874.0000	0.483	0	0	0
09/07/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	486.0000	492.0000	1.235	0	0	0
09/07/2009	\$ / R 2009/12/14	10.05	Call	Currency Future	133.0000	137.0000	3.008	0	0	0
09/07/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	2,482.0000	2,475.0000	(0.282)	0	0	0
09/07/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	32.0000	33.0000	3.125	0	0	0
09/07/2009	\$ / R 2009/12/14	13.25	Put	Currency Future	4,869.0000	4,860.0000	(0.185)	0	0	0
09/07/2009	\$ / R 2009/12/14	14.00	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
09/07/2009	\$ / R 2009/12/14	5.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/07/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	193.0000	198.0000	2.591	0	0	3,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	\$ / R	2009/12/14	13.60	Put	Currency Future	5,216.0000	5,206.0000	(0.192)	0	0	0
09/07/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	319.0000	324.0000	1.567	0	0	0
09/07/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	3,543.0000	3,534.0000	(0.254)	0	0	0
09/07/2009	\$ / R	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	\$ / R	2009/12/14	6.30	Call	Currency Future	2,109.0000	2,119.0000	0.474	0	0	0
09/07/2009	\$ / R	2009/12/14	7.95	Call	Currency Future	696.0000	702.0000	0.862	0	0	0
09/07/2009	\$ / R	2009/12/14	9.50	Put	Currency Future	1,293.0000	1,287.0000	(0.464)	0	0	0
09/07/2009	\$ / R	2009/12/14	9.45	Call	Currency Future	200.0000	205.0000	2.500	0	0	0
09/07/2009	\$ / R	2009/12/14	11.40	Call	Currency Future	57.0000	59.0000	3.509	0	0	0
09/07/2009	\$ / R	2009/12/14	7.65	Put	Currency Future	143.0000	140.0000	(2.098)	0	0	0
09/07/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	44.0000	45.0000	2.273	0	0	0
09/07/2009	\$ / R	2009/12/14	13.05	Put	Currency Future	4,672.0000	4,663.0000	(0.193)	0	0	0
09/07/2009	\$ / R	2009/12/14	4.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/07/2009	\$ / R	2009/12/14	8.75	Call	Currency Future	346.0000	351.0000	1.445	0	0	0
09/07/2009	\$ / R	2009/12/14	9.45	Put	Currency Future	1,250.0000	1,244.0000	(0.480)	0	0	0
09/07/2009	\$ / R	2009/12/14	11.05	Put	Currency Future	2,720.0000	2,712.0000	(0.294)	0	0	0
09/07/2009	\$ / R	2009/12/14	11.40	Put	Currency Future	3,057.0000	3,049.0000	(0.262)	0	0	0
09/07/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	768.0000	763.0000	(0.651)	0	0	0
09/07/2009	\$ / R	2009/12/14	10.15	Call	Currency Future	125.0000	129.0000	3.200	0	0	0
09/07/2009	\$ / R	2009/12/14	4.80	Call	Currency Future	3,602.0000	3,612.0000	0.278	0	0	0
09/07/2009	\$ / R	2009/12/14	11.05	Call	Currency Future	71.0000	73.0000	2.817	0	0	0
09/07/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	1,921.0000	1,914.0000	(0.364)	0	0	0
09/07/2009	\$ / R	2009/12/14	6.85	Call	Currency Future	1,579.0000	1,588.0000	0.570	0	0	0
09/07/2009	\$ / R	2009/12/14	9.80	Call	Currency Future	157.0000	161.0000	2.548	0	0	0
09/07/2009	\$ / R	2009/12/14	9.60	Put	Currency Future	1,379.0000	1,373.0000	(0.435)	0	0	0
09/07/2009	\$ / R	2009/12/14	6.30	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
09/07/2009	\$ / R	2009/12/14	9.80	Put	Currency Future	1,556.0000	1,550.0000	(0.386)	0	0	0
09/07/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	1,601.0000	1,595.0000	(0.375)	0	0	0
09/07/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	122.0000	125.0000	2.459	0	0	0
09/07/2009	\$ / R	2009/12/14	7.80	Put	Currency Future	190.0000	186.0000	(2.105)	0	0	0
09/07/2009	\$ / R	2009/12/14	8.30	Put	Currency Future	408.0000	404.0000	(0.980)	0	0	0
09/07/2009	\$ / R	2009/12/14	8.80	Put	Currency Future	731.0000	726.0000	(0.684)	0	0	0
09/07/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	152.0000	156.0000	2.632	0	0	0
09/07/2009	\$ / R	2009/12/14	12.20	Call	Currency Future	37.0000	39.0000	5.405	0	0	0
09/07/2009	\$ / R	2009/12/14	7.80	Call	Currency Future	790.0000	797.0000	0.886	0	0	0
09/07/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	509.0000	515.0000	1.179	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	494.0000	490.0000	(0.810)	0	0	0
09/07/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	30.0000	31.0000	3.333	0	0	0
09/07/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	2,247.0000	2,240.0000	(0.312)	0	0	0
09/07/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	332.0000	337.0000	1.506	0	0	0
09/07/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	35.0000	33.0000	(5.714)	0	0	0
09/07/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	357.0000	353.0000	(1.120)	0	0	0
09/07/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	283.0000	288.0000	1.767	0	0	0
09/07/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
09/07/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	57.0000	55.0000	(3.509)	0	0	0
09/07/2009	\$ / R 2009/12/14	6.80	Call	Currency Future	1,626.0000	1,635.0000	0.554	0	0	0
09/07/2009	\$ / R 2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	558.0000	564.0000	1.075	0	0	0
09/07/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	660.0000	655.0000	(0.758)	0	0	0
09/07/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	2,247.0000	2,240.0000	(0.312)	0	0	0
09/07/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	4,229.0000	4,220.0000	(0.213)	0	0	0
09/07/2009	\$ / R 2009/12/14	6.80	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
09/07/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	98.0000	101.0000	3.061	0	0	9,530
09/07/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	3,445.0000	3,437.0000	(0.232)	0	0	0
09/07/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	50.0000	52.0000	4.000	0	0	0
09/07/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	638.0000	644.0000	0.940	0	0	0
09/07/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	98.0000	101.0000	3.061	0	0	174
09/07/2009	\$ / R 2009/12/14	9.00	Put	Currency Future	882.0000	877.0000	(0.567)	0	0	0
09/07/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	152.0000	156.0000	2.632	0	0	0
09/07/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	2,577.0000	2,569.0000	(0.310)	0	0	0
09/07/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	731.0000	726.0000	(0.684)	0	0	0
09/07/2009	\$ / R 2009/12/14	12.45	Put	Currency Future	4,082.0000	4,074.0000	(0.196)	0	0	0
09/07/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	3,299.0000	3,291.0000	(0.242)	0	0	0
09/07/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	287.0000	283.0000	(1.394)	0	0	0
09/07/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	1,601.0000	1,595.0000	(0.375)	0	0	0
09/07/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	46.0000	48.0000	4.348	0	0	0
09/07/2009	\$ / R 2009/12/14	12.45	Call	Currency Future	33.0000	35.0000	6.061	0	0	0
09/07/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	4,475.0000	4,466.0000	(0.201)	0	0	0
09/07/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	1,485.0000	1,494.0000	0.606	0	0	0
09/07/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	3,837.0000	3,828.0000	(0.235)	0	0	0
09/07/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	3,494.0000	3,486.0000	(0.229)	0	0	0
09/07/2009	\$ / R 2009/12/14	14.05	Call	Currency Future	13.0000	13.0000	-	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
09/07/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	1,258.0000	1,266.0000	0.636	0	0	0
09/07/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	361.0000	366.0000	1.385	0	0	0
09/07/2009	\$ / R 2009/12/14	10.70	Call	Currency Future	88.0000	91.0000	3.409	0	0	0
09/07/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
09/07/2009	\$ / R 2009/12/14	13.65	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
09/07/2009	\$ / R 2009/12/14	14.05	Put	Currency Future	5,662.0000	5,653.0000	(0.159)	0	0	0
09/07/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	245.0000	241.0000	(1.633)	0	0	0
09/07/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	435.0000	431.0000	(0.920)	0	0	0
09/07/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	4,426.0000	4,417.0000	(0.203)	0	0	0
09/07/2009	\$ / R 2009/12/14	13.65	Put	Currency Future	5,265.0000	5,256.0000	(0.171)	0	0	0
09/07/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	3,984.0000	3,976.0000	(0.201)	0	0	0
09/07/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	494.0000	490.0000	(0.810)	0	0	0
09/07/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	1,082.0000	1,076.0000	(0.555)	0	0	0
09/07/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	35.0000	36.0000	2.857	0	0	0
09/07/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	1,875.0000	1,868.0000	(0.373)	0	0	0
09/07/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	71.0000	73.0000	2.817	0	0	0
09/07/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	26.0000	27.0000	3.846	0	0	0
09/07/2009	\$ / R 2009/12/14	10.25	Put	Currency Future	1,967.0000	1,961.0000	(0.305)	0	0	0
09/07/2009	\$ / R 2009/12/14	15.30	Put	Currency Future	6,903.0000	6,893.0000	(0.145)	0	0	0
09/07/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	233.0000	237.0000	1.717	0	0	0
09/07/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	208.0000	212.0000	1.923	0	0	0
09/07/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	111.0000	115.0000	3.604	0	0	0
09/07/2009	\$ / R 2009/12/14	10.30	Put	Currency Future	2,014.0000	2,007.0000	(0.348)	0	0	0
09/07/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	638.0000	644.0000	0.940	0	0	0
09/07/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	287.0000	283.0000	(1.394)	0	0	0
09/07/2009	\$ / R 2009/12/14	12.15	Call	Currency Future	38.0000	40.0000	5.263	0	0	0
09/07/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	45.0000	47.0000	4.444	0	0	0
09/07/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	158.0000	154.0000	(2.532)	0	0	0
09/07/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	591.0000	587.0000	(0.677)	0	0	0
09/07/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	3,445.0000	3,437.0000	(0.232)	0	0	0
09/07/2009	\$ / R 2009/12/14	10.75	Put	Currency Future	2,435.0000	2,428.0000	(0.287)	0	0	0
09/07/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	2,720.0000	2,712.0000	(0.294)	0	0	0
09/07/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	1,485.0000	1,494.0000	0.606	0	0	0
09/07/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,250.0000	1,244.0000	(0.480)	0	0	0
09/07/2009	\$ / R 2009/12/14	10.40	Call	Currency Future	108.0000	112.0000	3.704	0	0	0
09/07/2009	\$ / R 2009/12/14	10.75	Call	Currency Future	85.0000	88.0000	3.529	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	3,299.0000	3,291.0000	(0.242)	0	0	0
09/07/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	3,202.0000	3,194.0000	(0.250)	0	0	0
09/07/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	824.0000	831.0000	0.850	0	0	0
09/07/2009	\$ / R 2009/12/14	8.15	Call	Currency Future	583.0000	590.0000	1.201	0	0	0
09/07/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	200.0000	205.0000	2.500	0	0	0
09/07/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	2,061.0000	2,054.0000	(0.340)	0	0	0
09/07/2009	\$ / R 2009/12/14	10.40	Put	Currency Future	2,107.0000	2,101.0000	(0.285)	0	0	0
09/07/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	4,475.0000	4,466.0000	(0.201)	0	0	0
09/07/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	53.0000	55.0000	3.774	0	0	0
09/07/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	858.0000	865.0000	0.816	0	0	0
09/07/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	35.0000	33.0000	(5.714)	0	0	0
09/07/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	382.0000	378.0000	(1.047)	0	0	0
09/07/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	4,278.0000	4,269.0000	(0.210)	0	0	0
09/07/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	2,482.0000	2,475.0000	(0.282)	0	0	0
09/07/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	50.0000	52.0000	4.000	0	0	0
09/07/2009	\$ / R 2009/12/14	10.95	Put	Currency Future	2,624.0000	2,617.0000	(0.267)	0	0	0
09/07/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	5,414.0000	5,405.0000	(0.166)	0	0	0
09/07/2009	\$ / R 2009/12/14	10.25	Call	Currency Future	118.0000	122.0000	3.390	0	0	0
09/07/2009	\$ / R 2009/12/14	8.15	Put	Currency Future	333.0000	329.0000	(1.201)	0	0	0
09/07/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	625.0000	620.0000	(0.800)	0	0	0
09/07/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	1,207.0000	1,202.0000	(0.414)	0	0	0
09/07/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	26.0000	27.0000	3.846	0	0	0
09/07/2009	\$ / R 2009/12/14	13.80	Call	Currency Future	15.0000	15.0000	-	0	0	0
09/07/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	173.0000	170.0000	(1.734)	0	0	0
09/07/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,123.0000	1,118.0000	(0.445)	0	0	0
09/07/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	104.0000	108.0000	3.846	0	0	0
09/07/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	37.0000	38.0000	2.703	0	0	0
09/07/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	392.0000	397.0000	1.276	0	0	0
09/07/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	224.0000	229.0000	2.232	0	0	0
09/07/2009	\$ / R 2009/12/14	10.45	Put	Currency Future	2,154.0000	2,147.0000	(0.325)	0	0	0
09/07/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	3,886.0000	3,877.0000	(0.232)	0	0	0
09/07/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	180.0000	184.0000	2.222	0	0	0
09/07/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	3,494.0000	3,486.0000	(0.229)	0	0	0
09/07/2009	\$ / R 2009/12/14	13.45	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
09/07/2009	\$ / R 2009/12/14	7.30	Call	Currency Future	1,170.0000	1,178.0000	0.684	0	0	0
09/07/2009	\$ / R 2009/12/14	5.80	Call	Currency Future	2,605.0000	2,615.0000	0.384	0	0	0

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09/07/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	376.0000	381.0000	1.330	0	0	0
09/07/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	46.0000	48.0000	4.348	0	0	0
09/07/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	4,968.0000	4,959.0000	(0.181)	0	0	0
09/07/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	858.0000	865.0000	0.816	0	0	0
09/07/2009	\$ / R 2009/12/14	3.30	Call	Currency Future	5,101.0000	5,111.0000	0.196	0	0	0
09/07/2009	\$ / R 2009/12/14	7.35	Call	Currency Future	1,127.0000	1,134.0000	0.621	0	0	0
09/07/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
09/07/2009	\$ / R 2009/12/14	7.85	Put	Currency Future	207.0000	204.0000	(1.449)	0	0	0
09/07/2009	\$ / R 2009/12/14	7.35	Put	Currency Future	76.0000	73.0000	(3.947)	0	0	0
09/07/2009	\$ / R 2009/12/14	10.65	Call	Currency Future	91.0000	94.0000	3.297	0	0	0
09/07/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	1,165.0000	1,159.0000	(0.515)	0	0	0
09/07/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
09/07/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	29.0000	30.0000	3.448	0	0	0
09/07/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	591.0000	587.0000	(0.677)	0	0	0
09/07/2009	\$ / R 2009/12/14	10.30	Call	Currency Future	115.0000	118.0000	2.609	0	0	0
09/07/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	142.0000	146.0000	2.817	0	0	0
09/07/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	824.0000	831.0000	0.850	0	0	0
09/07/2009	\$ / R 2009/12/14	4.85	Call	Currency Future	3,552.0000	3,562.0000	0.282	0	0	0
09/07/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,123.0000	1,118.0000	(0.445)	0	0	0
09/07/2009	\$ / R 2009/12/14	10.65	Put	Currency Future	2,341.0000	2,333.0000	(0.342)	0	0	0
09/07/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	216.0000	220.0000	1.852	0	0	0
09/07/2009	\$ / R 2009/12/14	5.80	Put	Currency Future	4.0000	4.0000	-	0	0	0
09/07/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	306.0000	311.0000	1.634	0	0	13,513
09/07/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	224.0000	229.0000	2.232	0	0	0
09/07/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
09/07/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	960.0000	955.0000	(0.521)	0	0	0
09/07/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	444.0000	450.0000	1.351	0	0	0
09/07/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	843.0000	838.0000	(0.593)	0	0	0
09/07/2009	\$ / R 2009/12/14	11.00	Call	Currency Future	73.0000	75.0000	2.740	0	0	0
09/07/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	83.0000	86.0000	3.614	0	0	0
09/07/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	5,018.0000	5,008.0000	(0.199)	0	0	0
09/07/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	39.0000	41.0000	5.128	0	0	0
09/07/2009	\$ / R 2009/12/14	13.45	Put	Currency Future	5,067.0000	5,058.0000	(0.178)	0	0	0
09/07/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	805.0000	800.0000	(0.621)	0	0	0
09/07/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	125.0000	129.0000	3.200	0	0	0
09/07/2009	\$ / R 2009/12/14	10.70	Put	Currency Future	2,388.0000	2,380.0000	(0.335)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	\$ / R 2009/12/14	13.55	Put	Currency Future	5,166.0000	5,157.0000	(0.174)	0	0	0
09/07/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	2,912.0000	2,904.0000	(0.275)	0	0	0
09/07/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	3,008.0000	3,000.0000	(0.266)	0	0	0
09/07/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	173.0000	170.0000	(1.734)	0	0	0
09/07/2009	\$ / R 2009/12/14	6.60	Call	Currency Future	1,817.0000	1,826.0000	0.495	0	0	0
09/07/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	2,200.0000	2,193.0000	(0.318)	0	0	0
09/07/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	1,691.0000	1,685.0000	(0.355)	0	0	0
09/07/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	3,739.0000	3,730.0000	(0.241)	0	0	0
09/07/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	42.0000	44.0000	4.762	0	0	0
09/07/2009	\$ / R 2009/12/14	7.85	Call	Currency Future	758.0000	764.0000	0.792	0	0	0
09/07/2009	\$ / R 2009/12/14	6.90	Put	Currency Future	31.0000	30.0000	(3.226)	0	0	0
09/07/2009	\$ / R 2009/12/14	5.00	Call	Currency Future	3,402.0000	3,412.0000	0.294	0	0	0
09/07/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	294.0000	299.0000	1.701	0	0	0
09/07/2009	\$ / R 2009/12/14	11.00	Put	Currency Future	2,672.0000	2,665.0000	(0.262)	0	0	0
09/07/2009	\$ / R 2009/12/14	11.75	Put	Currency Future	3,396.0000	3,388.0000	(0.236)	0	0	0
09/07/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	930.0000	937.0000	0.753	0	0	0
09/07/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	3,592.0000	3,583.0000	(0.251)	0	0	0
09/07/2009	\$ / R 2009/12/14	7.40	Call	Currency Future	1,084.0000	1,091.0000	0.646	0	0	13,513
09/07/2009	\$ / R 2009/12/14	12.95	Put	Currency Future	4,573.0000	4,564.0000	(0.197)	0	0	0
09/07/2009	\$ / R 2009/12/14	12.55	Call	Currency Future	31.0000	32.0000	3.226	0	0	0
09/07/2009	\$ / R 2009/12/14	7.40	Put	Currency Future	83.0000	80.0000	(3.614)	0	0	0
09/07/2009	\$ / R 2009/12/14	11.75	Call	Currency Future	47.0000	49.0000	4.255	0	0	0
09/07/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	129.0000	126.0000	(2.326)	0	0	0
09/07/2009	\$ / R 2009/12/14	12.55	Put	Currency Future	4,180.0000	4,171.0000	(0.215)	0	0	0
09/07/2009	\$ / R 2009/12/14	4.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/07/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	101.0000	104.0000	2.970	0	0	0
09/07/2009	\$ / R 2009/12/14	12.95	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
09/07/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	63.0000	65.0000	3.175	0	0	0
09/07/2009	\$ / R 2009/12/14	11.35	Call	Currency Future	59.0000	61.0000	3.390	0	0	0
09/07/2009	\$ / R 2009/12/14	6.90	Call	Currency Future	1,532.0000	1,541.0000	0.587	0	0	0
09/07/2009	\$ / R 2009/12/14	5.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/07/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	35.0000	36.0000	2.857	0	0	0
09/07/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	45.0000	47.0000	4.444	0	0	0
09/07/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	3,984.0000	3,976.0000	(0.201)	0	0	0
09/07/2009	\$ / R 2009/12/14	6.00	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
09/07/2009	\$ / R 2009/12/14	13.30	Put	Currency Future	4,919.0000	4,910.0000	(0.183)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	409.0000	414.0000	1.222	0	0	0
09/07/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,041.0000	1,036.0000	(0.480)	0	0	0
09/07/2009	\$ / R 2009/12/14	6.40	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
09/07/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	158.0000	154.0000	(2.532)	0	0	0
09/07/2009	\$ / R 2009/12/14	13.30	Call	Currency Future	20.0000	20.0000	-	0	0	0
09/07/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	558.0000	553.0000	(0.896)	0	0	0
09/07/2009	\$ / R 2009/12/14	6.40	Call	Currency Future	2,011.0000	2,020.0000	0.448	0	0	0
09/07/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	3,739.0000	3,730.0000	(0.241)	0	0	0
09/07/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	162.0000	166.0000	2.469	0	0	0
09/07/2009	\$ / R 2009/12/14	14.90	Call	Currency Future	6.0000	6.0000	-	0	0	0
09/07/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	726.0000	733.0000	0.964	0	0	0
09/07/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	1,512.0000	1,505.0000	(0.463)	0	0	0
09/07/2009	\$ / R 2009/12/14	11.10	Put	Currency Future	2,768.0000	2,760.0000	(0.289)	0	0	0
09/07/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	75.0000	78.0000	4.000	0	0	0
09/07/2009	\$ / R 2009/12/14	15.95	Put	Currency Future	7,551.0000	7,541.0000	(0.132)	0	0	0
09/07/2009	\$ / R 2009/12/14	14.90	Put	Currency Future	6,505.0000	6,495.0000	(0.154)	0	0	0
09/07/2009	\$ / R 2009/12/14	14.60	Call	Currency Future	9.0000	9.0000	-	0	0	0
09/07/2009	\$ / R 2009/12/14	11.10	Call	Currency Future	68.0000	71.0000	4.412	0	0	0
09/07/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	242.0000	246.0000	1.653	0	0	0
09/07/2009	\$ / R 2009/12/14	7.45	Call	Currency Future	1,044.0000	1,051.0000	0.670	0	0	0
09/07/2009	\$ / R 2009/12/14	3.95	Call	Currency Future	4,451.0000	4,461.0000	0.225	0	0	0
09/07/2009	\$ / R 2009/12/14	11.15	Put	Currency Future	2,816.0000	2,808.0000	(0.284)	0	0	0
09/07/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	696.0000	702.0000	0.862	0	0	0
09/07/2009	\$ / R 2009/12/14	5.40	Call	Currency Future	3,003.0000	3,013.0000	0.333	0	0	0
09/07/2009	\$ / R 2009/12/14	6.45	Put	Currency Future	11.0000	11.0000	-	0	0	0
09/07/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	2,960.0000	2,952.0000	(0.270)	0	0	0
09/07/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	245.0000	241.0000	(1.633)	0	0	0
09/07/2009	\$ / R 2009/12/14	13.75	Put	Currency Future	5,364.0000	5,355.0000	(0.168)	0	0	0
09/07/2009	\$ / R 2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	\$ / R 2009/12/14	16.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/07/2009	\$ / R 2009/12/14	14.60	Put	Currency Future	6,208.0000	6,198.0000	(0.161)	0	0	0
09/07/2009	\$ / R 2009/12/14	15.40	Put	Currency Future	7,003.0000	6,993.0000	(0.143)	0	0	0
09/07/2009	\$ / R 2009/12/14	6.45	Call	Currency Future	1,962.0000	1,971.0000	0.459	0	0	0
09/07/2009	\$ / R 2009/12/14	11.20	Put	Currency Future	2,864.0000	2,856.0000	(0.279)	0	0	0
09/07/2009	\$ / R 2009/12/14	13.75	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
09/07/2009	\$ / R 2009/12/14	16.15	Put	Currency Future	7,751.0000	7,740.0000	(0.142)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	\$ / R	2009/12/14	7.45	Put	Currency Future	93.0000	90.0000	(3.226)	0	0	0
09/07/2009	\$ / R	2009/12/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	\$ / R	2009/12/14	11.20	Call	Currency Future	64.0000	67.0000	4.688	0	0	0
09/07/2009	\$ / R	2009/12/14	9.95	Call	Currency Future	142.0000	146.0000	2.817	0	0	0
09/07/2009	\$ / R	2009/12/14	15.10	Call	Currency Future	5.0000	5.0000	-	0	0	0
09/07/2009	\$ / R	2009/12/14	5.30	Call	Currency Future	3,103.0000	3,113.0000	0.322	0	0	0
09/07/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	3,935.0000	3,926.0000	(0.229)	0	0	0
09/07/2009	\$ / R	2009/12/14	15.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
09/07/2009	\$ / R	2009/12/14	14.15	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
09/07/2009	\$ / R	2009/12/14	9.95	Put	Currency Future	1,691.0000	1,685.0000	(0.355)	0	0	0
09/07/2009	\$ / R	2009/12/14	4.60	Call	Currency Future	3,801.0000	3,812.0000	0.289	0	0	0
09/07/2009	\$ / R	2009/12/14	5.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
09/07/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	36.0000	37.0000	2.778	0	0	10,100
09/07/2009	\$ / R	2009/12/14	7.15	Call	Currency Future	1,303.0000	1,311.0000	0.614	0	0	0
09/07/2009	\$ / R	2009/12/14	15.40	Call	Currency Future	3.0000	3.0000	-	0	0	0
09/07/2009	\$ / R	2009/12/14	4.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/07/2009	\$ / R	2009/12/14	4.30	Call	Currency Future	4,101.0000	4,111.0000	0.244	0	0	0
09/07/2009	\$ / R	2009/12/14	11.60	Call	Currency Future	51.0000	53.0000	3.922	0	0	0
09/07/2009	\$ / R	2009/12/14	4.40	Call	Currency Future	4,001.0000	4,011.0000	0.250	0	0	0
09/07/2009	\$ / R	2009/12/14	7.15	Put	Currency Future	52.0000	50.0000	(3.846)	0	0	0
09/07/2009	\$ / R	2009/12/14	5.85	Call	Currency Future	2,555.0000	2,565.0000	0.391	0	0	0
09/07/2009	\$ / R	2009/12/14	14.95	Put	Currency Future	6,555.0000	6,545.0000	(0.153)	0	0	0
09/07/2009	\$ / R	2009/12/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	\$ / R	2009/12/14	5.60	Call	Currency Future	2,804.0000	2,814.0000	0.357	0	0	0
09/07/2009	\$ / R	2009/12/14	5.90	Call	Currency Future	2,506.0000	2,515.0000	0.359	0	0	0
09/07/2009	\$ / R	2009/12/14	6.00	Call	Currency Future	2,406.0000	2,416.0000	0.416	0	0	0
09/07/2009	\$ / R	2009/12/14	14.95	Call	Currency Future	6.0000	6.0000	-	0	0	0
09/07/2009	\$ / R	2009/12/14	5.60	Put	Currency Future	3.0000	3.0000	-	0	0	0
09/07/2009	\$ / R	2009/12/14	15.35	Call	Currency Future	4.0000	4.0000	-	0	0	0
09/07/2009	\$ / R	2009/12/14	15.10	Put	Currency Future	6,704.0000	6,694.0000	(0.149)	0	0	0
09/07/2009	\$ / R	2009/12/14	7.00	Put	Currency Future	38.0000	37.0000	(2.632)	0	0	0
09/07/2009	\$ / R	2009/12/14	7.00	Call	Currency Future	1,439.0000	1,448.0000	0.625	0	0	0
09/07/2009	\$ / R	2009/12/14	16.05	Put	Currency Future	7,651.0000	7,641.0000	(0.131)	0	0	0
09/07/2009	\$ / R	2009/12/14	4.95	Call	Currency Future	3,452.0000	3,462.0000	0.290	0	0	0
09/07/2009	\$ / R	2009/12/14	4.25	Call	Currency Future	4,151.0000	4,161.0000	0.241	0	0	0
09/07/2009	\$ / R	2009/12/14	5.85	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	\$ / R 2009/12/14	16.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/07/2009	\$ / R 2009/12/14	5.95	Call	Currency Future	2,456.0000	2,466.0000	0.407	0	0	0
09/07/2009	\$ / R 2009/12/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	\$ / R 2009/12/14	12.05	Put	Currency Future	3,690.0000	3,681.0000	(0.244)	0	0	0
09/07/2009	\$ / R 2009/12/14	14.85	Put	Currency Future	6,456.0000	6,446.0000	(0.155)	0	0	0
09/07/2009	\$ / R 2009/12/14	5.25	Call	Currency Future	3,153.0000	3,163.0000	0.317	0	0	0
09/07/2009	\$ / R 2009/12/14	5.90	Put	Currency Future	5.0000	5.0000	-	0	0	0
09/07/2009	\$ / R 2009/12/14	12.05	Call	Currency Future	40.0000	42.0000	5.000	0	0	0
09/07/2009	\$ / R 2009/12/14	16.25	Put	Currency Future	7,850.0000	7,840.0000	(0.127)	0	0	0
09/07/2009	\$ / R 2009/12/14	4.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/07/2009	\$ / R 2009/12/14	15.15	Call	Currency Future	5.0000	5.0000	-	0	0	0
09/07/2009	\$ / R 2009/12/14	16.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/07/2009	\$ / R 2009/12/14	4.90	Call	Currency Future	3,502.0000	3,512.0000	0.286	0	0	0
09/07/2009	\$ / R 2009/12/14	14.25	Put	Currency Future	5,861.0000	5,851.0000	(0.171)	0	0	0
09/07/2009	\$ / R 2009/12/14	11.15	Call	Currency Future	66.0000	69.0000	4.545	0	0	0
09/07/2009	\$ / R 2009/12/14	15.15	Put	Currency Future	6,754.0000	6,744.0000	(0.148)	0	0	0
09/07/2009	\$ / R 2009/12/14	14.25	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
09/07/2009	\$ / R 2009/12/14	14.85	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
09/07/2009	\$ / R 2009/12/14	5.45	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
09/07/2009	\$ / R 2009/12/14	6.35	Put	Currency Future	9.0000	9.0000	-	0	0	0
09/07/2009	\$ / R 2009/12/14	5.95	Put	Currency Future	5.0000	5.0000	-	0	0	0
09/07/2009	\$ / R 2009/12/14	5.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
09/07/2009	\$ / R 2009/12/14	11.45	Call	Currency Future	56.0000	58.0000	3.571	0	0	0
09/07/2009	\$ / R 2009/12/14	5.75	Call	Currency Future	2,655.0000	2,665.0000	0.377	0	0	0
09/07/2009	\$ / R 2009/12/14	4.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/07/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	1,258.0000	1,266.0000	0.636	0	0	0
09/07/2009	\$ / R 2009/12/14	4.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/07/2009	\$ / R 2009/12/14	11.45	Put	Currency Future	3,105.0000	3,097.0000	(0.258)	0	0	0
09/07/2009	\$ / R 2009/12/14	6.20	Put	Currency Future	7.0000	7.0000	-	0	0	0
09/07/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	1,829.0000	1,822.0000	(0.383)	0	0	0
09/07/2009	\$ / R 2009/12/14	4.75	Call	Currency Future	3,652.0000	3,662.0000	0.274	0	0	0
09/07/2009	\$ / R 2009/12/14	14.45	Put	Currency Future	6,059.0000	6,050.0000	(0.149)	0	0	0
09/07/2009	\$ / R 2009/12/14	6.20	Call	Currency Future	2,208.0000	2,218.0000	0.453	0	0	0
09/07/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	129.0000	133.0000	3.101	0	0	0
09/07/2009	\$ / R 2009/12/14	5.75	Put	Currency Future	4.0000	4.0000	-	0	0	0
09/07/2009	\$ / R 2009/12/14	6.65	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	\$ / R 2009/12/14	6.25	Put	Currency Future	8.0000	8.0000	-	0	0	0
09/07/2009	\$ / R 2009/12/14	5.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
09/07/2009	\$ / R 2009/12/14	11.60	Put	Currency Future	3,250.0000	3,242.0000	(0.246)	0	0	0
09/07/2009	\$ / R 2009/12/14	14.45	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
09/07/2009	\$ / R 2009/12/14	6.65	Call	Currency Future	1,769.0000	1,778.0000	0.509	0	0	0
09/07/2009	\$ / R 2009/12/14	6.25	Call	Currency Future	2,159.0000	2,168.0000	0.417	0	0	0
09/07/2009	\$ / R 2009/12/14	5.20	Call	Currency Future	3,202.0000	3,213.0000	0.344	0	0	0
09/07/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	61.0000	63.0000	3.279	0	0	0
09/07/2009	\$ / R 2009/12/14	6.75	Call	Currency Future	1,673.0000	1,682.0000	0.538	0	0	0
09/07/2009	\$ / R 2009/12/14	5.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
09/07/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	57.0000	55.0000	(3.509)	0	0	0
09/07/2009	\$ / R 2009/12/14	11.50	Put	Currency Future	3,153.0000	3,145.0000	(0.254)	0	0	0
09/07/2009	\$ / R 2009/12/14	15.25	Call	Currency Future	4.0000	4.0000	-	0	0	0
09/07/2009	\$ / R 2009/12/14	5.35	Call	Currency Future	3,053.0000	3,063.0000	0.328	0	0	0
09/07/2009	\$ / R 2009/12/14	4.65	Call	Currency Future	3,751.0000	3,762.0000	0.293	0	0	0
09/07/2009	\$ / R 2009/12/14	14.75	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
09/07/2009	\$ / R 2009/12/14	14.20	Call	Currency Future	12.0000	12.0000	-	0	0	0
09/07/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	4,721.0000	4,712.0000	(0.191)	0	0	0
09/07/2009	\$ / R 2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	\$ / R 2009/12/14	14.80	Call	Currency Future	7.0000	7.0000	-	0	0	0
09/07/2009	\$ / R 2009/12/14	14.20	Put	Currency Future	5,811.0000	5,802.0000	(0.155)	0	0	0
09/07/2009	\$ / R 2009/12/14	11.50	Call	Currency Future	54.0000	56.0000	3.704	0	0	0
09/07/2009	\$ / R 2009/12/14	15.25	Put	Currency Future	6,853.0000	6,843.0000	(0.146)	0	0	0
09/07/2009	\$ / R 2009/12/14	4.35	Call	Currency Future	4,051.0000	4,061.0000	0.247	0	0	0
09/07/2009	\$ / R 2009/12/14	4.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/07/2009	\$ / R 2009/12/14	14.75	Put	Currency Future	6,356.0000	6,347.0000	(0.142)	0	0	0
09/07/2009	\$ / R 2009/12/14	16.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/07/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	4,327.0000	4,319.0000	(0.185)	0	0	0
09/07/2009	\$ / R 2009/12/14	6.35	Call	Currency Future	2,060.0000	2,070.0000	0.485	0	0	0
09/07/2009	\$ / R 2009/12/14	12.70	Call	Currency Future	28.0000	29.0000	3.571	0	0	0
09/07/2009	\$ / R 2009/12/14	6.75	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
09/07/2009	\$ / R 2009/12/14	13.95	Put	Currency Future	5,563.0000	5,553.0000	(0.180)	0	0	0
09/07/2009	\$ / R 2009/12/14	5.45	Call	Currency Future	2,953.0000	2,963.0000	0.339	0	0	0
09/07/2009	\$ / R 2009/12/14	5.65	Put	Currency Future	3.0000	3.0000	-	0	0	0
09/07/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	261.0000	266.0000	1.916	0	0	0
09/07/2009	\$ / R 2009/12/14	15.35	Put	Currency Future	6,953.0000	6,943.0000	(0.144)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	\$ / R 2009/12/14	13.95	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
09/07/2009	\$ / R 2009/12/14	14.55	Put	Currency Future	6,158.0000	6,149.0000	(0.146)	0	0	0
09/07/2009	\$ / R 2009/12/14	5.65	Call	Currency Future	2,754.0000	2,764.0000	0.363	0	0	0
09/07/2009	\$ / R 2009/12/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	168.0000	172.0000	2.381	0	0	0
09/07/2009	\$ / R 2009/12/14	4.45	Call	Currency Future	3,951.0000	3,961.0000	0.253	0	0	0
09/07/2009	\$ / R 2009/12/14	4.05	Call	Currency Future	4,351.0000	4,361.0000	0.230	0	0	0
09/07/2009	\$ / R 2009/12/14	5.40	Put	Currency Future	2.0000	2.0000	-	0	0	0
09/07/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	960.0000	955.0000	(0.521)	0	0	0
09/07/2009	\$ / R 2009/12/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	\$ / R 2009/12/14	6.60	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
09/07/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	39.0000	41.0000	5.128	0	0	0
09/07/2009	\$ / R 2009/12/14	6.05	Call	Currency Future	2,357.0000	2,367.0000	0.424	0	0	0
09/07/2009	\$ / R 2009/12/14	14.80	Put	Currency Future	6,406.0000	6,396.0000	(0.156)	0	0	0
09/07/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	1,467.0000	1,461.0000	(0.409)	0	0	0
09/07/2009	\$ / R 2009/12/14	14.40	Call	Currency Future	0.0000	11.0000	100.000	0	0	0
09/07/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	3,543.0000	3,534.0000	(0.254)	0	0	0
09/07/2009	\$ / R 2009/12/14	4.20	Call	Currency Future	4,201.0000	4,211.0000	0.238	0	0	0
09/07/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
09/07/2009	\$ / R 2009/12/14	16.20	Put	Currency Future	7,800.0000	7,790.0000	(0.128)	0	0	0
09/07/2009	\$ / R 2009/12/14	13.20	Put	Currency Future	4,820.0000	4,811.0000	(0.187)	0	0	0
09/07/2009	\$ / R 2009/12/14	14.40	Put	Currency Future	0.0000	6,000.0000	100.000	0	0	0
09/07/2009	\$ / R 2009/12/14	12.40	Put	Currency Future	4,033.0000	4,025.0000	(0.198)	0	0	0
09/07/2009	\$ / R 2009/12/14	16.40	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
09/07/2009	\$ / R 2009/12/14	12.40	Call	Currency Future	34.0000	36.0000	5.882	0	0	0
09/07/2009	\$ / R 2009/12/14	7.30	Put	Currency Future	69.0000	67.0000	(2.899)	0	0	0
09/07/2009	\$ / R 2009/12/14	16.40	Put	Currency Future	0.0000	7,990.0000	100.000	0	0	0
09/07/2009	\$ / R 2009/12/14	6.15	Call	Currency Future	2,258.0000	2,267.0000	0.399	0	0	0
09/07/2009	\$ / R 2009/12/14	12.00	Call	Currency Future	41.0000	43.0000	4.878	0	0	0
09/07/2009	\$ / R 2009/12/14	6.15	Put	Currency Future	7.0000	7.0000	-	0	0	0
09/07/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	44.0000	45.0000	2.273	0	0	0
09/07/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	4,426.0000	4,417.0000	(0.203)	0	0	0
09/07/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
09/07/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	3,641.0000	3,632.0000	(0.247)	0	0	0
09/07/2009	\$ / R 2009/12/14	13.20	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
09/07/2009	\$ / R 2009/12/14	14.55	Call	Currency Future	9.0000	9.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	\$ / R	2009/12/14	7.05	Put	Currency Future	42.0000	41.0000	(2.381)	0	0	0
09/07/2009	\$ / R	2009/12/14	6.05	Put	Currency Future	6.0000	6.0000	-	0	0	0
09/07/2009	\$ / R	2009/12/14	7.05	Call	Currency Future	1,393.0000	1,402.0000	0.646	0	0	0
09/07/2009	\$ / R	2009/12/14	4.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/07/2009	\$ / R	2009/12/14	5.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
09/07/2009	\$ / R	2009/12/14	5.15	Call	Currency Future	3,252.0000	3,262.0000	0.308	0	0	0
09/07/2009	\$ / R	2009/12/14	14.15	Put	Currency Future	5,761.0000	5,752.0000	(0.156)	0	0	0
09/07/2009	\$ / R	2009/12/14	4.15	Call	Currency Future	4,251.0000	4,261.0000	0.235	0	0	0
09/07/2009	\$ / R	2009/12/14	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	\$ / R	2010/03/15			Currency Future	8.5409	8.5509	0.117	0.0000	0.0000	77
09/07/2009	\$ / R	2010/03/15	8.55	Call	Currency Future	589.0000	596.0000	1.188	0	0	0
09/07/2009	\$ / R	2010/03/15	9.55	Put	Currency Future	1,328.0000	1,324.0000	(0.301)	0	0	0
09/07/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	128.0000	132.0000	3.125	0	0	0
09/07/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	3,892.0000	3,886.0000	(0.154)	0	0	0
09/07/2009	\$ / R	2010/03/15	7.90	Call	Currency Future	916.0000	922.0000	0.655	0	0	0
09/07/2009	\$ / R	2010/03/15	11.50	Call	Currency Future	119.0000	123.0000	3.361	0	0	0
09/07/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	167.0000	172.0000	2.994	0	0	0
09/07/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	3,173.0000	3,167.0000	(0.189)	0	0	0
09/07/2009	\$ / R	2010/03/15	9.00	Call	Currency Future	443.0000	449.0000	1.354	0	0	0
09/07/2009	\$ / R	2010/03/15	7.55	Call	Currency Future	1,148.0000	1,154.0000	0.523	0	0	0
09/07/2009	\$ / R	2010/03/15	15.65	Put	Currency Future	7,132.0000	7,123.0000	(0.126)	0	0	0
09/07/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	1,411.0000	1,407.0000	(0.283)	0	0	0
09/07/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	2,427.0000	2,422.0000	(0.206)	0	0	0
09/07/2009	\$ / R	2010/03/15	13.70	Call	Currency Future	48.0000	50.0000	4.167	0	0	0
09/07/2009	\$ / R	2010/03/15	13.25	Put	Currency Future	4,766.0000	4,759.0000	(0.147)	0	0	0
09/07/2009	\$ / R	2010/03/15	7.55	Put	Currency Future	158.0000	153.0000	(3.165)	0	0	0
09/07/2009	\$ / R	2010/03/15	11.50	Put	Currency Future	3,078.0000	3,072.0000	(0.195)	0	0	0
09/07/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	256.0000	262.0000	2.344	0	0	0
09/07/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	114.0000	118.0000	3.509	0	0	0
09/07/2009	\$ / R	2010/03/15	9.00	Put	Currency Future	902.0000	898.0000	(0.443)	0	0	0
09/07/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	358.0000	364.0000	1.676	0	0	0
09/07/2009	\$ / R	2010/03/15	13.70	Put	Currency Future	5,207.0000	5,199.0000	(0.154)	0	0	0
09/07/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	1,167.0000	1,163.0000	(0.343)	0	0	0
09/07/2009	\$ / R	2010/03/15	8.35	Put	Currency Future	485.0000	482.0000	(0.619)	0	0	0
09/07/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	1,665.0000	1,661.0000	(0.240)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	2,472.0000	2,467.0000	(0.202)	0	0	0
09/07/2009	\$ / R 2010/03/15	11.75	Call	Currency Future	107.0000	110.0000	2.804	0	0	0
09/07/2009	\$ / R 2010/03/15	12.25	Call	Currency Future	87.0000	90.0000	3.448	0	0	0
09/07/2009	\$ / R 2010/03/15	8.35	Call	Currency Future	676.0000	683.0000	1.036	0	0	0
09/07/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	302.0000	308.0000	1.987	0	0	0
09/07/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	102.0000	106.0000	3.922	0	0	0
09/07/2009	\$ / R 2010/03/15	13.25	Call	Currency Future	57.0000	60.0000	5.263	0	0	0
09/07/2009	\$ / R 2010/03/15	7.50	Call	Currency Future	1,187.0000	1,193.0000	0.505	0	0	0
09/07/2009	\$ / R 2010/03/15	8.10	Put	Currency Future	361.0000	357.0000	(1.108)	0	0	0
09/07/2009	\$ / R 2010/03/15	11.45	Put	Currency Future	3,031.0000	3,025.0000	(0.198)	0	0	0
09/07/2009	\$ / R 2010/03/15	11.95	Put	Currency Future	3,507.0000	3,500.0000	(0.200)	0	0	0
09/07/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	2,290.0000	2,285.0000	(0.218)	0	0	0
09/07/2009	\$ / R 2010/03/15	8.10	Call	Currency Future	802.0000	808.0000	0.748	0	0	0
09/07/2009	\$ / R 2010/03/15	8.60	Put	Currency Future	630.0000	626.0000	(0.635)	0	0	0
09/07/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	1,840.0000	1,836.0000	(0.217)	0	0	0
09/07/2009	\$ / R 2010/03/15	11.95	Call	Currency Future	98.0000	101.0000	3.061	0	0	0
09/07/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	181.0000	186.0000	2.762	0	0	0
09/07/2009	\$ / R 2010/03/15	8.15	Put	Currency Future	384.0000	380.0000	(1.042)	0	0	0
09/07/2009	\$ / R 2010/03/15	12.25	Put	Currency Future	3,796.0000	3,789.0000	(0.184)	0	0	0
09/07/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	1,287.0000	1,283.0000	(0.311)	0	0	0
09/07/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	3,411.0000	3,405.0000	(0.176)	0	0	0
09/07/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	2,984.0000	2,978.0000	(0.201)	0	0	0
09/07/2009	\$ / R 2010/03/15	8.15	Call	Currency Future	775.0000	781.0000	0.774	0	0	0
09/07/2009	\$ / R 2010/03/15	8.60	Call	Currency Future	570.0000	577.0000	1.228	0	0	0
09/07/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	231.0000	237.0000	2.597	0	0	0
09/07/2009	\$ / R 2010/03/15	13.60	Call	Currency Future	50.0000	52.0000	4.000	0	0	0
09/07/2009	\$ / R 2010/03/15	12.50	Put	Currency Future	4,038.0000	4,031.0000	(0.173)	0	0	0
09/07/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	231.0000	237.0000	2.597	0	0	0
09/07/2009	\$ / R 2010/03/15	12.05	Call	Currency Future	94.0000	97.0000	3.191	0	0	0
09/07/2009	\$ / R 2010/03/15	13.60	Put	Currency Future	5,109.0000	5,101.0000	(0.157)	0	0	0
09/07/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	83.0000	86.0000	3.614	0	0	0
09/07/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	186.0000	191.0000	2.688	0	0	0
09/07/2009	\$ / R 2010/03/15	13.90	Put	Currency Future	5,404.0000	5,395.0000	(0.167)	0	0	0
09/07/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	191.0000	196.0000	2.618	0	0	0
09/07/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	1,974.0000	1,969.0000	(0.253)	0	0	0
09/07/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	457.0000	463.0000	1.313	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	\$ / R 2010/03/15	11.00	Call	Currency Future	151.0000	156.0000	3.311	0	0	0
09/07/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	2,245.0000	2,240.0000	(0.223)	0	0	0
09/07/2009	\$ / R 2010/03/15	9.50	Call	Currency Future	328.0000	334.0000	1.829	0	0	0
09/07/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	3,363.0000	3,357.0000	(0.178)	0	0	0
09/07/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,200.0000	2,195.0000	(0.227)	0	0	0
09/07/2009	\$ / R 2010/03/15	12.90	Call	Currency Future	66.0000	69.0000	4.545	0	0	0
09/07/2009	\$ / R 2010/03/15	11.75	Put	Currency Future	3,316.0000	3,309.0000	(0.211)	0	0	0
09/07/2009	\$ / R 2010/03/15	12.90	Put	Currency Future	4,425.0000	4,418.0000	(0.158)	0	0	0
09/07/2009	\$ / R 2010/03/15	8.40	Put	Currency Future	513.0000	509.0000	(0.780)	0	0	0
09/07/2009	\$ / R 2010/03/15	9.40	Call	Currency Future	348.0000	354.0000	1.724	0	0	0
09/07/2009	\$ / R 2010/03/15	11.25	Call	Currency Future	134.0000	138.0000	2.985	0	0	0
09/07/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	125.0000	129.0000	3.200	0	0	0
09/07/2009	\$ / R 2010/03/15	10.00	Call	Currency Future	250.0000	255.0000	2.000	0	0	0
09/07/2009	\$ / R 2010/03/15	8.40	Call	Currency Future	653.0000	660.0000	1.072	0	0	0
09/07/2009	\$ / R 2010/03/15	8.50	Call	Currency Future	610.0000	617.0000	1.148	0	0	0
09/07/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,128.0000	1,124.0000	(0.355)	0	0	0
09/07/2009	\$ / R 2010/03/15	11.25	Put	Currency Future	2,843.0000	2,837.0000	(0.211)	0	0	0
09/07/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	131.0000	135.0000	3.053	0	0	0
09/07/2009	\$ / R 2010/03/15	8.85	Put	Currency Future	795.0000	792.0000	(0.377)	0	0	0
09/07/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	2,890.0000	2,884.0000	(0.208)	0	0	0
09/07/2009	\$ / R 2010/03/15	13.65	Put	Currency Future	5,158.0000	5,150.0000	(0.155)	0	0	0
09/07/2009	\$ / R 2010/03/15	12.50	Call	Currency Future	79.0000	82.0000	3.797	0	0	0
09/07/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	1,665.0000	1,661.0000	(0.240)	0	0	0
09/07/2009	\$ / R 2010/03/15	11.45	Call	Currency Future	122.0000	126.0000	3.279	0	0	0
09/07/2009	\$ / R 2010/03/15	13.45	Put	Currency Future	4,962.0000	4,954.0000	(0.161)	0	0	0
09/07/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	293.0000	299.0000	2.048	0	0	0
09/07/2009	\$ / R 2010/03/15	10.00	Put	Currency Future	1,709.0000	1,705.0000	(0.234)	0	0	0
09/07/2009	\$ / R 2010/03/15	8.55	Put	Currency Future	598.0000	595.0000	(0.502)	0	0	0
09/07/2009	\$ / R 2010/03/15	8.45	Put	Currency Future	540.0000	537.0000	(0.556)	0	0	0
09/07/2009	\$ / R 2010/03/15	11.20	Call	Currency Future	137.0000	142.0000	3.650	0	0	0
09/07/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	2,937.0000	2,931.0000	(0.204)	0	0	0
09/07/2009	\$ / R 2010/03/15	13.45	Call	Currency Future	53.0000	55.0000	3.774	0	0	0
09/07/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	1,452.0000	1,448.0000	(0.275)	0	0	0
09/07/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	1,885.0000	1,880.0000	(0.265)	0	0	0
09/07/2009	\$ / R 2010/03/15	5.15	Put	Currency Future	4.0000	4.0000	-	0	0	0
09/07/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	2,984.0000	2,978.0000	(0.201)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	\$ / R 2010/03/15	9.25	Put	Currency Future	1,089.0000	1,085.0000	(0.367)	0	0	0
09/07/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	104.0000	108.0000	3.846	0	0	0
09/07/2009	\$ / R 2010/03/15	6.65	Call	Currency Future	1,924.0000	1,932.0000	0.416	0	0	0
09/07/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	243.0000	249.0000	2.469	0	0	0
09/07/2009	\$ / R 2010/03/15	11.20	Put	Currency Future	2,796.0000	2,791.0000	(0.179)	0	0	0
09/07/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	125.0000	129.0000	3.200	0	0	0
09/07/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	358.0000	364.0000	1.676	0	0	0
09/07/2009	\$ / R 2010/03/15	11.70	Put	Currency Future	3,268.0000	3,262.0000	(0.184)	0	0	0
09/07/2009	\$ / R 2010/03/15	13.15	Put	Currency Future	4,669.0000	4,661.0000	(0.171)	0	0	0
09/07/2009	\$ / R 2010/03/15	8.70	Put	Currency Future	694.0000	691.0000	(0.432)	0	0	0
09/07/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	1,752.0000	1,748.0000	(0.228)	0	0	0
09/07/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	256.0000	262.0000	2.344	0	0	0
09/07/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	2,750.0000	2,744.0000	(0.218)	0	0	0
09/07/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,167.0000	1,163.0000	(0.343)	0	0	0
09/07/2009	\$ / R 2010/03/15	11.70	Call	Currency Future	109.0000	113.0000	3.670	0	0	0
09/07/2009	\$ / R 2010/03/15	13.15	Call	Currency Future	60.0000	62.0000	3.333	0	0	0
09/07/2009	\$ / R 2010/03/15	6.65	Put	Currency Future	33.0000	31.0000	(6.061)	0	0	0
09/07/2009	\$ / R 2010/03/15	8.45	Call	Currency Future	631.0000	638.0000	1.109	0	0	0
09/07/2009	\$ / R 2010/03/15	9.55	Call	Currency Future	319.0000	325.0000	1.881	0	0	0
09/07/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	140.0000	145.0000	3.571	0	0	0
09/07/2009	\$ / R 2010/03/15	13.90	Call	Currency Future	44.0000	46.0000	4.545	0	0	0
09/07/2009	\$ / R 2010/03/15	12.65	Put	Currency Future	4,183.0000	4,176.0000	(0.167)	0	0	0
09/07/2009	\$ / R 2010/03/15	8.70	Call	Currency Future	535.0000	542.0000	1.308	0	0	0
09/07/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	128.0000	132.0000	3.125	0	0	0
09/07/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	163.0000	168.0000	3.067	0	0	0
09/07/2009	\$ / R 2010/03/15	13.95	Put	Currency Future	5,453.0000	5,445.0000	(0.147)	0	0	0
09/07/2009	\$ / R 2010/03/15	15.65	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
09/07/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	163.0000	168.0000	3.067	0	0	0
09/07/2009	\$ / R 2010/03/15	13.55	Call	Currency Future	51.0000	53.0000	3.922	0	0	0
09/07/2009	\$ / R 2010/03/15	12.05	Put	Currency Future	3,603.0000	3,596.0000	(0.194)	0	0	0
09/07/2009	\$ / R 2010/03/15	12.65	Call	Currency Future	74.0000	77.0000	4.054	0	0	0
09/07/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	369.0000	375.0000	1.626	0	0	0
09/07/2009	\$ / R 2010/03/15	9.90	Put	Currency Future	1,622.0000	1,618.0000	(0.247)	0	0	0
09/07/2009	\$ / R 2010/03/15	13.55	Put	Currency Future	5,060.0000	5,052.0000	(0.158)	0	0	0
09/07/2009	\$ / R 2010/03/15	14.15	Put	Currency Future	5,650.0000	5,641.0000	(0.159)	0	0	0
09/07/2009	\$ / R 2010/03/15	7.95	Call	Currency Future	887.0000	892.0000	0.564	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	\$ / R	2010/03/15	8.50	Put	Currency Future	569.0000	566.0000	(0.527)	0	0	0
09/07/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	310.0000	316.0000	1.935	0	0	0
09/07/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	2,472.0000	2,467.0000	(0.202)	0	0	0
09/07/2009	\$ / R	2010/03/15	7.95	Put	Currency Future	296.0000	291.0000	(1.689)	0	0	0
09/07/2009	\$ / R	2010/03/15	5.15	Call	Currency Future	3,395.0000	3,405.0000	0.295	0	0	0
09/07/2009	\$ / R	2010/03/15	4.90	Call	Currency Future	3,644.0000	3,654.0000	0.274	0	0	0
09/07/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	1,369.0000	1,365.0000	(0.292)	0	0	0
09/07/2009	\$ / R	2010/03/15	11.44	Call	Currency Future	122.0000	127.0000	4.098	0	0	0
09/07/2009	\$ / R	2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	\$ / R	2010/03/15	4.90	Put	Currency Future	3.0000	3.0000	-	0	0	0
09/07/2009	\$ / R	2010/03/15	8.75	Call	Currency Future	518.0000	525.0000	1.351	0	0	0
09/07/2009	\$ / R	2010/03/15	11.44	Put	Currency Future	3,022.0000	3,016.0000	(0.199)	0	0	0
09/07/2009	\$ / R	2010/03/15	6.40	Call	Currency Future	2,163.0000	2,172.0000	0.416	0	0	0
09/07/2009	\$ / R	2010/03/15	9.15	Call	Currency Future	404.0000	410.0000	1.485	0	0	17,948
09/07/2009	\$ / R	2010/03/15	12.40	Put	Currency Future	3,941.0000	3,934.0000	(0.178)	0	0	0
09/07/2009	\$ / R	2010/03/15	6.40	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
09/07/2009	\$ / R	2010/03/15	9.15	Put	Currency Future	1,013.0000	1,009.0000	(0.395)	0	0	0
09/07/2009	\$ / R	2010/03/15	8.85	Call	Currency Future	486.0000	493.0000	1.440	0	0	0
09/07/2009	\$ / R	2010/03/15	9.90	Call	Currency Future	263.0000	269.0000	2.281	0	0	0
09/07/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	1,796.0000	1,792.0000	(0.223)	0	0	0
09/07/2009	\$ / R	2010/03/15	11.65	Put	Currency Future	3,220.0000	3,214.0000	(0.186)	0	0	0
09/07/2009	\$ / R	2010/03/15	9.25	Call	Currency Future	380.0000	386.0000	1.579	0	0	0
09/07/2009	\$ / R	2010/03/15	13.65	Call	Currency Future	49.0000	51.0000	4.082	0	0	0
09/07/2009	\$ / R	2010/03/15	12.40	Call	Currency Future	82.0000	85.0000	3.659	0	0	0
09/07/2009	\$ / R	2010/03/15	15.40	Call	Currency Future	25.0000	26.0000	4.000	0	0	0
09/07/2009	\$ / R	2010/03/15	8.20	Put	Currency Future	408.0000	405.0000	(0.735)	0	0	0
09/07/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	1,840.0000	1,836.0000	(0.217)	0	0	0
09/07/2009	\$ / R	2010/03/15	11.00	Put	Currency Future	2,610.0000	2,605.0000	(0.192)	0	0	0
09/07/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	2,937.0000	2,931.0000	(0.204)	0	0	0
09/07/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	2,518.0000	2,513.0000	(0.199)	0	0	0
09/07/2009	\$ / R	2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	\$ / R	2010/03/15	12.30	Put	Currency Future	3,844.0000	3,837.0000	(0.182)	0	0	0
09/07/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	866.0000	862.0000	(0.462)	0	0	0
09/07/2009	\$ / R	2010/03/15	10.75	Call	Currency Future	172.0000	177.0000	2.907	0	0	0
09/07/2009	\$ / R	2010/03/15	13.80	Put	Currency Future	5,305.0000	5,297.0000	(0.151)	0	0	0
09/07/2009	\$ / R	2010/03/15	3.65	Call	Currency Future	4,891.0000	4,901.0000	0.204	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	\$ / R 2010/03/15	12.00	Put	Currency Future	3,555.0000	3,548.0000	(0.197)	0	0	0
09/07/2009	\$ / R 2010/03/15	12.30	Call	Currency Future	85.0000	88.0000	3.529	0	0	28,058
09/07/2009	\$ / R 2010/03/15	9.40	Put	Currency Future	1,207.0000	1,203.0000	(0.331)	0	0	0
09/07/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	215.0000	220.0000	2.326	0	0	0
09/07/2009	\$ / R 2010/03/15	11.65	Call	Currency Future	111.0000	115.0000	3.604	0	0	0
09/07/2009	\$ / R 2010/03/15	13.80	Call	Currency Future	46.0000	48.0000	4.348	0	0	0
09/07/2009	\$ / R 2010/03/15	13.35	Put	Currency Future	4,864.0000	4,856.0000	(0.164)	0	0	0
09/07/2009	\$ / R 2010/03/15	6.95	Call	Currency Future	1,650.0000	1,657.0000	0.424	0	0	0
09/07/2009	\$ / R 2010/03/15	15.40	Put	Currency Future	6,884.0000	6,875.0000	(0.131)	0	0	0
09/07/2009	\$ / R 2010/03/15	12.00	Call	Currency Future	96.0000	99.0000	3.125	0	0	0
09/07/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	2,657.0000	2,651.0000	(0.226)	0	0	0
09/07/2009	\$ / R 2010/03/15	8.80	Call	Currency Future	502.0000	508.0000	1.195	0	0	0
09/07/2009	\$ / R 2010/03/15	8.00	Call	Currency Future	857.0000	863.0000	0.700	0	0	0
09/07/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,247.0000	1,243.0000	(0.321)	0	0	0
09/07/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	237.0000	243.0000	2.532	0	0	0
09/07/2009	\$ / R 2010/03/15	8.00	Put	Currency Future	317.0000	313.0000	(1.262)	0	0	0
09/07/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	237.0000	243.0000	2.532	0	0	0
09/07/2009	\$ / R 2010/03/15	3.40	Call	Currency Future	5,141.0000	5,151.0000	0.195	0	0	0
09/07/2009	\$ / R 2010/03/15	8.30	Put	Currency Future	459.0000	455.0000	(0.871)	0	0	0
09/07/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	1,369.0000	1,365.0000	(0.292)	0	0	0
09/07/2009	\$ / R 2010/03/15	14.15	Call	Currency Future	41.0000	42.0000	2.439	0	0	0
09/07/2009	\$ / R 2010/03/15	8.80	Put	Currency Future	761.0000	758.0000	(0.394)	0	0	0
09/07/2009	\$ / R 2010/03/15	7.60	Put	Currency Future	172.0000	168.0000	(2.326)	0	0	0
09/07/2009	\$ / R 2010/03/15	8.30	Call	Currency Future	700.0000	706.0000	0.857	0	0	0
09/07/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	148.0000	152.0000	2.703	0	0	17,948
09/07/2009	\$ / R 2010/03/15	9.05	Call	Currency Future	429.0000	436.0000	1.632	0	0	0
09/07/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	338.0000	344.0000	1.775	0	0	0
09/07/2009	\$ / R 2010/03/15	10.75	Put	Currency Future	2,381.0000	2,376.0000	(0.210)	0	0	0
09/07/2009	\$ / R 2010/03/15	14.00	Put	Currency Future	5,502.0000	5,494.0000	(0.145)	0	0	0
09/07/2009	\$ / R 2010/03/15	13.20	Put	Currency Future	4,717.0000	4,710.0000	(0.148)	0	0	0
09/07/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	1,537.0000	1,533.0000	(0.260)	0	0	0
09/07/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	1,579.0000	1,575.0000	(0.253)	0	0	0
09/07/2009	\$ / R 2010/03/15	11.90	Put	Currency Future	3,459.0000	3,453.0000	(0.173)	0	0	0
09/07/2009	\$ / R 2010/03/15	13.20	Call	Currency Future	58.0000	61.0000	5.172	0	0	0
09/07/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	278.0000	284.0000	2.158	0	0	0
09/07/2009	\$ / R 2010/03/15	9.05	Put	Currency Future	938.0000	935.0000	(0.320)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	278.0000	284.0000	2.158	0	0	0
09/07/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	226.0000	231.0000	2.212	0	0	0
09/07/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	1,796.0000	1,792.0000	(0.223)	0	0	0
09/07/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	270.0000	276.0000	2.222	0	0	28,058
09/07/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	167.0000	172.0000	2.994	0	0	0
09/07/2009	\$ / R 2010/03/15	13.50	Put	Currency Future	5,011.0000	5,003.0000	(0.160)	0	0	0
09/07/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	215.0000	220.0000	2.326	0	0	0
09/07/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	1,885.0000	1,880.0000	(0.265)	0	0	0
09/07/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,200.0000	2,195.0000	(0.227)	0	0	0
09/07/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	2,427.0000	2,422.0000	(0.206)	0	0	0
09/07/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	392.0000	398.0000	1.531	0	0	0
09/07/2009	\$ / R 2010/03/15	13.50	Call	Currency Future	52.0000	54.0000	3.846	0	0	0
09/07/2009	\$ / R 2010/03/15	12.95	Call	Currency Future	65.0000	67.0000	3.077	0	0	0
09/07/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	226.0000	231.0000	2.212	0	0	0
09/07/2009	\$ / R 2010/03/15	6.95	Put	Currency Future	59.0000	56.0000	(5.085)	0	0	0
09/07/2009	\$ / R 2010/03/15	8.20	Call	Currency Future	749.0000	755.0000	0.801	0	0	0
09/07/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	302.0000	308.0000	1.987	0	0	0
09/07/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	191.0000	196.0000	2.618	0	0	0
09/07/2009	\$ / R 2010/03/15	10.95	Call	Currency Future	155.0000	160.0000	3.226	0	0	0
09/07/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	1,537.0000	1,533.0000	(0.260)	0	0	0
09/07/2009	\$ / R 2010/03/15	12.95	Put	Currency Future	4,474.0000	4,467.0000	(0.156)	0	0	0
09/07/2009	\$ / R 2010/03/15	12.70	Put	Currency Future	4,231.0000	4,224.0000	(0.165)	0	0	0
09/07/2009	\$ / R 2010/03/15	7.60	Call	Currency Future	1,113.0000	1,119.0000	0.539	0	0	0
09/07/2009	\$ / R 2010/03/15	5.95	Put	Currency Future	12.0000	12.0000	-	0	0	0
09/07/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	310.0000	316.0000	1.935	0	0	0
09/07/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	131.0000	135.0000	3.053	0	0	0
09/07/2009	\$ / R 2010/03/15	12.85	Put	Currency Future	4,377.0000	4,369.0000	(0.183)	0	0	0
09/07/2009	\$ / R 2010/03/15	12.70	Call	Currency Future	72.0000	75.0000	4.167	0	0	0
09/07/2009	\$ / R 2010/03/15	7.50	Put	Currency Future	146.0000	142.0000	(2.740)	0	0	0
09/07/2009	\$ / R 2010/03/15	5.95	Call	Currency Future	2,603.0000	2,613.0000	0.384	0	0	0
09/07/2009	\$ / R 2010/03/15	6.85	Call	Currency Future	1,740.0000	1,748.0000	0.460	0	0	0
09/07/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,051.0000	1,047.0000	(0.381)	0	0	0
09/07/2009	\$ / R 2010/03/15	8.75	Put	Currency Future	727.0000	724.0000	(0.413)	0	0	0
09/07/2009	\$ / R 2010/03/15	10.45	Call	Currency Future	200.0000	205.0000	2.500	0	0	0
09/07/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	3,173.0000	3,167.0000	(0.189)	0	0	0
09/07/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	2,890.0000	2,884.0000	(0.208)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	369.0000	375.0000	1.626	0	0	0
09/07/2009	\$ / R 2010/03/15	5.85	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
09/07/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	392.0000	398.0000	1.531	0	0	0
09/07/2009	\$ / R 2010/03/15	10.45	Put	Currency Future	2,109.0000	2,105.0000	(0.190)	0	0	0
09/07/2009	\$ / R 2010/03/15	11.90	Call	Currency Future	100.0000	104.0000	4.000	0	0	0
09/07/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,128.0000	1,124.0000	(0.355)	0	0	0
09/07/2009	\$ / R 2010/03/15	6.85	Put	Currency Future	49.0000	47.0000	(4.082)	0	0	0
09/07/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	186.0000	191.0000	2.688	0	0	0
09/07/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,051.0000	1,047.0000	(0.381)	0	0	0
09/07/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	3,363.0000	3,357.0000	(0.178)	0	0	0
09/07/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	3,892.0000	3,886.0000	(0.154)	0	0	0
09/07/2009	\$ / R 2010/03/15	5.05	Call	Currency Future	3,495.0000	3,504.0000	0.258	0	0	0
09/07/2009	\$ / R 2010/03/15	7.85	Put	Currency Future	256.0000	252.0000	(1.563)	0	0	0
09/07/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	1,974.0000	1,969.0000	(0.253)	0	0	0
09/07/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	2,245.0000	2,240.0000	(0.223)	0	0	0
09/07/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	144.0000	149.0000	3.472	0	0	0
09/07/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	104.0000	108.0000	3.846	0	0	0
09/07/2009	\$ / R 2010/03/15	5.05	Put	Currency Future	4.0000	4.0000	-	0	0	0
09/07/2009	\$ / R 2010/03/15	7.85	Call	Currency Future	947.0000	953.0000	0.634	0	0	0
09/07/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	1,411.0000	1,407.0000	(0.283)	0	0	0
09/07/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	2,703.0000	2,698.0000	(0.185)	0	0	0
09/07/2009	\$ / R 2010/03/15	14.00	Call	Currency Future	43.0000	45.0000	4.651	0	0	0
09/07/2009	\$ / R 2010/03/15	10.50	Put	Currency Future	2,154.0000	2,150.0000	(0.186)	0	0	0
09/07/2009	\$ / R 2010/03/15	13.40	Call	Currency Future	54.0000	56.0000	3.704	0	0	0
09/07/2009	\$ / R 2010/03/15	13.95	Call	Currency Future	44.0000	46.0000	4.545	0	0	0
09/07/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	2,019.0000	2,014.0000	(0.248)	0	0	0
09/07/2009	\$ / R 2010/03/15	6.05	Call	Currency Future	2,505.0000	2,514.0000	0.359	0	0	0
09/07/2009	\$ / R 2010/03/15	5.85	Call	Currency Future	2,702.0000	2,711.0000	0.333	0	0	0
09/07/2009	\$ / R 2010/03/15	8.90	Put	Currency Future	830.0000	827.0000	(0.361)	0	0	0
09/07/2009	\$ / R 2010/03/15	10.50	Call	Currency Future	195.0000	201.0000	3.077	0	0	0
09/07/2009	\$ / R 2010/03/15	10.95	Put	Currency Future	2,564.0000	2,559.0000	(0.195)	0	0	0
09/07/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	210.0000	215.0000	2.381	0	0	0
09/07/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	83.0000	86.0000	3.614	0	0	0
09/07/2009	\$ / R 2010/03/15	4.95	Put	Currency Future	3.0000	3.0000	-	0	0	0
09/07/2009	\$ / R 2010/03/15	4.85	Call	Currency Future	3,694.0000	3,704.0000	0.271	0	0	0
09/07/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	102.0000	106.0000	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
09/07/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	866.0000	862.0000	(0.462)	0	0	0
09/07/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,247.0000	1,243.0000	(0.321)	0	0	0
09/07/2009	\$ / R 2010/03/15	4.95	Call	Currency Future	3,594.0000	3,604.0000	0.278	0	0	0
09/07/2009	\$ / R 2010/03/15	8.90	Call	Currency Future	471.0000	478.0000	1.486	0	0	0
09/07/2009	\$ / R 2010/03/15	4.85	Put	Currency Future	3.0000	3.0000	-	0	0	0
09/07/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	975.0000	972.0000	(0.308)	0	0	0
09/07/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	114.0000	118.0000	3.509	0	0	0
09/07/2009	\$ / R 2010/03/15	5.55	Call	Currency Future	2,998.0000	3,008.0000	0.334	0	0	0
09/07/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	159.0000	164.0000	3.145	0	0	0
09/07/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	181.0000	186.0000	2.762	0	0	0
09/07/2009	\$ / R 2010/03/15	12.85	Call	Currency Future	68.0000	70.0000	2.941	0	0	0
09/07/2009	\$ / R 2010/03/15	7.65	Call	Currency Future	1,078.0000	1,084.0000	0.557	0	0	0
09/07/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	416.0000	423.0000	1.683	0	0	0
09/07/2009	\$ / R 2010/03/15	4.55	Put	Currency Future	2.0000	2.0000	-	0	0	0
09/07/2009	\$ / R 2010/03/15	5.70	Call	Currency Future	2,850.0000	2,859.0000	0.316	0	0	0
09/07/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	2,703.0000	2,698.0000	(0.185)	0	0	0
09/07/2009	\$ / R 2010/03/15	10.70	Call	Currency Future	176.0000	182.0000	3.409	0	0	0
09/07/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	4,913.0000	4,905.0000	(0.163)	0	0	0
09/07/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	457.0000	463.0000	1.313	0	0	0
09/07/2009	\$ / R 2010/03/15	10.40	Call	Currency Future	205.0000	210.0000	2.439	0	0	0
09/07/2009	\$ / R 2010/03/15	7.65	Put	Currency Future	187.0000	183.0000	(2.139)	0	0	0
09/07/2009	\$ / R 2010/03/15	7.30	Call	Currency Future	1,349.0000	1,355.0000	0.445	0	0	0
09/07/2009	\$ / R 2010/03/15	4.55	Call	Currency Future	3,993.0000	4,003.0000	0.250	0	0	0
09/07/2009	\$ / R 2010/03/15	4.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
09/07/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	2,750.0000	2,744.0000	(0.218)	0	0	0
09/07/2009	\$ / R 2010/03/15	13.00	Put	Currency Future	4,522.0000	4,515.0000	(0.155)	0	0	0
09/07/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	338.0000	344.0000	1.775	0	0	0
09/07/2009	\$ / R 2010/03/15	6.05	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
09/07/2009	\$ / R 2010/03/15	7.30	Put	Currency Future	108.0000	104.0000	(3.704)	0	0	0
09/07/2009	\$ / R 2010/03/15	10.70	Put	Currency Future	2,335.0000	2,331.0000	(0.171)	0	0	0
09/07/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	140.0000	145.0000	3.571	0	0	0
09/07/2009	\$ / R 2010/03/15	10.40	Put	Currency Future	2,064.0000	2,059.0000	(0.242)	0	0	0
09/07/2009	\$ / R 2010/03/15	7.05	Call	Currency Future	1,562.0000	1,569.0000	0.448	0	0	0
09/07/2009	\$ / R 2010/03/15	5.55	Put	Currency Future	7.0000	7.0000	-	0	0	0
09/07/2009	\$ / R 2010/03/15	4.70	Call	Currency Future	3,843.0000	3,853.0000	0.260	0	0	0
09/07/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	144.0000	149.0000	3.472	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	\$ / R 2010/03/15	11.55	Call	Currency Future	116.0000	120.0000	3.448	0	0	0
09/07/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	3,411.0000	3,405.0000	(0.176)	0	0	0
09/07/2009	\$ / R 2010/03/15	13.35	Call	Currency Future	55.0000	57.0000	3.636	0	0	0
09/07/2009	\$ / R 2010/03/15	13.00	Call	Currency Future	63.0000	66.0000	4.762	0	0	0
09/07/2009	\$ / R 2010/03/15	5.90	Call	Currency Future	2,653.0000	2,662.0000	0.339	0	0	0
09/07/2009	\$ / R 2010/03/15	7.05	Put	Currency Future	71.0000	68.0000	(4.225)	0	0	0
09/07/2009	\$ / R 2010/03/15	6.55	Put	Currency Future	27.0000	25.0000	(7.407)	0	0	0
09/07/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	2,518.0000	2,513.0000	(0.199)	0	0	0
09/07/2009	\$ / R 2010/03/15	9.75	Put	Currency Future	1,494.0000	1,490.0000	(0.268)	0	0	0
09/07/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	159.0000	164.0000	3.145	0	0	0
09/07/2009	\$ / R 2010/03/15	6.90	Call	Currency Future	1,695.0000	1,702.0000	0.413	0	0	0
09/07/2009	\$ / R 2010/03/15	6.55	Call	Currency Future	2,018.0000	2,026.0000	0.396	0	0	0
09/07/2009	\$ / R 2010/03/15	11.55	Put	Currency Future	3,126.0000	3,120.0000	(0.192)	0	0	0
09/07/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	2,290.0000	2,285.0000	(0.218)	0	0	0
09/07/2009	\$ / R 2010/03/15	6.90	Put	Currency Future	54.0000	51.0000	(5.556)	0	0	0
09/07/2009	\$ / R 2010/03/15	6.10	Call	Currency Future	2,456.0000	2,465.0000	0.366	0	0	0
09/07/2009	\$ / R 2010/03/15	13.05	Put	Currency Future	4,571.0000	4,564.0000	(0.153)	0	0	0
09/07/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	148.0000	152.0000	2.703	0	0	0
09/07/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	416.0000	423.0000	1.683	0	0	0
09/07/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	293.0000	299.0000	2.048	0	0	0
09/07/2009	\$ / R 2010/03/15	5.90	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
09/07/2009	\$ / R 2010/03/15	6.10	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
09/07/2009	\$ / R 2010/03/15	13.05	Call	Currency Future	62.0000	65.0000	4.839	0	0	0
09/07/2009	\$ / R 2010/03/15	7.45	Put	Currency Future	136.0000	132.0000	(2.941)	0	0	0
09/07/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	2,657.0000	2,651.0000	(0.226)	0	0	0
09/07/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	975.0000	972.0000	(0.308)	0	0	0
09/07/2009	\$ / R 2010/03/15	5.10	Put	Currency Future	4.0000	4.0000	-	0	0	0
09/07/2009	\$ / R 2010/03/15	16.20	Put	Currency Future	7,677.0000	7,668.0000	(0.117)	0	0	0
09/07/2009	\$ / R 2010/03/15	13.30	Call	Currency Future	56.0000	58.0000	3.571	0	0	0
09/07/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	1,452.0000	1,448.0000	(0.275)	0	0	0
09/07/2009	\$ / R 2010/03/15	4.45	Call	Currency Future	4,092.0000	4,102.0000	0.244	0	0	0
09/07/2009	\$ / R 2010/03/15	13.30	Put	Currency Future	4,815.0000	4,807.0000	(0.166)	0	0	0
09/07/2009	\$ / R 2010/03/15	7.90	Put	Currency Future	276.0000	271.0000	(1.812)	0	0	0
09/07/2009	\$ / R 2010/03/15	5.10	Call	Currency Future	3,445.0000	3,455.0000	0.290	0	0	0
09/07/2009	\$ / R 2010/03/15	4.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/07/2009	\$ / R 2010/03/15	9.75	Call	Currency Future	285.0000	291.0000	2.105	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	\$ / R 2010/03/15	5.45	Call	Currency Future	3,097.0000	3,107.0000	0.323	0	0	0
09/07/2009	\$ / R 2010/03/15	7.10	Call	Currency Future	1,518.0000	1,525.0000	0.461	0	0	0
09/07/2009	\$ / R 2010/03/15	7.45	Call	Currency Future	1,227.0000	1,233.0000	0.489	0	0	0
09/07/2009	\$ / R 2010/03/15	12.10	Call	Currency Future	92.0000	95.0000	3.261	0	0	0
09/07/2009	\$ / R 2010/03/15	7.40	Put	Currency Future	126.0000	122.0000	(3.175)	0	0	0
09/07/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	77.0000	80.0000	3.896	0	0	0
09/07/2009	\$ / R 2010/03/15	6.45	Put	Currency Future	24.0000	22.0000	(8.333)	0	0	0
09/07/2009	\$ / R 2010/03/15	16.20	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
09/07/2009	\$ / R 2010/03/15	10.25	Call	Currency Future	220.0000	226.0000	2.727	0	0	0
09/07/2009	\$ / R 2010/03/15	16.10	Put	Currency Future	7,578.0000	7,569.0000	(0.119)	0	0	0
09/07/2009	\$ / R 2010/03/15	7.10	Put	Currency Future	77.0000	74.0000	(3.896)	0	0	0
09/07/2009	\$ / R 2010/03/15	5.45	Put	Currency Future	6.0000	6.0000	-	0	0	0
09/07/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	1,752.0000	1,748.0000	(0.228)	0	0	0
09/07/2009	\$ / R 2010/03/15	13.10	Put	Currency Future	4,620.0000	4,612.0000	(0.173)	0	0	0
09/07/2009	\$ / R 2010/03/15	6.45	Call	Currency Future	2,115.0000	2,123.0000	0.378	0	0	0
09/07/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	243.0000	249.0000	2.469	0	0	0
09/07/2009	\$ / R 2010/03/15	16.10	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
09/07/2009	\$ / R 2010/03/15	12.45	Call	Currency Future	80.0000	83.0000	3.750	0	0	0
09/07/2009	\$ / R 2010/03/15	12.10	Put	Currency Future	3,651.0000	3,644.0000	(0.192)	0	0	0
09/07/2009	\$ / R 2010/03/15	6.50	Call	Currency Future	2,066.0000	2,074.0000	0.387	0	0	0
09/07/2009	\$ / R 2010/03/15	14.20	Call	Currency Future	40.0000	42.0000	5.000	0	0	0
09/07/2009	\$ / R 2010/03/15	10.25	Put	Currency Future	1,929.0000	1,925.0000	(0.207)	0	0	0
09/07/2009	\$ / R 2010/03/15	14.10	Call	Currency Future	41.0000	43.0000	4.878	0	0	0
09/07/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	1,579.0000	1,575.0000	(0.253)	0	0	0
09/07/2009	\$ / R 2010/03/15	13.10	Call	Currency Future	61.0000	63.0000	3.279	0	0	0
09/07/2009	\$ / R 2010/03/15	4.40	Call	Currency Future	4,142.0000	4,152.0000	0.241	0	0	0
09/07/2009	\$ / R 2010/03/15	4.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/07/2009	\$ / R 2010/03/15	7.40	Call	Currency Future	1,267.0000	1,273.0000	0.474	0	0	0
09/07/2009	\$ / R 2010/03/15	14.40	Call	Currency Future	37.0000	39.0000	5.405	0	0	0
09/07/2009	\$ / R 2010/03/15	5.40	Put	Currency Future	6.0000	6.0000	-	0	0	0
09/07/2009	\$ / R 2010/03/15	5.60	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
09/07/2009	\$ / R 2010/03/15	14.40	Put	Currency Future	5,896.0000	5,888.0000	(0.136)	0	0	0
09/07/2009	\$ / R 2010/03/15	5.40	Call	Currency Future	3,147.0000	3,157.0000	0.318	0	0	0
09/07/2009	\$ / R 2010/03/15	6.60	Call	Currency Future	1,971.0000	1,979.0000	0.406	0	0	0
09/07/2009	\$ / R 2010/03/15	16.40	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
09/07/2009	\$ / R 2010/03/15	7.20	Put	Currency Future	91.0000	88.0000	(3.297)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	\$ / R 2010/03/15	6.60	Put	Currency Future	30.0000	28.0000	(6.667)	0	0	0
09/07/2009	\$ / R 2010/03/15	16.40	Put	Currency Future	7,876.0000	7,867.0000	(0.114)	0	0	0
09/07/2009	\$ / R 2010/03/15	5.60	Call	Currency Future	2,949.0000	2,958.0000	0.305	0	0	0
09/07/2009	\$ / R 2010/03/15	4.10	Call	Currency Future	4,441.0000	4,451.0000	0.225	0	0	0
09/07/2009	\$ / R 2010/03/15	14.20	Put	Currency Future	5,699.0000	5,691.0000	(0.140)	0	0	0
09/07/2009	\$ / R 2010/03/15	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	\$ / R 2010/03/15	4.60	Call	Currency Future	3,943.0000	3,953.0000	0.254	0	0	0
09/07/2009	\$ / R 2010/03/15	4.50	Call	Currency Future	4,042.0000	4,052.0000	0.247	0	0	0
09/07/2009	\$ / R 2010/03/15	12.60	Call	Currency Future	75.0000	78.0000	4.000	0	0	0
09/07/2009	\$ / R 2010/03/15	4.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
09/07/2009	\$ / R 2010/03/15	5.50	Put	Currency Future	7.0000	7.0000	-	0	0	0
09/07/2009	\$ / R 2010/03/15	12.60	Put	Currency Future	4,135.0000	4,128.0000	(0.169)	0	0	0
09/07/2009	\$ / R 2010/03/15	5.50	Call	Currency Future	3,048.0000	3,057.0000	0.295	0	0	0
09/07/2009	\$ / R 2010/03/15	4.50	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
09/07/2009	\$ / R 2010/03/15	6.70	Call	Currency Future	1,877.0000	1,885.0000	0.426	0	0	0
09/07/2009	\$ / R 2010/03/15	12.55	Put	Currency Future	4,086.0000	4,079.0000	(0.171)	0	0	0
09/07/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	210.0000	215.0000	2.381	0	0	0
09/07/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	2,019.0000	2,014.0000	(0.248)	0	0	0
09/07/2009	\$ / R 2010/03/15	16.35	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
09/07/2009	\$ / R 2010/03/15	7.20	Call	Currency Future	1,432.0000	1,439.0000	0.489	0	0	0
09/07/2009	\$ / R 2010/03/15	6.20	Call	Currency Future	2,358.0000	2,367.0000	0.382	0	0	0
09/07/2009	\$ / R 2010/03/15	14.10	Put	Currency Future	5,600.0000	5,592.0000	(0.143)	0	0	0
09/07/2009	\$ / R 2010/03/15	5.70	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
09/07/2009	\$ / R 2010/03/15	6.50	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
09/07/2009	\$ / R 2010/03/15	7.35	Put	Currency Future	116.0000	113.0000	(2.586)	0	0	0
09/07/2009	\$ / R 2010/03/15	16.35	Put	Currency Future	7,827.0000	7,817.0000	(0.128)	0	0	0
09/07/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	270.0000	276.0000	2.222	0	0	0
09/07/2009	\$ / R 2010/03/15	14.35	Put	Currency Future	5,847.0000	5,839.0000	(0.137)	0	0	0
09/07/2009	\$ / R 2010/03/15	6.35	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
09/07/2009	\$ / R 2010/03/15	8.05	Put	Currency Future	338.0000	334.0000	(1.183)	0	0	0
09/07/2009	\$ / R 2010/03/15	4.75	Call	Currency Future	3,793.0000	3,803.0000	0.264	0	0	0
09/07/2009	\$ / R 2010/03/15	14.35	Call	Currency Future	38.0000	40.0000	5.263	0	0	0
09/07/2009	\$ / R 2010/03/15	4.35	Call	Currency Future	4,192.0000	4,202.0000	0.239	0	0	0
09/07/2009	\$ / R 2010/03/15	8.05	Call	Currency Future	829.0000	835.0000	0.724	0	0	0
09/07/2009	\$ / R 2010/03/15	4.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/07/2009	\$ / R 2010/03/15	12.45	Put	Currency Future	3,989.0000	3,982.0000	(0.175)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	\$ / R 2010/03/15	5.35	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
09/07/2009	\$ / R 2010/03/15	5.35	Call	Currency Future	3,197.0000	3,206.0000	0.282	0	0	0
09/07/2009	\$ / R 2010/03/15	7.35	Call	Currency Future	1,307.0000	1,314.0000	0.536	0	0	0
09/07/2009	\$ / R 2010/03/15	6.35	Call	Currency Future	2,212.0000	2,220.0000	0.362	0	0	0
09/07/2009	\$ / R 2010/03/15	14.30	Call	Currency Future	39.0000	40.0000	2.564	0	0	0
09/07/2009	\$ / R 2010/03/15	6.30	Put	Currency Future	20.0000	18.0000	(10.000)	0	0	0
09/07/2009	\$ / R 2010/03/15	6.30	Call	Currency Future	2,260.0000	2,269.0000	0.398	0	0	0
09/07/2009	\$ / R 2010/03/15	12.20	Put	Currency Future	3,747.0000	3,741.0000	(0.160)	0	0	0
09/07/2009	\$ / R 2010/03/15	4.20	Call	Currency Future	4,341.0000	4,351.0000	0.230	0	0	0
09/07/2009	\$ / R 2010/03/15	6.70	Put	Currency Future	37.0000	35.0000	(5.405)	0	0	0
09/07/2009	\$ / R 2010/03/15	7.70	Put	Currency Future	203.0000	199.0000	(1.970)	0	0	0
09/07/2009	\$ / R 2010/03/15	12.20	Call	Currency Future	88.0000	92.0000	4.545	0	0	0
09/07/2009	\$ / R 2010/03/15	4.30	Call	Currency Future	4,242.0000	4,252.0000	0.236	0	0	0
09/07/2009	\$ / R 2010/03/15	5.30	Put	Currency Future	5.0000	5.0000	-	0	0	0
09/07/2009	\$ / R 2010/03/15	4.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/07/2009	\$ / R 2010/03/15	5.30	Call	Currency Future	3,246.0000	3,256.0000	0.308	0	0	0
09/07/2009	\$ / R 2010/03/15	4.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/07/2009	\$ / R 2010/03/15	5.20	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
09/07/2009	\$ / R 2010/03/15	7.70	Call	Currency Future	1,044.0000	1,050.0000	0.575	0	0	0
09/07/2009	\$ / R 2010/03/15	5.20	Call	Currency Future	3,346.0000	3,355.0000	0.269	0	0	0
09/07/2009	\$ / R 2010/03/15	6.20	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
09/07/2009	\$ / R 2010/03/15	7.75	Put	Currency Future	220.0000	216.0000	(1.818)	0	0	0
09/07/2009	\$ / R 2010/03/15	16.30	Put	Currency Future	7,777.0000	7,768.0000	(0.116)	0	0	0
09/07/2009	\$ / R 2010/03/15	5.75	Call	Currency Future	2,800.0000	2,810.0000	0.357	0	0	0
09/07/2009	\$ / R 2010/03/15	5.75	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
09/07/2009	\$ / R 2010/03/15	14.30	Put	Currency Future	5,798.0000	5,789.0000	(0.155)	0	0	0
09/07/2009	\$ / R 2010/03/15	4.75	Put	Currency Future	2.0000	2.0000	-	0	0	0
09/07/2009	\$ / R 2010/03/15	16.30	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
09/07/2009	\$ / R 2010/03/15	7.75	Call	Currency Future	1,011.0000	1,017.0000	0.593	0	0	0
09/07/2009	\$ / R 2010/03/15	6.75	Put	Currency Future	40.0000	38.0000	(5.000)	0	0	0
09/07/2009	\$ / R 2010/03/15	6.75	Call	Currency Future	1,831.0000	1,839.0000	0.437	0	0	0
09/07/2009	\$ / R 2010/03/15	16.55	Put	Currency Future	0.0000	8,016.0000	100.000	0	0	0
09/07/2009	\$ / R 2010/03/15	16.55	Call	Currency Future	0.0000	17.0000	100.000	0	0	0
09/07/2009	\$ / R 2010/03/15	14.55	Put	Currency Future	0.0000	6,036.0000	100.000	0	0	0
09/07/2009	\$ / R 2010/03/15	14.55	Call	Currency Future	0.0000	37.0000	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
09/07/2009	\$ / R	2010/06/14			Currency Future	8.6821	8.6916	0.109	0.0000	0.0000	0
09/07/2009	\$ / R	2010/06/14	8.75	Put	Currency Future	746.0000	746.0000	-	0	0	0
09/07/2009	\$ / R	2010/06/14	9.65	Call	Currency Future	430.0000	439.0000	2.093	0	0	0
09/07/2009	\$ / R	2010/06/14	8.50	Put	Currency Future	596.0000	596.0000	-	0	0	0
09/07/2009	\$ / R	2010/06/14	8.85	Call	Currency Future	643.0000	653.0000	1.555	0	0	0
09/07/2009	\$ / R	2010/06/14	15.75	Put	Currency Future	7,115.0000	7,108.0000	(0.098)	0	0	0
09/07/2009	\$ / R	2010/06/14	8.50	Call	Currency Future	778.0000	787.0000	1.157	0	0	0
09/07/2009	\$ / R	2010/06/14	11.90	Put	Currency Future	3,384.0000	3,381.0000	(0.089)	0	0	0
09/07/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	358.0000	367.0000	2.514	0	0	0
09/07/2009	\$ / R	2010/06/14	11.90	Call	Currency Future	166.0000	172.0000	3.614	0	0	21,978
09/07/2009	\$ / R	2010/06/14	8.25	Put	Currency Future	462.0000	461.0000	(0.216)	0	0	0
09/07/2009	\$ / R	2010/06/14	9.10	Put	Currency Future	982.0000	982.0000	-	0	0	0
09/07/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	1,726.0000	1,726.0000	-	0	0	0
09/07/2009	\$ / R	2010/06/14	15.75	Call	Currency Future	47.0000	50.0000	6.383	0	0	0
09/07/2009	\$ / R	2010/06/14	8.70	Call	Currency Future	696.0000	706.0000	1.437	0	0	0
09/07/2009	\$ / R	2010/06/14	8.65	Call	Currency Future	716.0000	726.0000	1.397	0	0	0
09/07/2009	\$ / R	2010/06/14	9.10	Call	Currency Future	564.0000	574.0000	1.773	0	0	0
09/07/2009	\$ / R	2010/06/14	7.65	Call	Currency Future	1,249.0000	1,257.0000	0.641	0	0	0
09/07/2009	\$ / R	2010/06/14	14.25	Put	Currency Future	5,642.0000	5,636.0000	(0.106)	0	0	0
09/07/2009	\$ / R	2010/06/14	14.25	Call	Currency Future	74.0000	78.0000	5.405	0	0	0
09/07/2009	\$ / R	2010/06/14	8.35	Put	Currency Future	513.0000	513.0000	-	0	0	0
09/07/2009	\$ / R	2010/06/14	10.20	Put	Currency Future	1,853.0000	1,853.0000	-	0	0	0
09/07/2009	\$ / R	2010/06/14	7.65	Put	Currency Future	217.0000	215.0000	(0.922)	0	0	0
09/07/2009	\$ / R	2010/06/14	12.60	Put	Currency Future	4,047.0000	4,043.0000	(0.099)	0	0	0
09/07/2009	\$ / R	2010/06/14	11.25	Call	Currency Future	215.0000	223.0000	3.721	0	0	0
09/07/2009	\$ / R	2010/06/14	8.70	Put	Currency Future	714.0000	715.0000	0.140	0	0	0
09/07/2009	\$ / R	2010/06/14	9.60	Call	Currency Future	440.0000	450.0000	2.273	0	0	0
09/07/2009	\$ / R	2010/06/14	12.60	Call	Currency Future	129.0000	134.0000	3.876	0	0	0
09/07/2009	\$ / R	2010/06/14	11.25	Put	Currency Future	2,783.0000	2,781.0000	(0.072)	0	0	0
09/07/2009	\$ / R	2010/06/14	9.60	Put	Currency Future	1,358.0000	1,358.0000	-	0	0	0
09/07/2009	\$ / R	2010/06/14	9.90	Call	Currency Future	383.0000	392.0000	2.350	0	0	0
09/07/2009	\$ / R	2010/06/14	7.70	Call	Currency Future	1,212.0000	1,220.0000	0.660	0	0	0
09/07/2009	\$ / R	2010/06/14	8.75	Call	Currency Future	678.0000	688.0000	1.475	0	0	0
09/07/2009	\$ / R	2010/06/14	8.80	Put	Currency Future	778.0000	778.0000	-	0	0	0
09/07/2009	\$ / R	2010/06/14	10.15	Call	Currency Future	343.0000	352.0000	2.624	0	0	0
09/07/2009	\$ / R	2010/06/14	8.20	Put	Currency Future	437.0000	436.0000	(0.229)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	\$ / R 2010/06/14	7.70	Put	Currency Future	230.0000	228.0000	(0.870)	0	0	0
09/07/2009	\$ / R 2010/06/14	8.80	Call	Currency Future	660.0000	670.0000	1.515	0	0	0
09/07/2009	\$ / R 2010/06/14	8.20	Call	Currency Future	919.0000	928.0000	0.979	0	0	0
09/07/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	401.0000	410.0000	2.244	0	0	0
09/07/2009	\$ / R 2010/06/14	8.35	Call	Currency Future	845.0000	855.0000	1.183	0	0	0
09/07/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,519.0000	1,518.0000	(0.066)	0	0	0
09/07/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	1,601.0000	1,600.0000	(0.062)	0	0	0
09/07/2009	\$ / R 2010/06/14	12.20	Call	Currency Future	148.0000	154.0000	4.054	0	0	0
09/07/2009	\$ / R 2010/06/14	8.55	Put	Currency Future	624.0000	624.0000	-	0	0	0
09/07/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	1,940.0000	1,939.0000	(0.052)	0	0	0
09/07/2009	\$ / R 2010/06/14	8.55	Call	Currency Future	756.0000	766.0000	1.323	0	0	0
09/07/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	322.0000	331.0000	2.795	0	0	0
09/07/2009	\$ / R 2010/06/14	6.75	Put	Currency Future	65.0000	63.0000	(3.077)	0	0	0
09/07/2009	\$ / R 2010/06/14	10.50	Put	Currency Future	2,114.0000	2,113.0000	(0.047)	0	0	0
09/07/2009	\$ / R 2010/06/14	12.20	Put	Currency Future	3,666.0000	3,663.0000	(0.082)	0	0	0
09/07/2009	\$ / R 2010/06/14	8.60	Put	Currency Future	654.0000	654.0000	-	0	0	0
09/07/2009	\$ / R 2010/06/14	10.50	Call	Currency Future	296.0000	305.0000	3.041	0	0	0
09/07/2009	\$ / R 2010/06/14	9.35	Call	Currency Future	497.0000	507.0000	2.012	0	0	0
09/07/2009	\$ / R 2010/06/14	14.00	Call	Currency Future	80.0000	84.0000	5.000	0	0	0
09/07/2009	\$ / R 2010/06/14	8.65	Put	Currency Future	684.0000	684.0000	-	0	0	0
09/07/2009	\$ / R 2010/06/14	9.35	Put	Currency Future	1,165.0000	1,165.0000	-	0	0	0
09/07/2009	\$ / R 2010/06/14	12.50	Put	Currency Future	3,951.0000	3,947.0000	(0.101)	0	0	0
09/07/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	473.0000	483.0000	2.114	0	0	0
09/07/2009	\$ / R 2010/06/14	14.00	Put	Currency Future	5,398.0000	5,392.0000	(0.111)	0	0	0
09/07/2009	\$ / R 2010/06/14	8.60	Call	Currency Future	736.0000	746.0000	1.359	0	0	0
09/07/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,203.0000	1,203.0000	-	0	0	0
09/07/2009	\$ / R 2010/06/14	15.50	Put	Currency Future	6,869.0000	6,862.0000	(0.102)	0	0	0
09/07/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	485.0000	495.0000	2.062	0	0	26,596
09/07/2009	\$ / R 2010/06/14	10.55	Call	Currency Future	290.0000	299.0000	3.103	0	0	0
09/07/2009	\$ / R 2010/06/14	15.50	Call	Currency Future	51.0000	54.0000	5.882	0	0	0
09/07/2009	\$ / R 2010/06/14	10.00	Put	Currency Future	1,684.0000	1,684.0000	-	0	0	0
09/07/2009	\$ / R 2010/06/14	10.45	Put	Currency Future	2,070.0000	2,070.0000	-	0	0	0
09/07/2009	\$ / R 2010/06/14	6.75	Call	Currency Future	1,997.0000	2,005.0000	0.401	0	0	0
09/07/2009	\$ / R 2010/06/14	10.45	Call	Currency Future	302.0000	311.0000	2.980	0	0	0
09/07/2009	\$ / R 2010/06/14	7.60	Call	Currency Future	1,287.0000	1,294.0000	0.544	0	0	0
09/07/2009	\$ / R 2010/06/14	5.25	Call	Currency Future	3,441.0000	3,450.0000	0.262	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	\$ / R 2010/06/14	12.50	Call	Currency Future	133.0000	139.0000	4.511	0	0	0
09/07/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	1,983.0000	1,982.0000	(0.050)	0	0	0
09/07/2009	\$ / R 2010/06/14	11.00	Call	Currency Future	240.0000	248.0000	3.333	0	0	0
09/07/2009	\$ / R 2010/06/14	8.85	Put	Currency Future	811.0000	811.0000	-	0	0	0
09/07/2009	\$ / R 2010/06/14	8.95	Call	Currency Future	610.0000	620.0000	1.639	0	0	0
09/07/2009	\$ / R 2010/06/14	10.55	Put	Currency Future	2,158.0000	2,158.0000	-	0	0	0
09/07/2009	\$ / R 2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	\$ / R 2010/06/14	8.95	Put	Currency Future	878.0000	878.0000	-	0	0	0
09/07/2009	\$ / R 2010/06/14	9.70	Call	Currency Future	420.0000	429.0000	2.143	0	0	0
09/07/2009	\$ / R 2010/06/14	10.65	Put	Currency Future	2,247.0000	2,246.0000	(0.045)	0	0	0
09/07/2009	\$ / R 2010/06/14	9.30	Put	Currency Future	1,128.0000	1,128.0000	-	0	0	0
09/07/2009	\$ / R 2010/06/14	11.00	Put	Currency Future	2,558.0000	2,556.0000	(0.078)	0	0	0
09/07/2009	\$ / R 2010/06/14	9.70	Put	Currency Future	1,438.0000	1,438.0000	-	0	0	0
09/07/2009	\$ / R 2010/06/14	10.20	Call	Currency Future	335.0000	345.0000	2.985	0	0	0
09/07/2009	\$ / R 2010/06/14	10.65	Call	Currency Future	279.0000	288.0000	3.226	0	0	0
09/07/2009	\$ / R 2010/06/14	9.30	Call	Currency Future	510.0000	519.0000	1.765	0	0	0
09/07/2009	\$ / R 2010/06/14	3.50	Call	Currency Future	5,182.0000	5,192.0000	0.193	0	0	0
09/07/2009	\$ / R 2010/06/14	12.75	Put	Currency Future	4,190.0000	4,186.0000	(0.095)	0	0	0
09/07/2009	\$ / R 2010/06/14	7.60	Put	Currency Future	205.0000	203.0000	(0.976)	0	0	0
09/07/2009	\$ / R 2010/06/14	6.50	Put	Currency Future	45.0000	45.0000	-	0	0	0
09/07/2009	\$ / R 2010/06/14	9.15	Put	Currency Future	1,018.0000	1,018.0000	-	0	0	0
09/07/2009	\$ / R 2010/06/14	10.00	Call	Currency Future	366.0000	375.0000	2.459	0	0	0
09/07/2009	\$ / R 2010/06/14	12.75	Call	Currency Future	122.0000	128.0000	4.918	0	0	0
09/07/2009	\$ / R 2010/06/14	6.50	Call	Currency Future	2,228.0000	2,236.0000	0.359	0	0	0
09/07/2009	\$ / R 2010/06/14	8.25	Call	Currency Future	894.0000	903.0000	1.007	0	0	0
09/07/2009	\$ / R 2010/06/14	7.35	Call	Currency Future	1,483.0000	1,490.0000	0.472	0	0	0
09/07/2009	\$ / R 2010/06/14	5.00	Call	Currency Future	3,689.0000	3,699.0000	0.271	0	0	0
09/07/2009	\$ / R 2010/06/14	8.45	Put	Currency Future	568.0000	567.0000	(0.176)	0	0	0
09/07/2009	\$ / R 2010/06/14	10.15	Put	Currency Future	1,811.0000	1,810.0000	(0.055)	0	0	0
09/07/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	315.0000	324.0000	2.857	0	0	0
09/07/2009	\$ / R 2010/06/14	12.25	Put	Currency Future	3,713.0000	3,710.0000	(0.081)	0	0	0
09/07/2009	\$ / R 2010/06/14	5.00	Put	Currency Future	7.0000	7.0000	-	0	0	0
09/07/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	358.0000	367.0000	2.514	0	0	0
09/07/2009	\$ / R 2010/06/14	12.25	Call	Currency Future	145.0000	152.0000	4.828	0	0	0
09/07/2009	\$ / R 2010/06/14	6.00	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
09/07/2009	\$ / R 2010/06/14	5.25	Put	Currency Future	9.0000	9.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	\$ / R 2010/06/14	8.45	Call	Currency Future	800.0000	809.0000	1.125	0	0	0
09/07/2009	\$ / R 2010/06/14	7.35	Put	Currency Future	150.0000	149.0000	(0.667)	0	0	0
09/07/2009	\$ / R 2010/06/14	9.15	Call	Currency Future	550.0000	560.0000	1.818	0	0	21,978
09/07/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,241.0000	1,241.0000	-	0	0	0
09/07/2009	\$ / R 2010/06/14	7.00	Call	Currency Future	1,776.0000	1,784.0000	0.450	0	0	0
09/07/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,026.0000	2,026.0000	-	0	0	0
09/07/2009	\$ / R 2010/06/14	6.00	Call	Currency Future	2,704.0000	2,713.0000	0.333	0	0	0
09/07/2009	\$ / R 2010/06/14	9.25	Call	Currency Future	523.0000	532.0000	1.721	0	0	0
09/07/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	309.0000	317.0000	2.589	0	0	0
09/07/2009	\$ / R 2010/06/14	13.20	Put	Currency Future	4,622.0000	4,617.0000	(0.108)	0	0	0
09/07/2009	\$ / R 2010/06/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	451.0000	460.0000	1.996	0	0	0
09/07/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	1,726.0000	1,726.0000	-	0	0	0
09/07/2009	\$ / R 2010/06/14	11.20	Put	Currency Future	2,738.0000	2,736.0000	(0.073)	0	0	0
09/07/2009	\$ / R 2010/06/14	3.75	Call	Currency Future	4,932.0000	4,942.0000	0.203	0	0	0
09/07/2009	\$ / R 2010/06/14	11.85	Put	Currency Future	3,337.0000	3,334.0000	(0.090)	0	0	0
09/07/2009	\$ / R 2010/06/14	11.20	Call	Currency Future	220.0000	228.0000	3.636	0	0	0
09/07/2009	\$ / R 2010/06/14	9.05	Call	Currency Future	579.0000	589.0000	1.727	0	0	0
09/07/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	451.0000	460.0000	1.996	0	0	0
09/07/2009	\$ / R 2010/06/14	13.20	Call	Currency Future	104.0000	109.0000	4.808	0	0	0
09/07/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,319.0000	1,319.0000	-	0	0	0
09/07/2009	\$ / R 2010/06/14	9.00	Call	Currency Future	594.0000	604.0000	1.684	0	0	0
09/07/2009	\$ / R 2010/06/14	9.25	Put	Currency Future	1,091.0000	1,091.0000	-	0	0	0
09/07/2009	\$ / R 2010/06/14	9.00	Put	Currency Future	912.0000	912.0000	-	0	0	0
09/07/2009	\$ / R 2010/06/14	7.10	Put	Currency Future	108.0000	106.0000	(1.852)	0	0	0
09/07/2009	\$ / R 2010/06/14	9.75	Put	Currency Future	1,478.0000	1,478.0000	-	0	0	0
09/07/2009	\$ / R 2010/06/14	8.90	Call	Currency Future	626.0000	636.0000	1.597	0	0	0
09/07/2009	\$ / R 2010/06/14	9.75	Call	Currency Future	410.0000	420.0000	2.439	0	0	0
09/07/2009	\$ / R 2010/06/14	8.10	Call	Currency Future	972.0000	980.0000	0.823	0	0	0
09/07/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	485.0000	495.0000	2.062	0	0	2,533
09/07/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,319.0000	1,319.0000	-	0	0	0
09/07/2009	\$ / R 2010/06/14	12.15	Put	Currency Future	3,619.0000	3,616.0000	(0.083)	0	0	0
09/07/2009	\$ / R 2010/06/14	8.90	Put	Currency Future	844.0000	844.0000	-	0	0	0
09/07/2009	\$ / R 2010/06/14	9.65	Put	Currency Future	1,398.0000	1,398.0000	-	0	0	0
09/07/2009	\$ / R 2010/06/14	13.50	Call	Currency Future	94.0000	98.0000	4.255	0	0	0
09/07/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,203.0000	1,203.0000	-	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
09/07/2009	\$ / R 2010/06/14	9.20	Call	Currency Future	536.0000	546.0000	1.866	0	0	0
09/07/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	1,940.0000	1,939.0000	(0.052)	0	0	0
09/07/2009	\$ / R 2010/06/14	7.75	Call	Currency Future	1,179.0000	1,187.0000	0.679	0	0	0
09/07/2009	\$ / R 2010/06/14	9.05	Put	Currency Future	947.0000	947.0000	-	0	0	0
09/07/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	322.0000	331.0000	2.795	0	0	0
09/07/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	473.0000	483.0000	2.114	0	0	0
09/07/2009	\$ / R 2010/06/14	12.15	Call	Currency Future	151.0000	157.0000	3.974	0	0	29,129
09/07/2009	\$ / R 2010/06/14	10.10	Put	Currency Future	1,768.0000	1,768.0000	-	0	0	0
09/07/2009	\$ / R 2010/06/14	7.75	Put	Currency Future	247.0000	245.0000	(0.810)	0	0	0
09/07/2009	\$ / R 2010/06/14	10.10	Call	Currency Future	350.0000	359.0000	2.571	0	0	0
09/07/2009	\$ / R 2010/06/14	6.85	Put	Currency Future	75.0000	74.0000	(1.333)	0	0	0
09/07/2009	\$ / R 2010/06/14	12.40	Call	Currency Future	138.0000	144.0000	4.348	0	0	0
09/07/2009	\$ / R 2010/06/14	11.40	Put	Currency Future	2,920.0000	2,918.0000	(0.068)	0	0	0
09/07/2009	\$ / R 2010/06/14	8.15	Call	Currency Future	945.0000	954.0000	0.952	0	0	0
09/07/2009	\$ / R 2010/06/14	7.20	Call	Currency Future	1,606.0000	1,614.0000	0.498	0	0	0
09/07/2009	\$ / R 2010/06/14	13.70	Put	Currency Future	5,106.0000	5,101.0000	(0.098)	0	0	0
09/07/2009	\$ / R 2010/06/14	7.85	Call	Currency Future	1,116.0000	1,124.0000	0.717	0	0	0
09/07/2009	\$ / R 2010/06/14	9.20	Put	Currency Future	1,054.0000	1,054.0000	-	0	0	0
09/07/2009	\$ / R 2010/06/14	12.40	Put	Currency Future	3,856.0000	3,852.0000	(0.104)	0	0	0
09/07/2009	\$ / R 2010/06/14	7.20	Put	Currency Future	124.0000	122.0000	(1.613)	0	0	0
09/07/2009	\$ / R 2010/06/14	13.40	Put	Currency Future	4,815.0000	4,810.0000	(0.104)	0	0	0
09/07/2009	\$ / R 2010/06/14	8.05	Put	Currency Future	367.0000	366.0000	(0.272)	0	0	0
09/07/2009	\$ / R 2010/06/14	6.20	Call	Currency Future	2,512.0000	2,521.0000	0.358	0	0	0
09/07/2009	\$ / R 2010/06/14	13.50	Put	Currency Future	4,912.0000	4,907.0000	(0.102)	0	0	0
09/07/2009	\$ / R 2010/06/14	6.55	Call	Currency Future	2,181.0000	2,189.0000	0.367	0	0	0
09/07/2009	\$ / R 2010/06/14	8.05	Call	Currency Future	999.0000	1,008.0000	0.901	0	0	0
09/07/2009	\$ / R 2010/06/14	11.50	Put	Currency Future	3,012.0000	3,010.0000	(0.066)	0	0	0
09/07/2009	\$ / R 2010/06/14	6.95	Call	Currency Future	1,819.0000	1,827.0000	0.440	0	0	0
09/07/2009	\$ / R 2010/06/14	7.55	Call	Currency Future	1,325.0000	1,333.0000	0.604	0	0	0
09/07/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	392.0000	401.0000	2.296	0	0	0
09/07/2009	\$ / R 2010/06/14	11.70	Call	Currency Future	179.0000	186.0000	3.911	0	0	0
09/07/2009	\$ / R 2010/06/14	11.40	Call	Currency Future	202.0000	210.0000	3.960	0	0	0
09/07/2009	\$ / R 2010/06/14	6.55	Put	Currency Future	49.0000	48.0000	(2.041)	0	0	0
09/07/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	1,601.0000	1,600.0000	(0.062)	0	0	0
09/07/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	2,292.0000	2,291.0000	(0.044)	0	0	0
09/07/2009	\$ / R 2010/06/14	5.55	Put	Currency Future	12.0000	12.0000	-	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
09/07/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,519.0000	1,518.0000	(0.066)	0	0	0
09/07/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,241.0000	1,241.0000	-	0	0	0
09/07/2009	\$ / R 2010/06/14	10.70	Call	Currency Future	274.0000	283.0000	3.285	0	0	0
09/07/2009	\$ / R 2010/06/14	11.85	Call	Currency Future	169.0000	176.0000	4.142	0	0	0
09/07/2009	\$ / R 2010/06/14	9.50	Put	Currency Future	1,280.0000	1,280.0000	-	0	0	0
09/07/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,026.0000	2,026.0000	-	0	0	0
09/07/2009	\$ / R 2010/06/14	7.55	Put	Currency Future	193.0000	191.0000	(1.036)	0	0	0
09/07/2009	\$ / R 2010/06/14	6.70	Put	Currency Future	60.0000	59.0000	(1.667)	0	0	0
09/07/2009	\$ / R 2010/06/14	14.60	Call	Currency Future	67.0000	71.0000	5.970	0	0	0
09/07/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	1,560.0000	1,559.0000	(0.064)	0	0	0
09/07/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	374.0000	384.0000	2.674	0	0	0
09/07/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	4,142.0000	4,139.0000	(0.072)	0	0	0
09/07/2009	\$ / R 2010/06/14	12.65	Call	Currency Future	127.0000	132.0000	3.937	0	0	0
09/07/2009	\$ / R 2010/06/14	4.95	Call	Currency Future	3,739.0000	3,748.0000	0.241	0	0	0
09/07/2009	\$ / R 2010/06/14	9.50	Call	Currency Future	462.0000	471.0000	1.948	0	0	0
09/07/2009	\$ / R 2010/06/14	7.90	Put	Currency Future	304.0000	302.0000	(0.658)	0	0	0
09/07/2009	\$ / R 2010/06/14	11.05	Call	Currency Future	234.0000	242.0000	3.419	0	0	0
09/07/2009	\$ / R 2010/06/14	12.55	Call	Currency Future	131.0000	137.0000	4.580	0	0	0
09/07/2009	\$ / R 2010/06/14	11.50	Call	Currency Future	194.0000	201.0000	3.608	0	0	0
09/07/2009	\$ / R 2010/06/14	12.65	Put	Currency Future	4,094.0000	4,091.0000	(0.073)	0	0	0
09/07/2009	\$ / R 2010/06/14	7.95	Call	Currency Future	1,056.0000	1,064.0000	0.758	0	0	0
09/07/2009	\$ / R 2010/06/14	4.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/07/2009	\$ / R 2010/06/14	5.90	Call	Currency Future	2,801.0000	2,810.0000	0.321	0	0	0
09/07/2009	\$ / R 2010/06/14	11.05	Put	Currency Future	2,602.0000	2,601.0000	(0.038)	0	0	0
09/07/2009	\$ / R 2010/06/14	6.25	Call	Currency Future	2,464.0000	2,473.0000	0.365	0	0	0
09/07/2009	\$ / R 2010/06/14	12.55	Put	Currency Future	3,999.0000	3,995.0000	(0.100)	0	0	0
09/07/2009	\$ / R 2010/06/14	13.70	Call	Currency Future	88.0000	92.0000	4.545	0	0	0
09/07/2009	\$ / R 2010/06/14	13.65	Put	Currency Future	5,057.0000	5,052.0000	(0.099)	0	0	0
09/07/2009	\$ / R 2010/06/14	4.95	Put	Currency Future	7.0000	7.0000	-	0	0	0
09/07/2009	\$ / R 2010/06/14	4.25	Call	Currency Future	4,434.0000	4,443.0000	0.203	0	0	0
09/07/2009	\$ / R 2010/06/14	5.90	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
09/07/2009	\$ / R 2010/06/14	13.05	Call	Currency Future	110.0000	115.0000	4.545	0	0	0
09/07/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	383.0000	392.0000	2.350	0	0	0
09/07/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	1,642.0000	1,642.0000	-	0	0	0
09/07/2009	\$ / R 2010/06/14	6.20	Put	Currency Future	30.0000	29.0000	(3.333)	0	0	0
09/07/2009	\$ / R 2010/06/14	11.70	Put	Currency Future	3,197.0000	3,194.0000	(0.094)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	\$ / R 2010/06/14	11.65	Put	Currency Future	3,151.0000	3,148.0000	(0.095)	0	0	0
09/07/2009	\$ / R 2010/06/14	5.95	Put	Currency Future	20.0000	20.0000	-	0	0	0
09/07/2009	\$ / R 2010/06/14	12.80	Put	Currency Future	4,238.0000	4,234.0000	(0.094)	0	0	0
09/07/2009	\$ / R 2010/06/14	6.90	Call	Currency Future	1,863.0000	1,871.0000	0.429	0	0	0
09/07/2009	\$ / R 2010/06/14	12.05	Put	Currency Future	3,524.0000	3,521.0000	(0.085)	0	0	0
09/07/2009	\$ / R 2010/06/14	6.70	Call	Currency Future	2,042.0000	2,050.0000	0.392	0	0	0
09/07/2009	\$ / R 2010/06/14	14.50	Put	Currency Future	5,887.0000	5,881.0000	(0.102)	0	0	0
09/07/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	392.0000	401.0000	2.296	0	0	0
09/07/2009	\$ / R 2010/06/14	11.65	Call	Currency Future	183.0000	190.0000	3.825	0	0	0
09/07/2009	\$ / R 2010/06/14	5.95	Call	Currency Future	2,752.0000	2,761.0000	0.327	0	0	0
09/07/2009	\$ / R 2010/06/14	14.30	Call	Currency Future	73.0000	77.0000	5.479	0	0	0
09/07/2009	\$ / R 2010/06/14	6.90	Put	Currency Future	81.0000	80.0000	(1.235)	0	0	0
09/07/2009	\$ / R 2010/06/14	12.05	Call	Currency Future	157.0000	163.0000	3.822	0	0	0
09/07/2009	\$ / R 2010/06/14	8.00	Call	Currency Future	1,027.0000	1,036.0000	0.876	0	0	0
09/07/2009	\$ / R 2010/06/14	7.15	Put	Currency Future	115.0000	114.0000	(0.870)	0	0	0
09/07/2009	\$ / R 2010/06/14	14.30	Put	Currency Future	5,691.0000	5,685.0000	(0.105)	0	0	0
09/07/2009	\$ / R 2010/06/14	7.90	Call	Currency Future	1,086.0000	1,094.0000	0.737	0	0	0
09/07/2009	\$ / R 2010/06/14	5.55	Call	Currency Future	3,144.0000	3,153.0000	0.286	0	0	0
09/07/2009	\$ / R 2010/06/14	14.60	Put	Currency Future	5,985.0000	5,979.0000	(0.100)	0	0	0
09/07/2009	\$ / R 2010/06/14	8.15	Put	Currency Future	413.0000	412.0000	(0.242)	0	0	0
09/07/2009	\$ / R 2010/06/14	5.20	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
09/07/2009	\$ / R 2010/06/14	7.15	Call	Currency Future	1,648.0000	1,656.0000	0.485	0	0	0
09/07/2009	\$ / R 2010/06/14	7.95	Put	Currency Future	324.0000	323.0000	(0.309)	0	0	0
09/07/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	309.0000	317.0000	2.589	0	0	0
09/07/2009	\$ / R 2010/06/14	13.05	Put	Currency Future	4,477.0000	4,473.0000	(0.089)	0	0	0
09/07/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	401.0000	410.0000	2.244	0	0	0
09/07/2009	\$ / R 2010/06/14	5.20	Call	Currency Future	3,491.0000	3,500.0000	0.258	0	0	0
09/07/2009	\$ / R 2010/06/14	5.15	Call	Currency Future	3,540.0000	3,550.0000	0.282	0	0	0
09/07/2009	\$ / R 2010/06/14	11.45	Put	Currency Future	2,966.0000	2,964.0000	(0.067)	0	0	0
09/07/2009	\$ / R 2010/06/14	8.30	Put	Currency Future	487.0000	487.0000	-	0	0	0
09/07/2009	\$ / R 2010/06/14	4.90	Put	Currency Future	6.0000	6.0000	-	0	0	0
09/07/2009	\$ / R 2010/06/14	4.55	Put	Currency Future	3.0000	3.0000	-	0	0	0
09/07/2009	\$ / R 2010/06/14	8.00	Put	Currency Future	345.0000	344.0000	(0.290)	0	0	0
09/07/2009	\$ / R 2010/06/14	8.30	Call	Currency Future	869.0000	878.0000	1.036	0	0	0
09/07/2009	\$ / R 2010/06/14	14.55	Put	Currency Future	5,936.0000	5,930.0000	(0.101)	0	0	0
09/07/2009	\$ / R 2010/06/14	7.00	Put	Currency Future	94.0000	92.0000	(2.128)	0	0	0

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09/07/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	124.0000	130.0000	4.839	0	0	0
09/07/2009	\$ / R 2010/06/14	5.15	Put	Currency Future	8.0000	8.0000	-	0	0	0
09/07/2009	\$ / R 2010/06/14	11.45	Call	Currency Future	198.0000	205.0000	3.535	0	0	0
09/07/2009	\$ / R 2010/06/14	7.30	Put	Currency Future	141.0000	139.0000	(1.418)	0	0	0
09/07/2009	\$ / R 2010/06/14	14.55	Call	Currency Future	68.0000	72.0000	5.882	0	0	0
09/07/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	1,560.0000	1,559.0000	(0.064)	0	0	0
09/07/2009	\$ / R 2010/06/14	12.00	Put	Currency Future	3,477.0000	3,474.0000	(0.086)	0	0	0
09/07/2009	\$ / R 2010/06/14	6.15	Put	Currency Future	27.0000	27.0000	-	0	0	0
09/07/2009	\$ / R 2010/06/14	13.45	Put	Currency Future	4,863.0000	4,858.0000	(0.103)	0	0	0
09/07/2009	\$ / R 2010/06/14	7.30	Call	Currency Future	1,523.0000	1,531.0000	0.525	0	0	0
09/07/2009	\$ / R 2010/06/14	11.55	Put	Currency Future	3,058.0000	3,056.0000	(0.065)	0	0	0
09/07/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	1,642.0000	1,642.0000	-	0	0	0
09/07/2009	\$ / R 2010/06/14	13.00	Call	Currency Future	111.0000	117.0000	5.405	0	0	0
09/07/2009	\$ / R 2010/06/14	6.15	Call	Currency Future	2,560.0000	2,568.0000	0.313	0	0	0
09/07/2009	\$ / R 2010/06/14	13.45	Call	Currency Future	95.0000	100.0000	5.263	0	0	0
09/07/2009	\$ / R 2010/06/14	4.30	Call	Currency Future	4,384.0000	4,393.0000	0.205	0	0	0
09/07/2009	\$ / R 2010/06/14	11.55	Call	Currency Future	190.0000	197.0000	3.684	0	0	0
09/07/2009	\$ / R 2010/06/14	13.00	Put	Currency Future	4,429.0000	4,425.0000	(0.090)	0	0	0
09/07/2009	\$ / R 2010/06/14	7.10	Call	Currency Future	1,690.0000	1,698.0000	0.473	0	0	0
09/07/2009	\$ / R 2010/06/14	4.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
09/07/2009	\$ / R 2010/06/14	12.00	Call	Currency Future	160.0000	166.0000	3.750	0	0	0
09/07/2009	\$ / R 2010/06/14	13.65	Call	Currency Future	89.0000	94.0000	5.618	0	0	0
09/07/2009	\$ / R 2010/06/14	5.30	Call	Currency Future	3,391.0000	3,401.0000	0.295	0	0	0
09/07/2009	\$ / R 2010/06/14	11.60	Call	Currency Future	186.0000	193.0000	3.763	0	0	0
09/07/2009	\$ / R 2010/06/14	4.65	Call	Currency Future	4,037.0000	4,046.0000	0.223	0	0	0
09/07/2009	\$ / R 2010/06/14	6.30	Call	Currency Future	2,416.0000	2,425.0000	0.373	0	0	0
09/07/2009	\$ / R 2010/06/14	10.60	Put	Currency Future	2,203.0000	2,202.0000	(0.045)	0	0	0
09/07/2009	\$ / R 2010/06/14	12.35	Call	Currency Future	140.0000	146.0000	4.286	0	0	0
09/07/2009	\$ / R 2010/06/14	4.65	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
09/07/2009	\$ / R 2010/06/14	6.30	Put	Currency Future	34.0000	34.0000	-	0	0	0
09/07/2009	\$ / R 2010/06/14	11.60	Put	Currency Future	3,104.0000	3,102.0000	(0.064)	0	0	0
09/07/2009	\$ / R 2010/06/14	11.35	Put	Currency Future	2,874.0000	2,872.0000	(0.070)	0	0	0
09/07/2009	\$ / R 2010/06/14	5.65	Call	Currency Future	3,045.0000	3,054.0000	0.296	0	0	0
09/07/2009	\$ / R 2010/06/14	5.30	Put	Currency Future	9.0000	9.0000	-	0	0	0
09/07/2009	\$ / R 2010/06/14	13.60	Put	Currency Future	5,009.0000	5,004.0000	(0.100)	0	0	0
09/07/2009	\$ / R 2010/06/14	12.35	Put	Currency Future	3,808.0000	3,805.0000	(0.079)	0	0	0

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09/07/2009	\$ / R 2010/06/14	5.65	Put	Currency Future	13.0000	13.0000	-	0	0	0
09/07/2009	\$ / R 2010/06/14	4.55	Call	Currency Future	4,136.0000	4,145.0000	0.218	0	0	0
09/07/2009	\$ / R 2010/06/14	4.70	Put	Currency Future	5.0000	5.0000	-	0	0	0
09/07/2009	\$ / R 2010/06/14	13.60	Call	Currency Future	91.0000	95.0000	4.396	0	0	0
09/07/2009	\$ / R 2010/06/14	13.35	Put	Currency Future	4,767.0000	4,762.0000	(0.105)	0	0	0
09/07/2009	\$ / R 2010/06/14	10.60	Call	Currency Future	285.0000	293.0000	2.807	0	0	0
09/07/2009	\$ / R 2010/06/14	8.10	Put	Currency Future	390.0000	389.0000	(0.256)	0	0	0
09/07/2009	\$ / R 2010/06/14	5.70	Put	Currency Future	13.0000	13.0000	-	0	0	0
09/07/2009	\$ / R 2010/06/14	11.35	Call	Currency Future	206.0000	214.0000	3.883	0	0	0
09/07/2009	\$ / R 2010/06/14	6.60	Put	Currency Future	52.0000	51.0000	(1.923)	0	0	0
09/07/2009	\$ / R 2010/06/14	11.10	Call	Currency Future	229.0000	237.0000	3.493	0	0	0
09/07/2009	\$ / R 2010/06/14	6.10	Put	Currency Future	25.0000	25.0000	-	0	0	0
09/07/2009	\$ / R 2010/06/14	6.85	Call	Currency Future	1,907.0000	1,916.0000	0.472	0	0	0
09/07/2009	\$ / R 2010/06/14	11.10	Put	Currency Future	2,647.0000	2,646.0000	(0.038)	0	0	0
09/07/2009	\$ / R 2010/06/14	4.90	Call	Currency Future	3,788.0000	3,798.0000	0.264	0	0	0
09/07/2009	\$ / R 2010/06/14	6.60	Call	Currency Future	2,134.0000	2,143.0000	0.422	0	0	0
09/07/2009	\$ / R 2010/06/14	5.70	Call	Currency Future	2,996.0000	3,005.0000	0.300	0	0	0
09/07/2009	\$ / R 2010/06/14	6.10	Call	Currency Future	2,608.0000	2,617.0000	0.345	0	0	0
09/07/2009	\$ / R 2010/06/14	13.40	Call	Currency Future	97.0000	102.0000	5.155	0	0	0
09/07/2009	\$ / R 2010/06/14	5.60	Put	Currency Future	12.0000	12.0000	-	0	0	0
09/07/2009	\$ / R 2010/06/14	4.70	Call	Currency Future	3,987.0000	3,997.0000	0.251	0	0	0
09/07/2009	\$ / R 2010/06/14	5.10	Call	Currency Future	3,590.0000	3,599.0000	0.251	0	0	0
09/07/2009	\$ / R 2010/06/14	16.25	Put	Currency Future	7,609.0000	7,602.0000	(0.092)	0	0	0
09/07/2009	\$ / R 2010/06/14	5.60	Call	Currency Future	3,094.0000	3,104.0000	0.323	0	0	0
09/07/2009	\$ / R 2010/06/14	5.10	Put	Currency Future	8.0000	8.0000	-	0	0	0
09/07/2009	\$ / R 2010/06/14	7.50	Put	Currency Future	181.0000	180.0000	(0.552)	0	0	0
09/07/2009	\$ / R 2010/06/14	16.45	Put	Currency Future	7,807.0000	7,800.0000	(0.090)	0	0	0
09/07/2009	\$ / R 2010/06/14	14.35	Put	Currency Future	5,740.0000	5,734.0000	(0.105)	0	0	0
09/07/2009	\$ / R 2010/06/14	4.60	Call	Currency Future	4,086.0000	4,096.0000	0.245	0	0	0
09/07/2009	\$ / R 2010/06/14	16.55	Call	Currency Future	38.0000	40.0000	5.263	0	0	0
09/07/2009	\$ / R 2010/06/14	13.35	Call	Currency Future	99.0000	103.0000	4.040	0	0	0
09/07/2009	\$ / R 2010/06/14	4.60	Put	Currency Future	4.0000	4.0000	-	0	0	0
09/07/2009	\$ / R 2010/06/14	5.45	Call	Currency Future	3,243.0000	3,252.0000	0.278	0	0	0
09/07/2009	\$ / R 2010/06/14	6.95	Put	Currency Future	87.0000	86.0000	(1.149)	0	0	0
09/07/2009	\$ / R 2010/06/14	16.35	Put	Currency Future	7,708.0000	7,701.0000	(0.091)	0	0	0
09/07/2009	\$ / R 2010/06/14	12.10	Call	Currency Future	154.0000	160.0000	3.896	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	\$ / R 2010/06/14	6.45	Call	Currency Future	2,275.0000	2,283.0000	0.352	0	0	0
09/07/2009	\$ / R 2010/06/14	4.35	Call	Currency Future	4,334.0000	4,344.0000	0.231	0	0	0
09/07/2009	\$ / R 2010/06/14	11.15	Call	Currency Future	225.0000	232.0000	3.111	0	0	0
09/07/2009	\$ / R 2010/06/14	12.10	Put	Currency Future	3,572.0000	3,568.0000	(0.112)	0	0	0
09/07/2009	\$ / R 2010/06/14	5.45	Put	Currency Future	11.0000	11.0000	-	0	0	0
09/07/2009	\$ / R 2010/06/14	14.35	Call	Currency Future	72.0000	76.0000	5.556	0	0	0
09/07/2009	\$ / R 2010/06/14	6.65	Put	Currency Future	56.0000	55.0000	(1.786)	0	0	0
09/07/2009	\$ / R 2010/06/14	13.10	Call	Currency Future	108.0000	113.0000	4.630	0	0	0
09/07/2009	\$ / R 2010/06/14	16.45	Call	Currency Future	39.0000	41.0000	5.128	0	0	0
09/07/2009	\$ / R 2010/06/14	16.35	Call	Currency Future	40.0000	42.0000	5.000	0	0	0
09/07/2009	\$ / R 2010/06/14	6.65	Call	Currency Future	2,088.0000	2,096.0000	0.383	0	0	0
09/07/2009	\$ / R 2010/06/14	13.10	Put	Currency Future	4,525.0000	4,521.0000	(0.088)	0	0	0
09/07/2009	\$ / R 2010/06/14	16.55	Put	Currency Future	7,906.0000	7,899.0000	(0.089)	0	0	0
09/07/2009	\$ / R 2010/06/14	6.35	Call	Currency Future	2,369.0000	2,378.0000	0.380	0	0	0
09/07/2009	\$ / R 2010/06/14	11.15	Put	Currency Future	2,692.0000	2,691.0000	(0.037)	0	0	0
09/07/2009	\$ / R 2010/06/14	6.45	Put	Currency Future	42.0000	42.0000	-	0	0	0
09/07/2009	\$ / R 2010/06/14	6.35	Put	Currency Future	37.0000	36.0000	(2.703)	0	0	0
09/07/2009	\$ / R 2010/06/14	13.15	Call	Currency Future	106.0000	111.0000	4.717	0	0	0
09/07/2009	\$ / R 2010/06/14	7.45	Call	Currency Future	1,403.0000	1,411.0000	0.570	0	0	0
09/07/2009	\$ / R 2010/06/14	5.35	Call	Currency Future	3,342.0000	3,351.0000	0.269	0	0	0
09/07/2009	\$ / R 2010/06/14	13.15	Put	Currency Future	4,574.0000	4,569.0000	(0.109)	0	0	0
09/07/2009	\$ / R 2010/06/14	5.85	Put	Currency Future	17.0000	17.0000	-	0	0	0
09/07/2009	\$ / R 2010/06/14	14.45	Put	Currency Future	5,838.0000	5,832.0000	(0.103)	0	0	0
09/07/2009	\$ / R 2010/06/14	5.35	Put	Currency Future	10.0000	10.0000	-	0	0	0
09/07/2009	\$ / R 2010/06/14	12.80	Call	Currency Future	120.0000	125.0000	4.167	0	0	0
09/07/2009	\$ / R 2010/06/14	14.45	Call	Currency Future	70.0000	74.0000	5.714	0	0	0
09/07/2009	\$ / R 2010/06/14	4.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
09/07/2009	\$ / R 2010/06/14	7.45	Put	Currency Future	171.0000	169.0000	(1.170)	0	0	0
09/07/2009	\$ / R 2010/06/14	16.25	Call	Currency Future	41.0000	44.0000	7.317	0	0	0
09/07/2009	\$ / R 2010/06/14	4.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
09/07/2009	\$ / R 2010/06/14	4.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
09/07/2009	\$ / R 2010/06/14	16.50	Call	Currency Future	38.0000	41.0000	7.895	0	0	0
09/07/2009	\$ / R 2010/06/14	4.45	Call	Currency Future	4,235.0000	4,244.0000	0.213	0	0	0
09/07/2009	\$ / R 2010/06/14	7.50	Call	Currency Future	1,363.0000	1,371.0000	0.587	0	0	0
09/07/2009	\$ / R 2010/06/14	16.50	Put	Currency Future	7,856.0000	7,849.0000	(0.089)	0	0	0
09/07/2009	\$ / R 2010/06/14	14.50	Call	Currency Future	69.0000	73.0000	5.797	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	\$ / R 2010/06/14	5.50	Put	Currency Future	11.0000	11.0000	-	0	0	0
09/07/2009	\$ / R 2010/06/14	6.25	Put	Currency Future	32.0000	31.0000	(3.125)	0	0	0
09/07/2009	\$ / R 2010/06/14	5.50	Call	Currency Future	3,193.0000	3,203.0000	0.313	0	0	0
09/07/2009	\$ / R 2010/06/14	7.25	Put	Currency Future	132.0000	131.0000	(0.758)	0	0	0
09/07/2009	\$ / R 2010/06/14	11.30	Put	Currency Future	2,829.0000	2,827.0000	(0.071)	0	0	0
09/07/2009	\$ / R 2010/06/14	4.50	Call	Currency Future	4,185.0000	4,195.0000	0.239	0	0	0
09/07/2009	\$ / R 2010/06/14	7.25	Call	Currency Future	1,564.0000	1,572.0000	0.512	0	0	0
09/07/2009	\$ / R 2010/06/14	12.30	Call	Currency Future	143.0000	149.0000	4.196	0	0	0
09/07/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	374.0000	384.0000	2.674	0	0	0
09/07/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	1,983.0000	1,982.0000	(0.050)	0	0	0
09/07/2009	\$ / R 2010/06/14	12.30	Put	Currency Future	3,761.0000	3,757.0000	(0.106)	0	0	0
09/07/2009	\$ / R 2010/06/14	12.45	Put	Currency Future	3,903.0000	3,900.0000	(0.077)	0	0	0
09/07/2009	\$ / R 2010/06/14	13.30	Call	Currency Future	100.0000	105.0000	5.000	0	0	0
09/07/2009	\$ / R 2010/06/14	12.45	Call	Currency Future	136.0000	141.0000	3.676	0	0	0
09/07/2009	\$ / R 2010/06/14	13.30	Put	Currency Future	4,718.0000	4,714.0000	(0.085)	0	0	0
09/07/2009	\$ / R 2010/06/14	10.25	Put	Currency Future	1,896.0000	1,896.0000	-	0	0	0
09/07/2009	\$ / R 2010/06/14	11.30	Call	Currency Future	211.0000	218.0000	3.318	0	0	0
09/07/2009	\$ / R 2010/06/14	10.25	Call	Currency Future	328.0000	337.0000	2.744	0	0	0
09/07/2009	\$ / R 2010/06/14	7.80	Put	Currency Future	265.0000	264.0000	(0.377)	0	0	0
09/07/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	315.0000	324.0000	2.857	0	0	0
09/07/2009	\$ / R 2010/06/14	7.80	Call	Currency Future	1,147.0000	1,155.0000	0.697	0	0	0
09/07/2009	\$ / R 2010/06/14	6.80	Put	Currency Future	70.0000	69.0000	(1.429)	0	0	0
09/07/2009	\$ / R 2010/06/14	7.85	Put	Currency Future	284.0000	283.0000	(0.352)	0	0	0
09/07/2009	\$ / R 2010/06/14	4.80	Call	Currency Future	3,888.0000	3,897.0000	0.231	0	0	0
09/07/2009	\$ / R 2010/06/14	4.80	Put	Currency Future	6.0000	6.0000	-	0	0	0
09/07/2009	\$ / R 2010/06/14	4.85	Call	Currency Future	3,838.0000	3,848.0000	0.261	0	0	0
09/07/2009	\$ / R 2010/06/14	5.80	Call	Currency Future	2,898.0000	2,907.0000	0.311	0	0	0
09/07/2009	\$ / R 2010/06/14	4.85	Put	Currency Future	6.0000	6.0000	-	0	0	0
09/07/2009	\$ / R 2010/06/14	6.80	Call	Currency Future	1,952.0000	1,960.0000	0.410	0	0	0
09/07/2009	\$ / R 2010/06/14	5.80	Put	Currency Future	16.0000	16.0000	-	0	0	0
09/07/2009	\$ / R 2010/06/14	5.85	Call	Currency Future	2,849.0000	2,858.0000	0.316	0	0	0
09/07/2009	\$ / R 2010/06/14	14.70	Call	Currency Future	0.0000	69.0000	100.000	0	0	0
09/07/2009	\$ / R 2010/06/14	14.70	Put	Currency Future	0.0000	6,077.0000	100.000	0	0	0
09/07/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	0.0000	2,291.0000	100.000	0	0	0
09/07/2009	\$ / R 2010/06/14	16.70	Put	Currency Future	0.0000	8,047.0000	100.000	0	0	0
09/07/2009	\$ / R 2010/06/14	16.70	Call	Currency Future	0.0000	39.0000	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
09/07/2009	\$ / R	2010/06/14	14.70	Put	Currency Future	0.0000	6,077.0000	100.000	0	0	0
09/07/2009	\$ / R	2010/06/14	12.70	Call	Currency Future	0.0000	130.0000	100.000	0	0	0
09/07/2009	\$ / R	2010/06/14	12.70	Put	Currency Future	0.0000	4,139.0000	100.000	0	0	0
09/07/2009	\$ / R	2010/06/14	14.70	Call	Currency Future	0.0000	69.0000	100.000	0	0	0
09/07/2009	\$ / R	2010/06/14	10.70	Call	Currency Future	0.0000	283.0000	100.000	0	0	0
09/07/2009	£ / R	2009/09/14			Currency Future	13.2920	13.3870	0.715	13.4000	13.3200	22,836
09/07/2009	£ / R	2009/09/14	16.30	Call	Currency Future	22.0000	30.0000	36.364	0	0	0
09/07/2009	£ / R	2009/09/14	21.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
09/07/2009	£ / R	2009/09/14	15.35	Call	Currency Future	42.0000	58.0000	38.095	0	0	0
09/07/2009	£ / R	2009/09/14	13.10	Call	Currency Future	477.0000	554.0000	16.143	0	0	0
09/07/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,539.0000	2,454.0000	(3.348)	0	0	0
09/07/2009	£ / R	2009/09/14	21.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
09/07/2009	£ / R	2009/09/14	8.90	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
09/07/2009	£ / R	2009/09/14	11.30	Put	Currency Future	0.0000	26.0000	100.000	0	0	0
09/07/2009	£ / R	2009/09/14	21.00	Put	Currency Future	7,710.0000	7,615.0000	(1.232)	0	0	0
09/07/2009	£ / R	2009/09/14	15.25	Call	Currency Future	46.0000	64.0000	39.130	0	0	0
09/07/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,637.0000	2,551.0000	(3.261)	0	0	0
09/07/2009	£ / R	2009/09/14	21.10	Put	Currency Future	7,810.0000	7,715.0000	(1.216)	0	0	0
09/07/2009	£ / R	2009/09/14	21.15	Put	Currency Future	7,860.0000	7,765.0000	(1.209)	0	0	0
09/07/2009	£ / R	2009/09/14	8.90	Call	Currency Future	4,392.0000	4,488.0000	2.186	0	0	0
09/07/2009	£ / R	2009/09/14	15.35	Put	Currency Future	2,100.0000	2,021.0000	(3.762)	0	0	0
09/07/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,814.0000	1,739.0000	(4.135)	0	0	0
09/07/2009	£ / R	2009/09/14	13.85	Put	Currency Future	758.0000	712.0000	(6.069)	0	0	0
09/07/2009	£ / R	2009/09/14	12.65	Put	Currency Future	131.0000	119.0000	(9.160)	0	0	0
09/07/2009	£ / R	2009/09/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	£ / R	2009/09/14	13.15	Call	Currency Future	450.0000	526.0000	16.889	0	0	0
09/07/2009	£ / R	2009/09/14	15.25	Put	Currency Future	2,004.0000	1,927.0000	(3.842)	0	0	0
09/07/2009	£ / R	2009/09/14	15.80	Call	Currency Future	31.0000	41.0000	32.258	0	0	0
09/07/2009	£ / R	2009/09/14	16.30	Put	Currency Future	3,030.0000	2,943.0000	(2.871)	0	0	0
09/07/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,343.0000	2,261.0000	(3.500)	0	0	0
09/07/2009	£ / R	2009/09/14	15.30	Put	Currency Future	2,052.0000	1,974.0000	(3.801)	0	0	0
09/07/2009	£ / R	2009/09/14	12.65	Call	Currency Future	773.0000	856.0000	10.737	0	0	0
09/07/2009	£ / R	2009/09/14	11.30	Call	Currency Future	0.0000	2,113.0000	100.000	0	0	0
09/07/2009	£ / R	2009/09/14	14.85	Call	Currency Future	68.0000	92.0000	35.294	0	0	0
09/07/2009	£ / R	2009/09/14	15.90	Call	Currency Future	29.0000	38.0000	31.034	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	£ / R	2009/09/14	13.40	Put	Currency Future	441.0000	411.0000	(6.803)	0	0	0
09/07/2009	£ / R	2009/09/14	19.10	Put	Currency Future	5,813.0000	5,719.0000	(1.617)	0	0	0
09/07/2009	£ / R	2009/09/14	13.60	Call	Currency Future	266.0000	323.0000	21.429	0	0	0
09/07/2009	£ / R	2009/09/14	21.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
09/07/2009	£ / R	2009/09/14	10.40	Call	Currency Future	2,900.0000	2,996.0000	3.310	0	0	0
09/07/2009	£ / R	2009/09/14	10.30	Call	Currency Future	0.0000	3,095.0000	100.000	0	0	0
09/07/2009	£ / R	2009/09/14	15.15	Call	Currency Future	51.0000	69.0000	35.294	0	0	0
09/07/2009	£ / R	2009/09/14	15.05	Call	Currency Future	56.0000	76.0000	35.714	0	0	0
09/07/2009	£ / R	2009/09/14	19.10	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
09/07/2009	£ / R	2009/09/14	13.60	Put	Currency Future	574.0000	536.0000	(6.620)	0	0	0
09/07/2009	£ / R	2009/09/14	19.15	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
09/07/2009	£ / R	2009/09/14	7.40	Call	Currency Future	5,892.0000	5,987.0000	1.612	0	0	0
09/07/2009	£ / R	2009/09/14	13.15	Put	Currency Future	308.0000	289.0000	(6.169)	0	0	0
09/07/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,129.0000	1,070.0000	(5.226)	0	0	0
09/07/2009	£ / R	2009/09/14	15.30	Call	Currency Future	44.0000	61.0000	38.636	0	0	0
09/07/2009	£ / R	2009/09/14	13.40	Put	Currency Future	441.0000	411.0000	(6.803)	0	0	0
09/07/2009	£ / R	2009/09/14	13.90	Put	Currency Future	797.0000	749.0000	(6.023)	0	0	0
09/07/2009	£ / R	2009/09/14	17.15	Put	Currency Future	3,873.0000	3,782.0000	(2.350)	0	0	0
09/07/2009	£ / R	2009/09/14	19.65	Put	Currency Future	6,362.0000	6,268.0000	(1.478)	0	0	0
09/07/2009	£ / R	2009/09/14	10.40	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
09/07/2009	£ / R	2009/09/14	9.30	Call	Currency Future	0.0000	4,090.0000	100.000	0	0	0
09/07/2009	£ / R	2009/09/14	13.30	Call	Currency Future	373.0000	446.0000	19.571	0	0	0
09/07/2009	£ / R	2009/09/14	14.30	Call	Currency Future	121.0000	157.0000	29.752	0	0	0
09/07/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,294.0000	2,213.0000	(3.531)	0	0	0
09/07/2009	£ / R	2009/09/14	13.40	Call	Currency Future	333.0000	398.0000	19.520	0	0	0
09/07/2009	£ / R	2009/09/14	12.10	Call	Currency Future	1,243.0000	1,339.0000	7.723	0	0	0
09/07/2009	£ / R	2009/09/14	13.90	Call	Currency Future	189.0000	236.0000	24.868	0	0	0
09/07/2009	£ / R	2009/09/14	10.15	Call	Currency Future	3,146.0000	3,244.0000	3.115	0	0	0
09/07/2009	£ / R	2009/09/14	16.65	Put	Currency Future	3,377.0000	3,287.0000	(2.665)	0	0	0
09/07/2009	£ / R	2009/09/14	17.90	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
09/07/2009	£ / R	2009/09/14	9.30	Put	Currency Future	0.0000	3.0000	100.000	0	0	0
09/07/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,396.0000	1,329.0000	(4.799)	0	0	0
09/07/2009	£ / R	2009/09/14	15.55	Call	Currency Future	36.0000	50.0000	38.889	0	0	0
09/07/2009	£ / R	2009/09/14	13.40	Call	Currency Future	333.0000	398.0000	19.520	0	0	0
09/07/2009	£ / R	2009/09/14	19.15	Put	Currency Future	5,863.0000	5,769.0000	(1.603)	0	0	0
09/07/2009	£ / R	2009/09/14	11.90	Put	Currency Future	42.0000	43.0000	2.381	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	£ / R	2009/09/14	10.30	Put	Currency Future	0.0000	8.0000	100.000	0	0	0
09/07/2009	£ / R	2009/09/14	14.75	Call	Currency Future	75.0000	101.0000	34.667	0	0	0
09/07/2009	£ / R	2009/09/14	13.00	Call	Currency Future	536.0000	614.0000	14.552	0	0	0
09/07/2009	£ / R	2009/09/14	15.75	Put	Currency Future	2,490.0000	2,406.0000	(3.373)	0	0	0
09/07/2009	£ / R	2009/09/14	20.90	Put	Currency Future	7,610.0000	7,516.0000	(1.235)	0	0	0
09/07/2009	£ / R	2009/09/14	10.15	Put	Currency Future	4.0000	7.0000	75.000	0	0	0
09/07/2009	£ / R	2009/09/14	18.15	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
09/07/2009	£ / R	2009/09/14	19.40	Put	Currency Future	6,112.0000	6,018.0000	(1.538)	0	0	0
09/07/2009	£ / R	2009/09/14	13.10	Put	Currency Future	285.0000	267.0000	(6.316)	0	0	0
09/07/2009	£ / R	2009/09/14	14.75	Put	Currency Future	1,533.0000	1,464.0000	(4.501)	0	0	0
09/07/2009	£ / R	2009/09/14	13.00	Put	Currency Future	244.0000	227.0000	(6.967)	0	0	0
09/07/2009	£ / R	2009/09/14	15.85	Put	Currency Future	2,588.0000	2,503.0000	(3.284)	0	0	0
09/07/2009	£ / R	2009/09/14	17.30	Put	Currency Future	0.0000	3,930.0000	100.000	0	0	0
09/07/2009	£ / R	2009/09/14	12.10	Put	Currency Future	51.0000	52.0000	1.961	0	0	0
09/07/2009	£ / R	2009/09/14	10.90	Call	Currency Future	2,407.0000	2,503.0000	3.988	0	0	0
09/07/2009	£ / R	2009/09/14	13.85	Call	Currency Future	200.0000	249.0000	24.500	0	0	0
09/07/2009	£ / R	2009/09/14	17.15	Call	Currency Future	15.0000	19.0000	26.667	0	0	0
09/07/2009	£ / R	2009/09/14	19.65	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
09/07/2009	£ / R	2009/09/14	19.40	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
09/07/2009	£ / R	2009/09/14	15.15	Put	Currency Future	1,909.0000	1,832.0000	(4.034)	0	0	0
09/07/2009	£ / R	2009/09/14	14.60	Call	Currency Future	88.0000	116.0000	31.818	0	0	0
09/07/2009	£ / R	2009/09/14	15.85	Call	Currency Future	30.0000	40.0000	33.333	0	0	0
09/07/2009	£ / R	2009/09/14	19.30	Call	Currency Future	0.0000	6.0000	100.000	0	0	0
09/07/2009	£ / R	2009/09/14	10.90	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
09/07/2009	£ / R	2009/09/14	11.15	Call	Currency Future	2,162.0000	2,259.0000	4.487	0	0	0
09/07/2009	£ / R	2009/09/14	18.15	Put	Currency Future	4,866.0000	4,773.0000	(1.911)	0	0	0
09/07/2009	£ / R	2009/09/14	11.90	Call	Currency Future	1,434.0000	1,530.0000	6.695	0	0	0
09/07/2009	£ / R	2009/09/14	15.15	Call	Currency Future	51.0000	69.0000	35.294	0	0	0
09/07/2009	£ / R	2009/09/14	13.25	Call	Currency Future	397.0000	471.0000	18.640	0	0	0
09/07/2009	£ / R	2009/09/14	15.95	Call	Currency Future	28.0000	37.0000	32.143	0	0	0
09/07/2009	£ / R	2009/09/14	19.30	Put	Currency Future	0.0000	5,919.0000	100.000	0	0	0
09/07/2009	£ / R	2009/09/14	16.90	Call	Currency Future	17.0000	21.0000	23.529	0	0	0
09/07/2009	£ / R	2009/09/14	11.15	Put	Currency Future	20.0000	22.0000	10.000	0	0	0
09/07/2009	£ / R	2009/09/14	17.90	Put	Currency Future	4,618.0000	4,525.0000	(2.014)	0	0	0
09/07/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,441.0000	1,374.0000	(4.650)	0	0	0
09/07/2009	£ / R	2009/09/14	13.25	Put	Currency Future	355.0000	334.0000	(5.915)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,294.0000	2,213.0000	(3.531)	0	0	0
09/07/2009	£ / R	2009/09/14	21.30	Call	Currency Future	0.0000	2.0000	100.000	0	0	0
09/07/2009	£ / R	2009/09/14	16.90	Put	Currency Future	3,625.0000	3,534.0000	(2.510)	0	0	0
09/07/2009	£ / R	2009/09/14	16.40	Put	Currency Future	3,129.0000	3,041.0000	(2.812)	0	0	0
09/07/2009	£ / R	2009/09/14	18.60	Call	Currency Future	6.0000	8.0000	33.333	0	0	0
09/07/2009	£ / R	2009/09/14	14.65	Call	Currency Future	83.0000	111.0000	33.735	0	0	0
09/07/2009	£ / R	2009/09/14	19.00	Put	Currency Future	5,713.0000	5,620.0000	(1.628)	0	0	0
09/07/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,626.0000	1,555.0000	(4.367)	0	0	0
09/07/2009	£ / R	2009/09/14	15.40	Call	Currency Future	41.0000	56.0000	36.585	0	0	0
09/07/2009	£ / R	2009/09/14	21.30	Put	Currency Future	0.0000	7,915.0000	100.000	0	0	0
09/07/2009	£ / R	2009/09/14	18.90	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
09/07/2009	£ / R	2009/09/14	13.90	Put	Currency Future	797.0000	749.0000	(6.023)	0	0	0
09/07/2009	£ / R	2009/09/14	16.40	Call	Currency Future	21.0000	28.0000	33.333	0	0	0
09/07/2009	£ / R	2009/09/14	20.10	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
09/07/2009	£ / R	2009/09/14	14.15	Put	Currency Future	1,001.0000	946.0000	(5.495)	0	0	0
09/07/2009	£ / R	2009/09/14	14.85	Call	Currency Future	68.0000	92.0000	35.294	0	0	0
09/07/2009	£ / R	2009/09/14	13.10	Put	Currency Future	285.0000	267.0000	(6.316)	0	0	0
09/07/2009	£ / R	2009/09/14	15.40	Put	Currency Future	2,149.0000	2,069.0000	(3.723)	0	0	0
09/07/2009	£ / R	2009/09/14	13.65	Call	Currency Future	251.0000	307.0000	22.311	0	0	0
09/07/2009	£ / R	2009/09/14	20.10	Put	Currency Future	6,811.0000	6,717.0000	(1.380)	0	0	0
09/07/2009	£ / R	2009/09/14	13.30	Put	Currency Future	381.0000	359.0000	(5.774)	0	0	0
09/07/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,626.0000	1,555.0000	(4.367)	0	0	0
09/07/2009	£ / R	2009/09/14	15.75	Call	Currency Future	32.0000	43.0000	34.375	0	0	0
09/07/2009	£ / R	2009/09/14	20.90	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
09/07/2009	£ / R	2009/09/14	13.65	Put	Currency Future	609.0000	570.0000	(6.404)	0	0	0
09/07/2009	£ / R	2009/09/14	9.60	Call	Currency Future	3,692.0000	3,791.0000	2.681	0	0	0
09/07/2009	£ / R	2009/09/14	15.95	Put	Currency Future	2,686.0000	2,600.0000	(3.202)	0	0	0
09/07/2009	£ / R	2009/09/14	18.90	Put	Currency Future	5,613.0000	5,520.0000	(1.657)	0	0	0
09/07/2009	£ / R	2009/09/14	8.10	Call	Currency Future	5,192.0000	5,287.0000	1.830	0	0	0
09/07/2009	£ / R	2009/09/14	13.10	Call	Currency Future	477.0000	554.0000	16.143	0	0	0
09/07/2009	£ / R	2009/09/14	14.15	Call	Currency Future	143.0000	183.0000	27.972	0	0	0
09/07/2009	£ / R	2009/09/14	15.55	Call	Currency Future	36.0000	50.0000	38.889	0	0	0
09/07/2009	£ / R	2009/09/14	13.50	Call	Currency Future	298.0000	359.0000	20.470	0	0	0
09/07/2009	£ / R	2009/09/14	9.90	Put	Currency Future	1.0000	6.0000	500.000	0	0	0
09/07/2009	£ / R	2009/09/14	15.15	Put	Currency Future	1,909.0000	1,832.0000	(4.034)	0	0	0
09/07/2009	£ / R	2009/09/14	16.05	Put	Currency Future	2,784.0000	2,698.0000	(3.089)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	£ / R	2009/09/14	15.60	Call	Currency Future	35.0000	48.0000	37.143	0	0	0
09/07/2009	£ / R	2009/09/14	16.05	Call	Currency Future	26.0000	35.0000	34.615	0	0	0
09/07/2009	£ / R	2009/09/14	13.65	Put	Currency Future	609.0000	570.0000	(6.404)	0	0	0
09/07/2009	£ / R	2009/09/14	9.60	Put	Currency Future	0.0000	4.0000	100.000	0	0	0
09/07/2009	£ / R	2009/09/14	19.00	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
09/07/2009	£ / R	2009/09/14	15.10	Call	Currency Future	53.0000	73.0000	37.736	0	0	0
09/07/2009	£ / R	2009/09/14	16.10	Put	Currency Future	2,833.0000	2,747.0000	(3.036)	0	0	0
09/07/2009	£ / R	2009/09/14	13.45	Put	Currency Future	473.0000	441.0000	(6.765)	0	0	0
09/07/2009	£ / R	2009/09/14	13.80	Call	Currency Future	212.0000	262.0000	23.585	0	0	0
09/07/2009	£ / R	2009/09/14	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,217.0000	1,155.0000	(5.094)	0	0	0
09/07/2009	£ / R	2009/09/14	9.00	Call	Currency Future	4,292.0000	4,388.0000	2.237	0	0	0
09/07/2009	£ / R	2009/09/14	15.10	Call	Currency Future	53.0000	73.0000	37.736	0	0	0
09/07/2009	£ / R	2009/09/14	12.95	Call	Currency Future	567.0000	646.0000	13.933	0	0	0
09/07/2009	£ / R	2009/09/14	16.00	Put	Currency Future	2,735.0000	2,649.0000	(3.144)	0	0	0
09/07/2009	£ / R	2009/09/14	13.80	Put	Currency Future	720.0000	675.0000	(6.250)	0	0	0
09/07/2009	£ / R	2009/09/14	11.10	Put	Currency Future	19.0000	20.0000	5.263	0	0	0
09/07/2009	£ / R	2009/09/14	14.40	Call	Currency Future	109.0000	142.0000	30.275	0	0	0
09/07/2009	£ / R	2009/09/14	17.00	Call	Currency Future	16.0000	20.0000	25.000	0	0	0
09/07/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,861.0000	1,786.0000	(4.030)	0	0	0
09/07/2009	£ / R	2009/09/14	12.95	Put	Currency Future	225.0000	209.0000	(7.111)	0	0	0
09/07/2009	£ / R	2009/09/14	16.10	Call	Currency Future	25.0000	34.0000	36.000	0	0	0
09/07/2009	£ / R	2009/09/14	16.65	Call	Currency Future	19.0000	24.0000	26.316	0	0	0
09/07/2009	£ / R	2009/09/14	12.30	Put	Currency Future	0.0000	62.0000	100.000	0	0	0
09/07/2009	£ / R	2009/09/14	11.10	Call	Currency Future	2,211.0000	2,307.0000	4.342	0	0	0
09/07/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,637.0000	2,551.0000	(3.261)	0	0	0
09/07/2009	£ / R	2009/09/14	18.60	Put	Currency Future	5,314.0000	5,221.0000	(1.750)	0	0	0
09/07/2009	£ / R	2009/09/14	12.90	Call	Currency Future	599.0000	679.0000	13.356	0	0	0
09/07/2009	£ / R	2009/09/14	15.90	Call	Currency Future	29.0000	38.0000	31.034	0	0	0
09/07/2009	£ / R	2009/09/14	13.65	Call	Currency Future	251.0000	307.0000	22.311	0	0	0
09/07/2009	£ / R	2009/09/14	12.30	Call	Currency Future	0.0000	1,149.0000	100.000	0	0	0
09/07/2009	£ / R	2009/09/14	17.10	Put	Currency Future	3,823.0000	3,732.0000	(2.380)	0	0	0
09/07/2009	£ / R	2009/09/14	13.35	Put	Currency Future	410.0000	384.0000	(6.341)	0	0	0
09/07/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,861.0000	1,786.0000	(4.030)	0	0	0
09/07/2009	£ / R	2009/09/14	12.90	Put	Currency Future	207.0000	192.0000	(7.246)	0	0	0
09/07/2009	£ / R	2009/09/14	16.00	Call	Currency Future	27.0000	36.0000	33.333	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	£ / R	2009/09/14	9.10	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
09/07/2009	£ / R	2009/09/14	13.90	Call	Currency Future	189.0000	236.0000	24.868	0	0	0
09/07/2009	£ / R	2009/09/14	12.60	Call	Currency Future	811.0000	895.0000	10.358	0	0	0
09/07/2009	£ / R	2009/09/14	13.35	Call	Currency Future	352.0000	421.0000	19.602	0	0	0
09/07/2009	£ / R	2009/09/14	14.60	Call	Currency Future	88.0000	116.0000	31.818	0	0	0
09/07/2009	£ / R	2009/09/14	10.10	Call	Currency Future	3,195.0000	3,294.0000	3.099	0	0	0
09/07/2009	£ / R	2009/09/14	14.10	Call	Currency Future	151.0000	192.0000	27.152	0	0	0
09/07/2009	£ / R	2009/09/14	12.60	Put	Currency Future	119.0000	108.0000	(9.244)	0	0	0
09/07/2009	£ / R	2009/09/14	12.70	Call	Currency Future	737.0000	819.0000	11.126	0	0	0
09/07/2009	£ / R	2009/09/14	14.05	Put	Currency Future	918.0000	865.0000	(5.773)	0	0	0
09/07/2009	£ / R	2009/09/14	14.10	Put	Currency Future	959.0000	905.0000	(5.631)	0	0	0
09/07/2009	£ / R	2009/09/14	12.15	Call	Currency Future	1,195.0000	1,291.0000	8.033	0	0	0
09/07/2009	£ / R	2009/09/14	17.10	Call	Currency Future	15.0000	19.0000	26.667	0	0	0
09/07/2009	£ / R	2009/09/14	12.70	Put	Currency Future	145.0000	132.0000	(8.966)	0	0	0
09/07/2009	£ / R	2009/09/14	13.15	Put	Currency Future	308.0000	289.0000	(6.169)	0	0	0
09/07/2009	£ / R	2009/09/14	14.45	Call	Currency Future	103.0000	135.0000	31.068	0	0	0
09/07/2009	£ / R	2009/09/14	13.05	Put	Currency Future	264.0000	247.0000	(6.439)	0	0	0
09/07/2009	£ / R	2009/09/14	9.10	Call	Currency Future	4,192.0000	4,289.0000	2.314	0	0	0
09/07/2009	£ / R	2009/09/14	15.35	Put	Currency Future	2,100.0000	2,021.0000	(3.762)	0	0	0
09/07/2009	£ / R	2009/09/14	10.65	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
09/07/2009	£ / R	2009/09/14	14.65	Call	Currency Future	83.0000	111.0000	33.735	0	0	0
09/07/2009	£ / R	2009/09/14	14.50	Put	Currency Future	1,306.0000	1,241.0000	(4.977)	0	0	0
09/07/2009	£ / R	2009/09/14	13.75	Call	Currency Future	224.0000	276.0000	23.214	0	0	0
09/07/2009	£ / R	2009/09/14	10.10	Put	Currency Future	3.0000	7.0000	133.333	0	0	0
09/07/2009	£ / R	2009/09/14	14.95	Call	Currency Future	61.0000	83.0000	36.066	0	0	0
09/07/2009	£ / R	2009/09/14	13.95	Put	Currency Future	837.0000	788.0000	(5.854)	0	0	0
09/07/2009	£ / R	2009/09/14	14.50	Call	Currency Future	98.0000	128.0000	30.612	0	0	0
09/07/2009	£ / R	2009/09/14	14.95	Put	Currency Future	1,719.0000	1,646.0000	(4.247)	0	0	0
09/07/2009	£ / R	2009/09/14	15.50	Put	Currency Future	2,246.0000	2,165.0000	(3.606)	0	0	0
09/07/2009	£ / R	2009/09/14	13.95	Call	Currency Future	179.0000	225.0000	25.698	0	0	0
09/07/2009	£ / R	2009/09/14	13.20	Put	Currency Future	331.0000	311.0000	(6.042)	0	0	0
09/07/2009	£ / R	2009/09/14	13.15	Call	Currency Future	450.0000	526.0000	16.889	0	0	0
09/07/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,173.0000	1,112.0000	(5.200)	0	0	0
09/07/2009	£ / R	2009/09/14	13.45	Call	Currency Future	315.0000	378.0000	20.000	0	0	0
09/07/2009	£ / R	2009/09/14	13.05	Call	Currency Future	506.0000	584.0000	15.415	0	0	0
09/07/2009	£ / R	2009/09/14	14.90	Call	Currency Future	65.0000	87.0000	33.846	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	£ / R	2009/09/14	15.50	Call	Currency Future	38.0000	52.0000	36.842	0	0	0
09/07/2009	£ / R	2009/09/14	14.15	Put	Currency Future	1,001.0000	946.0000	(5.495)	0	0	0
09/07/2009	£ / R	2009/09/14	14.45	Put	Currency Future	1,261.0000	1,198.0000	(4.996)	0	0	0
09/07/2009	£ / R	2009/09/14	13.75	Put	Currency Future	682.0000	639.0000	(6.305)	0	0	0
09/07/2009	£ / R	2009/09/14	15.00	Put	Currency Future	1,766.0000	1,693.0000	(4.134)	0	0	0
09/07/2009	£ / R	2009/09/14	14.40	Call	Currency Future	109.0000	142.0000	30.275	0	0	0
09/07/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,441.0000	1,374.0000	(4.650)	0	0	0
09/07/2009	£ / R	2009/09/14	13.20	Call	Currency Future	423.0000	498.0000	17.730	0	0	0
09/07/2009	£ / R	2009/09/14	14.35	Call	Currency Future	115.0000	149.0000	29.565	0	0	0
09/07/2009	£ / R	2009/09/14	13.85	Put	Currency Future	758.0000	712.0000	(6.069)	0	0	0
09/07/2009	£ / R	2009/09/14	12.90	Call	Currency Future	599.0000	679.0000	13.356	0	0	0
09/07/2009	£ / R	2009/09/14	17.30	Call	Currency Future	0.0000	17.0000	100.000	0	0	0
09/07/2009	£ / R	2009/09/14	15.65	Put	Currency Future	2,392.0000	2,309.0000	(3.470)	0	0	0
09/07/2009	£ / R	2009/09/14	12.15	Put	Currency Future	53.0000	54.0000	1.887	0	0	0
09/07/2009	£ / R	2009/09/14	15.80	Call	Currency Future	31.0000	41.0000	32.258	0	0	0
09/07/2009	£ / R	2009/09/14	14.15	Call	Currency Future	143.0000	183.0000	27.972	0	0	0
09/07/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,396.0000	1,329.0000	(4.799)	0	0	0
09/07/2009	£ / R	2009/09/14	12.85	Put	Currency Future	190.0000	175.0000	(7.895)	0	0	0
09/07/2009	£ / R	2009/09/14	15.35	Call	Currency Future	42.0000	58.0000	38.095	0	0	0
09/07/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,217.0000	1,155.0000	(5.094)	0	0	0
09/07/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,351.0000	1,285.0000	(4.885)	0	0	0
09/07/2009	£ / R	2009/09/14	17.00	Put	Currency Future	3,724.0000	3,633.0000	(2.444)	0	0	0
09/07/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,351.0000	1,285.0000	(4.885)	0	0	0
09/07/2009	£ / R	2009/09/14	13.50	Put	Currency Future	506.0000	472.0000	(6.719)	0	0	0
09/07/2009	£ / R	2009/09/14	15.65	Call	Currency Future	34.0000	46.0000	35.294	0	0	0
09/07/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,539.0000	2,454.0000	(3.348)	0	0	0
09/07/2009	£ / R	2009/09/14	14.55	Call	Currency Future	93.0000	122.0000	31.183	0	0	0
09/07/2009	£ / R	2009/09/14	14.25	Put	Currency Future	1,086.0000	1,028.0000	(5.341)	0	0	0
09/07/2009	£ / R	2009/09/14	13.85	Call	Currency Future	200.0000	249.0000	24.500	0	0	0
09/07/2009	£ / R	2009/09/14	15.60	Call	Currency Future	35.0000	48.0000	37.143	0	0	0
09/07/2009	£ / R	2009/09/14	14.80	Call	Currency Future	71.0000	96.0000	35.211	0	0	0
09/07/2009	£ / R	2009/09/14	14.20	Put	Currency Future	1,043.0000	987.0000	(5.369)	0	0	0
09/07/2009	£ / R	2009/09/14	15.45	Call	Currency Future	39.0000	54.0000	38.462	0	0	0
09/07/2009	£ / R	2009/09/14	15.40	Call	Currency Future	41.0000	56.0000	36.585	0	0	0
09/07/2009	£ / R	2009/09/14	14.05	Call	Currency Future	160.0000	202.0000	26.250	0	0	0
09/07/2009	£ / R	2009/09/14	12.90	Put	Currency Future	207.0000	192.0000	(7.246)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	£ / R	2009/09/14	14.80	Call	Currency Future	71.0000	96.0000	35.211	0	0	0
09/07/2009	£ / R	2009/09/14	10.65	Call	Currency Future	2,653.0000	2,749.0000	3.619	0	0	0
09/07/2009	£ / R	2009/09/14	14.30	Call	Currency Future	121.0000	157.0000	29.752	0	0	0
09/07/2009	£ / R	2009/09/14	11.00	Call	Currency Future	2,309.0000	2,405.0000	4.158	0	0	0
09/07/2009	£ / R	2009/09/14	14.20	Call	Currency Future	135.0000	174.0000	28.889	0	0	0
09/07/2009	£ / R	2009/09/14	14.55	Call	Currency Future	93.0000	122.0000	31.183	0	0	0
09/07/2009	£ / R	2009/09/14	9.90	Call	Currency Future	3,393.0000	3,493.0000	2.947	0	0	0
09/07/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,814.0000	1,739.0000	(4.135)	0	0	0
09/07/2009	£ / R	2009/09/14	9.15	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
09/07/2009	£ / R	2009/09/14	14.00	Put	Currency Future	877.0000	826.0000	(5.815)	0	0	0
09/07/2009	£ / R	2009/09/14	10.00	Put	Currency Future	2.0000	6.0000	200.000	0	0	0
09/07/2009	£ / R	2009/09/14	14.25	Call	Currency Future	128.0000	165.0000	28.906	0	0	0
09/07/2009	£ / R	2009/09/14	13.20	Put	Currency Future	331.0000	311.0000	(6.042)	0	0	0
09/07/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,173.0000	1,112.0000	(5.200)	0	0	0
09/07/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,343.0000	2,261.0000	(3.500)	0	0	0
09/07/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,129.0000	1,070.0000	(5.226)	0	0	0
09/07/2009	£ / R	2009/09/14	11.00	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
09/07/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,673.0000	1,600.0000	(4.363)	0	0	0
09/07/2009	£ / R	2009/09/14	9.15	Call	Currency Future	4,142.0000	4,239.0000	2.342	0	0	0
09/07/2009	£ / R	2009/09/14	14.00	Call	Currency Future	169.0000	213.0000	26.036	0	0	0
09/07/2009	£ / R	2009/09/14	12.00	Put	Currency Future	46.0000	47.0000	2.174	0	0	0
09/07/2009	£ / R	2009/09/14	15.45	Put	Currency Future	2,197.0000	2,117.0000	(3.641)	0	0	0
09/07/2009	£ / R	2009/09/14	7.65	Call	Currency Future	5,642.0000	5,737.0000	1.684	0	0	0
09/07/2009	£ / R	2009/09/14	15.40	Put	Currency Future	2,149.0000	2,069.0000	(3.723)	0	0	0
09/07/2009	£ / R	2009/09/14	12.00	Call	Currency Future	1,338.0000	1,434.0000	7.175	0	0	0
09/07/2009	£ / R	2009/09/14	13.20	Call	Currency Future	423.0000	498.0000	17.730	0	0	0
09/07/2009	£ / R	2009/09/14	15.00	Call	Currency Future	58.0000	80.0000	37.931	0	0	0
09/07/2009	£ / R	2009/09/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,579.0000	1,509.0000	(4.433)	0	0	0
09/07/2009	£ / R	2009/09/14	10.00	Call	Currency Future	3,294.0000	3,393.0000	3.005	0	0	0
09/07/2009	£ / R	2009/09/14	14.10	Put	Currency Future	959.0000	905.0000	(5.631)	0	0	0
09/07/2009	£ / R	2009/09/14	14.10	Call	Currency Future	151.0000	192.0000	27.152	0	0	0
09/07/2009	£ / R	2009/09/14	13.55	Call	Currency Future	281.0000	341.0000	21.352	0	0	0
09/07/2009	£ / R	2009/09/14	9.00	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
09/07/2009	£ / R	2009/09/14	14.05	Put	Currency Future	918.0000	865.0000	(5.773)	0	0	0
09/07/2009	£ / R	2009/09/14	13.55	Put	Currency Future	539.0000	504.0000	(6.494)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	£ / R	2009/09/14	14.05	Call	Currency Future	160.0000	202.0000	26.250	0	0	0
09/07/2009	£ / R	2009/09/14	12.55	Put	Currency Future	108.0000	97.0000	(10.185)	0	0	0
09/07/2009	£ / R	2009/09/14	12.85	Call	Currency Future	632.0000	712.0000	12.658	0	0	0
09/07/2009	£ / R	2009/09/14	12.85	Put	Currency Future	190.0000	175.0000	(7.895)	0	0	0
09/07/2009	£ / R	2009/09/14	14.35	Call	Currency Future	115.0000	149.0000	29.565	0	0	0
09/07/2009	£ / R	2009/09/14	12.55	Call	Currency Future	850.0000	934.0000	9.882	0	0	0
09/07/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,579.0000	1,509.0000	(4.433)	0	0	0
09/07/2009	£ / R	2009/09/14	12.45	Put	Currency Future	87.0000	77.0000	(11.494)	0	0	0
09/07/2009	£ / R	2009/09/14	15.70	Put	Currency Future	2,441.0000	2,357.0000	(3.441)	0	0	0
09/07/2009	£ / R	2009/09/14	12.45	Call	Currency Future	929.0000	1,014.0000	9.150	0	0	0
09/07/2009	£ / R	2009/09/14	12.85	Call	Currency Future	632.0000	712.0000	12.658	0	0	0
09/07/2009	£ / R	2009/09/14	14.70	Put	Currency Future	1,487.0000	1,419.0000	(4.573)	0	0	0
09/07/2009	£ / R	2009/09/14	13.60	Put	Currency Future	574.0000	536.0000	(6.620)	0	0	0
09/07/2009	£ / R	2009/09/14	14.70	Call	Currency Future	79.0000	106.0000	34.177	0	0	0
09/07/2009	£ / R	2009/09/14	12.75	Put	Currency Future	159.0000	145.0000	(8.805)	0	0	0
09/07/2009	£ / R	2009/09/14	15.70	Call	Currency Future	33.0000	44.0000	33.333	0	0	0
09/07/2009	£ / R	2009/09/14	12.75	Call	Currency Future	701.0000	782.0000	11.555	0	0	0
09/07/2009	£ / R	2009/09/14	15.20	Put	Currency Future	1,956.0000	1,879.0000	(3.937)	0	0	0
09/07/2009	£ / R	2009/09/14	15.05	Call	Currency Future	56.0000	76.0000	35.714	0	0	0
09/07/2009	£ / R	2009/09/14	15.30	Put	Currency Future	2,052.0000	1,974.0000	(3.801)	0	0	0
09/07/2009	£ / R	2009/09/14	15.30	Call	Currency Future	44.0000	61.0000	38.636	0	0	0
09/07/2009	£ / R	2009/09/14	13.60	Call	Currency Future	266.0000	323.0000	21.429	0	0	0
09/07/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,673.0000	1,600.0000	(4.363)	0	0	0
09/07/2009	£ / R	2009/09/14	14.90	Call	Currency Future	65.0000	87.0000	33.846	0	0	0
09/07/2009	£ / R	2009/09/14	15.20	Call	Currency Future	48.0000	66.0000	37.500	0	0	0
09/07/2009	£ / R	2009/09/14	13.70	Put	Currency Future	645.0000	604.0000	(6.357)	0	0	0
09/07/2009	£ / R	2009/09/14	13.80	Put	Currency Future	720.0000	675.0000	(6.250)	0	0	0
09/07/2009	£ / R	2009/09/14	13.80	Call	Currency Future	212.0000	262.0000	23.585	0	0	0
09/07/2009	£ / R	2009/09/14	13.70	Call	Currency Future	237.0000	291.0000	22.785	0	0	0
09/07/2009	£ / R	2009/09/14	12.70	Put	Currency Future	145.0000	132.0000	(8.966)	0	0	0
09/07/2009	£ / R	2009/09/14	12.80	Put	Currency Future	174.0000	160.0000	(8.046)	0	0	0
09/07/2009	£ / R	2009/09/14	12.50	Call	Currency Future	889.0000	974.0000	9.561	0	0	0
09/07/2009	£ / R	2009/09/14	12.70	Call	Currency Future	737.0000	819.0000	11.126	0	0	0
09/07/2009	£ / R	2009/09/14	12.50	Put	Currency Future	97.0000	87.0000	(10.309)	0	0	0
09/07/2009	£ / R	2009/09/14	12.80	Call	Currency Future	666.0000	747.0000	12.162	0	0	0
09/07/2009	£ / R	2009/09/14	13.35	Put	Currency Future	410.0000	384.0000	(6.341)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	£ / R	2009/09/14	13.35	Call	Currency Future	352.0000	421.0000	19.602	0	0	0
09/07/2009	£ / R	2009/12/14			Currency Future	13.5173	13.6424	0.925	13.5600	13.5200	13,794
09/07/2009	£ / R	2009/12/14	13.30	Put	Currency Future	501.0000	475.0000	(5.190)	0	0	0
09/07/2009	£ / R	2009/12/14	13.70	Put	Currency Future	735.0000	692.0000	(5.850)	0	0	0
09/07/2009	£ / R	2009/12/14	21.50	Call	Currency Future	0.0000	17.0000	100.000	0	0	0
09/07/2009	£ / R	2009/12/14	14.05	Put	Currency Future	978.0000	924.0000	(5.521)	0	0	0
09/07/2009	£ / R	2009/12/14	9.10	Call	Currency Future	4,424.0000	4,549.0000	2.825	0	0	0
09/07/2009	£ / R	2009/12/14	13.30	Call	Currency Future	718.0000	817.0000	13.788	0	0	0
09/07/2009	£ / R	2009/12/14	15.10	Call	Currency Future	246.0000	288.0000	17.073	0	0	0
09/07/2009	£ / R	2009/12/14	13.70	Call	Currency Future	552.0000	635.0000	15.036	0	0	0
09/07/2009	£ / R	2009/12/14	12.50	Call	Currency Future	0.0000	1,327.0000	100.000	0	0	0
09/07/2009	£ / R	2009/12/14	14.00	Call	Currency Future	459.0000	531.0000	15.686	0	0	0
09/07/2009	£ / R	2009/12/14	9.10	Put	Currency Future	7.0000	7.0000	-	0	0	0
09/07/2009	£ / R	2009/12/14	21.30	Put	Currency Future	7,797.0000	7,675.0000	(1.565)	0	0	0
09/07/2009	£ / R	2009/12/14	15.00	Put	Currency Future	1,742.0000	1,661.0000	(4.650)	0	0	0
09/07/2009	£ / R	2009/12/14	19.30	Put	Currency Future	5,810.0000	5,691.0000	(2.048)	0	0	0
09/07/2009	£ / R	2009/12/14	15.00	Call	Currency Future	259.0000	304.0000	17.375	0	0	0
09/07/2009	£ / R	2009/12/14	9.20	Put	Currency Future	8.0000	8.0000	-	0	0	0
09/07/2009	£ / R	2009/12/14	11.50	Put	Currency Future	0.0000	61.0000	100.000	0	0	0
09/07/2009	£ / R	2009/12/14	10.35	Call	Currency Future	3,196.0000	3,323.0000	3.974	0	0	0
09/07/2009	£ / R	2009/12/14	14.10	Call	Currency Future	432.0000	501.0000	15.972	0	0	0
09/07/2009	£ / R	2009/12/14	7.60	Call	Currency Future	5,917.0000	6,043.0000	2.129	0	0	0
09/07/2009	£ / R	2009/12/14	19.85	Call	Currency Future	22.0000	26.0000	18.182	0	0	0
09/07/2009	£ / R	2009/12/14	21.30	Call	Currency Future	14.0000	17.0000	21.429	0	0	0
09/07/2009	£ / R	2009/12/14	21.20	Call	Currency Future	15.0000	18.0000	20.000	0	0	0
09/07/2009	£ / R	2009/12/14	13.60	Call	Currency Future	588.0000	675.0000	14.796	0	0	0
09/07/2009	£ / R	2009/12/14	10.35	Put	Currency Future	29.0000	30.0000	3.448	0	0	0
09/07/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,015.0000	959.0000	(5.517)	0	0	0
09/07/2009	£ / R	2009/12/14	19.85	Put	Currency Future	6,355.0000	6,234.0000	(1.904)	0	0	0
09/07/2009	£ / R	2009/12/14	14.80	Call	Currency Future	288.0000	338.0000	17.361	0	0	0
09/07/2009	£ / R	2009/12/14	21.20	Put	Currency Future	7,697.0000	7,576.0000	(1.572)	0	0	0
09/07/2009	£ / R	2009/12/14	20.30	Put	Currency Future	6,802.0000	6,681.0000	(1.779)	0	0	0
09/07/2009	£ / R	2009/12/14	10.60	Call	Currency Future	2,952.0000	3,079.0000	4.302	0	0	0
09/07/2009	£ / R	2009/12/14	15.10	Put	Currency Future	1,828.0000	1,746.0000	(4.486)	0	0	0
09/07/2009	£ / R	2009/12/14	19.20	Put	Currency Future	5,711.0000	5,592.0000	(2.084)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	£ / R 2009/12/14	13.10	Put	Currency Future	404.0000	383.0000	(5.198)	0	0	0
09/07/2009	£ / R 2009/12/14	13.60	Put	Currency Future	670.0000	633.0000	(5.522)	0	0	0
09/07/2009	£ / R 2009/12/14	10.60	Put	Currency Future	35.0000	36.0000	2.857	0	0	0
09/07/2009	£ / R 2009/12/14	19.30	Call	Currency Future	27.0000	33.0000	22.222	0	0	0
09/07/2009	£ / R 2009/12/14	14.70	Call	Currency Future	305.0000	357.0000	17.049	0	0	0
09/07/2009	£ / R 2009/12/14	14.10	Put	Currency Future	1,015.0000	959.0000	(5.517)	0	0	0
09/07/2009	£ / R 2009/12/14	21.50	Put	Currency Future	0.0000	7,874.0000	100.000	0	0	0
09/07/2009	£ / R 2009/12/14	11.35	Put	Currency Future	56.0000	56.0000	-	0	0	0
09/07/2009	£ / R 2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	£ / R 2009/12/14	14.70	Put	Currency Future	1,487.0000	1,414.0000	(4.909)	0	0	0
09/07/2009	£ / R 2009/12/14	11.50	Call	Currency Future	0.0000	2,204.0000	100.000	0	0	0
09/07/2009	£ / R 2009/12/14	12.10	Put	Currency Future	120.0000	117.0000	(2.500)	0	0	0
09/07/2009	£ / R 2009/12/14	14.60	Put	Currency Future	1,405.0000	1,335.0000	(4.982)	0	0	0
09/07/2009	£ / R 2009/12/14	10.50	Put	Currency Future	0.0000	34.0000	100.000	0	0	0
09/07/2009	£ / R 2009/12/14	13.80	Call	Currency Future	519.0000	598.0000	15.222	0	0	0
09/07/2009	£ / R 2009/12/14	13.40	Put	Currency Future	553.0000	525.0000	(5.063)	0	0	0
09/07/2009	£ / R 2009/12/14	15.20	Call	Currency Future	233.0000	274.0000	17.597	0	0	0
09/07/2009	£ / R 2009/12/14	10.50	Call	Currency Future	0.0000	3,176.0000	100.000	0	0	0
09/07/2009	£ / R 2009/12/14	14.05	Call	Currency Future	445.0000	516.0000	15.955	0	0	0
09/07/2009	£ / R 2009/12/14	15.30	Put	Currency Future	2,004.0000	1,918.0000	(4.291)	0	0	0
09/07/2009	£ / R 2009/12/14	15.60	Call	Currency Future	189.0000	225.0000	19.048	0	0	0
09/07/2009	£ / R 2009/12/14	19.20	Call	Currency Future	28.0000	35.0000	25.000	0	0	0
09/07/2009	£ / R 2009/12/14	17.20	Put	Currency Future	3,758.0000	3,652.0000	(2.821)	0	0	0
09/07/2009	£ / R 2009/12/14	14.05	Put	Currency Future	978.0000	924.0000	(5.521)	0	0	0
09/07/2009	£ / R 2009/12/14	12.30	Put	Currency Future	148.0000	147.0000	(0.676)	0	0	0
09/07/2009	£ / R 2009/12/14	13.50	Put	Currency Future	609.0000	577.0000	(5.255)	0	0	0
09/07/2009	£ / R 2009/12/14	17.20	Call	Currency Future	75.0000	94.0000	25.333	0	0	0
09/07/2009	£ / R 2009/12/14	14.50	Call	Currency Future	341.0000	399.0000	17.009	0	0	0
09/07/2009	£ / R 2009/12/14	13.80	Put	Currency Future	802.0000	755.0000	(5.860)	0	0	0
09/07/2009	£ / R 2009/12/14	8.30	Call	Currency Future	5,218.0000	5,344.0000	2.415	0	0	0
09/07/2009	£ / R 2009/12/14	15.30	Call	Currency Future	222.0000	260.0000	17.117	0	0	0
09/07/2009	£ / R 2009/12/14	13.50	Call	Currency Future	626.0000	720.0000	15.016	0	0	0
09/07/2009	£ / R 2009/12/14	10.20	Call	Currency Future	3,343.0000	3,469.0000	3.769	0	0	0
09/07/2009	£ / R 2009/12/14	14.50	Put	Currency Future	1,324.0000	1,256.0000	(5.136)	0	0	0
09/07/2009	£ / R 2009/12/14	13.65	Call	Currency Future	570.0000	654.0000	14.737	0	0	0
09/07/2009	£ / R 2009/12/14	14.05	Call	Currency Future	445.0000	516.0000	15.955	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	£ / R 2009/12/14	17.35	Call	Currency Future	69.0000	87.0000	26.087	0	0	0
09/07/2009	£ / R 2009/12/14	20.30	Call	Currency Future	19.0000	23.0000	21.053	0	0	0
09/07/2009	£ / R 2009/12/14	13.40	Call	Currency Future	671.0000	767.0000	14.307	0	0	0
09/07/2009	£ / R 2009/12/14	13.10	Call	Currency Future	821.0000	925.0000	12.667	0	0	0
09/07/2009	£ / R 2009/12/14	13.65	Put	Currency Future	702.0000	661.0000	(5.840)	0	0	0
09/07/2009	£ / R 2009/12/14	14.10	Call	Currency Future	432.0000	501.0000	15.972	0	0	0
09/07/2009	£ / R 2009/12/14	18.80	Call	Currency Future	34.0000	42.0000	23.529	0	0	0
09/07/2009	£ / R 2009/12/14	10.20	Put	Currency Future	26.0000	27.0000	3.846	0	0	0
09/07/2009	£ / R 2009/12/14	9.80	Put	Currency Future	18.0000	20.0000	11.111	0	0	0
09/07/2009	£ / R 2009/12/14	7.85	Call	Currency Future	5,668.0000	5,793.0000	2.205	0	0	0
09/07/2009	£ / R 2009/12/14	15.20	Put	Currency Future	1,916.0000	1,832.0000	(4.384)	0	0	0
09/07/2009	£ / R 2009/12/14	11.20	Call	Currency Future	2,368.0000	2,494.0000	5.321	0	0	0
09/07/2009	£ / R 2009/12/14	9.50	Put	Currency Future	0.0000	14.0000	100.000	0	0	0
09/07/2009	£ / R 2009/12/14	9.80	Call	Currency Future	3,736.0000	3,862.0000	3.373	0	0	0
09/07/2009	£ / R 2009/12/14	7.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	£ / R 2009/12/14	15.60	Put	Currency Future	2,272.0000	2,182.0000	(3.961)	0	0	0
09/07/2009	£ / R 2009/12/14	11.20	Put	Currency Future	51.0000	51.0000	-	0	0	0
09/07/2009	£ / R 2009/12/14	14.85	Call	Currency Future	281.0000	329.0000	17.082	0	0	0
09/07/2009	£ / R 2009/12/14	13.15	Put	Currency Future	427.0000	405.0000	(5.152)	0	0	0
09/07/2009	£ / R 2009/12/14	13.60	Put	Currency Future	670.0000	633.0000	(5.522)	0	0	0
09/07/2009	£ / R 2009/12/14	9.50	Call	Currency Future	0.0000	4,156.0000	100.000	0	0	0
09/07/2009	£ / R 2009/12/14	8.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/07/2009	£ / R 2009/12/14	9.20	Call	Currency Future	4,326.0000	4,450.0000	2.866	0	0	0
09/07/2009	£ / R 2009/12/14	14.85	Put	Currency Future	1,613.0000	1,537.0000	(4.712)	0	0	0
09/07/2009	£ / R 2009/12/14	13.20	Put	Currency Future	451.0000	427.0000	(5.322)	0	0	0
09/07/2009	£ / R 2009/12/14	11.30	Call	Currency Future	2,272.0000	2,397.0000	5.502	0	0	0
09/07/2009	£ / R 2009/12/14	9.35	Put	Currency Future	11.0000	11.0000	-	0	0	0
09/07/2009	£ / R 2009/12/14	14.60	Call	Currency Future	322.0000	377.0000	17.081	0	0	0
09/07/2009	£ / R 2009/12/14	12.20	Put	Currency Future	134.0000	131.0000	(2.239)	0	0	0
09/07/2009	£ / R 2009/12/14	13.15	Call	Currency Future	794.0000	897.0000	12.972	0	0	0
09/07/2009	£ / R 2009/12/14	13.70	Call	Currency Future	552.0000	635.0000	15.036	0	0	0
09/07/2009	£ / R 2009/12/14	14.30	Put	Currency Future	1,166.0000	1,104.0000	(5.317)	0	0	0
09/07/2009	£ / R 2009/12/14	11.30	Put	Currency Future	55.0000	54.0000	(1.818)	0	0	0
09/07/2009	£ / R 2009/12/14	14.80	Put	Currency Future	1,571.0000	1,496.0000	(4.774)	0	0	0
09/07/2009	£ / R 2009/12/14	12.20	Call	Currency Future	1,451.0000	1,574.0000	8.477	0	0	0
09/07/2009	£ / R 2009/12/14	13.35	Call	Currency Future	694.0000	792.0000	14.121	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	£ / R 2009/12/14	14.00	Put	Currency Future	942.0000	889.0000	(5.626)	0	0	0
09/07/2009	£ / R 2009/12/14	12.80	Call	Currency Future	997.0000	1,108.0000	11.133	0	0	0
09/07/2009	£ / R 2009/12/14	14.10	Put	Currency Future	1,015.0000	959.0000	(5.517)	0	0	0
09/07/2009	£ / R 2009/12/14	13.20	Call	Currency Future	768.0000	870.0000	13.281	0	0	0
09/07/2009	£ / R 2009/12/14	12.80	Put	Currency Future	280.0000	266.0000	(5.000)	0	0	0
09/07/2009	£ / R 2009/12/14	13.85	Call	Currency Future	503.0000	580.0000	15.308	0	0	0
09/07/2009	£ / R 2009/12/14	17.30	Put	Currency Future	3,854.0000	3,747.0000	(2.776)	0	0	0
09/07/2009	£ / R 2009/12/14	13.65	Call	Currency Future	570.0000	654.0000	14.737	0	0	0
09/07/2009	£ / R 2009/12/14	21.35	Call	Currency Future	14.0000	17.0000	21.429	0	0	0
09/07/2009	£ / R 2009/12/14	19.60	Put	Currency Future	6,107.0000	5,986.0000	(1.981)	0	0	0
09/07/2009	£ / R 2009/12/14	14.10	Call	Currency Future	432.0000	501.0000	15.972	0	0	0
09/07/2009	£ / R 2009/12/14	21.10	Call	Currency Future	15.0000	18.0000	20.000	0	0	0
09/07/2009	£ / R 2009/12/14	14.90	Call	Currency Future	273.0000	320.0000	17.216	0	0	0
09/07/2009	£ / R 2009/12/14	13.85	Put	Currency Future	836.0000	788.0000	(5.742)	0	0	0
09/07/2009	£ / R 2009/12/14	12.50	Put	Currency Future	0.0000	184.0000	100.000	0	0	0
09/07/2009	£ / R 2009/12/14	14.30	Call	Currency Future	383.0000	446.0000	16.449	0	0	0
09/07/2009	£ / R 2009/12/14	19.35	Call	Currency Future	26.0000	32.0000	23.077	0	0	0
09/07/2009	£ / R 2009/12/14	17.30	Call	Currency Future	71.0000	90.0000	26.761	0	0	0
09/07/2009	£ / R 2009/12/14	19.60	Call	Currency Future	24.0000	29.0000	20.833	0	0	0
09/07/2009	£ / R 2009/12/14	13.75	Call	Currency Future	535.0000	616.0000	15.140	0	0	0
09/07/2009	£ / R 2009/12/14	21.10	Put	Currency Future	7,598.0000	7,476.0000	(1.606)	0	0	0
09/07/2009	£ / R 2009/12/14	14.90	Put	Currency Future	1,656.0000	1,578.0000	(4.710)	0	0	0
09/07/2009	£ / R 2009/12/14	17.35	Put	Currency Future	3,902.0000	3,795.0000	(2.742)	0	0	0
09/07/2009	£ / R 2009/12/14	15.80	Call	Currency Future	167.0000	201.0000	20.359	0	0	0
09/07/2009	£ / R 2009/12/14	18.10	Put	Currency Future	4,630.0000	4,517.0000	(2.441)	0	0	0
09/07/2009	£ / R 2009/12/14	19.10	Put	Currency Future	5,612.0000	5,494.0000	(2.103)	0	0	0
09/07/2009	£ / R 2009/12/14	13.65	Put	Currency Future	702.0000	661.0000	(5.840)	0	0	0
09/07/2009	£ / R 2009/12/14	15.50	Call	Currency Future	0.0000	236.0000	100.000	0	0	0
09/07/2009	£ / R 2009/12/14	21.35	Put	Currency Future	7,847.0000	7,725.0000	(1.555)	0	0	0
09/07/2009	£ / R 2009/12/14	15.80	Put	Currency Future	2,450.0000	2,359.0000	(3.714)	0	0	0
09/07/2009	£ / R 2009/12/14	13.40	Call	Currency Future	671.0000	767.0000	14.307	0	0	0
09/07/2009	£ / R 2009/12/14	9.30	Put	Currency Future	10.0000	10.0000	-	0	0	0
09/07/2009	£ / R 2009/12/14	17.10	Put	Currency Future	3,662.0000	3,557.0000	(2.867)	0	0	0
09/07/2009	£ / R 2009/12/14	13.35	Put	Currency Future	527.0000	499.0000	(5.313)	0	0	0
09/07/2009	£ / R 2009/12/14	17.50	Call	Currency Future	0.0000	81.0000	100.000	0	0	0
09/07/2009	£ / R 2009/12/14	19.35	Put	Currency Future	5,859.0000	5,740.0000	(2.031)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	£ / R	2009/12/14	18.80	Put	Currency Future	5,316.0000	5,200.0000	(2.182)	0	0	0
09/07/2009	£ / R	2009/12/14	18.10	Call	Currency Future	47.0000	59.0000	25.532	0	0	0
09/07/2009	£ / R	2009/12/14	9.30	Call	Currency Future	4,227.0000	4,352.0000	2.957	0	0	0
09/07/2009	£ / R	2009/12/14	13.55	Call	Currency Future	607.0000	697.0000	14.827	0	0	0
09/07/2009	£ / R	2009/12/14	19.10	Call	Currency Future	29.0000	36.0000	24.138	0	0	0
09/07/2009	£ / R	2009/12/14	19.50	Put	Currency Future	0.0000	5,888.0000	100.000	0	0	0
09/07/2009	£ / R	2009/12/14	11.35	Call	Currency Future	2,224.0000	2,348.0000	5.576	0	0	0
09/07/2009	£ / R	2009/12/14	13.40	Put	Currency Future	553.0000	525.0000	(5.063)	0	0	0
09/07/2009	£ / R	2009/12/14	12.30	Call	Currency Future	1,366.0000	1,490.0000	9.078	0	0	0
09/07/2009	£ / R	2009/12/14	17.10	Call	Currency Future	79.0000	99.0000	25.316	0	0	0
09/07/2009	£ / R	2009/12/14	14.20	Put	Currency Future	1,089.0000	1,030.0000	(5.418)	0	0	0
09/07/2009	£ / R	2009/12/14	19.50	Call	Currency Future	0.0000	30.0000	100.000	0	0	0
09/07/2009	£ / R	2009/12/14	16.60	Call	Currency Future	105.0000	129.0000	22.857	0	0	0
09/07/2009	£ / R	2009/12/14	10.85	Put	Currency Future	41.0000	42.0000	2.439	0	0	0
09/07/2009	£ / R	2009/12/14	10.30	Call	Currency Future	3,245.0000	3,371.0000	3.883	0	0	0
09/07/2009	£ / R	2009/12/14	13.70	Put	Currency Future	735.0000	692.0000	(5.850)	0	0	0
09/07/2009	£ / R	2009/12/14	13.60	Put	Currency Future	670.0000	633.0000	(5.522)	0	0	0
09/07/2009	£ / R	2009/12/14	17.50	Put	Currency Future	0.0000	3,939.0000	100.000	0	0	0
09/07/2009	£ / R	2009/12/14	16.60	Put	Currency Future	3,187.0000	3,087.0000	(3.138)	0	0	0
09/07/2009	£ / R	2009/12/14	10.30	Put	Currency Future	28.0000	29.0000	3.571	0	0	0
09/07/2009	£ / R	2009/12/14	13.75	Put	Currency Future	768.0000	723.0000	(5.859)	0	0	0
09/07/2009	£ / R	2009/12/14	13.90	Put	Currency Future	870.0000	821.0000	(5.632)	0	0	0
09/07/2009	£ / R	2009/12/14	13.60	Call	Currency Future	588.0000	675.0000	14.796	0	0	0
09/07/2009	£ / R	2009/12/14	15.50	Put	Currency Future	0.0000	2,094.0000	100.000	0	0	0
09/07/2009	£ / R	2009/12/14	12.10	Call	Currency Future	1,538.0000	1,659.0000	7.867	0	0	0
09/07/2009	£ / R	2009/12/14	13.90	Call	Currency Future	488.0000	563.0000	15.369	0	0	0
09/07/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,205.0000	1,142.0000	(5.228)	0	0	0
09/07/2009	£ / R	2009/12/14	13.85	Put	Currency Future	836.0000	788.0000	(5.742)	0	0	0
09/07/2009	£ / R	2009/12/14	13.00	Put	Currency Future	359.0000	341.0000	(5.014)	0	0	0
09/07/2009	£ / R	2009/12/14	18.35	Call	Currency Future	42.0000	52.0000	23.810	0	0	0
09/07/2009	£ / R	2009/12/14	13.55	Put	Currency Future	639.0000	605.0000	(5.321)	0	0	0
09/07/2009	£ / R	2009/12/14	13.60	Call	Currency Future	588.0000	675.0000	14.796	0	0	0
09/07/2009	£ / R	2009/12/14	18.35	Put	Currency Future	4,874.0000	4,760.0000	(2.339)	0	0	0
09/07/2009	£ / R	2009/12/14	13.75	Put	Currency Future	768.0000	723.0000	(5.859)	0	0	0
09/07/2009	£ / R	2009/12/14	12.85	Call	Currency Future	966.0000	1,076.0000	11.387	0	0	0
09/07/2009	£ / R	2009/12/14	14.40	Call	Currency Future	362.0000	422.0000	16.575	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	£ / R	2009/12/14	13.85	Call	Currency Future	503.0000	580.0000	15.308	0	0	0
09/07/2009	£ / R	2009/12/14	10.85	Call	Currency Future	2,708.0000	2,835.0000	4.690	0	0	0
09/07/2009	£ / R	2009/12/14	13.25	Call	Currency Future	743.0000	843.0000	13.459	0	0	0
09/07/2009	£ / R	2009/12/14	14.45	Call	Currency Future	351.0000	410.0000	16.809	0	0	0
09/07/2009	£ / R	2009/12/14	16.85	Put	Currency Future	3,424.0000	3,321.0000	(3.008)	0	0	0
09/07/2009	£ / R	2009/12/14	13.45	Put	Currency Future	581.0000	551.0000	(5.164)	0	0	0
09/07/2009	£ / R	2009/12/14	11.10	Put	Currency Future	48.0000	49.0000	2.083	0	0	0
09/07/2009	£ / R	2009/12/14	14.60	Call	Currency Future	322.0000	377.0000	17.081	0	0	0
09/07/2009	£ / R	2009/12/14	16.85	Call	Currency Future	91.0000	113.0000	24.176	0	0	0
09/07/2009	£ / R	2009/12/14	12.90	Put	Currency Future	318.0000	302.0000	(5.031)	0	0	0
09/07/2009	£ / R	2009/12/14	10.10	Put	Currency Future	23.0000	25.0000	8.696	0	0	0
09/07/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,205.0000	1,142.0000	(5.228)	0	0	0
09/07/2009	£ / R	2009/12/14	14.35	Call	Currency Future	372.0000	434.0000	16.667	0	0	0
09/07/2009	£ / R	2009/12/14	13.50	Call	Currency Future	626.0000	720.0000	15.016	0	0	0
09/07/2009	£ / R	2009/12/14	15.35	Call	Currency Future	216.0000	254.0000	17.593	0	0	0
09/07/2009	£ / R	2009/12/14	12.90	Call	Currency Future	935.0000	1,044.0000	11.658	0	0	0
09/07/2009	£ / R	2009/12/14	13.15	Call	Currency Future	794.0000	897.0000	12.972	0	0	0
09/07/2009	£ / R	2009/12/14	13.45	Call	Currency Future	648.0000	743.0000	14.660	0	0	0
09/07/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,405.0000	1,335.0000	(4.982)	0	0	0
09/07/2009	£ / R	2009/12/14	13.50	Put	Currency Future	609.0000	577.0000	(5.255)	0	0	0
09/07/2009	£ / R	2009/12/14	12.35	Call	Currency Future	1,324.0000	1,448.0000	9.366	0	0	0
09/07/2009	£ / R	2009/12/14	13.20	Put	Currency Future	451.0000	427.0000	(5.322)	0	0	0
09/07/2009	£ / R	2009/12/14	13.75	Call	Currency Future	535.0000	616.0000	15.140	0	0	0
09/07/2009	£ / R	2009/12/14	14.45	Put	Currency Future	1,284.0000	1,218.0000	(5.140)	0	0	0
09/07/2009	£ / R	2009/12/14	14.20	Call	Currency Future	407.0000	473.0000	16.216	0	0	0
09/07/2009	£ / R	2009/12/14	13.00	Call	Currency Future	877.0000	983.0000	12.087	0	0	0
09/07/2009	£ / R	2009/12/14	14.40	Call	Currency Future	362.0000	422.0000	16.575	0	0	0
09/07/2009	£ / R	2009/12/14	12.35	Put	Currency Future	156.0000	156.0000	-	0	0	0
09/07/2009	£ / R	2009/12/14	13.20	Call	Currency Future	768.0000	870.0000	13.281	0	0	0
09/07/2009	£ / R	2009/12/14	14.25	Put	Currency Future	1,128.0000	1,067.0000	(5.408)	0	0	0
09/07/2009	£ / R	2009/12/14	15.15	Put	Currency Future	1,872.0000	1,789.0000	(4.434)	0	0	0
09/07/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,244.0000	1,179.0000	(5.225)	0	0	0
09/07/2009	£ / R	2009/12/14	15.35	Put	Currency Future	2,049.0000	1,962.0000	(4.246)	0	0	0
09/07/2009	£ / R	2009/12/14	12.90	Put	Currency Future	318.0000	302.0000	(5.031)	0	0	0
09/07/2009	£ / R	2009/12/14	14.25	Call	Currency Future	395.0000	459.0000	16.203	0	0	0
09/07/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,364.0000	1,295.0000	(5.059)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	£ / R	2009/12/14	14.90	Call	Currency Future	273.0000	320.0000	17.216	0	0	0
09/07/2009	£ / R	2009/12/14	13.95	Put	Currency Future	906.0000	855.0000	(5.629)	0	0	0
09/07/2009	£ / R	2009/12/14	9.35	Call	Currency Future	4,178.0000	4,303.0000	2.992	0	0	0
09/07/2009	£ / R	2009/12/14	12.70	Call	Currency Future	1,062.0000	1,175.0000	10.640	0	0	0
09/07/2009	£ / R	2009/12/14	13.15	Put	Currency Future	427.0000	405.0000	(5.152)	0	0	0
09/07/2009	£ / R	2009/12/14	11.10	Call	Currency Future	2,465.0000	2,591.0000	5.112	0	0	0
09/07/2009	£ / R	2009/12/14	13.25	Put	Currency Future	475.0000	451.0000	(5.053)	0	0	0
09/07/2009	£ / R	2009/12/14	14.35	Call	Currency Future	372.0000	434.0000	16.667	0	0	0
09/07/2009	£ / R	2009/12/14	14.75	Put	Currency Future	1,529.0000	1,455.0000	(4.840)	0	0	0
09/07/2009	£ / R	2009/12/14	12.70	Put	Currency Future	244.0000	232.0000	(4.918)	0	0	0
09/07/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,244.0000	1,179.0000	(5.225)	0	0	0
09/07/2009	£ / R	2009/12/14	15.15	Call	Currency Future	239.0000	281.0000	17.573	0	0	0
09/07/2009	£ / R	2009/12/14	12.90	Call	Currency Future	935.0000	1,044.0000	11.658	0	0	0
09/07/2009	£ / R	2009/12/14	14.55	Call	Currency Future	332.0000	388.0000	16.867	0	0	0
09/07/2009	£ / R	2009/12/14	10.10	Call	Currency Future	3,441.0000	3,567.0000	3.662	0	0	0
09/07/2009	£ / R	2009/12/14	13.45	Put	Currency Future	581.0000	551.0000	(5.164)	0	0	0
09/07/2009	£ / R	2009/12/14	14.65	Call	Currency Future	313.0000	367.0000	17.252	0	0	0
09/07/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,052.0000	994.0000	(5.513)	0	0	0
09/07/2009	£ / R	2009/12/14	14.75	Call	Currency Future	296.0000	347.0000	17.230	0	0	0
09/07/2009	£ / R	2009/12/14	13.10	Call	Currency Future	821.0000	925.0000	12.667	0	0	0
09/07/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,446.0000	1,374.0000	(4.979)	0	0	0
09/07/2009	£ / R	2009/12/14	12.85	Put	Currency Future	299.0000	283.0000	(5.351)	0	0	0
09/07/2009	£ / R	2009/12/14	13.95	Call	Currency Future	473.0000	547.0000	15.645	0	0	0
09/07/2009	£ / R	2009/12/14	14.15	Call	Currency Future	419.0000	487.0000	16.229	0	0	0
09/07/2009	£ / R	2009/12/14	13.05	Call	Currency Future	848.0000	954.0000	12.500	0	0	0
09/07/2009	£ / R	2009/12/14	13.45	Call	Currency Future	648.0000	743.0000	14.660	0	0	0
09/07/2009	£ / R	2009/12/14	13.90	Call	Currency Future	488.0000	563.0000	15.369	0	0	0
09/07/2009	£ / R	2009/12/14	13.05	Put	Currency Future	381.0000	361.0000	(5.249)	0	0	0
09/07/2009	£ / R	2009/12/14	12.75	Put	Currency Future	262.0000	249.0000	(4.962)	0	0	0
09/07/2009	£ / R	2009/12/14	14.90	Put	Currency Future	1,656.0000	1,578.0000	(4.710)	0	0	0
09/07/2009	£ / R	2009/12/14	13.10	Put	Currency Future	404.0000	383.0000	(5.198)	0	0	0
09/07/2009	£ / R	2009/12/14	12.75	Call	Currency Future	1,029.0000	1,141.0000	10.884	0	0	0
09/07/2009	£ / R	2009/12/14	13.90	Put	Currency Future	870.0000	821.0000	(5.632)	0	0	0
09/07/2009	£ / R	2009/12/14	12.95	Put	Currency Future	338.0000	321.0000	(5.030)	0	0	0
09/07/2009	£ / R	2009/12/14	12.95	Call	Currency Future	906.0000	1,013.0000	11.810	0	0	0
09/07/2009	£ / R	2009/12/14	14.00	Call	Currency Future	459.0000	531.0000	15.686	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	£ / R	2009/12/14	15.05	Put	Currency Future	1,785.0000	1,704.0000	(4.538)	0	0	0
09/07/2009	£ / R	2009/12/14	13.85	Call	Currency Future	503.0000	580.0000	15.308	0	0	0
09/07/2009	£ / R	2009/12/14	14.00	Put	Currency Future	942.0000	889.0000	(5.626)	0	0	0
09/07/2009	£ / R	2009/12/14	13.95	Call	Currency Future	473.0000	547.0000	15.645	0	0	0
09/07/2009	£ / R	2009/12/14	12.60	Put	Currency Future	212.0000	205.0000	(3.302)	0	0	0
09/07/2009	£ / R	2009/12/14	13.95	Put	Currency Future	906.0000	855.0000	(5.629)	0	0	0
09/07/2009	£ / R	2009/12/14	13.85	Put	Currency Future	836.0000	788.0000	(5.742)	0	0	0
09/07/2009	£ / R	2009/12/14	12.60	Call	Currency Future	1,129.0000	1,248.0000	10.540	0	0	0
09/07/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,052.0000	994.0000	(5.513)	0	0	0
09/07/2009	£ / R	2009/12/14	14.65	Call	Currency Future	313.0000	367.0000	17.252	0	0	0
09/07/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,446.0000	1,374.0000	(4.979)	0	0	0
09/07/2009	£ / R	2009/12/14	14.15	Call	Currency Future	419.0000	487.0000	16.229	0	0	0
09/07/2009	£ / R	2009/12/14	14.95	Put	Currency Future	1,699.0000	1,620.0000	(4.650)	0	0	0
09/07/2009	£ / R	2009/12/14	15.05	Call	Currency Future	252.0000	296.0000	17.460	0	0	0
09/07/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,364.0000	1,295.0000	(5.059)	0	0	0
09/07/2009	£ / R	2009/12/14	14.95	Call	Currency Future	266.0000	312.0000	17.293	0	0	0
09/07/2009	£ / R	2009/12/14	14.55	Call	Currency Future	332.0000	388.0000	16.867	0	0	0
09/07/2009	£ / R	2009/12/14	13.35	Call	Currency Future	694.0000	792.0000	14.121	0	0	0
09/07/2009	£ / R	2009/12/14	13.35	Put	Currency Future	527.0000	499.0000	(5.313)	0	0	0
09/07/2009	£ / R	2010/03/15			Currency Future	13.7419	13.8659	0.902	0.0000	0.0000	27
09/07/2009	£ / R	2010/03/15	14.30	Call	Currency Future	624.0000	705.0000	12.981	0	0	0
09/07/2009	£ / R	2010/03/15	13.70	Put	Currency Future	783.0000	757.0000	(3.321)	0	0	0
09/07/2009	£ / R	2010/03/15	21.75	Put	Currency Future	0.0000	7,918.0000	100.000	0	0	0
09/07/2009	£ / R	2010/03/15	12.30	Put	Currency Future	198.0000	201.0000	1.515	0	0	0
09/07/2009	£ / R	2010/03/15	13.70	Call	Currency Future	825.0000	923.0000	11.879	0	0	0
09/07/2009	£ / R	2010/03/15	13.85	Put	Currency Future	876.0000	845.0000	(3.539)	0	0	0
09/07/2009	£ / R	2010/03/15	14.30	Put	Currency Future	1,182.0000	1,139.0000	(3.638)	0	0	0
09/07/2009	£ / R	2010/03/15	21.75	Call	Currency Future	0.0000	33.0000	100.000	0	0	0
09/07/2009	£ / R	2010/03/15	15.30	Call	Currency Future	408.0000	466.0000	14.216	0	0	0
09/07/2009	£ / R	2010/03/15	13.60	Put	Currency Future	725.0000	701.0000	(3.310)	0	0	0
09/07/2009	£ / R	2010/03/15	19.75	Call	Currency Future	0.0000	88.0000	100.000	0	0	0
09/07/2009	£ / R	2010/03/15	13.60	Call	Currency Future	867.0000	967.0000	11.534	0	0	0
09/07/2009	£ / R	2010/03/15	16.30	Call	Currency Future	273.0000	316.0000	15.751	0	0	0
09/07/2009	£ / R	2010/03/15	15.30	Put	Currency Future	1,966.0000	1,900.0000	(3.357)	0	0	0
09/07/2009	£ / R	2010/03/15	13.45	Put	Currency Future	642.0000	621.0000	(3.271)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	£ / R	2010/03/15	13.45	Call	Currency Future	933.0000	1,037.0000	11.147	0	0	0
09/07/2009	£ / R	2010/03/15	15.45	Put	Currency Future	2,092.0000	2,023.0000	(3.298)	0	0	0
09/07/2009	£ / R	2010/03/15	9.90	Put	Currency Future	36.0000	37.0000	2.778	0	0	0
09/07/2009	£ / R	2010/03/15	17.45	Call	Currency Future	176.0000	206.0000	17.045	0	0	0
09/07/2009	£ / R	2010/03/15	13.80	Put	Currency Future	844.0000	815.0000	(3.436)	0	0	0
09/07/2009	£ / R	2010/03/15	10.90	Call	Currency Future	2,905.0000	3,029.0000	4.269	0	0	0
09/07/2009	£ / R	2010/03/15	13.55	Call	Currency Future	888.0000	990.0000	11.486	0	0	0
09/07/2009	£ / R	2010/03/15	10.90	Put	Currency Future	63.0000	63.0000	-	0	0	0
09/07/2009	£ / R	2010/03/15	19.45	Call	Currency Future	79.0000	98.0000	24.051	0	0	0
09/07/2009	£ / R	2010/03/15	11.90	Call	Currency Future	1,963.0000	2,091.0000	6.521	0	0	0
09/07/2009	£ / R	2010/03/15	19.45	Put	Currency Future	5,787.0000	5,682.0000	(1.814)	0	0	0
09/07/2009	£ / R	2010/03/15	11.90	Put	Currency Future	121.0000	125.0000	3.306	0	0	0
09/07/2009	£ / R	2010/03/15	15.45	Call	Currency Future	384.0000	439.0000	14.323	0	0	0
09/07/2009	£ / R	2010/03/15	12.45	Put	Currency Future	235.0000	237.0000	0.851	0	0	0
09/07/2009	£ / R	2010/03/15	19.60	Call	Currency Future	75.0000	93.0000	24.000	0	0	0
09/07/2009	£ / R	2010/03/15	13.80	Call	Currency Future	786.0000	881.0000	12.087	0	0	0
09/07/2009	£ / R	2010/03/15	12.45	Call	Currency Future	1,527.0000	1,653.0000	8.251	0	0	0
09/07/2009	£ / R	2010/03/15	16.30	Put	Currency Future	2,831.0000	2,750.0000	(2.861)	0	0	0
09/07/2009	£ / R	2010/03/15	19.55	Call	Currency Future	76.0000	94.0000	23.684	0	0	0
09/07/2009	£ / R	2010/03/15	13.85	Call	Currency Future	768.0000	861.0000	12.109	0	0	0
09/07/2009	£ / R	2010/03/15	9.90	Call	Currency Future	3,878.0000	4,003.0000	3.223	0	0	0
09/07/2009	£ / R	2010/03/15	11.45	Put	Currency Future	83.0000	90.0000	8.434	0	0	0
09/07/2009	£ / R	2010/03/15	13.55	Put	Currency Future	697.0000	674.0000	(3.300)	0	0	0
09/07/2009	£ / R	2010/03/15	19.55	Put	Currency Future	5,884.0000	5,779.0000	(1.785)	0	0	0
09/07/2009	£ / R	2010/03/15	12.90	Put	Currency Future	380.0000	371.0000	(2.368)	0	0	0
09/07/2009	£ / R	2010/03/15	9.45	Call	Currency Future	4,313.0000	4,437.0000	2.875	0	0	0
09/07/2009	£ / R	2010/03/15	21.55	Put	Currency Future	7,838.0000	7,721.0000	(1.493)	0	0	0
09/07/2009	£ / R	2010/03/15	12.90	Call	Currency Future	1,222.0000	1,337.0000	9.411	0	0	0
09/07/2009	£ / R	2010/03/15	19.75	Put	Currency Future	0.0000	5,972.0000	100.000	0	0	0
09/07/2009	£ / R	2010/03/15	21.45	Call	Currency Future	32.0000	39.0000	21.875	0	0	0
09/07/2009	£ / R	2010/03/15	17.30	Call	Currency Future	186.0000	217.0000	16.667	0	0	0
09/07/2009	£ / R	2010/03/15	21.55	Call	Currency Future	30.0000	37.0000	23.333	0	0	0
09/07/2009	£ / R	2010/03/15	9.45	Put	Currency Future	21.0000	21.0000	-	0	0	0
09/07/2009	£ / R	2010/03/15	10.45	Put	Currency Future	49.0000	50.0000	2.041	0	0	0
09/07/2009	£ / R	2010/03/15	10.30	Call	Currency Future	3,487.0000	3,612.0000	3.585	0	0	0
09/07/2009	£ / R	2010/03/15	19.60	Put	Currency Future	5,933.0000	5,827.0000	(1.787)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	£ / R	2010/03/15	16.65	Put	Currency Future	3,146.0000	3,060.0000	(2.734)	0	0	0
09/07/2009	£ / R	2010/03/15	11.45	Call	Currency Future	2,375.0000	2,506.0000	5.516	0	0	0
09/07/2009	£ / R	2010/03/15	9.30	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
09/07/2009	£ / R	2010/03/15	21.60	Call	Currency Future	30.0000	36.0000	20.000	0	0	0
09/07/2009	£ / R	2010/03/15	17.65	Call	Currency Future	164.0000	192.0000	17.073	0	0	0
09/07/2009	£ / R	2010/03/15	10.45	Call	Currency Future	3,341.0000	3,466.0000	3.741	0	0	0
09/07/2009	£ / R	2010/03/15	9.30	Call	Currency Future	4,459.0000	4,582.0000	2.758	0	0	0
09/07/2009	£ / R	2010/03/15	16.65	Call	Currency Future	237.0000	275.0000	16.034	0	0	0
09/07/2009	£ / R	2010/03/15	13.30	Call	Currency Future	1,005.0000	1,112.0000	10.647	0	0	0
09/07/2009	£ / R	2010/03/15	21.45	Put	Currency Future	7,740.0000	7,623.0000	(1.512)	0	0	0
09/07/2009	£ / R	2010/03/15	21.60	Put	Currency Future	7,888.0000	7,770.0000	(1.496)	0	0	0
09/07/2009	£ / R	2010/03/15	15.65	Call	Currency Future	356.0000	407.0000	14.326	0	0	0
09/07/2009	£ / R	2010/03/15	17.45	Put	Currency Future	3,884.0000	3,790.0000	(2.420)	0	0	0
09/07/2009	£ / R	2010/03/15	15.65	Put	Currency Future	2,264.0000	2,191.0000	(3.224)	0	0	0
09/07/2009	£ / R	2010/03/15	10.30	Put	Currency Future	45.0000	46.0000	2.222	0	0	0
09/07/2009	£ / R	2010/03/15	17.65	Put	Currency Future	4,073.0000	3,976.0000	(2.382)	0	0	0
09/07/2009	£ / R	2010/03/15	14.05	Put	Currency Future	1,008.0000	971.0000	(3.671)	0	0	0
09/07/2009	£ / R	2010/03/15	13.30	Put	Currency Future	563.0000	546.0000	(3.020)	0	0	0
09/07/2009	£ / R	2010/03/15	17.30	Put	Currency Future	3,744.0000	3,651.0000	(2.484)	0	0	0
09/07/2009	£ / R	2010/03/15	11.30	Call	Currency Future	2,519.0000	2,648.0000	5.121	0	0	0
09/07/2009	£ / R	2010/03/15	14.05	Call	Currency Future	700.0000	787.0000	12.429	0	0	0
09/07/2009	£ / R	2010/03/15	19.30	Put	Currency Future	5,642.0000	5,537.0000	(1.861)	0	0	0
09/07/2009	£ / R	2010/03/15	12.75	Call	Currency Future	1,314.0000	1,436.0000	9.285	0	0	0
09/07/2009	£ / R	2010/03/15	13.75	Put	Currency Future	813.0000	786.0000	(3.321)	0	0	0
09/07/2009	£ / R	2010/03/15	19.30	Call	Currency Future	84.0000	103.0000	22.619	0	0	0
09/07/2009	£ / R	2010/03/15	17.55	Put	Currency Future	3,978.0000	3,883.0000	(2.388)	0	0	0
09/07/2009	£ / R	2010/03/15	14.65	Put	Currency Future	1,443.0000	1,391.0000	(3.604)	0	0	0
09/07/2009	£ / R	2010/03/15	13.75	Call	Currency Future	805.0000	902.0000	12.050	0	0	0
09/07/2009	£ / R	2010/03/15	17.55	Call	Currency Future	170.0000	199.0000	17.059	0	0	0
09/07/2009	£ / R	2010/03/15	12.30	Call	Currency Future	1,640.0000	1,767.0000	7.744	0	0	0
09/07/2009	£ / R	2010/03/15	14.65	Call	Currency Future	534.0000	607.0000	13.670	0	0	0
09/07/2009	£ / R	2010/03/15	21.30	Call	Currency Future	34.0000	42.0000	23.529	0	0	0
09/07/2009	£ / R	2010/03/15	13.90	Call	Currency Future	750.0000	842.0000	12.267	0	0	0
09/07/2009	£ / R	2010/03/15	16.55	Put	Currency Future	3,055.0000	2,970.0000	(2.782)	0	0	0
09/07/2009	£ / R	2010/03/15	12.65	Call	Currency Future	1,383.0000	1,506.0000	8.894	0	0	0
09/07/2009	£ / R	2010/03/15	13.90	Put	Currency Future	908.0000	876.0000	(3.524)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	£ / R 2010/03/15	15.55	Call	Currency Future	370.0000	423.0000	14.324	0	0	0
09/07/2009	£ / R 2010/03/15	15.55	Put	Currency Future	2,178.0000	2,107.0000	(3.260)	0	0	0
09/07/2009	£ / R 2010/03/15	11.30	Put	Currency Future	77.0000	82.0000	6.494	0	0	0
09/07/2009	£ / R 2010/03/15	16.55	Call	Currency Future	247.0000	286.0000	15.789	0	0	0
09/07/2009	£ / R 2010/03/15	16.90	Put	Currency Future	3,374.0000	3,285.0000	(2.638)	0	0	0
09/07/2009	£ / R 2010/03/15	14.95	Put	Currency Future	1,678.0000	1,620.0000	(3.456)	0	0	0
09/07/2009	£ / R 2010/03/15	15.95	Call	Currency Future	315.0000	363.0000	15.238	0	0	0
09/07/2009	£ / R 2010/03/15	17.90	Put	Currency Future	4,307.0000	4,210.0000	(2.252)	0	0	0
09/07/2009	£ / R 2010/03/15	17.85	Call	Currency Future	152.0000	179.0000	17.763	0	0	0
09/07/2009	£ / R 2010/03/15	14.95	Call	Currency Future	470.0000	536.0000	14.043	0	0	0
09/07/2009	£ / R 2010/03/15	17.50	Call	Currency Future	173.0000	202.0000	16.763	0	0	0
09/07/2009	£ / R 2010/03/15	17.90	Call	Currency Future	149.0000	176.0000	18.121	0	0	0
09/07/2009	£ / R 2010/03/15	12.65	Put	Currency Future	291.0000	290.0000	(0.344)	0	0	0
09/07/2009	£ / R 2010/03/15	13.65	Put	Currency Future	754.0000	729.0000	(3.316)	0	0	0
09/07/2009	£ / R 2010/03/15	11.85	Call	Currency Future	2,005.0000	2,134.0000	6.434	0	0	0
09/07/2009	£ / R 2010/03/15	17.95	Call	Currency Future	146.0000	172.0000	17.808	0	0	0
09/07/2009	£ / R 2010/03/15	17.50	Put	Currency Future	3,931.0000	3,836.0000	(2.417)	0	0	0
09/07/2009	£ / R 2010/03/15	14.90	Put	Currency Future	1,638.0000	1,581.0000	(3.480)	0	0	0
09/07/2009	£ / R 2010/03/15	10.85	Put	Currency Future	61.0000	61.0000	-	0	0	0
09/07/2009	£ / R 2010/03/15	9.65	Call	Currency Future	4,120.0000	4,244.0000	3.010	0	0	0
09/07/2009	£ / R 2010/03/15	15.90	Call	Currency Future	322.0000	371.0000	15.217	0	0	0
09/07/2009	£ / R 2010/03/15	10.85	Call	Currency Future	2,953.0000	3,077.0000	4.199	0	0	0
09/07/2009	£ / R 2010/03/15	11.65	Put	Currency Future	93.0000	103.0000	10.753	0	0	0
09/07/2009	£ / R 2010/03/15	13.70	Call	Currency Future	825.0000	923.0000	11.879	0	0	0
09/07/2009	£ / R 2010/03/15	9.85	Put	Currency Future	35.0000	36.0000	2.857	0	0	0
09/07/2009	£ / R 2010/03/15	11.65	Call	Currency Future	2,185.0000	2,319.0000	6.133	0	0	0
09/07/2009	£ / R 2010/03/15	9.85	Call	Currency Future	3,927.0000	4,052.0000	3.183	0	0	0
09/07/2009	£ / R 2010/03/15	10.65	Put	Currency Future	55.0000	55.0000	-	0	0	0
09/07/2009	£ / R 2010/03/15	16.90	Call	Currency Future	216.0000	251.0000	16.204	0	0	0
09/07/2009	£ / R 2010/03/15	11.85	Put	Currency Future	113.0000	118.0000	4.425	0	0	0
09/07/2009	£ / R 2010/03/15	21.30	Put	Currency Future	7,592.0000	7,476.0000	(1.528)	0	0	0
09/07/2009	£ / R 2010/03/15	15.90	Put	Currency Future	2,480.0000	2,405.0000	(3.024)	0	0	0
09/07/2009	£ / R 2010/03/15	10.65	Call	Currency Future	3,147.0000	3,271.0000	3.940	0	0	0
09/07/2009	£ / R 2010/03/15	16.95	Call	Currency Future	212.0000	246.0000	16.038	0	0	0
09/07/2009	£ / R 2010/03/15	13.70	Put	Currency Future	783.0000	757.0000	(3.321)	0	0	0
09/07/2009	£ / R 2010/03/15	12.85	Call	Currency Future	1,252.0000	1,368.0000	9.265	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	£ / R 2010/03/15	9.65	Put	Currency Future	29.0000	28.0000	(3.448)	0	0	0
09/07/2009	£ / R 2010/03/15	12.95	Put	Currency Future	401.0000	391.0000	(2.494)	0	0	0
09/07/2009	£ / R 2010/03/15	14.85	Call	Currency Future	490.0000	558.0000	13.878	0	0	0
09/07/2009	£ / R 2010/03/15	9.75	Put	Currency Future	33.0000	32.0000	(3.030)	0	0	0
09/07/2009	£ / R 2010/03/15	17.95	Put	Currency Future	4,354.0000	4,256.0000	(2.251)	0	0	0
09/07/2009	£ / R 2010/03/15	16.85	Put	Currency Future	3,328.0000	3,239.0000	(2.674)	0	0	0
09/07/2009	£ / R 2010/03/15	10.75	Call	Currency Future	3,050.0000	3,174.0000	4.066	0	0	0
09/07/2009	£ / R 2010/03/15	13.65	Call	Currency Future	846.0000	945.0000	11.702	0	0	0
09/07/2009	£ / R 2010/03/15	16.95	Put	Currency Future	3,420.0000	3,330.0000	(2.632)	0	0	0
09/07/2009	£ / R 2010/03/15	14.90	Call	Currency Future	480.0000	547.0000	13.958	0	0	0
09/07/2009	£ / R 2010/03/15	16.85	Call	Currency Future	220.0000	255.0000	15.909	0	0	0
09/07/2009	£ / R 2010/03/15	10.75	Put	Currency Future	58.0000	58.0000	-	0	0	0
09/07/2009	£ / R 2010/03/15	13.95	Call	Currency Future	733.0000	823.0000	12.278	0	0	0
09/07/2009	£ / R 2010/03/15	15.95	Put	Currency Future	2,523.0000	2,447.0000	(3.012)	0	0	0
09/07/2009	£ / R 2010/03/15	15.85	Put	Currency Future	2,437.0000	2,363.0000	(3.037)	0	0	0
09/07/2009	£ / R 2010/03/15	9.75	Call	Currency Future	4,025.0000	4,148.0000	3.056	0	0	0
09/07/2009	£ / R 2010/03/15	13.50	Call	Currency Future	911.0000	1,013.0000	11.196	0	0	0
09/07/2009	£ / R 2010/03/15	12.95	Call	Currency Future	1,193.0000	1,307.0000	9.556	0	0	0
09/07/2009	£ / R 2010/03/15	15.85	Call	Currency Future	329.0000	378.0000	14.894	0	0	0
09/07/2009	£ / R 2010/03/15	14.55	Put	Currency Future	1,366.0000	1,317.0000	(3.587)	0	0	0
09/07/2009	£ / R 2010/03/15	13.95	Put	Currency Future	941.0000	907.0000	(3.613)	0	0	0
09/07/2009	£ / R 2010/03/15	12.50	Call	Currency Future	1,490.0000	1,615.0000	8.389	0	0	0
09/07/2009	£ / R 2010/03/15	9.95	Call	Currency Future	3,829.0000	3,954.0000	3.265	0	0	0
09/07/2009	£ / R 2010/03/15	14.85	Put	Currency Future	1,599.0000	1,542.0000	(3.565)	0	0	0
09/07/2009	£ / R 2010/03/15	13.50	Put	Currency Future	669.0000	647.0000	(3.288)	0	0	0
09/07/2009	£ / R 2010/03/15	15.50	Put	Currency Future	2,135.0000	2,065.0000	(3.279)	0	0	0
09/07/2009	£ / R 2010/03/15	11.95	Call	Currency Future	1,921.0000	2,049.0000	6.663	0	0	0
09/07/2009	£ / R 2010/03/15	14.50	Call	Currency Future	571.0000	647.0000	13.310	0	0	0
09/07/2009	£ / R 2010/03/15	16.50	Call	Currency Future	252.0000	292.0000	15.873	0	0	0
09/07/2009	£ / R 2010/03/15	15.50	Call	Currency Future	377.0000	431.0000	14.324	0	0	0
09/07/2009	£ / R 2010/03/15	14.50	Put	Currency Future	1,329.0000	1,281.0000	(3.612)	0	0	0
09/07/2009	£ / R 2010/03/15	16.50	Put	Currency Future	3,010.0000	2,926.0000	(2.791)	0	0	0
09/07/2009	£ / R 2010/03/15	11.95	Put	Currency Future	129.0000	134.0000	3.876	0	0	0
09/07/2009	£ / R 2010/03/15	11.50	Put	Currency Future	86.0000	93.0000	8.140	0	0	0
09/07/2009	£ / R 2010/03/15	10.95	Put	Currency Future	64.0000	65.0000	1.563	0	0	0
09/07/2009	£ / R 2010/03/15	10.95	Call	Currency Future	2,856.0000	2,981.0000	4.377	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	£ / R	2010/03/15	9.60	Call	Currency Future	4,169.0000	4,292.0000	2.950	0	0	0
09/07/2009	£ / R	2010/03/15	9.95	Put	Currency Future	37.0000	38.0000	2.703	0	0	0
09/07/2009	£ / R	2010/03/15	9.60	Put	Currency Future	27.0000	26.0000	(3.704)	0	0	0
09/07/2009	£ / R	2010/03/15	12.85	Put	Currency Future	360.0000	352.0000	(2.222)	0	0	0
09/07/2009	£ / R	2010/03/15	10.60	Put	Currency Future	53.0000	54.0000	1.887	0	0	0
09/07/2009	£ / R	2010/03/15	10.60	Call	Currency Future	3,195.0000	3,320.0000	3.912	0	0	0
09/07/2009	£ / R	2010/03/15	17.85	Put	Currency Future	4,260.0000	4,163.0000	(2.277)	0	0	0
09/07/2009	£ / R	2010/03/15	11.75	Call	Currency Future	2,090.0000	2,226.0000	6.507	0	0	0
09/07/2009	£ / R	2010/03/15	14.55	Call	Currency Future	558.0000	633.0000	13.441	0	0	0
09/07/2009	£ / R	2010/03/15	12.55	Call	Currency Future	1,454.0000	1,579.0000	8.597	0	0	0
09/07/2009	£ / R	2010/03/15	14.75	Put	Currency Future	1,520.0000	1,466.0000	(3.553)	0	0	0
09/07/2009	£ / R	2010/03/15	11.50	Call	Currency Future	2,328.0000	2,459.0000	5.627	0	0	0
09/07/2009	£ / R	2010/03/15	12.55	Put	Currency Future	262.0000	263.0000	0.382	0	0	0
09/07/2009	£ / R	2010/03/15	12.50	Put	Currency Future	248.0000	249.0000	0.403	0	0	0
09/07/2009	£ / R	2010/03/15	15.75	Put	Currency Future	2,351.0000	2,277.0000	(3.148)	0	0	0
09/07/2009	£ / R	2010/03/15	10.50	Call	Currency Future	3,292.0000	3,417.0000	3.797	0	0	0
09/07/2009	£ / R	2010/03/15	16.75	Call	Currency Future	228.0000	265.0000	16.228	0	0	0
09/07/2009	£ / R	2010/03/15	16.75	Put	Currency Future	3,236.0000	3,149.0000	(2.689)	0	0	0
09/07/2009	£ / R	2010/03/15	14.75	Call	Currency Future	512.0000	582.0000	13.672	0	0	0
09/07/2009	£ / R	2010/03/15	17.75	Put	Currency Future	4,167.0000	4,070.0000	(2.328)	0	0	0
09/07/2009	£ / R	2010/03/15	17.75	Call	Currency Future	159.0000	185.0000	16.352	0	0	0
09/07/2009	£ / R	2010/03/15	12.75	Put	Currency Future	322.0000	320.0000	(0.621)	0	0	0
09/07/2009	£ / R	2010/03/15	15.75	Call	Currency Future	343.0000	392.0000	14.286	0	0	0
09/07/2009	£ / R	2010/03/15	11.55	Call	Currency Future	2,280.0000	2,413.0000	5.833	0	0	0
09/07/2009	£ / R	2010/03/15	10.55	Put	Currency Future	52.0000	52.0000	-	0	0	0
09/07/2009	£ / R	2010/03/15	11.55	Put	Currency Future	88.0000	97.0000	10.227	0	0	0
09/07/2009	£ / R	2010/03/15	9.55	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
09/07/2009	£ / R	2010/03/15	10.55	Call	Currency Future	3,244.0000	3,368.0000	3.822	0	0	0
09/07/2009	£ / R	2010/03/15	11.75	Put	Currency Future	98.0000	110.0000	12.245	0	0	0
09/07/2009	£ / R	2010/03/15	10.50	Put	Currency Future	50.0000	51.0000	2.000	0	0	0
09/07/2009	£ / R	2010/03/15	9.55	Call	Currency Future	4,217.0000	4,340.0000	2.917	0	0	0
09/07/2009	£ / R	2010/03/15	11.60	Put	Currency Future	91.0000	100.0000	9.890	0	0	0
09/07/2009	£ / R	2010/03/15	11.60	Call	Currency Future	2,232.0000	2,366.0000	6.004	0	0	0
09/07/2009	£ / R	2010/03/15	9.50	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
09/07/2009	£ / R	2010/03/15	9.50	Call	Currency Future	4,265.0000	4,388.0000	2.884	0	0	0
09/07/2009	£ / R	2010/03/15	14.70	Put	Currency Future	1,481.0000	1,428.0000	(3.579)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	£ / R 2010/03/15	11.70	Put	Currency Future	96.0000	107.0000	11.458	0	0	0
09/07/2009	£ / R 2010/03/15	12.70	Call	Currency Future	1,348.0000	1,471.0000	9.125	0	0	0
09/07/2009	£ / R 2010/03/15	12.70	Put	Currency Future	306.0000	305.0000	(0.327)	0	0	0
09/07/2009	£ / R 2010/03/15	15.70	Put	Currency Future	2,308.0000	2,234.0000	(3.206)	0	0	0
09/07/2009	£ / R 2010/03/15	16.70	Call	Currency Future	233.0000	270.0000	15.880	0	0	0
09/07/2009	£ / R 2010/03/15	17.70	Put	Currency Future	4,120.0000	4,023.0000	(2.354)	0	0	0
09/07/2009	£ / R 2010/03/15	17.70	Call	Currency Future	162.0000	189.0000	16.667	0	0	0
09/07/2009	£ / R 2010/03/15	15.70	Call	Currency Future	349.0000	400.0000	14.613	0	0	0
09/07/2009	£ / R 2010/03/15	16.70	Put	Currency Future	3,191.0000	3,104.0000	(2.726)	0	0	0
09/07/2009	£ / R 2010/03/15	12.60	Call	Currency Future	1,418.0000	1,542.0000	8.745	0	0	0
09/07/2009	£ / R 2010/03/15	11.70	Call	Currency Future	2,138.0000	2,273.0000	6.314	0	0	0
09/07/2009	£ / R 2010/03/15	15.80	Call	Currency Future	336.0000	385.0000	14.583	0	0	0
09/07/2009	£ / R 2010/03/15	15.80	Put	Currency Future	2,394.0000	2,319.0000	(3.133)	0	0	0
09/07/2009	£ / R 2010/03/15	14.80	Put	Currency Future	1,559.0000	1,504.0000	(3.528)	0	0	0
09/07/2009	£ / R 2010/03/15	16.80	Call	Currency Future	224.0000	260.0000	16.071	0	0	0
09/07/2009	£ / R 2010/03/15	17.80	Call	Currency Future	155.0000	182.0000	17.419	0	0	0
09/07/2009	£ / R 2010/03/15	17.80	Put	Currency Future	4,214.0000	4,116.0000	(2.326)	0	0	0
09/07/2009	£ / R 2010/03/15	16.80	Put	Currency Future	3,282.0000	3,194.0000	(2.681)	0	0	0
09/07/2009	£ / R 2010/03/15	14.80	Call	Currency Future	501.0000	570.0000	13.772	0	0	0
09/07/2009	£ / R 2010/03/15	12.80	Call	Currency Future	1,283.0000	1,402.0000	9.275	0	0	0
09/07/2009	£ / R 2010/03/15	9.80	Call	Currency Future	3,976.0000	4,100.0000	3.119	0	0	0
09/07/2009	£ / R 2010/03/15	9.80	Put	Currency Future	34.0000	34.0000	-	0	0	0
09/07/2009	£ / R 2010/03/15	12.80	Put	Currency Future	341.0000	336.0000	(1.466)	0	0	0
09/07/2009	£ / R 2010/03/15	10.80	Call	Currency Future	3,001.0000	3,126.0000	4.165	0	0	0
09/07/2009	£ / R 2010/03/15	11.80	Call	Currency Future	2,047.0000	2,180.0000	6.497	0	0	0
09/07/2009	£ / R 2010/03/15	11.80	Put	Currency Future	105.0000	114.0000	8.571	0	0	0
09/07/2009	£ / R 2010/03/15	10.80	Put	Currency Future	60.0000	60.0000	-	0	0	0
09/07/2009	£ / R 2010/03/15	10.70	Put	Currency Future	56.0000	57.0000	1.786	0	0	0
09/07/2009	£ / R 2010/03/15	14.70	Call	Currency Future	523.0000	594.0000	13.576	0	0	0
09/07/2009	£ / R 2010/03/15	9.70	Put	Currency Future	31.0000	30.0000	(3.226)	0	0	0
09/07/2009	£ / R 2010/03/15	10.70	Call	Currency Future	3,098.0000	3,223.0000	4.035	0	0	0
09/07/2009	£ / R 2010/03/15	16.60	Call	Currency Future	242.0000	281.0000	16.116	0	0	0
09/07/2009	£ / R 2010/03/15	14.60	Put	Currency Future	1,404.0000	1,354.0000	(3.561)	0	0	0
09/07/2009	£ / R 2010/03/15	14.60	Call	Currency Future	546.0000	620.0000	13.553	0	0	0
09/07/2009	£ / R 2010/03/15	12.60	Put	Currency Future	276.0000	276.0000	-	0	0	0
09/07/2009	£ / R 2010/03/15	16.60	Put	Currency Future	3,100.0000	3,015.0000	(2.742)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	£ / R	2010/03/15	17.60	Call	Currency Future	167.0000	195.0000	16.766	0	0	0
09/07/2009	£ / R	2010/03/15	17.60	Put	Currency Future	4,025.0000	3,929.0000	(2.385)	0	0	0
09/07/2009	£ / R	2010/03/15	9.70	Call	Currency Future	4,073.0000	4,196.0000	3.020	0	0	0
09/07/2009	£ / R	2010/03/15	15.60	Call	Currency Future	363.0000	415.0000	14.325	0	0	0
09/07/2009	£ / R	2010/03/15	15.60	Put	Currency Future	2,221.0000	2,149.0000	(3.242)	0	0	0
09/07/2009	£ / R	2010/06/14			Currency Future	13.9686	14.0877	0.853	0.0000	0.0000	0
09/07/2009	£ / R	2010/06/14	11.10	Put	Currency Future	85.0000	85.0000	-	0	0	0
09/07/2009	£ / R	2010/06/14	9.80	Call	Currency Future	4,209.0000	4,328.0000	2.827	0	0	0
09/07/2009	£ / R	2010/06/14	10.10	Put	Currency Future	52.0000	54.0000	3.846	0	0	0
09/07/2009	£ / R	2010/06/14	15.30	Put	Currency Future	1,931.0000	1,886.0000	(2.330)	0	0	0
09/07/2009	£ / R	2010/06/14	11.10	Call	Currency Future	2,954.0000	3,073.0000	4.028	0	0	0
09/07/2009	£ / R	2010/06/14	16.05	Put	Currency Future	2,552.0000	2,493.0000	(2.312)	0	0	0
09/07/2009	£ / R	2010/06/14	11.60	Call	Currency Future	2,502.0000	2,625.0000	4.916	0	0	0
09/07/2009	£ / R	2010/06/14	16.30	Call	Currency Future	432.0000	489.0000	13.194	0	0	0
09/07/2009	£ / R	2010/06/14	13.80	Put	Currency Future	870.0000	858.0000	(1.379)	0	0	0
09/07/2009	£ / R	2010/06/14	19.65	Put	Currency Future	5,838.0000	5,745.0000	(1.593)	0	0	0
09/07/2009	£ / R	2010/06/14	13.55	Put	Currency Future	729.0000	722.0000	(0.960)	0	0	0
09/07/2009	£ / R	2010/06/14	14.00	Call	Currency Future	960.0000	1,063.0000	10.729	0	0	0
09/07/2009	£ / R	2010/06/14	12.10	Call	Currency Future	2,076.0000	2,204.0000	6.166	0	0	0
09/07/2009	£ / R	2010/06/14	21.65	Call	Currency Future	86.0000	105.0000	22.093	0	0	0
09/07/2009	£ / R	2010/06/14	9.80	Put	Currency Future	40.0000	40.0000	-	0	0	0
09/07/2009	£ / R	2010/06/14	10.10	Call	Currency Future	3,920.0000	4,041.0000	3.087	0	0	0
09/07/2009	£ / R	2010/06/14	16.30	Put	Currency Future	2,763.0000	2,701.0000	(2.244)	0	0	0
09/07/2009	£ / R	2010/06/14	15.60	Call	Currency Future	544.0000	612.0000	12.500	0	0	0
09/07/2009	£ / R	2010/06/14	10.80	Put	Currency Future	70.0000	71.0000	1.429	0	0	0
09/07/2009	£ / R	2010/06/14	8.60	Call	Currency Future	5,375.0000	5,495.0000	2.233	0	0	0
09/07/2009	£ / R	2010/06/14	15.30	Call	Currency Future	600.0000	674.0000	12.333	0	0	0
09/07/2009	£ / R	2010/06/14	13.80	Call	Currency Future	1,039.0000	1,146.0000	10.298	0	0	0
09/07/2009	£ / R	2010/06/14	13.95	Call	Currency Future	979.0000	1,083.0000	10.623	0	0	0
09/07/2009	£ / R	2010/06/14	15.60	Put	Currency Future	2,175.0000	2,124.0000	(2.345)	0	0	0
09/07/2009	£ / R	2010/06/14	10.80	Call	Currency Future	3,238.0000	3,359.0000	3.737	0	0	0
09/07/2009	£ / R	2010/06/14	8.60	Put	Currency Future	7.0000	7.0000	-	0	0	0
09/07/2009	£ / R	2010/06/14	14.30	Put	Currency Future	1,188.0000	1,166.0000	(1.852)	0	0	0
09/07/2009	£ / R	2010/06/14	13.55	Call	Currency Future	1,147.0000	1,259.0000	9.765	0	0	0
09/07/2009	£ / R	2010/06/14	16.60	Call	Currency Future	391.0000	444.0000	13.555	0	0	0

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09/07/2009	£ / R	2010/06/14	11.55	Call	Currency Future	2,546.0000	2,669.0000	4.831	0	0	0
09/07/2009	£ / R	2010/06/14	12.30	Call	Currency Future	1,920.0000	2,048.0000	6.667	0	0	0
09/07/2009	£ / R	2010/06/14	12.10	Put	Currency Future	208.0000	216.0000	3.846	0	0	0
09/07/2009	£ / R	2010/06/14	15.95	Put	Currency Future	0.0000	2,411.0000	100.000	0	0	0
09/07/2009	£ / R	2010/06/14	11.60	Put	Currency Future	133.0000	138.0000	3.759	0	0	0
09/07/2009	£ / R	2010/06/14	13.30	Put	Currency Future	599.0000	596.0000	(0.501)	0	0	0
09/07/2009	£ / R	2010/06/14	10.65	Call	Currency Future	3,384.0000	3,505.0000	3.576	0	0	0
09/07/2009	£ / R	2010/06/14	13.65	Put	Currency Future	784.0000	775.0000	(1.148)	0	0	0
09/07/2009	£ / R	2010/06/14	17.30	Call	Currency Future	313.0000	358.0000	14.377	0	0	0
09/07/2009	£ / R	2010/06/14	11.65	Call	Currency Future	2,457.0000	2,582.0000	5.088	0	0	0
09/07/2009	£ / R	2010/06/14	18.60	Call	Currency Future	211.0000	245.0000	16.114	0	0	0
09/07/2009	£ / R	2010/06/14	11.55	Put	Currency Future	127.0000	131.0000	3.150	0	0	0
09/07/2009	£ / R	2010/06/14	12.30	Put	Currency Future	252.0000	260.0000	3.175	0	0	0
09/07/2009	£ / R	2010/06/14	13.95	Call	Currency Future	979.0000	1,083.0000	10.623	0	0	0
09/07/2009	£ / R	2010/06/14	11.65	Put	Currency Future	139.0000	144.0000	3.597	0	0	0
09/07/2009	£ / R	2010/06/14	16.60	Put	Currency Future	3,022.0000	2,956.0000	(2.184)	0	0	0
09/07/2009	£ / R	2010/06/14	12.55	Call	Currency Future	1,734.0000	1,861.0000	7.324	0	0	0
09/07/2009	£ / R	2010/06/14	13.10	Call	Currency Future	1,373.0000	1,493.0000	8.740	0	0	0
09/07/2009	£ / R	2010/06/14	10.90	Put	Currency Future	73.0000	74.0000	1.370	0	0	0
09/07/2009	£ / R	2010/06/14	12.80	Call	Currency Future	1,558.0000	1,684.0000	8.087	0	0	0
09/07/2009	£ / R	2010/06/14	10.65	Put	Currency Future	65.0000	67.0000	3.077	0	0	0
09/07/2009	£ / R	2010/06/14	14.00	Put	Currency Future	992.0000	976.0000	(1.613)	0	0	0
09/07/2009	£ / R	2010/06/14	10.90	Call	Currency Future	3,141.0000	3,262.0000	3.852	0	0	0
09/07/2009	£ / R	2010/06/14	12.80	Put	Currency Future	390.0000	397.0000	1.795	0	0	0
09/07/2009	£ / R	2010/06/14	9.40	Put	Currency Future	24.0000	24.0000	-	0	0	0
09/07/2009	£ / R	2010/06/14	15.80	Call	Currency Future	510.0000	574.0000	12.549	0	0	0
09/07/2009	£ / R	2010/06/14	13.30	Call	Currency Future	1,268.0000	1,384.0000	9.148	0	0	0
09/07/2009	£ / R	2010/06/14	13.95	Put	Currency Future	960.0000	946.0000	(1.458)	0	0	0
09/07/2009	£ / R	2010/06/14	14.05	Call	Currency Future	942.0000	1,044.0000	10.828	0	0	0
09/07/2009	£ / R	2010/06/14	9.40	Call	Currency Future	4,592.0000	4,711.0000	2.591	0	0	0
09/07/2009	£ / R	2010/06/14	14.30	Call	Currency Future	857.0000	953.0000	11.202	0	0	0
09/07/2009	£ / R	2010/06/14	14.05	Put	Currency Future	1,024.0000	1,006.0000	(1.758)	0	0	0
09/07/2009	£ / R	2010/06/14	7.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
09/07/2009	£ / R	2010/06/14	17.30	Put	Currency Future	3,644.0000	3,570.0000	(2.031)	0	0	0
09/07/2009	£ / R	2010/06/14	12.40	Call	Currency Future	1,845.0000	1,972.0000	6.883	0	0	0
09/07/2009	£ / R	2010/06/14	21.80	Put	Currency Future	7,914.0000	7,813.0000	(1.276)	0	0	0

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09/07/2009	£ / R 2010/06/14	11.80	Put	Currency Future	158.0000	165.0000	4.430	0	0	0
09/07/2009	£ / R 2010/06/14	7.90	Call	Currency Future	6,070.0000	6,190.0000	1.977	0	0	0
09/07/2009	£ / R 2010/06/14	13.95	Put	Currency Future	960.0000	946.0000	(1.458)	0	0	0
09/07/2009	£ / R 2010/06/14	18.60	Put	Currency Future	4,843.0000	4,757.0000	(1.776)	0	0	0
09/07/2009	£ / R 2010/06/14	15.95	Call	Currency Future	0.0000	548.0000	100.000	0	0	0
09/07/2009	£ / R 2010/06/14	12.40	Put	Currency Future	276.0000	284.0000	2.899	0	0	0
09/07/2009	£ / R 2010/06/14	21.80	Call	Currency Future	82.0000	101.0000	23.171	0	0	0
09/07/2009	£ / R 2010/06/14	13.65	Call	Currency Future	1,102.0000	1,213.0000	10.073	0	0	0
09/07/2009	£ / R 2010/06/14	21.75	Put	Currency Future	7,865.0000	7,765.0000	(1.271)	0	0	0
09/07/2009	£ / R 2010/06/14	15.40	Put	Currency Future	2,012.0000	1,965.0000	(2.336)	0	0	0
09/07/2009	£ / R 2010/06/14	19.80	Put	Currency Future	5,982.0000	5,888.0000	(1.571)	0	0	0
09/07/2009	£ / R 2010/06/14	10.00	Call	Currency Future	4,018.0000	4,139.0000	3.011	0	0	0
09/07/2009	£ / R 2010/06/14	21.65	Put	Currency Future	7,767.0000	7,667.0000	(1.287)	0	0	0
09/07/2009	£ / R 2010/06/14	14.35	Call	Currency Future	841.0000	936.0000	11.296	0	0	0
09/07/2009	£ / R 2010/06/14	19.90	Call	Currency Future	147.0000	171.0000	16.327	0	0	0
09/07/2009	£ / R 2010/06/14	17.15	Call	Currency Future	328.0000	374.0000	14.024	0	0	0
09/07/2009	£ / R 2010/06/14	19.80	Call	Currency Future	150.0000	176.0000	17.333	0	0	0
09/07/2009	£ / R 2010/06/14	21.95	Put	Currency Future	0.0000	7,959.0000	100.000	0	0	0
09/07/2009	£ / R 2010/06/14	14.60	Put	Currency Future	1,398.0000	1,369.0000	(2.074)	0	0	0
09/07/2009	£ / R 2010/06/14	18.40	Put	Currency Future	4,656.0000	4,572.0000	(1.804)	0	0	0
09/07/2009	£ / R 2010/06/14	15.80	Put	Currency Future	2,342.0000	2,287.0000	(2.348)	0	0	0
09/07/2009	£ / R 2010/06/14	18.30	Put	Currency Future	4,563.0000	4,480.0000	(1.819)	0	0	0
09/07/2009	£ / R 2010/06/14	13.75	Put	Currency Future	841.0000	830.0000	(1.308)	0	0	0
09/07/2009	£ / R 2010/06/14	18.40	Call	Currency Future	225.0000	260.0000	15.556	0	0	0
09/07/2009	£ / R 2010/06/14	12.65	Put	Currency Future	344.0000	351.0000	2.035	0	0	0
09/07/2009	£ / R 2010/06/14	17.80	Call	Currency Future	270.0000	310.0000	14.815	0	0	0
09/07/2009	£ / R 2010/06/14	18.30	Call	Currency Future	232.0000	268.0000	15.517	0	0	0
09/07/2009	£ / R 2010/06/14	13.75	Call	Currency Future	1,060.0000	1,168.0000	10.189	0	0	0
09/07/2009	£ / R 2010/06/14	13.00	Call	Currency Future	1,429.0000	1,550.0000	8.467	0	0	0
09/07/2009	£ / R 2010/06/14	19.95	Put	Currency Future	0.0000	6,031.0000	100.000	0	0	0
09/07/2009	£ / R 2010/06/14	10.55	Put	Currency Future	63.0000	64.0000	1.587	0	0	0
09/07/2009	£ / R 2010/06/14	21.75	Call	Currency Future	84.0000	102.0000	21.429	0	0	0
09/07/2009	£ / R 2010/06/14	16.90	Put	Currency Future	3,286.0000	3,216.0000	(2.130)	0	0	0
09/07/2009	£ / R 2010/06/14	12.65	Call	Currency Future	1,663.0000	1,789.0000	7.577	0	0	0
09/07/2009	£ / R 2010/06/14	17.80	Put	Currency Future	4,101.0000	4,022.0000	(1.926)	0	0	0
09/07/2009	£ / R 2010/06/14	10.70	Call	Currency Future	3,335.0000	3,456.0000	3.628	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	£ / R	2010/06/14	13.00	Put	Currency Future	461.0000	463.0000	0.434	0	0	0
09/07/2009	£ / R	2010/06/14	10.95	Call	Currency Future	0.0000	3,213.0000	100.000	0	0	0
09/07/2009	£ / R	2010/06/14	19.75	Put	Currency Future	5,934.0000	5,840.0000	(1.584)	0	0	0
09/07/2009	£ / R	2010/06/14	16.90	Call	Currency Future	354.0000	404.0000	14.124	0	0	0
09/07/2009	£ / R	2010/06/14	11.15	Put	Currency Future	89.0000	89.0000	-	0	0	0
09/07/2009	£ / R	2010/06/14	18.50	Call	Currency Future	218.0000	252.0000	15.596	0	0	0
09/07/2009	£ / R	2010/06/14	10.95	Put	Currency Future	0.0000	75.0000	100.000	0	0	0
09/07/2009	£ / R	2010/06/14	11.80	Call	Currency Future	2,326.0000	2,453.0000	5.460	0	0	0
09/07/2009	£ / R	2010/06/14	15.40	Call	Currency Future	580.0000	652.0000	12.414	0	0	0
09/07/2009	£ / R	2010/06/14	15.65	Call	Currency Future	535.0000	602.0000	12.523	0	0	0
09/07/2009	£ / R	2010/06/14	12.00	Put	Currency Future	188.0000	196.0000	4.255	0	0	0
09/07/2009	£ / R	2010/06/14	21.95	Call	Currency Future	0.0000	97.0000	100.000	0	0	0
09/07/2009	£ / R	2010/06/14	14.60	Call	Currency Future	767.0000	856.0000	11.604	0	0	0
09/07/2009	£ / R	2010/06/14	11.15	Call	Currency Future	2,908.0000	3,027.0000	4.092	0	0	0
09/07/2009	£ / R	2010/06/14	18.50	Put	Currency Future	4,749.0000	4,665.0000	(1.769)	0	0	0
09/07/2009	£ / R	2010/06/14	18.05	Put	Currency Future	4,332.0000	4,251.0000	(1.870)	0	0	0
09/07/2009	£ / R	2010/06/14	15.65	Put	Currency Future	2,216.0000	2,164.0000	(2.347)	0	0	0
09/07/2009	£ / R	2010/06/14	11.00	Put	Currency Future	78.0000	77.0000	(1.282)	0	0	0
09/07/2009	£ / R	2010/06/14	11.95	Put	Currency Future	0.0000	188.0000	100.000	0	0	0
09/07/2009	£ / R	2010/06/14	18.05	Call	Currency Future	250.0000	289.0000	15.600	0	0	0
09/07/2009	£ / R	2010/06/14	14.35	Put	Currency Future	1,223.0000	1,198.0000	(2.044)	0	0	0
09/07/2009	£ / R	2010/06/14	17.15	Put	Currency Future	3,509.0000	3,437.0000	(2.052)	0	0	0
09/07/2009	£ / R	2010/06/14	10.00	Put	Currency Future	50.0000	52.0000	4.000	0	0	0
09/07/2009	£ / R	2010/06/14	20.15	Call	Currency Future	136.0000	160.0000	17.647	0	0	0
09/07/2009	£ / R	2010/06/14	18.00	Put	Currency Future	4,286.0000	4,205.0000	(1.890)	0	0	0
09/07/2009	£ / R	2010/06/14	12.00	Call	Currency Future	2,156.0000	2,284.0000	5.937	0	0	0
09/07/2009	£ / R	2010/06/14	17.05	Call	Currency Future	338.0000	386.0000	14.201	0	0	0
09/07/2009	£ / R	2010/06/14	18.65	Put	Currency Future	4,890.0000	4,804.0000	(1.759)	0	0	0
09/07/2009	£ / R	2010/06/14	18.00	Call	Currency Future	254.0000	293.0000	15.354	0	0	0
09/07/2009	£ / R	2010/06/14	14.25	Call	Currency Future	873.0000	971.0000	11.226	0	0	0
09/07/2009	£ / R	2010/06/14	11.00	Call	Currency Future	3,046.0000	3,165.0000	3.907	0	0	0
09/07/2009	£ / R	2010/06/14	17.05	Put	Currency Future	3,419.0000	3,348.0000	(2.077)	0	0	0
09/07/2009	£ / R	2010/06/14	19.75	Call	Currency Future	153.0000	178.0000	16.340	0	0	0
09/07/2009	£ / R	2010/06/14	18.65	Call	Currency Future	208.0000	241.0000	15.865	0	0	0
09/07/2009	£ / R	2010/06/14	15.00	Put	Currency Future	1,696.0000	1,658.0000	(2.241)	0	0	0
09/07/2009	£ / R	2010/06/14	14.25	Put	Currency Future	1,155.0000	1,133.0000	(1.905)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	£ / R	2010/06/14	12.35	Call	Currency Future	1,882.0000	2,010.0000	6.801	0	0	0
09/07/2009	£ / R	2010/06/14	15.20	Put	Currency Future	1,852.0000	1,809.0000	(2.322)	0	0	0
09/07/2009	£ / R	2010/06/14	13.70	Call	Currency Future	1,081.0000	1,190.0000	10.083	0	0	0
09/07/2009	£ / R	2010/06/14	19.55	Call	Currency Future	161.0000	188.0000	16.770	0	0	0
09/07/2009	£ / R	2010/06/14	17.00	Put	Currency Future	3,375.0000	3,304.0000	(2.104)	0	0	0
09/07/2009	£ / R	2010/06/14	18.35	Put	Currency Future	4,609.0000	4,526.0000	(1.801)	0	0	0
09/07/2009	£ / R	2010/06/14	17.60	Put	Currency Future	3,917.0000	3,840.0000	(1.966)	0	0	0
09/07/2009	£ / R	2010/06/14	20.15	Put	Currency Future	6,317.0000	6,222.0000	(1.504)	0	0	0
09/07/2009	£ / R	2010/06/14	15.20	Call	Currency Future	621.0000	697.0000	12.238	0	0	0
09/07/2009	£ / R	2010/06/14	21.55	Call	Currency Future	89.0000	108.0000	21.348	0	0	0
09/07/2009	£ / R	2010/06/14	16.00	Put	Currency Future	2,510.0000	2,452.0000	(2.311)	0	0	0
09/07/2009	£ / R	2010/06/14	17.20	Call	Currency Future	323.0000	369.0000	14.241	0	0	0
09/07/2009	£ / R	2010/06/14	15.05	Call	Currency Future	654.0000	733.0000	12.080	0	0	0
09/07/2009	£ / R	2010/06/14	12.35	Put	Currency Future	264.0000	272.0000	3.030	0	0	0
09/07/2009	£ / R	2010/06/14	17.60	Call	Currency Future	286.0000	328.0000	14.685	0	0	0
09/07/2009	£ / R	2010/06/14	9.65	Put	Currency Future	33.0000	33.0000	-	0	0	0
09/07/2009	£ / R	2010/06/14	16.00	Call	Currency Future	479.0000	540.0000	12.735	0	0	0
09/07/2009	£ / R	2010/06/14	12.95	Call	Currency Future	0.0000	1,583.0000	100.000	0	0	0
09/07/2009	£ / R	2010/06/14	10.55	Call	Currency Future	3,481.0000	3,602.0000	3.476	0	0	0
09/07/2009	£ / R	2010/06/14	16.10	Put	Currency Future	2,594.0000	2,535.0000	(2.274)	0	0	0
09/07/2009	£ / R	2010/06/14	19.90	Put	Currency Future	6,078.0000	5,984.0000	(1.547)	0	0	0
09/07/2009	£ / R	2010/06/14	8.15	Put	Currency Future	3.0000	3.0000	-	0	0	0
09/07/2009	£ / R	2010/06/14	12.70	Put	Currency Future	359.0000	366.0000	1.950	0	0	0
09/07/2009	£ / R	2010/06/14	13.70	Put	Currency Future	812.0000	802.0000	(1.232)	0	0	0
09/07/2009	£ / R	2010/06/14	19.55	Put	Currency Future	5,742.0000	5,650.0000	(1.602)	0	0	0
09/07/2009	£ / R	2010/06/14	17.00	Call	Currency Future	343.0000	392.0000	14.286	0	0	0
09/07/2009	£ / R	2010/06/14	11.95	Call	Currency Future	0.0000	2,326.0000	100.000	0	0	0
09/07/2009	£ / R	2010/06/14	16.20	Call	Currency Future	447.0000	505.0000	12.975	0	0	0
09/07/2009	£ / R	2010/06/14	16.05	Call	Currency Future	470.0000	531.0000	12.979	0	0	0
09/07/2009	£ / R	2010/06/14	12.85	Put	Currency Future	406.0000	412.0000	1.478	0	0	0
09/07/2009	£ / R	2010/06/14	16.10	Call	Currency Future	462.0000	522.0000	12.987	0	0	0
09/07/2009	£ / R	2010/06/14	15.00	Call	Currency Future	665.0000	745.0000	12.030	0	0	0
09/07/2009	£ / R	2010/06/14	9.55	Put	Currency Future	29.0000	29.0000	-	0	0	0
09/07/2009	£ / R	2010/06/14	17.35	Call	Currency Future	308.0000	353.0000	14.610	0	0	0
09/07/2009	£ / R	2010/06/14	21.55	Put	Currency Future	7,670.0000	7,570.0000	(1.304)	0	0	0
09/07/2009	£ / R	2010/06/14	12.95	Put	Currency Future	0.0000	445.0000	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
09/07/2009	£ / R	2010/06/14	16.20	Put	Currency Future	2,678.0000	2,618.0000	(2.240)	0	0	0
09/07/2009	£ / R	2010/06/14	9.55	Call	Currency Future	4,448.0000	4,567.0000	2.675	0	0	0
09/07/2009	£ / R	2010/06/14	18.35	Call	Currency Future	228.0000	264.0000	15.789	0	0	0
09/07/2009	£ / R	2010/06/14	19.10	Call	Currency Future	183.0000	212.0000	15.847	0	0	0
09/07/2009	£ / R	2010/06/14	11.70	Call	Currency Future	2,414.0000	2,538.0000	5.137	0	0	0
09/07/2009	£ / R	2010/06/14	14.15	Call	Currency Future	907.0000	1,007.0000	11.025	0	0	0
09/07/2009	£ / R	2010/06/14	13.50	Put	Currency Future	702.0000	696.0000	(0.855)	0	0	0
09/07/2009	£ / R	2010/06/14	15.95	Put	Currency Future	0.0000	2,411.0000	100.000	0	0	0
09/07/2009	£ / R	2010/06/14	17.35	Put	Currency Future	3,689.0000	3,615.0000	(2.006)	0	0	0
09/07/2009	£ / R	2010/06/14	19.10	Put	Currency Future	5,314.0000	5,225.0000	(1.675)	0	0	0
09/07/2009	£ / R	2010/06/14	13.90	Call	Currency Future	999.0000	1,104.0000	10.511	0	0	0
09/07/2009	£ / R	2010/06/14	15.75	Put	Currency Future	2,300.0000	2,246.0000	(2.348)	0	0	0
09/07/2009	£ / R	2010/06/14	13.45	Call	Currency Future	1,194.0000	1,308.0000	9.548	0	0	0
09/07/2009	£ / R	2010/06/14	17.95	Call	Currency Future	0.0000	297.0000	100.000	0	0	0
09/07/2009	£ / R	2010/06/14	15.05	Put	Currency Future	1,735.0000	1,695.0000	(2.305)	0	0	0
09/07/2009	£ / R	2010/06/14	12.85	Call	Currency Future	1,525.0000	1,650.0000	8.197	0	0	0
09/07/2009	£ / R	2010/06/14	20.60	Call	Currency Future	118.0000	140.0000	18.644	0	0	0
09/07/2009	£ / R	2010/06/14	9.65	Call	Currency Future	4,352.0000	4,471.0000	2.734	0	0	0
09/07/2009	£ / R	2010/06/14	16.50	Put	Currency Future	2,935.0000	2,871.0000	(2.181)	0	0	0
09/07/2009	£ / R	2010/06/14	16.75	Call	Currency Future	372.0000	423.0000	13.710	0	0	0
09/07/2009	£ / R	2010/06/14	13.45	Put	Currency Future	675.0000	670.0000	(0.741)	0	0	0
09/07/2009	£ / R	2010/06/14	17.95	Put	Currency Future	0.0000	4,160.0000	100.000	0	0	0
09/07/2009	£ / R	2010/06/14	12.55	Put	Currency Future	316.0000	323.0000	2.215	0	0	0
09/07/2009	£ / R	2010/06/14	15.35	Put	Currency Future	1,972.0000	1,925.0000	(2.383)	0	0	0
09/07/2009	£ / R	2010/06/14	20.60	Put	Currency Future	6,749.0000	6,653.0000	(1.422)	0	0	0
09/07/2009	£ / R	2010/06/14	12.70	Call	Currency Future	1,627.0000	1,754.0000	7.806	0	0	0
09/07/2009	£ / R	2010/06/14	17.50	Put	Currency Future	3,826.0000	3,750.0000	(1.986)	0	0	0
09/07/2009	£ / R	2010/06/14	16.75	Put	Currency Future	3,153.0000	3,086.0000	(2.125)	0	0	0
09/07/2009	£ / R	2010/06/14	14.10	Put	Currency Future	1,056.0000	1,037.0000	(1.799)	0	0	0
09/07/2009	£ / R	2010/06/14	19.95	Call	Currency Future	0.0000	169.0000	100.000	0	0	0
09/07/2009	£ / R	2010/06/14	15.75	Call	Currency Future	518.0000	583.0000	12.548	0	0	0
09/07/2009	£ / R	2010/06/14	14.10	Call	Currency Future	924.0000	1,025.0000	10.931	0	0	0
09/07/2009	£ / R	2010/06/14	13.50	Call	Currency Future	1,170.0000	1,283.0000	9.658	0	0	0
09/07/2009	£ / R	2010/06/14	15.95	Call	Currency Future	0.0000	548.0000	100.000	0	0	0
09/07/2009	£ / R	2010/06/14	16.35	Call	Currency Future	424.0000	481.0000	13.443	0	0	0
09/07/2009	£ / R	2010/06/14	8.15	Call	Currency Future	5,821.0000	5,941.0000	2.062	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
09/07/2009	£ / R 2010/06/14	10.40	Call	Currency Future	3,627.0000	3,748.0000	3.336	0	0	0
09/07/2009	£ / R 2010/06/14	11.70	Put	Currency Future	145.0000	151.0000	4.138	0	0	0
09/07/2009	£ / R 2010/06/14	13.85	Put	Currency Future	900.0000	887.0000	(1.444)	0	0	0
09/07/2009	£ / R 2010/06/14	14.75	Put	Currency Future	1,508.0000	1,475.0000	(2.188)	0	0	0
09/07/2009	£ / R 2010/06/14	10.85	Put	Currency Future	71.0000	72.0000	1.408	0	0	0
09/07/2009	£ / R 2010/06/14	15.20	Put	Currency Future	1,852.0000	1,809.0000	(2.322)	0	0	0
09/07/2009	£ / R 2010/06/14	15.35	Call	Currency Future	590.0000	663.0000	12.373	0	0	0
09/07/2009	£ / R 2010/06/14	13.10	Put	Currency Future	505.0000	505.0000	-	0	0	0
09/07/2009	£ / R 2010/06/14	9.50	Put	Currency Future	27.0000	27.0000	-	0	0	0
09/07/2009	£ / R 2010/06/14	14.75	Call	Currency Future	726.0000	812.0000	11.846	0	0	0
09/07/2009	£ / R 2010/06/14	11.85	Put	Currency Future	164.0000	172.0000	4.878	0	0	0
09/07/2009	£ / R 2010/06/14	15.20	Call	Currency Future	621.0000	697.0000	12.238	0	0	0
09/07/2009	£ / R 2010/06/14	16.35	Put	Currency Future	2,806.0000	2,743.0000	(2.245)	0	0	0
09/07/2009	£ / R 2010/06/14	10.50	Call	Currency Future	3,530.0000	3,651.0000	3.428	0	0	0
09/07/2009	£ / R 2010/06/14	13.70	Put	Currency Future	812.0000	802.0000	(1.232)	0	0	0
09/07/2009	£ / R 2010/06/14	17.55	Put	Currency Future	3,872.0000	3,795.0000	(1.989)	0	0	0
09/07/2009	£ / R 2010/06/14	13.90	Put	Currency Future	930.0000	916.0000	(1.505)	0	0	0
09/07/2009	£ / R 2010/06/14	12.70	Put	Currency Future	359.0000	366.0000	1.950	0	0	0
09/07/2009	£ / R 2010/06/14	10.35	Put	Currency Future	58.0000	59.0000	1.724	0	0	0
09/07/2009	£ / R 2010/06/14	12.70	Call	Currency Future	1,627.0000	1,754.0000	7.806	0	0	0
09/07/2009	£ / R 2010/06/14	13.85	Call	Currency Future	1,018.0000	1,125.0000	10.511	0	0	0
09/07/2009	£ / R 2010/06/14	13.70	Call	Currency Future	1,081.0000	1,190.0000	10.083	0	0	0
09/07/2009	£ / R 2010/06/14	11.35	Call	Currency Future	2,725.0000	2,846.0000	4.440	0	0	0
09/07/2009	£ / R 2010/06/14	17.50	Call	Currency Future	294.0000	338.0000	14.966	0	0	12,179
09/07/2009	£ / R 2010/06/14	19.65	Call	Currency Future	157.0000	183.0000	16.561	0	0	0
09/07/2009	£ / R 2010/06/14	17.55	Call	Currency Future	290.0000	333.0000	14.828	0	0	0
09/07/2009	£ / R 2010/06/14	10.40	Put	Currency Future	59.0000	61.0000	3.390	0	0	0
09/07/2009	£ / R 2010/06/14	13.40	Call	Currency Future	1,218.0000	1,333.0000	9.442	0	0	12,179
09/07/2009	£ / R 2010/06/14	11.35	Put	Currency Future	107.0000	109.0000	1.869	0	0	0
09/07/2009	£ / R 2010/06/14	11.40	Call	Currency Future	2,680.0000	2,802.0000	4.552	0	0	0
09/07/2009	£ / R 2010/06/14	17.75	Put	Currency Future	4,055.0000	3,977.0000	(1.924)	0	0	0
09/07/2009	£ / R 2010/06/14	11.40	Put	Currency Future	112.0000	114.0000	1.786	0	0	0
09/07/2009	£ / R 2010/06/14	10.70	Put	Currency Future	67.0000	68.0000	1.493	0	0	0
09/07/2009	£ / R 2010/06/14	17.75	Call	Currency Future	274.0000	314.0000	14.599	0	0	0
09/07/2009	£ / R 2010/06/14	14.40	Call	Currency Future	826.0000	920.0000	11.380	0	0	0
09/07/2009	£ / R 2010/06/14	11.85	Call	Currency Future	2,283.0000	2,410.0000	5.563	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	£ / R 2010/06/14	13.90	Put	Currency Future	930.0000	916.0000	(1.505)	0	0	0
09/07/2009	£ / R 2010/06/14	10.35	Call	Currency Future	3,676.0000	3,797.0000	3.292	0	0	0
09/07/2009	£ / R 2010/06/14	14.15	Put	Currency Future	1,088.0000	1,069.0000	(1.746)	0	0	0
09/07/2009	£ / R 2010/06/14	13.90	Call	Currency Future	999.0000	1,104.0000	10.511	0	0	0
09/07/2009	£ / R 2010/06/14	13.40	Put	Currency Future	649.0000	645.0000	(0.616)	0	0	0
09/07/2009	£ / R 2010/06/14	13.25	Call	Currency Future	1,293.0000	1,411.0000	9.126	0	0	0
09/07/2009	£ / R 2010/06/14	13.35	Call	Currency Future	1,243.0000	1,358.0000	9.252	0	0	0
09/07/2009	£ / R 2010/06/14	13.35	Put	Currency Future	624.0000	620.0000	(0.641)	0	0	0
09/07/2009	£ / R 2010/06/14	17.40	Put	Currency Future	3,735.0000	3,660.0000	(2.008)	0	0	0
09/07/2009	£ / R 2010/06/14	9.70	Call	Currency Future	4,304.0000	4,423.0000	2.765	0	0	0
09/07/2009	£ / R 2010/06/14	13.15	Call	Currency Future	1,346.0000	1,465.0000	8.841	0	0	0
09/07/2009	£ / R 2010/06/14	13.15	Put	Currency Future	528.0000	527.0000	(0.189)	0	0	0
09/07/2009	£ / R 2010/06/14	13.25	Put	Currency Future	575.0000	573.0000	(0.348)	0	0	0
09/07/2009	£ / R 2010/06/14	12.15	Put	Currency Future	218.0000	226.0000	3.670	0	0	0
09/07/2009	£ / R 2010/06/14	10.15	Put	Currency Future	53.0000	55.0000	3.774	0	0	0
09/07/2009	£ / R 2010/06/14	12.15	Call	Currency Future	2,037.0000	2,164.0000	6.235	0	0	0
09/07/2009	£ / R 2010/06/14	16.65	Call	Currency Future	384.0000	437.0000	13.802	0	0	0
09/07/2009	£ / R 2010/06/14	9.95	Put	Currency Future	49.0000	49.0000	-	0	0	0
09/07/2009	£ / R 2010/06/14	17.65	Call	Currency Future	282.0000	323.0000	14.539	0	0	0
09/07/2009	£ / R 2010/06/14	14.40	Put	Currency Future	1,257.0000	1,232.0000	(1.989)	0	0	0
09/07/2009	£ / R 2010/06/14	17.45	Put	Currency Future	3,780.0000	3,705.0000	(1.984)	0	0	0
09/07/2009	£ / R 2010/06/14	16.65	Put	Currency Future	3,066.0000	2,999.0000	(2.185)	0	0	0
09/07/2009	£ / R 2010/06/14	18.45	Call	Currency Future	221.0000	256.0000	15.837	0	0	0
09/07/2009	£ / R 2010/06/14	16.40	Call	Currency Future	417.0000	473.0000	13.429	0	0	0
09/07/2009	£ / R 2010/06/14	18.45	Put	Currency Future	4,703.0000	4,618.0000	(1.807)	0	0	0
09/07/2009	£ / R 2010/06/14	17.65	Put	Currency Future	3,963.0000	3,886.0000	(1.943)	0	0	0
09/07/2009	£ / R 2010/06/14	17.40	Call	Currency Future	303.0000	348.0000	14.851	0	0	0
09/07/2009	£ / R 2010/06/14	16.40	Put	Currency Future	2,849.0000	2,786.0000	(2.211)	0	0	0
09/07/2009	£ / R 2010/06/14	10.15	Call	Currency Future	3,872.0000	3,993.0000	3.125	0	0	0
09/07/2009	£ / R 2010/06/14	17.45	Call	Currency Future	299.0000	343.0000	14.716	0	0	0
09/07/2009	£ / R 2010/06/14	9.50	Call	Currency Future	4,496.0000	4,615.0000	2.647	0	0	0
09/07/2009	£ / R 2010/06/14	9.85	Put	Currency Future	43.0000	43.0000	-	0	0	0
09/07/2009	£ / R 2010/06/14	9.35	Put	Currency Future	22.0000	22.0000	-	0	0	0
09/07/2009	£ / R 2010/06/14	10.85	Call	Currency Future	3,190.0000	3,310.0000	3.762	0	0	0
09/07/2009	£ / R 2010/06/14	14.50	Put	Currency Future	1,327.0000	1,300.0000	(2.035)	0	0	0
09/07/2009	£ / R 2010/06/14	9.95	Call	Currency Future	4,067.0000	4,186.0000	2.926	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	£ / R	2010/06/14	15.50	Call	Currency Future	562.0000	632.0000	12.456	0	0	0
09/07/2009	£ / R	2010/06/14	16.45	Put	Currency Future	2,892.0000	2,828.0000	(2.213)	0	0	0
09/07/2009	£ / R	2010/06/14	9.85	Call	Currency Future	4,162.0000	4,281.0000	2.859	0	0	0
09/07/2009	£ / R	2010/06/14	14.50	Call	Currency Future	796.0000	887.0000	11.432	0	0	0
09/07/2009	£ / R	2010/06/14	15.45	Put	Currency Future	2,052.0000	2,004.0000	(2.339)	0	0	0
09/07/2009	£ / R	2010/06/14	10.70	Call	Currency Future	3,335.0000	3,456.0000	3.628	0	0	0
09/07/2009	£ / R	2010/06/14	12.50	Call	Currency Future	1,771.0000	1,898.0000	7.171	0	0	0
09/07/2009	£ / R	2010/06/14	10.95	Call	Currency Future	3,093.0000	3,213.0000	3.880	0	0	0
09/07/2009	£ / R	2010/06/14	11.70	Put	Currency Future	145.0000	151.0000	4.138	0	0	0
09/07/2009	£ / R	2010/06/14	12.50	Put	Currency Future	302.0000	310.0000	2.649	0	0	0
09/07/2009	£ / R	2010/06/14	10.95	Put	Currency Future	74.0000	75.0000	1.351	0	0	0
09/07/2009	£ / R	2010/06/14	11.70	Call	Currency Future	2,414.0000	2,538.0000	5.137	0	0	0
09/07/2009	£ / R	2010/06/14	11.50	Put	Currency Future	122.0000	125.0000	2.459	0	0	0
09/07/2009	£ / R	2010/06/14	11.95	Call	Currency Future	2,197.0000	2,326.0000	5.872	0	0	0
09/07/2009	£ / R	2010/06/14	10.70	Put	Currency Future	67.0000	68.0000	1.493	0	0	0
09/07/2009	£ / R	2010/06/14	11.95	Put	Currency Future	179.0000	188.0000	5.028	0	0	0
09/07/2009	£ / R	2010/06/14	9.70	Put	Currency Future	35.0000	36.0000	2.857	0	0	0
09/07/2009	£ / R	2010/06/14	12.95	Call	Currency Future	1,458.0000	1,583.0000	8.573	0	0	0
09/07/2009	£ / R	2010/06/14	16.45	Call	Currency Future	410.0000	466.0000	13.659	0	0	0
09/07/2009	£ / R	2010/06/14	15.45	Call	Currency Future	571.0000	642.0000	12.434	0	0	0
09/07/2009	£ / R	2010/06/14	12.95	Put	Currency Future	440.0000	445.0000	1.136	0	0	0
09/07/2009	£ / R	2010/06/14	12.75	Call	Currency Future	1,593.0000	1,719.0000	7.910	0	0	0
09/07/2009	£ / R	2010/06/14	12.75	Put	Currency Future	374.0000	381.0000	1.872	0	0	0
09/07/2009	£ / R	2010/06/14	11.75	Put	Currency Future	151.0000	158.0000	4.636	0	0	0
09/07/2009	£ / R	2010/06/14	10.75	Put	Currency Future	68.0000	70.0000	2.941	0	0	0
09/07/2009	£ / R	2010/06/14	11.75	Call	Currency Future	2,370.0000	2,495.0000	5.274	0	0	0
09/07/2009	£ / R	2010/06/14	15.25	Call	Currency Future	610.0000	685.0000	12.295	0	0	0
09/07/2009	£ / R	2010/06/14	15.25	Put	Currency Future	1,892.0000	1,848.0000	(2.326)	0	0	0
09/07/2009	£ / R	2010/06/14	18.20	Call	Currency Future	239.0000	276.0000	15.481	0	0	0
09/07/2009	£ / R	2010/06/14	16.25	Call	Currency Future	439.0000	497.0000	13.212	0	0	0
09/07/2009	£ / R	2010/06/14	18.20	Put	Currency Future	4,470.0000	4,388.0000	(1.834)	0	0	0
09/07/2009	£ / R	2010/06/14	18.25	Put	Currency Future	4,517.0000	4,434.0000	(1.838)	0	0	0
09/07/2009	£ / R	2010/06/14	18.25	Call	Currency Future	235.0000	272.0000	15.745	0	0	0
09/07/2009	£ / R	2010/06/14	17.25	Put	Currency Future	3,599.0000	3,526.0000	(2.028)	0	0	0
09/07/2009	£ / R	2010/06/14	17.25	Call	Currency Future	318.0000	363.0000	14.151	0	0	0
09/07/2009	£ / R	2010/06/14	16.25	Put	Currency Future	2,720.0000	2,659.0000	(2.243)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	£ / R	2010/06/14	10.75	Call	Currency Future	3,287.0000	3,407.0000	3.651	0	0	0
09/07/2009	£ / R	2010/06/14	17.20	Put	Currency Future	3,554.0000	3,481.0000	(2.054)	0	0	0
09/07/2009	£ / R	2010/06/14	9.90	Call	Currency Future	4,114.0000	4,233.0000	2.893	0	0	0
09/07/2009	£ / R	2010/06/14	15.50	Put	Currency Future	2,093.0000	2,044.0000	(2.341)	0	0	0
09/07/2009	£ / R	2010/06/14	9.90	Put	Currency Future	46.0000	46.0000	-	0	0	0
09/07/2009	£ / R	2010/06/14	16.50	Call	Currency Future	404.0000	458.0000	13.366	0	0	0
09/07/2009	£ / R	2010/06/14	9.75	Call	Currency Future	4,256.0000	4,376.0000	2.820	0	0	0
09/07/2009	£ / R	2010/06/14	9.75	Put	Currency Future	38.0000	38.0000	-	0	0	0
09/07/2009	£ / R	2010/06/14	11.90	Call	Currency Future	2,240.0000	2,368.0000	5.714	0	0	0
09/07/2009	£ / R	2010/06/14	12.90	Call	Currency Future	1,491.0000	1,616.0000	8.384	0	0	0
09/07/2009	£ / R	2010/06/14	11.50	Call	Currency Future	2,591.0000	2,713.0000	4.709	0	0	0
09/07/2009	£ / R	2010/06/14	11.90	Put	Currency Future	171.0000	180.0000	5.263	0	0	0
09/07/2009	£ / R	2010/06/14	9.35	Call	Currency Future	4,640.0000	4,760.0000	2.586	0	0	0
09/07/2009	£ / R	2010/06/14	12.90	Put	Currency Future	423.0000	429.0000	1.418	0	0	0
09/07/2009	£ / R	2010/06/14	10.50	Put	Currency Future	61.0000	63.0000	3.279	0	0	0
09/07/2009	£ / R	2010/06/14	10.05	Put	Currency Future	51.0000	53.0000	3.922	0	0	0
09/07/2009	£ / R	2010/06/14	10.05	Call	Currency Future	3,969.0000	4,090.0000	3.049	0	0	0
09/07/2009	£ / R	2010/06/14	11.05	Call	Currency Future	3,000.0000	3,119.0000	3.967	0	0	0
09/07/2009	£ / R	2010/06/14	12.05	Call	Currency Future	2,116.0000	2,244.0000	6.049	0	0	0
09/07/2009	£ / R	2010/06/14	11.05	Put	Currency Future	81.0000	81.0000	-	0	0	0
09/07/2009	£ / R	2010/06/14	18.55	Call	Currency Future	215.0000	249.0000	15.814	0	0	0
09/07/2009	£ / R	2010/06/14	18.55	Put	Currency Future	4,796.0000	4,711.0000	(1.772)	0	0	0
09/07/2009	£ / R	2010/06/14	16.55	Put	Currency Future	2,978.0000	2,913.0000	(2.183)	0	0	0
09/07/2009	£ / R	2010/06/14	16.55	Call	Currency Future	397.0000	451.0000	13.602	0	0	0
09/07/2009	£ / R	2010/06/14	15.55	Put	Currency Future	2,134.0000	2,084.0000	(2.343)	0	0	0
09/07/2009	£ / R	2010/06/14	12.05	Put	Currency Future	198.0000	206.0000	4.040	0	0	0
09/07/2009	£ / R	2010/06/14	13.05	Call	Currency Future	1,401.0000	1,521.0000	8.565	0	0	0
09/07/2009	£ / R	2010/06/14	15.55	Call	Currency Future	552.0000	621.0000	12.500	0	0	0
09/07/2009	£ / R	2010/06/14	13.05	Put	Currency Future	483.0000	484.0000	0.207	0	0	0
09/07/2009	€ / R	2009/09/14			Currency Future	11.4819	11.5325	0.441	11.5600	11.4600	20,576
09/07/2009	€ / R	2009/09/14	17.95	Put	Currency Future	6,468.0000	6,418.0000	(0.773)	0	0	0
09/07/2009	€ / R	2009/09/14	14.30	Call	Currency Future	10.0000	10.0000	-	0	0	0
09/07/2009	€ / R	2009/09/14	13.00	Put	Currency Future	1,562.0000	1,513.0000	(3.137)	0	0	0
09/07/2009	€ / R	2009/09/14	11.65	Call	Currency Future	273.0000	281.0000	2.930	0	0	0
09/07/2009	€ / R	2009/09/14	11.40	Call	Currency Future	380.0000	397.0000	4.474	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	€ / R 2009/09/14	11.85	Call	Currency Future	209.0000	215.0000	2.871	0	0	0
09/07/2009	€ / R 2009/09/14	14.10	Call	Currency Future	12.0000	12.0000	-	0	0	0
09/07/2009	€ / R 2009/09/14	12.60	Put	Currency Future	1,194.0000	1,144.0000	(4.188)	0	0	0
09/07/2009	€ / R 2009/09/14	16.45	Put	Currency Future	4,968.0000	4,918.0000	(1.006)	0	0	0
09/07/2009	€ / R 2009/09/14	14.30	Put	Currency Future	2,828.0000	2,777.0000	(1.803)	0	0	0
09/07/2009	€ / R 2009/09/14	13.45	Call	Currency Future	25.0000	26.0000	4.000	0	0	0
09/07/2009	€ / R 2009/09/14	11.65	Put	Currency Future	441.0000	399.0000	(9.524)	0	0	0
09/07/2009	€ / R 2009/09/14	11.95	Put	Currency Future	651.0000	605.0000	(7.066)	0	0	0
09/07/2009	€ / R 2009/09/14	14.00	Call	Currency Future	13.0000	13.0000	-	0	0	0
09/07/2009	€ / R 2009/09/14	11.85	Put	Currency Future	577.0000	532.0000	(7.799)	0	0	0
09/07/2009	€ / R 2009/09/14	14.10	Put	Currency Future	2,630.0000	2,579.0000	(1.939)	0	0	0
09/07/2009	€ / R 2009/09/14	13.45	Put	Currency Future	1,993.0000	1,943.0000	(2.509)	0	0	0
09/07/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,848.0000	1,798.0000	(2.706)	0	0	0
09/07/2009	€ / R 2009/09/14	13.80	Call	Currency Future	17.0000	17.0000	-	0	0	0
09/07/2009	€ / R 2009/09/14	7.15	Call	Currency Future	4,332.0000	4,383.0000	1.177	0	0	0
09/07/2009	€ / R 2009/09/14	13.20	Put	Currency Future	1,752.0000	1,702.0000	(2.854)	0	0	0
09/07/2009	€ / R 2009/09/14	12.75	Call	Currency Future	62.0000	63.0000	1.613	0	0	0
09/07/2009	€ / R 2009/09/14	11.85	Put	Currency Future	577.0000	532.0000	(7.799)	0	0	0
09/07/2009	€ / R 2009/09/14	11.75	Call	Currency Future	239.0000	246.0000	2.929	0	0	0
09/07/2009	€ / R 2009/09/14	14.10	Put	Currency Future	2,630.0000	2,579.0000	(1.939)	0	0	0
09/07/2009	€ / R 2009/09/14	12.60	Call	Currency Future	76.0000	77.0000	1.316	0	0	0
09/07/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,335.0000	2,284.0000	(2.184)	0	0	0
09/07/2009	€ / R 2009/09/14	12.75	Put	Currency Future	1,330.0000	1,280.0000	(3.759)	0	0	0
09/07/2009	€ / R 2009/09/14	11.95	Call	Currency Future	183.0000	187.0000	2.186	0	0	0
09/07/2009	€ / R 2009/09/14	14.00	Put	Currency Future	2,532.0000	2,481.0000	(2.014)	0	0	0
09/07/2009	€ / R 2009/09/14	14.10	Call	Currency Future	12.0000	12.0000	-	0	0	0
09/07/2009	€ / R 2009/09/14	10.15	Put	Currency Future	21.0000	18.0000	(14.286)	0	0	0
09/07/2009	€ / R 2009/09/14	13.90	Call	Currency Future	15.0000	15.0000	-	0	0	0
09/07/2009	€ / R 2009/09/14	14.40	Call	Currency Future	9.0000	9.0000	-	0	0	0
09/07/2009	€ / R 2009/09/14	15.15	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
09/07/2009	€ / R 2009/09/14	11.75	Put	Currency Future	507.0000	464.0000	(8.481)	0	0	0
09/07/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,848.0000	1,798.0000	(2.706)	0	0	0
09/07/2009	€ / R 2009/09/14	14.30	Put	Currency Future	2,828.0000	2,777.0000	(1.803)	0	0	0
09/07/2009	€ / R 2009/09/14	15.15	Put	Currency Future	3,673.0000	3,622.0000	(1.389)	0	0	0
09/07/2009	€ / R 2009/09/14	13.20	Call	Currency Future	34.0000	35.0000	2.941	0	0	0
09/07/2009	€ / R 2009/09/14	13.75	Put	Currency Future	2,286.0000	2,235.0000	(2.231)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	€ / R 2009/09/14	14.50	Call	Currency Future	8.0000	8.0000	-	0	0	0
09/07/2009	€ / R 2009/09/14	17.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	€ / R 2009/09/14	13.65	Call	Currency Future	20.0000	20.0000	-	0	0	0
09/07/2009	€ / R 2009/09/14	11.15	Put	Currency Future	190.0000	165.0000	(13.158)	0	0	0
09/07/2009	€ / R 2009/09/14	13.60	Put	Currency Future	2,139.0000	2,089.0000	(2.338)	0	0	0
09/07/2009	€ / R 2009/09/14	17.15	Put	Currency Future	5,668.0000	5,618.0000	(0.882)	0	0	0
09/07/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,945.0000	1,895.0000	(2.571)	0	0	0
09/07/2009	€ / R 2009/09/14	13.65	Put	Currency Future	2,188.0000	2,138.0000	(2.285)	0	0	0
09/07/2009	€ / R 2009/09/14	14.40	Put	Currency Future	2,927.0000	2,876.0000	(1.742)	0	0	0
09/07/2009	€ / R 2009/09/14	10.15	Call	Currency Future	1,353.0000	1,401.0000	3.548	0	0	0
09/07/2009	€ / R 2009/09/14	13.40	Call	Currency Future	27.0000	27.0000	-	0	0	0
09/07/2009	€ / R 2009/09/14	11.05	Put	Currency Future	156.0000	134.0000	(14.103)	0	0	0
09/07/2009	€ / R 2009/09/14	12.00	Put	Currency Future	689.0000	642.0000	(6.821)	0	0	0
09/07/2009	€ / R 2009/09/14	13.75	Call	Currency Future	18.0000	18.0000	-	0	0	0
09/07/2009	€ / R 2009/09/14	17.50	Put	Currency Future	0.0000	5,968.0000	100.000	0	0	0
09/07/2009	€ / R 2009/09/14	14.40	Call	Currency Future	9.0000	9.0000	-	0	0	0
09/07/2009	€ / R 2009/09/14	19.15	Put	Currency Future	7,668.0000	7,618.0000	(0.652)	0	0	0
09/07/2009	€ / R 2009/09/14	11.90	Call	Currency Future	196.0000	201.0000	2.551	0	0	0
09/07/2009	€ / R 2009/09/14	11.65	Call	Currency Future	273.0000	281.0000	2.930	0	0	0
09/07/2009	€ / R 2009/09/14	12.00	Call	Currency Future	171.0000	175.0000	2.339	0	0	0
09/07/2009	€ / R 2009/09/14	13.95	Call	Currency Future	14.0000	14.0000	-	0	0	0
09/07/2009	€ / R 2009/09/14	19.50	Put	Currency Future	0.0000	7,968.0000	100.000	0	0	0
09/07/2009	€ / R 2009/09/14	17.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	€ / R 2009/09/14	13.60	Call	Currency Future	21.0000	21.0000	-	0	0	0
09/07/2009	€ / R 2009/09/14	19.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	€ / R 2009/09/14	11.90	Put	Currency Future	614.0000	568.0000	(7.492)	0	0	0
09/07/2009	€ / R 2009/09/14	13.95	Put	Currency Future	2,482.0000	2,432.0000	(2.015)	0	0	0
09/07/2009	€ / R 2009/09/14	17.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	€ / R 2009/09/14	12.70	Call	Currency Future	66.0000	67.0000	1.515	0	0	0
09/07/2009	€ / R 2009/09/14	9.15	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
09/07/2009	€ / R 2009/09/14	11.65	Put	Currency Future	441.0000	399.0000	(9.524)	0	0	0
09/07/2009	€ / R 2009/09/14	13.05	Put	Currency Future	1,610.0000	1,560.0000	(3.106)	0	0	0
09/07/2009	€ / R 2009/09/14	19.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	€ / R 2009/09/14	5.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	€ / R 2009/09/14	14.60	Put	Currency Future	3,125.0000	3,075.0000	(1.600)	0	0	0
09/07/2009	€ / R 2009/09/14	9.15	Call	Currency Future	2,334.0000	2,384.0000	2.142	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	€ / R 2009/09/14	13.40	Call	Currency Future	27.0000	27.0000	-	0	0	0
09/07/2009	€ / R 2009/09/14	14.95	Call	Currency Future	5.0000	5.0000	-	0	0	0
09/07/2009	€ / R 2009/09/14	14.50	Put	Currency Future	3,026.0000	2,975.0000	(1.685)	0	0	0
09/07/2009	€ / R 2009/09/14	8.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	€ / R 2009/09/14	13.15	Put	Currency Future	1,705.0000	1,655.0000	(2.933)	0	0	0
09/07/2009	€ / R 2009/09/14	13.30	Call	Currency Future	30.0000	31.0000	3.333	0	0	0
09/07/2009	€ / R 2009/09/14	15.50	Put	Currency Future	0.0000	3,971.0000	100.000	0	0	0
09/07/2009	€ / R 2009/09/14	14.95	Put	Currency Future	3,474.0000	3,423.0000	(1.468)	0	0	0
09/07/2009	€ / R 2009/09/14	14.30	Call	Currency Future	10.0000	10.0000	-	0	0	0
09/07/2009	€ / R 2009/09/14	7.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	€ / R 2009/09/14	13.05	Put	Currency Future	1,610.0000	1,560.0000	(3.106)	0	0	0
09/07/2009	€ / R 2009/09/14	13.90	Put	Currency Future	2,433.0000	2,383.0000	(2.055)	0	0	0
09/07/2009	€ / R 2009/09/14	11.15	Call	Currency Future	522.0000	548.0000	4.981	0	0	0
09/07/2009	€ / R 2009/09/14	10.50	Put	Currency Future	0.0000	34.0000	100.000	0	0	0
09/07/2009	€ / R 2009/09/14	11.20	Call	Currency Future	492.0000	515.0000	4.675	0	0	0
09/07/2009	€ / R 2009/09/14	16.45	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
09/07/2009	€ / R 2009/09/14	14.60	Call	Currency Future	7.0000	7.0000	-	0	0	0
09/07/2009	€ / R 2009/09/14	13.05	Call	Currency Future	42.0000	42.0000	-	0	0	0
09/07/2009	€ / R 2009/09/14	11.90	Call	Currency Future	196.0000	201.0000	2.551	0	0	0
09/07/2009	€ / R 2009/09/14	13.05	Call	Currency Future	42.0000	42.0000	-	0	0	0
09/07/2009	€ / R 2009/09/14	7.50	Call	Currency Future	0.0000	4,033.0000	100.000	0	0	0
09/07/2009	€ / R 2009/09/14	10.45	Put	Currency Future	35.0000	31.0000	(11.429)	0	0	0
09/07/2009	€ / R 2009/09/14	14.40	Put	Currency Future	2,927.0000	2,876.0000	(1.742)	0	0	0
09/07/2009	€ / R 2009/09/14	13.50	Put	Currency Future	2,042.0000	1,992.0000	(2.449)	0	0	0
09/07/2009	€ / R 2009/09/14	11.60	Put	Currency Future	410.0000	368.0000	(10.244)	0	0	0
09/07/2009	€ / R 2009/09/14	11.90	Put	Currency Future	614.0000	568.0000	(7.492)	0	0	0
09/07/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,945.0000	1,895.0000	(2.571)	0	0	0
09/07/2009	€ / R 2009/09/14	10.45	Call	Currency Future	1,067.0000	1,113.0000	4.311	0	0	0
09/07/2009	€ / R 2009/09/14	12.70	Put	Currency Future	1,284.0000	1,235.0000	(3.816)	0	0	0
09/07/2009	€ / R 2009/09/14	13.50	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
09/07/2009	€ / R 2009/09/14	13.30	Call	Currency Future	30.0000	31.0000	3.333	0	0	0
09/07/2009	€ / R 2009/09/14	8.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/07/2009	€ / R 2009/09/14	8.15	Call	Currency Future	3,332.0000	3,383.0000	1.531	0	0	0
09/07/2009	€ / R 2009/09/14	11.60	Call	Currency Future	292.0000	301.0000	3.082	0	0	0
09/07/2009	€ / R 2009/09/14	7.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	€ / R 2009/09/14	7.45	Call	Currency Future	4,032.0000	4,083.0000	1.265	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	€ / R 2009/09/14	11.40	Put	Currency Future	298.0000	264.0000	(11.409)	0	0	0
09/07/2009	€ / R 2009/09/14	11.60	Call	Currency Future	292.0000	301.0000	3.082	0	0	0
09/07/2009	€ / R 2009/09/14	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	€ / R 2009/09/14	13.15	Call	Currency Future	37.0000	37.0000	-	0	0	0
09/07/2009	€ / R 2009/09/14	8.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	€ / R 2009/09/14	8.95	Call	Currency Future	2,533.0000	2,583.0000	1.974	0	0	0
09/07/2009	€ / R 2009/09/14	13.65	Call	Currency Future	20.0000	20.0000	-	0	0	0
09/07/2009	€ / R 2009/09/14	11.80	Put	Currency Future	542.0000	497.0000	(8.303)	0	0	0
09/07/2009	€ / R 2009/09/14	10.50	Call	Currency Future	0.0000	1,066.0000	100.000	0	0	0
09/07/2009	€ / R 2009/09/14	5.95	Call	Currency Future	5,532.0000	5,583.0000	0.922	0	0	0
09/07/2009	€ / R 2009/09/14	13.65	Put	Currency Future	2,188.0000	2,138.0000	(2.285)	0	0	0
09/07/2009	€ / R 2009/09/14	11.60	Put	Currency Future	410.0000	368.0000	(10.244)	0	0	0
09/07/2009	€ / R 2009/09/14	9.50	Put	Currency Future	0.0000	6.0000	100.000	0	0	0
09/07/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,335.0000	2,284.0000	(2.184)	0	0	0
09/07/2009	€ / R 2009/09/14	9.50	Call	Currency Future	0.0000	2,038.0000	100.000	0	0	0
09/07/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,657.0000	1,607.0000	(3.018)	0	0	0
09/07/2009	€ / R 2009/09/14	11.80	Call	Currency Future	224.0000	230.0000	2.679	0	0	0
09/07/2009	€ / R 2009/09/14	15.50	Call	Currency Future	0.0000	3.0000	100.000	0	0	0
09/07/2009	€ / R 2009/09/14	14.85	Put	Currency Future	3,374.0000	3,323.0000	(1.512)	0	0	0
09/07/2009	€ / R 2009/09/14	13.15	Call	Currency Future	37.0000	37.0000	-	0	0	0
09/07/2009	€ / R 2009/09/14	8.50	Call	Currency Future	0.0000	3,033.0000	100.000	0	0	0
09/07/2009	€ / R 2009/09/14	14.85	Call	Currency Future	6.0000	6.0000	-	0	0	0
09/07/2009	€ / R 2009/09/14	11.20	Put	Currency Future	210.0000	183.0000	(12.857)	0	0	0
09/07/2009	€ / R 2009/09/14	13.55	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
09/07/2009	€ / R 2009/09/14	13.10	Call	Currency Future	39.0000	40.0000	2.564	0	0	0
09/07/2009	€ / R 2009/09/14	13.15	Put	Currency Future	1,705.0000	1,655.0000	(2.933)	0	0	0
09/07/2009	€ / R 2009/09/14	11.45	Call	Currency Future	355.0000	371.0000	4.507	0	0	0
09/07/2009	€ / R 2009/09/14	14.20	Call	Currency Future	11.0000	11.0000	-	0	0	0
09/07/2009	€ / R 2009/09/14	13.55	Put	Currency Future	2,090.0000	2,040.0000	(2.392)	0	0	0
09/07/2009	€ / R 2009/09/14	10.00	Put	Currency Future	17.0000	14.0000	(17.647)	0	0	0
09/07/2009	€ / R 2009/09/14	14.20	Put	Currency Future	2,729.0000	2,678.0000	(1.869)	0	0	0
09/07/2009	€ / R 2009/09/14	13.00	Call	Currency Future	44.0000	45.0000	2.273	0	0	0
09/07/2009	€ / R 2009/09/14	19.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	€ / R 2009/09/14	13.80	Call	Currency Future	17.0000	17.0000	-	0	0	0
09/07/2009	€ / R 2009/09/14	11.45	Put	Currency Future	324.0000	288.0000	(11.111)	0	0	0
09/07/2009	€ / R 2009/09/14	6.10	Call	Currency Future	5,382.0000	5,433.0000	0.948	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	€ / R 2009/09/14	9.10	Call	Currency Future	2,384.0000	2,434.0000	2.097	0	0	0
09/07/2009	€ / R 2009/09/14	11.85	Call	Currency Future	209.0000	215.0000	2.871	0	0	0
09/07/2009	€ / R 2009/09/14	7.60	Call	Currency Future	3,882.0000	3,933.0000	1.314	0	0	0
09/07/2009	€ / R 2009/09/14	11.70	Put	Currency Future	474.0000	431.0000	(9.072)	0	0	0
09/07/2009	€ / R 2009/09/14	16.60	Put	Currency Future	5,118.0000	5,068.0000	(0.977)	0	0	0
09/07/2009	€ / R 2009/09/14	11.70	Call	Currency Future	256.0000	263.0000	2.734	0	0	0
09/07/2009	€ / R 2009/09/14	10.80	Put	Currency Future	88.0000	74.0000	(15.909)	0	0	0
09/07/2009	€ / R 2009/09/14	18.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	€ / R 2009/09/14	11.55	Put	Currency Future	379.0000	339.0000	(10.554)	0	0	0
09/07/2009	€ / R 2009/09/14	10.85	Call	Currency Future	731.0000	766.0000	4.788	0	0	0
09/07/2009	€ / R 2009/09/14	18.10	Put	Currency Future	6,618.0000	6,568.0000	(0.756)	0	0	0
09/07/2009	€ / R 2009/09/14	11.45	Call	Currency Future	355.0000	371.0000	4.507	0	0	0
09/07/2009	€ / R 2009/09/14	10.85	Put	Currency Future	99.0000	84.0000	(15.152)	0	0	0
09/07/2009	€ / R 2009/09/14	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	€ / R 2009/09/14	10.80	Call	Currency Future	770.0000	807.0000	4.805	0	0	0
09/07/2009	€ / R 2009/09/14	6.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	€ / R 2009/09/14	12.30	Call	Currency Future	114.0000	116.0000	1.754	0	0	0
09/07/2009	€ / R 2009/09/14	12.15	Put	Currency Future	807.0000	760.0000	(5.824)	0	0	0
09/07/2009	€ / R 2009/09/14	10.70	Put	Currency Future	68.0000	57.0000	(16.176)	0	0	0
09/07/2009	€ / R 2009/09/14	15.10	Put	Currency Future	3,623.0000	3,572.0000	(1.408)	0	0	0
09/07/2009	€ / R 2009/09/14	12.30	Put	Currency Future	932.0000	883.0000	(5.258)	0	0	0
09/07/2009	€ / R 2009/09/14	12.35	Put	Currency Future	974.0000	926.0000	(4.928)	0	0	0
09/07/2009	€ / R 2009/09/14	11.45	Put	Currency Future	324.0000	288.0000	(11.111)	0	0	0
09/07/2009	€ / R 2009/09/14	10.70	Call	Currency Future	850.0000	889.0000	4.588	0	0	0
09/07/2009	€ / R 2009/09/14	10.60	Put	Currency Future	52.0000	43.0000	(17.308)	0	0	0
09/07/2009	€ / R 2009/09/14	12.15	Put	Currency Future	807.0000	760.0000	(5.824)	0	0	0
09/07/2009	€ / R 2009/09/14	11.40	Call	Currency Future	380.0000	397.0000	4.474	0	0	0
09/07/2009	€ / R 2009/09/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	€ / R 2009/09/14	12.05	Call	Currency Future	160.0000	163.0000	1.875	0	0	0
09/07/2009	€ / R 2009/09/14	12.35	Call	Currency Future	106.0000	108.0000	1.887	0	0	0
09/07/2009	€ / R 2009/09/14	10.75	Call	Currency Future	810.0000	847.0000	4.568	0	0	0
09/07/2009	€ / R 2009/09/14	19.00	Put	Currency Future	7,518.0000	7,468.0000	(0.665)	0	0	0
09/07/2009	€ / R 2009/09/14	9.10	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
09/07/2009	€ / R 2009/09/14	12.05	Put	Currency Future	728.0000	681.0000	(6.456)	0	0	0
09/07/2009	€ / R 2009/09/14	12.15	Call	Currency Future	139.0000	142.0000	2.158	0	0	0
09/07/2009	€ / R 2009/09/14	11.40	Put	Currency Future	298.0000	264.0000	(11.409)	0	0	0

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09/07/2009	€ / R 2009/09/14	10.75	Put	Currency Future	78.0000	65.0000	(16.667)	0	0	0
09/07/2009	€ / R 2009/09/14	10.60	Call	Currency Future	934.0000	975.0000	4.390	0	0	0
09/07/2009	€ / R 2009/09/14	12.20	Call	Currency Future	130.0000	133.0000	2.308	0	0	0
09/07/2009	€ / R 2009/09/14	15.10	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
09/07/2009	€ / R 2009/09/14	12.10	Put	Currency Future	767.0000	720.0000	(6.128)	0	0	0
09/07/2009	€ / R 2009/09/14	11.35	Put	Currency Future	274.0000	242.0000	(11.679)	0	0	0
09/07/2009	€ / R 2009/09/14	15.00	Put	Currency Future	3,523.0000	3,472.0000	(1.448)	0	0	0
09/07/2009	€ / R 2009/09/14	12.20	Put	Currency Future	848.0000	800.0000	(5.660)	0	0	0
09/07/2009	€ / R 2009/09/14	11.35	Call	Currency Future	406.0000	425.0000	4.680	0	0	0
09/07/2009	€ / R 2009/09/14	17.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	€ / R 2009/09/14	12.35	Put	Currency Future	974.0000	926.0000	(4.928)	0	0	0
09/07/2009	€ / R 2009/09/14	17.00	Put	Currency Future	5,518.0000	5,468.0000	(0.906)	0	0	0
09/07/2009	€ / R 2009/09/14	12.80	Call	Currency Future	58.0000	59.0000	1.724	0	0	0
09/07/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,422.0000	1,372.0000	(3.516)	0	0	0
09/07/2009	€ / R 2009/09/14	15.00	Call	Currency Future	5.0000	5.0000	-	0	0	0
09/07/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,376.0000	1,326.0000	(3.634)	0	0	0
09/07/2009	€ / R 2009/09/14	10.00	Call	Currency Future	1,499.0000	1,547.0000	3.202	0	0	0
09/07/2009	€ / R 2009/09/14	12.85	Call	Currency Future	54.0000	55.0000	1.852	0	0	0
09/07/2009	€ / R 2009/09/14	11.55	Call	Currency Future	311.0000	321.0000	3.215	0	0	0
09/07/2009	€ / R 2009/09/14	9.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/07/2009	€ / R 2009/09/14	9.00	Call	Currency Future	2,483.0000	2,533.0000	2.014	0	0	0
09/07/2009	€ / R 2009/09/14	12.65	Put	Currency Future	1,239.0000	1,189.0000	(4.036)	0	0	0
09/07/2009	€ / R 2009/09/14	7.00	Call	Currency Future	4,482.0000	4,533.0000	1.138	0	0	0
09/07/2009	€ / R 2009/09/14	10.95	Call	Currency Future	657.0000	689.0000	4.871	0	0	0
09/07/2009	€ / R 2009/09/14	12.45	Put	Currency Future	1,061.0000	1,012.0000	(4.618)	0	0	0
09/07/2009	€ / R 2009/09/14	12.35	Call	Currency Future	106.0000	108.0000	1.887	0	0	0
09/07/2009	€ / R 2009/09/14	7.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	€ / R 2009/09/14	10.95	Put	Currency Future	125.0000	107.0000	(14.400)	0	0	0
09/07/2009	€ / R 2009/09/14	12.45	Call	Currency Future	93.0000	94.0000	1.075	0	0	0
09/07/2009	€ / R 2009/09/14	8.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	€ / R 2009/09/14	11.05	Call	Currency Future	588.0000	616.0000	4.762	0	0	0
09/07/2009	€ / R 2009/09/14	8.00	Call	Currency Future	3,482.0000	3,533.0000	1.465	0	0	0
09/07/2009	€ / R 2009/09/14	12.10	Call	Currency Future	149.0000	152.0000	2.013	0	0	0
09/07/2009	€ / R 2009/09/14	12.65	Call	Currency Future	71.0000	72.0000	1.408	0	0	0
09/07/2009	€ / R 2009/09/14	9.30	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
09/07/2009	€ / R 2009/09/14	12.40	Call	Currency Future	99.0000	101.0000	2.020	0	0	0

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09/07/2009	€ / R 2009/09/14	12.15	Call	Currency Future	139.0000	142.0000	2.158	0	0	0
09/07/2009	€ / R 2009/09/14	10.30	Call	Currency Future	1,209.0000	1,256.0000	3.888	0	0	0
09/07/2009	€ / R 2009/09/14	12.10	Put	Currency Future	767.0000	720.0000	(6.128)	0	0	0
09/07/2009	€ / R 2009/09/14	12.65	Put	Currency Future	1,239.0000	1,189.0000	(4.036)	0	0	0
09/07/2009	€ / R 2009/09/14	10.30	Put	Currency Future	28.0000	24.0000	(14.286)	0	0	0
09/07/2009	€ / R 2009/09/14	12.55	Call	Currency Future	81.0000	82.0000	1.235	0	0	0
09/07/2009	€ / R 2009/09/14	15.30	Call	Currency Future	4.0000	4.0000	-	0	0	0
09/07/2009	€ / R 2009/09/14	12.55	Put	Currency Future	1,149.0000	1,100.0000	(4.265)	0	0	0
09/07/2009	€ / R 2009/09/14	9.30	Call	Currency Future	2,186.0000	2,235.0000	2.242	0	0	0
09/07/2009	€ / R 2009/09/14	8.30	Call	Currency Future	3,182.0000	3,233.0000	1.603	0	0	0
09/07/2009	€ / R 2009/09/14	8.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	€ / R 2009/09/14	7.30	Call	Currency Future	4,182.0000	4,233.0000	1.220	0	0	0
09/07/2009	€ / R 2009/09/14	16.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	€ / R 2009/09/14	7.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	€ / R 2009/09/14	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	€ / R 2009/09/14	15.30	Put	Currency Future	3,822.0000	3,771.0000	(1.334)	0	0	0
09/07/2009	€ / R 2009/09/14	12.65	Call	Currency Future	71.0000	72.0000	1.408	0	0	0
09/07/2009	€ / R 2009/09/14	17.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	€ / R 2009/09/14	17.30	Put	Currency Future	5,818.0000	5,768.0000	(0.859)	0	0	0
09/07/2009	€ / R 2009/09/14	12.60	Put	Currency Future	1,194.0000	1,144.0000	(4.188)	0	0	0
09/07/2009	€ / R 2009/09/14	12.10	Call	Currency Future	149.0000	152.0000	2.013	0	0	0
09/07/2009	€ / R 2009/09/14	12.60	Call	Currency Future	76.0000	77.0000	1.316	0	0	0
09/07/2009	€ / R 2009/09/14	12.25	Put	Currency Future	890.0000	841.0000	(5.506)	0	0	0
09/07/2009	€ / R 2009/09/14	6.40	Call	Currency Future	5,082.0000	5,133.0000	1.004	0	0	0
09/07/2009	€ / R 2009/09/14	12.25	Call	Currency Future	122.0000	124.0000	1.639	0	0	0
09/07/2009	€ / R 2009/09/14	12.40	Put	Currency Future	1,017.0000	968.0000	(4.818)	0	0	0
09/07/2009	€ / R 2009/09/14	6.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	€ / R 2009/09/14	19.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	€ / R 2009/09/14	7.90	Call	Currency Future	3,582.0000	3,633.0000	1.424	0	0	0
09/07/2009	€ / R 2009/09/14	19.30	Put	Currency Future	7,818.0000	7,768.0000	(0.640)	0	0	0
09/07/2009	€ / R 2009/09/14	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	€ / R 2009/09/14	15.40	Put	Currency Future	3,922.0000	3,871.0000	(1.300)	0	0	0
09/07/2009	€ / R 2009/09/14	16.90	Put	Currency Future	5,418.0000	5,368.0000	(0.923)	0	0	0
09/07/2009	€ / R 2009/09/14	12.90	Put	Currency Future	1,469.0000	1,419.0000	(3.404)	0	0	0
09/07/2009	€ / R 2009/09/14	18.40	Put	Currency Future	6,918.0000	6,868.0000	(0.723)	0	0	0
09/07/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,376.0000	1,326.0000	(3.634)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	€ / R 2009/09/14	15.40	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
09/07/2009	€ / R 2009/09/14	12.90	Call	Currency Future	51.0000	51.0000	-	0	0	0
09/07/2009	€ / R 2009/09/14	10.90	Call	Currency Future	694.0000	727.0000	4.755	0	0	0
09/07/2009	€ / R 2009/09/14	14.25	Put	Currency Future	2,778.0000	2,728.0000	(1.800)	0	0	0
09/07/2009	€ / R 2009/09/14	10.90	Put	Currency Future	112.0000	95.0000	(15.179)	0	0	0
09/07/2009	€ / R 2009/09/14	14.05	Put	Currency Future	2,581.0000	2,530.0000	(1.976)	0	0	0
09/07/2009	€ / R 2009/09/14	9.40	Call	Currency Future	2,087.0000	2,136.0000	2.348	0	0	0
09/07/2009	€ / R 2009/09/14	14.15	Put	Currency Future	2,680.0000	2,629.0000	(1.903)	0	0	0
09/07/2009	€ / R 2009/09/14	19.25	Put	Currency Future	7,768.0000	7,718.0000	(0.644)	0	0	0
09/07/2009	€ / R 2009/09/14	9.40	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
09/07/2009	€ / R 2009/09/14	13.55	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
09/07/2009	€ / R 2009/09/14	8.25	Call	Currency Future	3,232.0000	3,283.0000	1.578	0	0	0
09/07/2009	€ / R 2009/09/14	14.25	Call	Currency Future	10.0000	10.0000	-	0	0	0
09/07/2009	€ / R 2009/09/14	7.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	€ / R 2009/09/14	11.15	Put	Currency Future	190.0000	165.0000	(13.158)	0	0	0
09/07/2009	€ / R 2009/09/14	13.55	Put	Currency Future	2,090.0000	2,040.0000	(2.392)	0	0	0
09/07/2009	€ / R 2009/09/14	14.15	Call	Currency Future	11.0000	11.0000	-	0	0	0
09/07/2009	€ / R 2009/09/14	14.05	Call	Currency Future	13.0000	13.0000	-	0	0	0
09/07/2009	€ / R 2009/09/14	11.10	Put	Currency Future	172.0000	149.0000	(13.372)	0	0	0
09/07/2009	€ / R 2009/09/14	12.80	Call	Currency Future	58.0000	59.0000	1.724	0	0	0
09/07/2009	€ / R 2009/09/14	8.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	€ / R 2009/09/14	11.35	Put	Currency Future	274.0000	242.0000	(11.679)	0	0	0
09/07/2009	€ / R 2009/09/14	7.25	Call	Currency Future	4,232.0000	4,283.0000	1.205	0	0	0
09/07/2009	€ / R 2009/09/14	11.15	Call	Currency Future	522.0000	548.0000	4.981	0	0	0
09/07/2009	€ / R 2009/09/14	9.25	Call	Currency Future	2,235.0000	2,285.0000	2.237	0	0	0
09/07/2009	€ / R 2009/09/14	11.35	Call	Currency Future	406.0000	425.0000	4.680	0	0	0
09/07/2009	€ / R 2009/09/14	10.25	Call	Currency Future	1,257.0000	1,304.0000	3.739	0	0	0
09/07/2009	€ / R 2009/09/14	11.10	Call	Currency Future	554.0000	581.0000	4.874	0	0	0
09/07/2009	€ / R 2009/09/14	17.25	Put	Currency Future	5,768.0000	5,718.0000	(0.867)	0	0	0
09/07/2009	€ / R 2009/09/14	17.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	€ / R 2009/09/14	15.25	Put	Currency Future	3,772.0000	3,721.0000	(1.352)	0	0	0
09/07/2009	€ / R 2009/09/14	15.25	Call	Currency Future	4.0000	4.0000	-	0	0	0
09/07/2009	€ / R 2009/09/14	10.25	Put	Currency Future	25.0000	22.0000	(12.000)	0	0	0
09/07/2009	€ / R 2009/09/14	11.00	Put	Currency Future	140.0000	120.0000	(14.286)	0	0	0
09/07/2009	€ / R 2009/09/14	9.25	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
09/07/2009	€ / R 2009/09/14	11.00	Call	Currency Future	622.0000	652.0000	4.823	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	€ / R	2009/09/14	19.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	€ / R	2009/09/14	13.60	Call	Currency Future	21.0000	21.0000	-	0	0	0
09/07/2009	€ / R	2009/09/14	11.25	Call	Currency Future	462.0000	484.0000	4.762	0	0	0
09/07/2009	€ / R	2009/09/14	13.25	Call	Currency Future	32.0000	33.0000	3.125	0	0	0
09/07/2009	€ / R	2009/09/14	12.50	Put	Currency Future	1,105.0000	1,055.0000	(4.525)	0	0	0
09/07/2009	€ / R	2009/09/14	13.35	Put	Currency Future	1,896.0000	1,846.0000	(2.637)	0	0	0
09/07/2009	€ / R	2009/09/14	11.25	Put	Currency Future	230.0000	201.0000	(12.609)	0	0	0
09/07/2009	€ / R	2009/09/14	13.25	Put	Currency Future	1,800.0000	1,750.0000	(2.778)	0	0	0
09/07/2009	€ / R	2009/09/14	13.35	Call	Currency Future	28.0000	29.0000	3.571	0	0	0
09/07/2009	€ / R	2009/09/14	12.50	Call	Currency Future	87.0000	88.0000	1.149	0	0	100
09/07/2009	€ / R	2009/09/14	13.35	Call	Currency Future	28.0000	29.0000	3.571	0	0	0
09/07/2009	€ / R	2009/09/14	13.35	Put	Currency Future	1,896.0000	1,846.0000	(2.637)	0	0	0
09/07/2009	€ / R	2009/09/14	13.60	Put	Currency Future	2,139.0000	2,089.0000	(2.338)	0	0	0
09/07/2009	€ / R	2009/09/14	13.70	Call	Currency Future	19.0000	19.0000	-	0	0	0
09/07/2009	€ / R	2009/09/14	13.90	Put	Currency Future	2,433.0000	2,383.0000	(2.055)	0	0	0
09/07/2009	€ / R	2009/09/14	13.90	Call	Currency Future	15.0000	15.0000	-	0	0	0
09/07/2009	€ / R	2009/09/14	13.85	Call	Currency Future	16.0000	16.0000	-	0	0	0
09/07/2009	€ / R	2009/09/14	13.70	Put	Currency Future	2,237.0000	2,186.0000	(2.280)	0	0	0
09/07/2009	€ / R	2009/09/14	13.85	Put	Currency Future	2,384.0000	2,333.0000	(2.139)	0	0	0
09/07/2009	€ / R	2009/09/14	12.90	Call	Currency Future	51.0000	51.0000	-	0	0	0
09/07/2009	€ / R	2009/09/14	12.90	Put	Currency Future	1,469.0000	1,419.0000	(3.404)	0	0	0
09/07/2009	€ / R	2009/09/14	13.85	Put	Currency Future	2,384.0000	2,333.0000	(2.139)	0	0	0
09/07/2009	€ / R	2009/09/14	13.85	Call	Currency Future	16.0000	16.0000	-	0	0	0
09/07/2009	€ / R	2009/09/14	13.10	Put	Currency Future	1,657.0000	1,607.0000	(3.018)	0	0	0
09/07/2009	€ / R	2009/09/14	12.95	Put	Currency Future	1,515.0000	1,466.0000	(3.234)	0	0	0
09/07/2009	€ / R	2009/09/14	12.95	Call	Currency Future	47.0000	48.0000	2.128	0	0	0
09/07/2009	€ / R	2009/09/14	12.85	Put	Currency Future	1,422.0000	1,372.0000	(3.516)	0	0	0
09/07/2009	€ / R	2009/09/14	12.85	Call	Currency Future	54.0000	55.0000	1.852	0	0	0
09/07/2009	€ / R	2009/09/14	13.10	Call	Currency Future	39.0000	40.0000	2.564	0	0	0
09/07/2009	€ / R	2009/09/14	11.50	Put	Currency Future	350.0000	313.0000	(10.571)	0	0	0
09/07/2009	€ / R	2009/09/14	11.50	Call	Currency Future	332.0000	345.0000	3.916	0	0	0
09/07/2009	€ / R	2009/09/14	11.30	Call	Currency Future	433.0000	454.0000	4.850	0	0	0
09/07/2009	€ / R	2009/09/14	11.30	Put	Currency Future	252.0000	221.0000	(12.302)	0	0	0
09/07/2009	€ / R	2009/12/14			Currency Future	11.6762	11.7531	0.659	0.0000	0.0000	11,531
09/07/2009	€ / R	2009/12/14	17.20	Put	Currency Future	5,537.0000	5,461.0000	(1.373)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	€ / R 2009/12/14	13.05	Call	Currency Future	223.0000	238.0000	6.726	0	0	0
09/07/2009	€ / R 2009/12/14	8.10	Put	Currency Future	4.0000	4.0000	-	0	0	0
09/07/2009	€ / R 2009/12/14	15.80	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
09/07/2009	€ / R 2009/12/14	19.20	Call	Currency Future	5.0000	5.0000	-	0	0	0
09/07/2009	€ / R 2009/12/14	12.95	Put	Currency Future	1,511.0000	1,450.0000	(4.037)	0	0	0
09/07/2009	€ / R 2009/12/14	8.30	Call	Currency Future	3,382.0000	3,459.0000	2.277	0	0	0
09/07/2009	€ / R 2009/12/14	11.00	Put	Currency Future	232.0000	207.0000	(10.776)	0	0	0
09/07/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,468.0000	1,408.0000	(4.087)	0	0	0
09/07/2009	€ / R 2009/12/14	8.10	Call	Currency Future	3,581.0000	3,657.0000	2.122	0	0	0
09/07/2009	€ / R 2009/12/14	7.80	Call	Currency Future	3,879.0000	3,956.0000	1.985	0	0	0
09/07/2009	€ / R 2009/12/14	10.75	Put	Currency Future	152.0000	133.0000	(12.500)	0	0	0
09/07/2009	€ / R 2009/12/14	19.20	Put	Currency Future	7,528.0000	7,452.0000	(1.010)	0	0	0
09/07/2009	€ / R 2009/12/14	15.60	Call	Currency Future	26.0000	30.0000	15.385	0	0	0
09/07/2009	€ / R 2009/12/14	14.05	Call	Currency Future	113.0000	125.0000	10.619	0	0	0
09/07/2009	€ / R 2009/12/14	7.20	Call	Currency Future	4,477.0000	4,554.0000	1.720	0	0	0
09/07/2009	€ / R 2009/12/14	11.00	Call	Currency Future	908.0000	960.0000	5.727	0	0	0
09/07/2009	€ / R 2009/12/14	12.20	Put	Currency Future	908.0000	858.0000	(5.507)	0	0	0
09/07/2009	€ / R 2009/12/14	12.05	Call	Currency Future	426.0000	455.0000	6.808	0	0	0
09/07/2009	€ / R 2009/12/14	10.85	Call	Currency Future	1,007.0000	1,063.0000	5.561	0	0	0
09/07/2009	€ / R 2009/12/14	13.10	Call	Currency Future	217.0000	231.0000	6.452	0	0	0
09/07/2009	€ / R 2009/12/14	7.80	Put	Currency Future	3.0000	3.0000	-	0	0	0
09/07/2009	€ / R 2009/12/14	10.75	Call	Currency Future	1,078.0000	1,136.0000	5.380	0	0	0
09/07/2009	€ / R 2009/12/14	7.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
09/07/2009	€ / R 2009/12/14	7.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/07/2009	€ / R 2009/12/14	10.00	Put	Currency Future	54.0000	48.0000	(11.111)	0	0	0
09/07/2009	€ / R 2009/12/14	10.85	Put	Currency Future	181.0000	160.0000	(11.602)	0	0	0
09/07/2009	€ / R 2009/12/14	10.10	Call	Currency Future	1,638.0000	1,708.0000	4.274	0	0	0
09/07/2009	€ / R 2009/12/14	8.80	Call	Currency Future	2,889.0000	2,965.0000	2.631	0	0	0
09/07/2009	€ / R 2009/12/14	9.25	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
09/07/2009	€ / R 2009/12/14	13.20	Put	Currency Future	1,728.0000	1,665.0000	(3.646)	0	0	0
09/07/2009	€ / R 2009/12/14	15.60	Put	Currency Future	3,950.0000	3,877.0000	(1.848)	0	0	0
09/07/2009	€ / R 2009/12/14	8.20	Call	Currency Future	3,481.0000	3,558.0000	2.212	0	0	0
09/07/2009	€ / R 2009/12/14	15.00	Call	Currency Future	47.0000	53.0000	12.766	0	0	0
09/07/2009	€ / R 2009/12/14	12.20	Call	Currency Future	384.0000	411.0000	7.031	0	0	13,387
09/07/2009	€ / R 2009/12/14	15.85	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
09/07/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,641.0000	1,578.0000	(3.839)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	€ / R 2009/12/14	8.80	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
09/07/2009	€ / R 2009/12/14	15.25	Call	Currency Future	37.0000	42.0000	13.514	0	0	0
09/07/2009	€ / R 2009/12/14	13.20	Call	Currency Future	205.0000	218.0000	6.341	0	0	0
09/07/2009	€ / R 2009/12/14	9.60	Put	Currency Future	31.0000	28.0000	(9.677)	0	0	0
09/07/2009	€ / R 2009/12/14	13.10	Call	Currency Future	217.0000	231.0000	6.452	0	0	0
09/07/2009	€ / R 2009/12/14	8.30	Put	Currency Future	6.0000	6.0000	-	0	0	0
09/07/2009	€ / R 2009/12/14	15.00	Put	Currency Future	3,371.0000	3,300.0000	(2.106)	0	0	0
09/07/2009	€ / R 2009/12/14	14.60	Call	Currency Future	68.0000	76.0000	11.765	0	0	12,452
09/07/2009	€ / R 2009/12/14	9.85	Put	Currency Future	44.0000	38.0000	(13.636)	0	0	0
09/07/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,088.0000	2,021.0000	(3.209)	0	0	0
09/07/2009	€ / R 2009/12/14	15.70	Put	Currency Future	4,048.0000	3,974.0000	(1.828)	0	0	0
09/07/2009	€ / R 2009/12/14	15.25	Put	Currency Future	3,611.0000	3,539.0000	(1.994)	0	0	0
09/07/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,088.0000	2,021.0000	(3.209)	0	0	0
09/07/2009	€ / R 2009/12/14	9.60	Call	Currency Future	2,107.0000	2,181.0000	3.512	0	0	0
09/07/2009	€ / R 2009/12/14	12.95	Call	Currency Future	237.0000	253.0000	6.751	0	0	0
09/07/2009	€ / R 2009/12/14	9.30	Put	Currency Future	22.0000	20.0000	(9.091)	0	0	0
09/07/2009	€ / R 2009/12/14	16.00	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
09/07/2009	€ / R 2009/12/14	15.85	Put	Currency Future	4,196.0000	4,121.0000	(1.787)	0	0	0
09/07/2009	€ / R 2009/12/14	13.60	Call	Currency Future	164.0000	175.0000	6.707	0	0	0
09/07/2009	€ / R 2009/12/14	10.10	Put	Currency Future	61.0000	55.0000	(9.836)	0	0	0
09/07/2009	€ / R 2009/12/14	7.65	Call	Currency Future	4,028.0000	4,105.0000	1.912	0	0	0
09/07/2009	€ / R 2009/12/14	16.75	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
09/07/2009	€ / R 2009/12/14	8.60	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
09/07/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,641.0000	1,578.0000	(3.839)	0	0	0
09/07/2009	€ / R 2009/12/14	9.30	Call	Currency Future	2,399.0000	2,474.0000	3.126	0	0	0
09/07/2009	€ / R 2009/12/14	16.00	Put	Currency Future	4,345.0000	4,270.0000	(1.726)	0	0	0
09/07/2009	€ / R 2009/12/14	14.60	Put	Currency Future	2,992.0000	2,923.0000	(2.306)	0	0	0
09/07/2009	€ / R 2009/12/14	12.05	Put	Currency Future	800.0000	752.0000	(6.000)	0	0	0
09/07/2009	€ / R 2009/12/14	9.85	Call	Currency Future	1,870.0000	1,941.0000	3.797	0	0	0
09/07/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,468.0000	1,408.0000	(4.087)	0	0	0
09/07/2009	€ / R 2009/12/14	11.10	Put	Currency Future	269.0000	243.0000	(9.665)	0	0	0
09/07/2009	€ / R 2009/12/14	8.65	Call	Currency Future	3,037.0000	3,113.0000	2.502	0	0	0
09/07/2009	€ / R 2009/12/14	18.25	Put	Currency Future	6,582.0000	6,506.0000	(1.155)	0	0	0
09/07/2009	€ / R 2009/12/14	13.60	Call	Currency Future	164.0000	175.0000	6.707	0	0	0
09/07/2009	€ / R 2009/12/14	8.60	Call	Currency Future	3,086.0000	3,162.0000	2.463	0	0	0
09/07/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,264.0000	2,202.0000	(2.739)	0	0	0

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09/07/2009	€ / R 2009/12/14	10.30	Put	Currency Future	80.0000	73.0000	(8.750)	0	0	0
09/07/2009	€ / R 2009/12/14	7.90	Put	Currency Future	3.0000	3.0000	-	0	0	0
09/07/2009	€ / R 2009/12/14	12.00	Call	Currency Future	441.0000	471.0000	6.803	0	0	0
09/07/2009	€ / R 2009/12/14	12.10	Call	Currency Future	412.0000	440.0000	6.796	0	0	0
09/07/2009	€ / R 2009/12/14	8.85	Call	Currency Future	2,840.0000	2,916.0000	2.676	0	0	0
09/07/2009	€ / R 2009/12/14	12.90	Call	Currency Future	244.0000	261.0000	6.967	0	0	0
09/07/2009	€ / R 2009/12/14	9.80	Call	Currency Future	1,917.0000	1,989.0000	3.756	0	0	0
09/07/2009	€ / R 2009/12/14	18.25	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
09/07/2009	€ / R 2009/12/14	7.60	Call	Currency Future	4,078.0000	4,155.0000	1.888	0	0	0
09/07/2009	€ / R 2009/12/14	13.80	Call	Currency Future	140.0000	155.0000	10.714	0	0	0
09/07/2009	€ / R 2009/12/14	10.30	Call	Currency Future	1,456.0000	1,526.0000	4.808	0	0	0
09/07/2009	€ / R 2009/12/14	10.00	Call	Currency Future	1,730.0000	1,801.0000	4.104	0	0	0
09/07/2009	€ / R 2009/12/14	12.90	Call	Currency Future	244.0000	261.0000	6.967	0	0	0
09/07/2009	€ / R 2009/12/14	15.65	Put	Currency Future	3,999.0000	3,925.0000	(1.850)	0	0	0
09/07/2009	€ / R 2009/12/14	16.75	Put	Currency Future	5,089.0000	5,014.0000	(1.474)	0	0	0
09/07/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,597.0000	1,535.0000	(3.882)	0	0	0
09/07/2009	€ / R 2009/12/14	14.30	Call	Currency Future	90.0000	100.0000	11.111	0	0	0
09/07/2009	€ / R 2009/12/14	7.90	Call	Currency Future	3,779.0000	3,856.0000	2.038	0	0	0
09/07/2009	€ / R 2009/12/14	7.85	Call	Currency Future	3,829.0000	3,906.0000	2.011	0	0	0
09/07/2009	€ / R 2009/12/14	15.65	Call	Currency Future	25.0000	28.0000	12.000	0	0	0
09/07/2009	€ / R 2009/12/14	12.20	Put	Currency Future	908.0000	858.0000	(5.507)	0	0	0
09/07/2009	€ / R 2009/12/14	13.40	Call	Currency Future	183.0000	195.0000	6.557	0	0	0
09/07/2009	€ / R 2009/12/14	13.65	Call	Currency Future	160.0000	170.0000	6.250	0	0	0
09/07/2009	€ / R 2009/12/14	8.20	Put	Currency Future	5.0000	5.0000	-	0	0	0
09/07/2009	€ / R 2009/12/14	7.85	Put	Currency Future	3.0000	3.0000	-	0	0	0
09/07/2009	€ / R 2009/12/14	9.65	Put	Currency Future	33.0000	30.0000	(9.091)	0	0	0
09/07/2009	€ / R 2009/12/14	13.35	Call	Currency Future	188.0000	200.0000	6.383	0	0	0
09/07/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,684.0000	1,622.0000	(3.682)	0	0	0
09/07/2009	€ / R 2009/12/14	9.20	Put	Currency Future	20.0000	18.0000	(10.000)	0	0	0
09/07/2009	€ / R 2009/12/14	11.95	Put	Currency Future	730.0000	684.0000	(6.301)	0	0	0
09/07/2009	€ / R 2009/12/14	8.85	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
09/07/2009	€ / R 2009/12/14	9.65	Call	Currency Future	2,059.0000	2,133.0000	3.594	0	0	0
09/07/2009	€ / R 2009/12/14	8.05	Call	Currency Future	3,630.0000	3,707.0000	2.121	0	0	0
09/07/2009	€ / R 2009/12/14	12.20	Call	Currency Future	384.0000	411.0000	7.031	0	0	0
09/07/2009	€ / R 2009/12/14	13.70	Call	Currency Future	153.0000	166.0000	8.497	0	0	0
09/07/2009	€ / R 2009/12/14	13.85	Call	Currency Future	134.0000	148.0000	10.448	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	€ / R 2009/12/14	15.20	Put	Currency Future	3,562.0000	3,491.0000	(1.993)	0	0	0
09/07/2009	€ / R 2009/12/14	9.00	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
09/07/2009	€ / R 2009/12/14	8.65	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
09/07/2009	€ / R 2009/12/14	16.05	Put	Currency Future	4,394.0000	4,319.0000	(1.707)	0	0	0
09/07/2009	€ / R 2009/12/14	13.65	Call	Currency Future	160.0000	170.0000	6.250	0	0	0
09/07/2009	€ / R 2009/12/14	14.10	Put	Currency Future	2,532.0000	2,466.0000	(2.607)	0	0	0
09/07/2009	€ / R 2009/12/14	7.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/07/2009	€ / R 2009/12/14	9.00	Call	Currency Future	2,692.0000	2,768.0000	2.823	0	0	0
09/07/2009	€ / R 2009/12/14	11.80	Put	Currency Future	631.0000	588.0000	(6.815)	0	0	0
09/07/2009	€ / R 2009/12/14	12.10	Put	Currency Future	835.0000	787.0000	(5.749)	0	0	0
09/07/2009	€ / R 2009/12/14	11.10	Call	Currency Future	846.0000	896.0000	5.910	0	0	0
09/07/2009	€ / R 2009/12/14	7.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
09/07/2009	€ / R 2009/12/14	9.05	Call	Currency Future	2,643.0000	2,719.0000	2.876	0	0	0
09/07/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,684.0000	1,622.0000	(3.682)	0	0	0
09/07/2009	€ / R 2009/12/14	7.30	Call	Currency Future	4,377.0000	4,454.0000	1.759	0	0	0
09/07/2009	€ / R 2009/12/14	8.00	Put	Currency Future	4.0000	4.0000	-	0	0	0
09/07/2009	€ / R 2009/12/14	11.85	Call	Currency Future	490.0000	523.0000	6.735	0	0	0
09/07/2009	€ / R 2009/12/14	12.15	Put	Currency Future	872.0000	822.0000	(5.734)	0	0	0
09/07/2009	€ / R 2009/12/14	9.80	Put	Currency Future	41.0000	36.0000	(12.195)	0	0	0
09/07/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,133.0000	2,067.0000	(3.094)	0	0	0
09/07/2009	€ / R 2009/12/14	9.20	Call	Currency Future	2,496.0000	2,571.0000	3.005	0	0	0
09/07/2009	€ / R 2009/12/14	9.90	Put	Currency Future	47.0000	41.0000	(12.766)	0	0	0
09/07/2009	€ / R 2009/12/14	11.80	Call	Currency Future	507.0000	541.0000	6.706	0	0	0
09/07/2009	€ / R 2009/12/14	12.15	Call	Currency Future	398.0000	425.0000	6.784	0	0	0
09/07/2009	€ / R 2009/12/14	13.35	Call	Currency Future	188.0000	200.0000	6.383	0	0	0
09/07/2009	€ / R 2009/12/14	15.20	Call	Currency Future	39.0000	44.0000	12.821	0	0	0
09/07/2009	€ / R 2009/12/14	10.90	Call	Currency Future	973.0000	1,028.0000	5.653	0	0	0
09/07/2009	€ / R 2009/12/14	16.10	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
09/07/2009	€ / R 2009/12/14	14.80	Put	Currency Future	3,180.0000	3,111.0000	(2.170)	0	0	0
09/07/2009	€ / R 2009/12/14	14.10	Call	Currency Future	108.0000	119.0000	10.185	0	0	0
09/07/2009	€ / R 2009/12/14	14.20	Call	Currency Future	99.0000	109.0000	10.101	0	0	0
09/07/2009	€ / R 2009/12/14	16.10	Put	Currency Future	4,444.0000	4,369.0000	(1.688)	0	0	0
09/07/2009	€ / R 2009/12/14	8.70	Put	Currency Future	11.0000	11.0000	-	0	0	0
09/07/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,352.0000	2,289.0000	(2.679)	0	0	0
09/07/2009	€ / R 2009/12/14	14.20	Put	Currency Future	2,622.0000	2,556.0000	(2.517)	0	0	0
09/07/2009	€ / R 2009/12/14	9.90	Call	Currency Future	1,823.0000	1,894.0000	3.895	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	€ / R 2009/12/14	11.75	Put	Currency Future	599.0000	557.0000	(7.012)	0	0	0
09/07/2009	€ / R 2009/12/14	11.95	Call	Currency Future	457.0000	487.0000	6.565	0	0	0
09/07/2009	€ / R 2009/12/14	8.70	Call	Currency Future	2,988.0000	3,064.0000	2.544	0	0	0
09/07/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,862.0000	1,797.0000	(3.491)	0	0	0
09/07/2009	€ / R 2009/12/14	13.90	Call	Currency Future	129.0000	142.0000	10.078	0	0	0
09/07/2009	€ / R 2009/12/14	10.20	Call	Currency Future	1,546.0000	1,616.0000	4.528	0	0	0
09/07/2009	€ / R 2009/12/14	12.00	Put	Currency Future	765.0000	718.0000	(6.144)	0	0	0
09/07/2009	€ / R 2009/12/14	15.10	Put	Currency Future	3,466.0000	3,395.0000	(2.048)	0	0	0
09/07/2009	€ / R 2009/12/14	7.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
09/07/2009	€ / R 2009/12/14	19.30	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
09/07/2009	€ / R 2009/12/14	13.70	Put	Currency Future	2,177.0000	2,112.0000	(2.986)	0	0	0
09/07/2009	€ / R 2009/12/14	13.15	Call	Currency Future	211.0000	225.0000	6.635	0	0	0
09/07/2009	€ / R 2009/12/14	10.20	Put	Currency Future	70.0000	63.0000	(10.000)	0	0	0
09/07/2009	€ / R 2009/12/14	9.10	Call	Currency Future	2,594.0000	2,670.0000	2.930	0	0	0
09/07/2009	€ / R 2009/12/14	7.70	Call	Currency Future	3,978.0000	4,055.0000	1.936	0	0	0
09/07/2009	€ / R 2009/12/14	19.30	Put	Currency Future	7,628.0000	7,552.0000	(0.996)	0	0	0
09/07/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,133.0000	2,067.0000	(3.094)	0	0	0
09/07/2009	€ / R 2009/12/14	14.30	Put	Currency Future	2,714.0000	2,647.0000	(2.469)	0	0	0
09/07/2009	€ / R 2009/12/14	10.90	Put	Currency Future	197.0000	175.0000	(11.168)	0	0	0
09/07/2009	€ / R 2009/12/14	9.10	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
09/07/2009	€ / R 2009/12/14	15.80	Put	Currency Future	4,147.0000	4,072.0000	(1.809)	0	0	0
09/07/2009	€ / R 2009/12/14	17.30	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
09/07/2009	€ / R 2009/12/14	13.30	Call	Currency Future	193.0000	206.0000	6.736	0	0	0
09/07/2009	€ / R 2009/12/14	15.30	Call	Currency Future	35.0000	40.0000	14.286	0	0	0
09/07/2009	€ / R 2009/12/14	14.90	Put	Currency Future	3,275.0000	3,205.0000	(2.137)	0	0	0
09/07/2009	€ / R 2009/12/14	10.60	Call	Currency Future	1,194.0000	1,262.0000	5.695	0	0	0
09/07/2009	€ / R 2009/12/14	9.70	Call	Currency Future	2,012.0000	2,084.0000	3.579	0	0	0
09/07/2009	€ / R 2009/12/14	17.30	Put	Currency Future	5,637.0000	5,561.0000	(1.348)	0	0	0
09/07/2009	€ / R 2009/12/14	13.40	Put	Currency Future	1,906.0000	1,842.0000	(3.358)	0	0	0
09/07/2009	€ / R 2009/12/14	15.30	Put	Currency Future	3,659.0000	3,587.0000	(1.968)	0	0	0
09/07/2009	€ / R 2009/12/14	8.00	Call	Currency Future	3,680.0000	3,757.0000	2.092	0	0	0
09/07/2009	€ / R 2009/12/14	10.60	Put	Currency Future	118.0000	109.0000	(7.627)	0	0	0
09/07/2009	€ / R 2009/12/14	10.80	Call	Currency Future	1,042.0000	1,099.0000	5.470	0	0	0
09/07/2009	€ / R 2009/12/14	9.25	Call	Currency Future	2,447.0000	2,522.0000	3.065	0	0	0
09/07/2009	€ / R 2009/12/14	17.20	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
09/07/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,862.0000	1,797.0000	(3.491)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,308.0000	2,245.0000	(2.730)	0	0	0
09/07/2009	€ / R 2009/12/14	14.90	Call	Currency Future	52.0000	58.0000	11.538	0	0	0
09/07/2009	€ / R 2009/12/14	11.75	Call	Currency Future	525.0000	560.0000	6.667	0	0	0
09/07/2009	€ / R 2009/12/14	15.10	Call	Currency Future	43.0000	48.0000	11.628	0	0	0
09/07/2009	€ / R 2009/12/14	14.70	Put	Currency Future	3,086.0000	3,017.0000	(2.236)	0	0	0
09/07/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,817.0000	1,753.0000	(3.522)	0	0	0
09/07/2009	€ / R 2009/12/14	13.15	Call	Currency Future	211.0000	225.0000	6.635	0	0	0
09/07/2009	€ / R 2009/12/14	8.90	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
09/07/2009	€ / R 2009/12/14	16.60	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
09/07/2009	€ / R 2009/12/14	10.80	Put	Currency Future	166.0000	146.0000	(12.048)	0	0	0
09/07/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,486.0000	2,422.0000	(2.574)	0	0	0
09/07/2009	€ / R 2009/12/14	15.90	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
09/07/2009	€ / R 2009/12/14	11.85	Put	Currency Future	663.0000	619.0000	(6.637)	0	0	0
09/07/2009	€ / R 2009/12/14	18.10	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
09/07/2009	€ / R 2009/12/14	15.90	Put	Currency Future	4,246.0000	4,171.0000	(1.766)	0	0	0
09/07/2009	€ / R 2009/12/14	18.10	Put	Currency Future	6,433.0000	6,357.0000	(1.181)	0	0	0
09/07/2009	€ / R 2009/12/14	17.65	Call	Currency Future	0.0000	12.0000	100.000	0	0	0
09/07/2009	€ / R 2009/12/14	14.70	Call	Currency Future	62.0000	70.0000	12.903	0	0	0
09/07/2009	€ / R 2009/12/14	10.05	Put	Currency Future	57.0000	51.0000	(10.526)	0	0	0
09/07/2009	€ / R 2009/12/14	8.90	Call	Currency Future	2,791.0000	2,866.0000	2.687	0	0	0
09/07/2009	€ / R 2009/12/14	16.60	Put	Currency Future	4,940.0000	4,865.0000	(1.518)	0	0	0
09/07/2009	€ / R 2009/12/14	17.65	Put	Currency Future	0.0000	5,909.0000	100.000	0	0	0
09/07/2009	€ / R 2009/12/14	10.70	Put	Currency Future	138.0000	124.0000	(10.145)	0	0	0
09/07/2009	€ / R 2009/12/14	10.05	Call	Currency Future	1,684.0000	1,754.0000	4.157	0	0	0
09/07/2009	€ / R 2009/12/14	11.65	Call	Currency Future	564.0000	603.0000	6.915	0	0	0
09/07/2009	€ / R 2009/12/14	19.65	Call	Currency Future	0.0000	4.0000	100.000	0	0	0
09/07/2009	€ / R 2009/12/14	10.70	Call	Currency Future	1,114.0000	1,178.0000	5.745	0	0	0
09/07/2009	€ / R 2009/12/14	9.05	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
09/07/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,597.0000	1,535.0000	(3.882)	0	0	0
09/07/2009	€ / R 2009/12/14	11.60	Call	Currency Future	585.0000	626.0000	7.009	0	0	0
09/07/2009	€ / R 2009/12/14	9.70	Put	Currency Future	35.0000	31.0000	(11.429)	0	0	0
09/07/2009	€ / R 2009/12/14	15.05	Call	Currency Future	45.0000	50.0000	11.111	0	0	0
09/07/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,426.0000	1,366.0000	(4.208)	0	0	0
09/07/2009	€ / R 2009/12/14	11.60	Put	Currency Future	509.0000	473.0000	(7.073)	0	0	0
09/07/2009	€ / R 2009/12/14	18.55	Put	Currency Future	6,881.0000	6,804.0000	(1.119)	0	0	0
09/07/2009	€ / R 2009/12/14	14.80	Call	Currency Future	57.0000	64.0000	12.281	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	€ / R 2009/12/14	8.05	Put	Currency Future	4.0000	4.0000	-	0	0	0
09/07/2009	€ / R 2009/12/14	10.65	Call	Currency Future	1,152.0000	1,220.0000	5.903	0	0	0
09/07/2009	€ / R 2009/12/14	15.70	Call	Currency Future	24.0000	27.0000	12.500	0	0	0
09/07/2009	€ / R 2009/12/14	15.05	Put	Currency Future	3,418.0000	3,347.0000	(2.077)	0	0	0
09/07/2009	€ / R 2009/12/14	14.65	Put	Currency Future	3,039.0000	2,970.0000	(2.270)	0	0	0
09/07/2009	€ / R 2009/12/14	11.65	Put	Currency Future	537.0000	500.0000	(6.890)	0	0	0
09/07/2009	€ / R 2009/12/14	11.15	Put	Currency Future	290.0000	262.0000	(9.655)	0	0	0
09/07/2009	€ / R 2009/12/14	19.65	Put	Currency Future	0.0000	7,901.0000	100.000	0	0	0
09/07/2009	€ / R 2009/12/14	11.15	Call	Currency Future	816.0000	865.0000	6.005	0	0	0
09/07/2009	€ / R 2009/12/14	7.75	Call	Currency Future	3,929.0000	4,006.0000	1.960	0	0	0
09/07/2009	€ / R 2009/12/14	10.65	Put	Currency Future	125.0000	117.0000	(6.400)	0	0	0
09/07/2009	€ / R 2009/12/14	13.05	Call	Currency Future	223.0000	238.0000	6.726	0	0	0
09/07/2009	€ / R 2009/12/14	16.05	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
09/07/2009	€ / R 2009/12/14	12.85	Call	Currency Future	252.0000	269.0000	6.746	0	0	0
09/07/2009	€ / R 2009/12/14	14.65	Call	Currency Future	65.0000	73.0000	12.308	0	0	0
09/07/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,384.0000	1,325.0000	(4.263)	0	0	0
09/07/2009	€ / R 2009/12/14	12.55	Call	Currency Future	305.0000	326.0000	6.885	0	0	0
09/07/2009	€ / R 2009/12/14	12.55	Put	Currency Future	1,179.0000	1,123.0000	(4.750)	0	0	0
09/07/2009	€ / R 2009/12/14	7.60	Call	Currency Future	4,078.0000	4,155.0000	1.888	0	0	0
09/07/2009	€ / R 2009/12/14	18.55	Call	Currency Future	7.0000	7.0000	-	0	0	0
09/07/2009	€ / R 2009/12/14	13.00	Call	Currency Future	230.0000	246.0000	6.957	0	0	0
09/07/2009	€ / R 2009/12/14	7.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
09/07/2009	€ / R 2009/12/14	12.80	Call	Currency Future	260.0000	278.0000	6.923	0	0	0
09/07/2009	€ / R 2009/12/14	8.75	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
09/07/2009	€ / R 2009/12/14	11.90	Call	Currency Future	473.0000	505.0000	6.765	0	0	0
09/07/2009	€ / R 2009/12/14	8.75	Call	Currency Future	2,938.0000	3,014.0000	2.587	0	0	0
09/07/2009	€ / R 2009/12/14	11.90	Put	Currency Future	697.0000	652.0000	(6.456)	0	0	0
09/07/2009	€ / R 2009/12/14	12.35	Call	Currency Future	348.0000	371.0000	6.609	0	0	0
09/07/2009	€ / R 2009/12/14	7.75	Put	Currency Future	2.0000	2.0000	-	0	0	0
09/07/2009	€ / R 2009/12/14	13.00	Put	Currency Future	1,554.0000	1,493.0000	(3.925)	0	0	0
09/07/2009	€ / R 2009/12/14	9.75	Call	Currency Future	1,964.0000	2,036.0000	3.666	0	0	0
09/07/2009	€ / R 2009/12/14	12.45	Call	Currency Future	325.0000	348.0000	7.077	0	0	0
09/07/2009	€ / R 2009/12/14	12.35	Put	Currency Future	1,021.0000	968.0000	(5.191)	0	0	0
09/07/2009	€ / R 2009/12/14	9.75	Put	Currency Future	38.0000	33.0000	(13.158)	0	0	0
09/07/2009	€ / R 2009/12/14	17.50	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
09/07/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,260.0000	1,202.0000	(4.603)	0	0	0

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09/07/2009	€ / R 2009/12/14	15.75	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
09/07/2009	€ / R 2009/12/14	19.50	Put	Currency Future	7,828.0000	7,751.0000	(0.984)	0	0	0
09/07/2009	€ / R 2009/12/14	12.65	Call	Currency Future	286.0000	305.0000	6.643	0	0	0
09/07/2009	€ / R 2009/12/14	12.65	Call	Currency Future	286.0000	305.0000	6.643	0	0	0
09/07/2009	€ / R 2009/12/14	17.50	Put	Currency Future	5,836.0000	5,760.0000	(1.302)	0	0	0
09/07/2009	€ / R 2009/12/14	19.50	Call	Currency Future	4.0000	4.0000	-	0	0	0
09/07/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,219.0000	1,162.0000	(4.676)	0	0	0
09/07/2009	€ / R 2009/12/14	15.75	Put	Currency Future	4,098.0000	4,023.0000	(1.830)	0	0	0
09/07/2009	€ / R 2009/12/14	12.70	Call	Currency Future	277.0000	296.0000	6.859	0	0	0
09/07/2009	€ / R 2009/12/14	12.30	Put	Currency Future	983.0000	931.0000	(5.290)	0	0	0
09/07/2009	€ / R 2009/12/14	15.55	Put	Currency Future	3,901.0000	3,828.0000	(1.871)	0	0	0
09/07/2009	€ / R 2009/12/14	15.55	Call	Currency Future	27.0000	31.0000	14.815	0	0	0
09/07/2009	€ / R 2009/12/14	12.25	Call	Currency Future	372.0000	397.0000	6.720	0	0	0
09/07/2009	€ / R 2009/12/14	9.55	Call	Currency Future	2,156.0000	2,230.0000	3.432	0	0	0
09/07/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,260.0000	1,202.0000	(4.603)	0	0	0
09/07/2009	€ / R 2009/12/14	11.05	Call	Currency Future	876.0000	928.0000	5.936	0	0	0
09/07/2009	€ / R 2009/12/14	12.45	Put	Currency Future	1,099.0000	1,044.0000	(5.005)	0	0	0
09/07/2009	€ / R 2009/12/14	12.30	Call	Currency Future	359.0000	384.0000	6.964	0	0	0
09/07/2009	€ / R 2009/12/14	9.55	Put	Currency Future	30.0000	27.0000	(10.000)	0	0	0
09/07/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,301.0000	1,243.0000	(4.458)	0	0	0
09/07/2009	€ / R 2009/12/14	12.50	Call	Currency Future	315.0000	336.0000	6.667	0	0	0
09/07/2009	€ / R 2009/12/14	11.05	Put	Currency Future	250.0000	225.0000	(10.000)	0	0	0
09/07/2009	€ / R 2009/12/14	12.40	Call	Currency Future	336.0000	359.0000	6.845	0	0	0
09/07/2009	€ / R 2009/12/14	12.60	Call	Currency Future	295.0000	315.0000	6.780	0	0	0
09/07/2009	€ / R 2009/12/14	10.45	Call	Currency Future	1,323.0000	1,392.0000	5.215	0	0	0
09/07/2009	€ / R 2009/12/14	12.75	Call	Currency Future	268.0000	287.0000	7.090	0	0	0
09/07/2009	€ / R 2009/12/14	12.40	Call	Currency Future	336.0000	359.0000	6.845	0	0	0
09/07/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,342.0000	1,283.0000	(4.396)	0	0	0
09/07/2009	€ / R 2009/12/14	12.50	Put	Currency Future	1,139.0000	1,083.0000	(4.917)	0	0	0
09/07/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,060.0000	1,006.0000	(5.094)	0	0	0
09/07/2009	€ / R 2009/12/14	14.75	Put	Currency Future	3,133.0000	3,064.0000	(2.202)	0	0	0
09/07/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,060.0000	1,006.0000	(5.094)	0	0	0
09/07/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,219.0000	1,162.0000	(4.676)	0	0	0
09/07/2009	€ / R 2009/12/14	14.75	Call	Currency Future	59.0000	67.0000	13.559	0	0	0
09/07/2009	€ / R 2009/12/14	12.60	Call	Currency Future	295.0000	315.0000	6.780	0	0	0
09/07/2009	€ / R 2009/12/14	11.45	Put	Currency Future	429.0000	395.0000	(7.925)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	€ / R 2009/12/14	8.50	Call	Currency Future	3,185.0000	3,261.0000	2.386	0	0	0
09/07/2009	€ / R 2009/12/14	12.25	Put	Currency Future	945.0000	894.0000	(5.397)	0	0	0
09/07/2009	€ / R 2009/12/14	11.45	Call	Currency Future	655.0000	698.0000	6.565	0	0	0
09/07/2009	€ / R 2009/12/14	7.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/07/2009	€ / R 2009/12/14	9.40	Call	Currency Future	2,301.0000	2,376.0000	3.259	0	0	0
09/07/2009	€ / R 2009/12/14	10.95	Put	Currency Future	214.0000	191.0000	(10.748)	0	0	0
09/07/2009	€ / R 2009/12/14	7.50	Call	Currency Future	4,178.0000	4,254.0000	1.819	0	0	0
09/07/2009	€ / R 2009/12/14	8.40	Put	Currency Future	7.0000	7.0000	-	0	0	0
09/07/2009	€ / R 2009/12/14	8.50	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
09/07/2009	€ / R 2009/12/14	9.40	Put	Currency Future	25.0000	23.0000	(8.000)	0	0	0
09/07/2009	€ / R 2009/12/14	10.45	Put	Currency Future	97.0000	89.0000	(8.247)	0	0	0
09/07/2009	€ / R 2009/12/14	9.50	Call	Currency Future	2,204.0000	2,278.0000	3.358	0	0	0
09/07/2009	€ / R 2009/12/14	8.40	Call	Currency Future	3,283.0000	3,360.0000	2.345	0	0	0
09/07/2009	€ / R 2009/12/14	10.95	Call	Currency Future	940.0000	994.0000	5.745	0	0	0
09/07/2009	€ / R 2009/12/14	9.50	Put	Currency Future	28.0000	25.0000	(10.714)	0	0	0
09/07/2009	€ / R 2009/12/14	7.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/07/2009	€ / R 2009/12/14	10.50	Call	Currency Future	1,280.0000	1,349.0000	5.391	0	0	0
09/07/2009	€ / R 2009/12/14	10.40	Put	Currency Future	91.0000	84.0000	(7.692)	0	0	0
09/07/2009	€ / R 2009/12/14	15.40	Call	Currency Future	32.0000	36.0000	12.500	0	0	0
09/07/2009	€ / R 2009/12/14	15.50	Put	Currency Future	3,853.0000	3,780.0000	(1.895)	0	0	0
09/07/2009	€ / R 2009/12/14	19.40	Put	Currency Future	7,728.0000	7,651.0000	(0.996)	0	0	0
09/07/2009	€ / R 2009/12/14	15.50	Call	Currency Future	29.0000	33.0000	13.793	0	0	0
09/07/2009	€ / R 2009/12/14	19.40	Call	Currency Future	4.0000	4.0000	-	0	0	0
09/07/2009	€ / R 2009/12/14	17.05	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
09/07/2009	€ / R 2009/12/14	10.50	Put	Currency Future	104.0000	96.0000	(7.692)	0	0	0
09/07/2009	€ / R 2009/12/14	17.40	Put	Currency Future	5,736.0000	5,660.0000	(1.325)	0	0	0
09/07/2009	€ / R 2009/12/14	14.50	Put	Currency Future	2,899.0000	2,831.0000	(2.346)	0	0	0
09/07/2009	€ / R 2009/12/14	17.40	Call	Currency Future	13.0000	13.0000	-	0	0	0
09/07/2009	€ / R 2009/12/14	14.50	Call	Currency Future	75.0000	84.0000	12.000	0	0	0
09/07/2009	€ / R 2009/12/14	15.40	Put	Currency Future	3,756.0000	3,683.0000	(1.944)	0	0	0
09/07/2009	€ / R 2009/12/14	10.40	Call	Currency Future	1,367.0000	1,437.0000	5.121	0	0	0
09/07/2009	€ / R 2009/12/14	7.40	Call	Currency Future	4,277.0000	4,354.0000	1.800	0	0	0
09/07/2009	€ / R 2009/12/14	17.05	Put	Currency Future	5,388.0000	5,312.0000	(1.411)	0	0	0
09/07/2009	€ / R 2009/12/14	11.55	Put	Currency Future	482.0000	446.0000	(7.469)	0	0	0
09/07/2009	€ / R 2009/12/14	11.55	Call	Currency Future	608.0000	649.0000	6.743	0	0	0
09/07/2009	€ / R 2009/12/14	11.40	Put	Currency Future	404.0000	371.0000	(8.168)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	€ / R 2009/12/14	11.40	Call	Currency Future	680.0000	724.0000	6.471	0	0	0
09/07/2009	€ / R 2009/12/14	11.30	Call	Currency Future	732.0000	778.0000	6.284	0	0	0
09/07/2009	€ / R 2009/12/14	13.25	Call	Currency Future	199.0000	212.0000	6.533	0	0	0
09/07/2009	€ / R 2009/12/14	11.20	Call	Currency Future	787.0000	836.0000	6.226	0	0	0
09/07/2009	€ / R 2009/12/14	11.20	Put	Currency Future	311.0000	282.0000	(9.325)	0	0	0
09/07/2009	€ / R 2009/12/14	13.55	Call	Currency Future	168.0000	179.0000	6.548	0	0	0
09/07/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,042.0000	1,976.0000	(3.232)	0	0	0
09/07/2009	€ / R 2009/12/14	13.50	Call	Currency Future	173.0000	184.0000	6.358	0	0	0
09/07/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,042.0000	1,976.0000	(3.232)	0	0	0
09/07/2009	€ / R 2009/12/14	11.30	Put	Currency Future	356.0000	325.0000	(8.708)	0	0	0
09/07/2009	€ / R 2009/12/14	13.50	Put	Currency Future	1,997.0000	1,931.0000	(3.305)	0	0	0
09/07/2009	€ / R 2009/12/14	13.45	Call	Currency Future	178.0000	189.0000	6.180	0	0	0
09/07/2009	€ / R 2009/12/14	14.85	Call	Currency Future	54.0000	61.0000	12.963	0	0	0
09/07/2009	€ / R 2009/12/14	14.85	Put	Currency Future	3,228.0000	3,158.0000	(2.169)	0	0	0
09/07/2009	€ / R 2009/12/14	13.45	Put	Currency Future	1,952.0000	1,886.0000	(3.381)	0	0	0
09/07/2009	€ / R 2009/12/14	13.25	Put	Currency Future	1,773.0000	1,709.0000	(3.610)	0	0	0
09/07/2009	€ / R 2009/12/14	13.85	Call	Currency Future	134.0000	148.0000	10.448	0	0	0
09/07/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,308.0000	2,245.0000	(2.730)	0	0	0
09/07/2009	€ / R 2009/12/14	13.55	Call	Currency Future	168.0000	179.0000	6.548	0	0	0
09/07/2009	€ / R 2009/12/14	13.90	Call	Currency Future	129.0000	142.0000	10.078	0	0	0
09/07/2009	€ / R 2009/12/14	14.00	Put	Currency Future	2,442.0000	2,377.0000	(2.662)	0	0	0
09/07/2009	€ / R 2009/12/14	13.30	Call	Currency Future	193.0000	206.0000	6.736	0	0	0
09/07/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,817.0000	1,753.0000	(3.522)	0	0	0
09/07/2009	€ / R 2009/12/14	13.40	Call	Currency Future	183.0000	195.0000	6.557	0	0	0
09/07/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,264.0000	2,202.0000	(2.739)	0	0	0
09/07/2009	€ / R 2009/12/14	13.80	Call	Currency Future	140.0000	155.0000	10.714	0	0	0
09/07/2009	€ / R 2009/12/14	14.00	Call	Currency Future	118.0000	130.0000	10.169	0	0	0
09/07/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,352.0000	2,289.0000	(2.679)	0	0	0
09/07/2009	€ / R 2009/12/14	13.40	Put	Currency Future	1,906.0000	1,842.0000	(3.358)	0	0	0
09/07/2009	€ / R 2009/12/14	13.95	Put	Currency Future	2,397.0000	2,333.0000	(2.670)	0	0	0
09/07/2009	€ / R 2009/12/14	14.05	Call	Currency Future	113.0000	125.0000	10.619	0	0	0
09/07/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,486.0000	2,422.0000	(2.574)	0	0	0
09/07/2009	€ / R 2009/12/14	14.15	Call	Currency Future	103.0000	114.0000	10.680	0	0	0
09/07/2009	€ / R 2009/12/14	14.15	Put	Currency Future	2,577.0000	2,511.0000	(2.561)	0	0	0
09/07/2009	€ / R 2009/12/14	13.95	Call	Currency Future	123.0000	136.0000	10.569	0	0	0
09/07/2009	€ / R 2009/12/14	14.25	Put	Currency Future	2,668.0000	2,602.0000	(2.474)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	€ / R 2009/12/14	13.75	Put	Currency Future	2,220.0000	2,158.0000	(2.793)	0	0	0
09/07/2009	€ / R 2009/12/14	13.75	Call	Currency Future	147.0000	161.0000	9.524	0	0	0
09/07/2009	€ / R 2009/12/14	14.25	Call	Currency Future	94.0000	105.0000	11.702	0	0	0
09/07/2009	€ / R 2009/12/14	11.70	Put	Currency Future	568.0000	528.0000	(7.042)	0	0	0
09/07/2009	€ / R 2009/12/14	11.70	Call	Currency Future	544.0000	581.0000	6.801	0	0	0
09/07/2009	€ / R 2009/12/14	11.50	Put	Currency Future	455.0000	420.0000	(7.692)	0	0	0
09/07/2009	€ / R 2009/12/14	11.50	Call	Currency Future	631.0000	673.0000	6.656	0	0	0
09/07/2009	€ / R 2010/03/15			Currency Future	11.8709	11.9482	0.651	0.0000	0.0000	86
09/07/2009	€ / R 2010/03/15	14.50	Call	Currency Future	210.0000	220.0000	4.762	0	0	0
09/07/2009	€ / R 2010/03/15	12.10	Call	Currency Future	638.0000	667.0000	4.545	0	0	0
09/07/2009	€ / R 2010/03/15	15.05	Call	Currency Future	163.0000	171.0000	4.908	0	0	0
09/07/2009	€ / R 2010/03/15	16.15	Call	Currency Future	96.0000	102.0000	6.250	0	0	0
09/07/2009	€ / R 2010/03/15	7.85	Call	Currency Future	4,030.0000	4,106.0000	1.886	0	0	0
09/07/2009	€ / R 2010/03/15	9.10	Call	Currency Future	2,802.0000	2,877.0000	2.677	0	0	0
09/07/2009	€ / R 2010/03/15	11.95	Put	Currency Future	769.0000	723.0000	(5.982)	0	0	0
09/07/2009	€ / R 2010/03/15	16.05	Call	Currency Future	102.0000	109.0000	6.863	0	0	0
09/07/2009	€ / R 2010/03/15	9.85	Put	Currency Future	51.0000	47.0000	(7.843)	0	0	0
09/07/2009	€ / R 2010/03/15	8.10	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
09/07/2009	€ / R 2010/03/15	11.15	Call	Currency Future	1,069.0000	1,115.0000	4.303	0	0	0
09/07/2009	€ / R 2010/03/15	8.85	Put	Currency Future	27.0000	24.0000	(11.111)	0	0	0
09/07/2009	€ / R 2010/03/15	10.25	Put	Currency Future	101.0000	87.0000	(13.861)	0	0	0
09/07/2009	€ / R 2010/03/15	13.10	Put	Currency Future	1,622.0000	1,562.0000	(3.699)	0	0	0
09/07/2009	€ / R 2010/03/15	10.15	Put	Currency Future	86.0000	73.0000	(15.116)	0	0	0
09/07/2009	€ / R 2010/03/15	7.85	Put	Currency Future	10.0000	8.0000	(20.000)	0	0	0
09/07/2009	€ / R 2010/03/15	14.10	Call	Currency Future	254.0000	267.0000	5.118	0	0	0
09/07/2009	€ / R 2010/03/15	17.35	Put	Currency Future	5,523.0000	5,446.0000	(1.394)	0	0	0
09/07/2009	€ / R 2010/03/15	10.15	Call	Currency Future	1,807.0000	1,872.0000	3.597	0	0	0
09/07/2009	€ / R 2010/03/15	9.85	Call	Currency Future	2,072.0000	2,145.0000	3.523	0	0	0
09/07/2009	€ / R 2010/03/15	8.25	Call	Currency Future	3,635.0000	3,711.0000	2.091	0	0	0
09/07/2009	€ / R 2010/03/15	14.10	Put	Currency Future	2,483.0000	2,419.0000	(2.578)	0	0	0
09/07/2009	€ / R 2010/03/15	12.10	Put	Currency Future	867.0000	819.0000	(5.536)	0	0	0
09/07/2009	€ / R 2010/03/15	9.15	Put	Currency Future	32.0000	30.0000	(6.250)	0	0	0
09/07/2009	€ / R 2010/03/15	8.85	Call	Currency Future	3,047.0000	3,122.0000	2.461	0	0	0
09/07/2009	€ / R 2010/03/15	10.25	Call	Currency Future	1,722.0000	1,785.0000	3.659	0	0	0
09/07/2009	€ / R 2010/03/15	13.10	Call	Currency Future	393.0000	410.0000	4.326	0	0	0

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09/07/2009	€ / R 2010/03/15	11.95	Call	Currency Future	690.0000	721.0000	4.493	0	0	0
09/07/2009	€ / R 2010/03/15	11.15	Put	Currency Future	348.0000	317.0000	(8.908)	0	0	0
09/07/2009	€ / R 2010/03/15	15.80	Call	Currency Future	118.0000	124.0000	5.085	0	0	0
09/07/2009	€ / R 2010/03/15	11.10	Put	Currency Future	328.0000	297.0000	(9.451)	0	0	0
09/07/2009	€ / R 2010/03/15	16.15	Put	Currency Future	4,375.0000	4,304.0000	(1.623)	0	0	0
09/07/2009	€ / R 2010/03/15	7.80	Call	Currency Future	4,080.0000	4,155.0000	1.838	0	0	0
09/07/2009	€ / R 2010/03/15	11.10	Call	Currency Future	1,099.0000	1,145.0000	4.186	0	0	0
09/07/2009	€ / R 2010/03/15	12.80	Put	Currency Future	1,380.0000	1,323.0000	(4.130)	0	0	0
09/07/2009	€ / R 2010/03/15	14.25	Call	Currency Future	236.0000	248.0000	5.085	0	0	0
09/07/2009	€ / R 2010/03/15	9.10	Put	Currency Future	31.0000	29.0000	(6.452)	0	0	0
09/07/2009	€ / R 2010/03/15	12.20	Call	Currency Future	606.0000	633.0000	4.455	0	0	0
09/07/2009	€ / R 2010/03/15	12.25	Put	Currency Future	970.0000	919.0000	(5.258)	0	0	0
09/07/2009	€ / R 2010/03/15	16.10	Put	Currency Future	4,328.0000	4,257.0000	(1.640)	0	0	0
09/07/2009	€ / R 2010/03/15	13.15	Call	Currency Future	385.0000	401.0000	4.156	0	0	0
09/07/2009	€ / R 2010/03/15	13.80	Call	Currency Future	293.0000	304.0000	3.754	0	0	0
09/07/2009	€ / R 2010/03/15	13.25	Put	Currency Future	1,747.0000	1,685.0000	(3.549)	0	0	0
09/07/2009	€ / R 2010/03/15	10.10	Call	Currency Future	1,850.0000	1,915.0000	3.514	0	0	0
09/07/2009	€ / R 2010/03/15	12.00	Put	Currency Future	801.0000	754.0000	(5.868)	0	0	0
09/07/2009	€ / R 2010/03/15	15.15	Put	Currency Future	3,435.0000	3,365.0000	(2.038)	0	0	0
09/07/2009	€ / R 2010/03/15	13.80	Put	Currency Future	2,222.0000	2,156.0000	(2.970)	0	0	0
09/07/2009	€ / R 2010/03/15	13.25	Call	Currency Future	368.0000	383.0000	4.076	0	0	0
09/07/2009	€ / R 2010/03/15	10.10	Put	Currency Future	79.0000	67.0000	(15.190)	0	0	0
09/07/2009	€ / R 2010/03/15	9.95	Call	Currency Future	1,982.0000	2,049.0000	3.380	0	0	0
09/07/2009	€ / R 2010/03/15	15.15	Call	Currency Future	156.0000	163.0000	4.487	0	0	0
09/07/2009	€ / R 2010/03/15	14.80	Call	Currency Future	183.0000	191.0000	4.372	0	0	0
09/07/2009	€ / R 2010/03/15	11.25	Put	Currency Future	391.0000	358.0000	(8.440)	0	0	0
09/07/2009	€ / R 2010/03/15	8.10	Call	Currency Future	3,783.0000	3,860.0000	2.035	0	0	0
09/07/2009	€ / R 2010/03/15	15.95	Put	Currency Future	4,188.0000	4,118.0000	(1.671)	0	0	0
09/07/2009	€ / R 2010/03/15	12.00	Call	Currency Future	672.0000	702.0000	4.464	0	0	0
09/07/2009	€ / R 2010/03/15	14.15	Put	Currency Future	2,527.0000	2,462.0000	(2.572)	0	0	0
09/07/2009	€ / R 2010/03/15	14.80	Put	Currency Future	3,112.0000	3,043.0000	(2.217)	0	0	0
09/07/2009	€ / R 2010/03/15	11.25	Call	Currency Future	1,012.0000	1,056.0000	4.348	0	0	0
09/07/2009	€ / R 2010/03/15	11.00	Put	Currency Future	289.0000	260.0000	(10.035)	0	0	0
09/07/2009	€ / R 2010/03/15	12.25	Call	Currency Future	591.0000	617.0000	4.399	0	0	0
09/07/2009	€ / R 2010/03/15	16.05	Put	Currency Future	4,281.0000	4,211.0000	(1.635)	0	0	0
09/07/2009	€ / R 2010/03/15	14.15	Call	Currency Future	248.0000	260.0000	4.839	0	0	0

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09/07/2009	€ / R 2010/03/15	12.80	Call	Currency Future	451.0000	471.0000	4.435	0	0	0
09/07/2009	€ / R 2010/03/15	14.25	Put	Currency Future	2,616.0000	2,550.0000	(2.523)	0	0	0
09/07/2009	€ / R 2010/03/15	11.00	Call	Currency Future	1,160.0000	1,208.0000	4.138	0	0	0
09/07/2009	€ / R 2010/03/15	8.05	Call	Currency Future	3,833.0000	3,909.0000	1.983	0	0	0
09/07/2009	€ / R 2010/03/15	13.15	Put	Currency Future	1,664.0000	1,602.0000	(3.726)	0	0	0
09/07/2009	€ / R 2010/03/15	17.70	Call	Currency Future	34.0000	34.0000	-	0	0	0
09/07/2009	€ / R 2010/03/15	15.80	Put	Currency Future	4,047.0000	3,975.0000	(1.779)	0	0	0
09/07/2009	€ / R 2010/03/15	10.00	Put	Currency Future	67.0000	56.0000	(16.418)	0	0	0
09/07/2009	€ / R 2010/03/15	9.05	Call	Currency Future	2,851.0000	2,927.0000	2.666	0	0	0
09/07/2009	€ / R 2010/03/15	15.90	Put	Currency Future	4,141.0000	4,070.0000	(1.715)	0	0	0
09/07/2009	€ / R 2010/03/15	10.80	Put	Currency Future	221.0000	200.0000	(9.502)	0	0	0
09/07/2009	€ / R 2010/03/15	15.25	Call	Currency Future	149.0000	156.0000	4.698	0	0	0
09/07/2009	€ / R 2010/03/15	10.20	Put	Currency Future	94.0000	80.0000	(14.894)	0	0	0
09/07/2009	€ / R 2010/03/15	10.00	Call	Currency Future	1,938.0000	2,004.0000	3.406	0	0	0
09/07/2009	€ / R 2010/03/15	14.05	Call	Currency Future	260.0000	273.0000	5.000	0	0	0
09/07/2009	€ / R 2010/03/15	10.85	Call	Currency Future	1,257.0000	1,312.0000	4.375	0	0	0
09/07/2009	€ / R 2010/03/15	16.25	Call	Currency Future	90.0000	95.0000	5.556	0	0	0
09/07/2009	€ / R 2010/03/15	11.20	Call	Currency Future	1,040.0000	1,085.0000	4.327	0	0	0
09/07/2009	€ / R 2010/03/15	19.35	Put	Currency Future	7,496.0000	7,419.0000	(1.027)	0	0	0
09/07/2009	€ / R 2010/03/15	13.00	Call	Currency Future	411.0000	429.0000	4.380	0	0	0
09/07/2009	€ / R 2010/03/15	12.20	Put	Currency Future	935.0000	885.0000	(5.348)	0	0	0
09/07/2009	€ / R 2010/03/15	14.05	Put	Currency Future	2,440.0000	2,375.0000	(2.664)	0	0	0
09/07/2009	€ / R 2010/03/15	15.90	Call	Currency Future	112.0000	119.0000	6.250	0	0	0
09/07/2009	€ / R 2010/03/15	7.80	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
09/07/2009	€ / R 2010/03/15	11.20	Put	Currency Future	369.0000	337.0000	(8.672)	0	0	0
09/07/2009	€ / R 2010/03/15	19.35	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
09/07/2009	€ / R 2010/03/15	14.00	Call	Currency Future	267.0000	280.0000	4.869	0	0	0
09/07/2009	€ / R 2010/03/15	12.15	Call	Currency Future	622.0000	650.0000	4.502	0	0	0
09/07/2009	€ / R 2010/03/15	15.05	Put	Currency Future	3,342.0000	3,273.0000	(2.065)	0	0	0
09/07/2009	€ / R 2010/03/15	14.90	Call	Currency Future	175.0000	183.0000	4.571	0	0	0
09/07/2009	€ / R 2010/03/15	19.70	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
09/07/2009	€ / R 2010/03/15	8.80	Call	Currency Future	3,096.0000	3,171.0000	2.422	0	0	0
09/07/2009	€ / R 2010/03/15	10.20	Call	Currency Future	1,764.0000	1,828.0000	3.628	0	0	0
09/07/2009	€ / R 2010/03/15	17.35	Call	Currency Future	44.0000	44.0000	-	0	0	0
09/07/2009	€ / R 2010/03/15	13.00	Put	Currency Future	1,540.0000	1,481.0000	(3.831)	0	0	0
09/07/2009	€ / R 2010/03/15	13.05	Put	Currency Future	1,581.0000	1,521.0000	(3.795)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	€ / R 2010/03/15	7.90	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
09/07/2009	€ / R 2010/03/15	17.70	Put	Currency Future	5,864.0000	5,786.0000	(1.330)	0	0	0
09/07/2009	€ / R 2010/03/15	8.80	Put	Currency Future	25.0000	23.0000	(8.000)	0	0	0
09/07/2009	€ / R 2010/03/15	8.25	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
09/07/2009	€ / R 2010/03/15	9.20	Put	Currency Future	33.0000	31.0000	(6.061)	0	0	0
09/07/2009	€ / R 2010/03/15	15.00	Call	Currency Future	167.0000	175.0000	4.790	0	0	0
09/07/2009	€ / R 2010/03/15	8.05	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
09/07/2009	€ / R 2010/03/15	7.90	Call	Currency Future	3,981.0000	4,057.0000	1.909	0	0	0
09/07/2009	€ / R 2010/03/15	9.80	Call	Currency Future	2,120.0000	2,194.0000	3.491	0	0	0
09/07/2009	€ / R 2010/03/15	9.25	Call	Currency Future	2,655.0000	2,730.0000	2.825	0	0	0
09/07/2009	€ / R 2010/03/15	9.20	Call	Currency Future	2,704.0000	2,779.0000	2.774	0	0	0
09/07/2009	€ / R 2010/03/15	14.00	Put	Currency Future	2,396.0000	2,332.0000	(2.671)	0	0	0
09/07/2009	€ / R 2010/03/15	13.05	Call	Currency Future	402.0000	419.0000	4.229	0	0	0
09/07/2009	€ / R 2010/03/15	9.15	Call	Currency Future	2,753.0000	2,828.0000	2.724	0	0	0
09/07/2009	€ / R 2010/03/15	19.70	Put	Currency Future	7,844.0000	7,768.0000	(0.969)	0	0	0
09/07/2009	€ / R 2010/03/15	9.80	Put	Currency Future	49.0000	46.0000	(6.122)	0	0	0
09/07/2009	€ / R 2010/03/15	16.25	Put	Currency Future	4,469.0000	4,397.0000	(1.611)	0	0	0
09/07/2009	€ / R 2010/03/15	15.10	Call	Currency Future	160.0000	167.0000	4.375	0	0	0
09/07/2009	€ / R 2010/03/15	15.00	Put	Currency Future	3,296.0000	3,227.0000	(2.093)	0	0	0
09/07/2009	€ / R 2010/03/15	12.15	Put	Currency Future	901.0000	852.0000	(5.438)	0	0	0
09/07/2009	€ / R 2010/03/15	11.05	Call	Currency Future	1,129.0000	1,176.0000	4.163	0	0	0
09/07/2009	€ / R 2010/03/15	8.15	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
09/07/2009	€ / R 2010/03/15	10.80	Call	Currency Future	1,292.0000	1,348.0000	4.334	0	0	0
09/07/2009	€ / R 2010/03/15	9.25	Put	Currency Future	34.0000	32.0000	(5.882)	0	0	0
09/07/2009	€ / R 2010/03/15	8.20	Call	Currency Future	3,685.0000	3,761.0000	2.062	0	0	0
09/07/2009	€ / R 2010/03/15	9.00	Put	Currency Future	29.0000	28.0000	(3.448)	0	0	0
09/07/2009	€ / R 2010/03/15	9.05	Put	Currency Future	30.0000	28.0000	(6.667)	0	0	0
09/07/2009	€ / R 2010/03/15	8.15	Call	Currency Future	3,734.0000	3,810.0000	2.035	0	0	0
09/07/2009	€ / R 2010/03/15	10.85	Put	Currency Future	236.0000	213.0000	(9.746)	0	0	0
09/07/2009	€ / R 2010/03/15	15.25	Put	Currency Future	3,529.0000	3,458.0000	(2.012)	0	0	0
09/07/2009	€ / R 2010/03/15	8.20	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
09/07/2009	€ / R 2010/03/15	8.00	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
09/07/2009	€ / R 2010/03/15	10.05	Call	Currency Future	1,894.0000	1,959.0000	3.432	0	0	0
09/07/2009	€ / R 2010/03/15	8.90	Call	Currency Future	2,998.0000	3,074.0000	2.535	0	0	0
09/07/2009	€ / R 2010/03/15	13.20	Call	Currency Future	376.0000	392.0000	4.255	0	0	0
09/07/2009	€ / R 2010/03/15	13.85	Put	Currency Future	2,266.0000	2,200.0000	(2.913)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	€ / R 2010/03/15	10.50	Put	Currency Future	148.0000	130.0000	(12.162)	0	0	0
09/07/2009	€ / R 2010/03/15	10.05	Put	Currency Future	73.0000	61.0000	(16.438)	0	0	0
09/07/2009	€ / R 2010/03/15	8.90	Put	Currency Future	27.0000	25.0000	(7.407)	0	0	0
09/07/2009	€ / R 2010/03/15	13.20	Put	Currency Future	1,705.0000	1,644.0000	(3.578)	0	0	0
09/07/2009	€ / R 2010/03/15	13.85	Call	Currency Future	287.0000	299.0000	4.181	0	0	0
09/07/2009	€ / R 2010/03/15	10.50	Call	Currency Future	1,519.0000	1,579.0000	3.950	0	0	0
09/07/2009	€ / R 2010/03/15	11.05	Put	Currency Future	308.0000	278.0000	(9.740)	0	0	0
09/07/2009	€ / R 2010/03/15	9.90	Call	Currency Future	2,027.0000	2,097.0000	3.453	0	0	0
09/07/2009	€ / R 2010/03/15	14.20	Call	Currency Future	242.0000	254.0000	4.959	0	0	0
09/07/2009	€ / R 2010/03/15	11.85	Put	Currency Future	706.0000	663.0000	(6.091)	0	0	0
09/07/2009	€ / R 2010/03/15	12.85	Put	Currency Future	1,420.0000	1,362.0000	(4.085)	0	0	0
09/07/2009	€ / R 2010/03/15	9.50	Put	Currency Future	40.0000	38.0000	(5.000)	0	0	0
09/07/2009	€ / R 2010/03/15	16.10	Call	Currency Future	99.0000	105.0000	6.061	0	0	0
09/07/2009	€ / R 2010/03/15	9.90	Put	Currency Future	56.0000	49.0000	(12.500)	0	0	0
09/07/2009	€ / R 2010/03/15	14.20	Put	Currency Future	2,571.0000	2,506.0000	(2.528)	0	0	0
09/07/2009	€ / R 2010/03/15	11.85	Call	Currency Future	727.0000	761.0000	4.677	0	0	0
09/07/2009	€ / R 2010/03/15	9.00	Call	Currency Future	2,900.0000	2,976.0000	2.621	0	0	0
09/07/2009	€ / R 2010/03/15	11.80	Put	Currency Future	676.0000	634.0000	(6.213)	0	0	0
09/07/2009	€ / R 2010/03/15	9.50	Call	Currency Future	2,411.0000	2,486.0000	3.111	0	0	0
09/07/2009	€ / R 2010/03/15	13.90	Put	Currency Future	2,309.0000	2,245.0000	(2.772)	0	0	0
09/07/2009	€ / R 2010/03/15	14.85	Call	Currency Future	179.0000	187.0000	4.469	0	0	0
09/07/2009	€ / R 2010/03/15	12.50	Call	Currency Future	521.0000	545.0000	4.607	0	0	0
09/07/2009	€ / R 2010/03/15	13.90	Call	Currency Future	280.0000	293.0000	4.643	0	0	0
09/07/2009	€ / R 2010/03/15	15.85	Call	Currency Future	116.0000	121.0000	4.310	0	0	0
09/07/2009	€ / R 2010/03/15	13.50	Call	Currency Future	331.0000	344.0000	3.927	0	0	0
09/07/2009	€ / R 2010/03/15	14.90	Put	Currency Future	3,204.0000	3,135.0000	(2.154)	0	0	0
09/07/2009	€ / R 2010/03/15	14.85	Put	Currency Future	3,158.0000	3,089.0000	(2.185)	0	0	0
09/07/2009	€ / R 2010/03/15	12.50	Put	Currency Future	1,151.0000	1,096.0000	(4.778)	0	0	0
09/07/2009	€ / R 2010/03/15	17.85	Put	Currency Future	0.0000	5,933.0000	100.000	0	0	0
09/07/2009	€ / R 2010/03/15	12.90	Put	Currency Future	1,460.0000	1,401.0000	(4.041)	0	0	0
09/07/2009	€ / R 2010/03/15	8.00	Call	Currency Future	3,882.0000	3,958.0000	1.958	0	0	0
09/07/2009	€ / R 2010/03/15	14.50	Put	Currency Future	2,839.0000	2,772.0000	(2.360)	0	0	0
09/07/2009	€ / R 2010/03/15	10.35	Call	Currency Future	1,639.0000	1,701.0000	3.783	0	0	0
09/07/2009	€ / R 2010/03/15	17.85	Call	Currency Future	0.0000	31.0000	100.000	0	0	0
09/07/2009	€ / R 2010/03/15	10.90	Put	Currency Future	253.0000	228.0000	(9.881)	0	0	0
09/07/2009	€ / R 2010/03/15	15.85	Put	Currency Future	4,095.0000	4,023.0000	(1.758)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	€ / R 2010/03/15	15.50	Call	Currency Future	134.0000	140.0000	4.478	0	0	0
09/07/2009	€ / R 2010/03/15	9.35	Put	Currency Future	36.0000	34.0000	(5.556)	0	0	0
09/07/2009	€ / R 2010/03/15	7.85	Put	Currency Future	0.0000	8.0000	100.000	0	0	0
09/07/2009	€ / R 2010/03/15	10.90	Call	Currency Future	1,224.0000	1,276.0000	4.248	0	0	0
09/07/2009	€ / R 2010/03/15	16.00	Call	Currency Future	105.0000	112.0000	6.667	0	0	0
09/07/2009	€ / R 2010/03/15	8.50	Put	Currency Future	19.0000	17.0000	(10.526)	0	0	0
09/07/2009	€ / R 2010/03/15	9.35	Call	Currency Future	2,557.0000	2,632.0000	2.933	0	0	0
09/07/2009	€ / R 2010/03/15	7.85	Call	Currency Future	0.0000	4,106.0000	100.000	0	0	0
09/07/2009	€ / R 2010/03/15	12.90	Call	Currency Future	431.0000	449.0000	4.176	0	0	0
09/07/2009	€ / R 2010/03/15	16.20	Put	Currency Future	4,422.0000	4,350.0000	(1.628)	0	0	0
09/07/2009	€ / R 2010/03/15	16.00	Put	Currency Future	4,235.0000	4,164.0000	(1.677)	0	0	0
09/07/2009	€ / R 2010/03/15	12.05	Call	Currency Future	655.0000	684.0000	4.427	0	0	0
09/07/2009	€ / R 2010/03/15	8.50	Call	Currency Future	3,390.0000	3,465.0000	2.212	0	0	0
09/07/2009	€ / R 2010/03/15	10.35	Put	Currency Future	118.0000	103.0000	(12.712)	0	0	0
09/07/2009	€ / R 2010/03/15	15.20	Call	Currency Future	153.0000	160.0000	4.575	0	0	0
09/07/2009	€ / R 2010/03/15	7.50	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
09/07/2009	€ / R 2010/03/15	12.35	Call	Currency Future	562.0000	587.0000	4.448	0	0	0
09/07/2009	€ / R 2010/03/15	19.85	Put	Currency Future	0.0000	7,917.0000	100.000	0	0	0
09/07/2009	€ / R 2010/03/15	10.75	Put	Currency Future	208.0000	187.0000	(10.096)	0	0	0
09/07/2009	€ / R 2010/03/15	15.20	Put	Currency Future	3,482.0000	3,412.0000	(2.010)	0	0	0
09/07/2009	€ / R 2010/03/15	12.95	Put	Currency Future	1,500.0000	1,441.0000	(3.933)	0	0	0
09/07/2009	€ / R 2010/03/15	12.35	Put	Currency Future	1,041.0000	989.0000	(4.995)	0	0	0
09/07/2009	€ / R 2010/03/15	19.85	Call	Currency Future	0.0000	15.0000	100.000	0	0	0
09/07/2009	€ / R 2010/03/15	12.75	Put	Currency Future	1,341.0000	1,284.0000	(4.251)	0	0	0
09/07/2009	€ / R 2010/03/15	16.20	Call	Currency Future	93.0000	99.0000	6.452	0	0	0
09/07/2009	€ / R 2010/03/15	12.95	Call	Currency Future	421.0000	439.0000	4.276	0	0	0
09/07/2009	€ / R 2010/03/15	13.35	Call	Currency Future	352.0000	367.0000	4.261	0	0	0
09/07/2009	€ / R 2010/03/15	12.75	Call	Currency Future	462.0000	482.0000	4.329	0	0	0
09/07/2009	€ / R 2010/03/15	10.95	Put	Currency Future	270.0000	242.0000	(10.370)	0	0	0
09/07/2009	€ / R 2010/03/15	15.35	Call	Currency Future	143.0000	150.0000	4.895	0	0	0
09/07/2009	€ / R 2010/03/15	13.75	Put	Currency Future	2,178.0000	2,112.0000	(3.030)	0	0	0
09/07/2009	€ / R 2010/03/15	15.10	Put	Currency Future	3,389.0000	3,319.0000	(2.066)	0	0	0
09/07/2009	€ / R 2010/03/15	10.95	Call	Currency Future	1,191.0000	1,241.0000	4.198	0	0	0
09/07/2009	€ / R 2010/03/15	11.75	Put	Currency Future	647.0000	606.0000	(6.337)	0	0	0
09/07/2009	€ / R 2010/03/15	8.35	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
09/07/2009	€ / R 2010/03/15	14.75	Call	Currency Future	187.0000	196.0000	4.813	0	0	0

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09/07/2009	€ / R 2010/03/15	13.95	Call	Currency Future	274.0000	287.0000	4.745	0	0	0
09/07/2009	€ / R 2010/03/15	11.75	Call	Currency Future	768.0000	804.0000	4.688	0	0	0
09/07/2009	€ / R 2010/03/15	14.35	Put	Currency Future	2,705.0000	2,638.0000	(2.477)	0	0	0
09/07/2009	€ / R 2010/03/15	13.75	Call	Currency Future	299.0000	311.0000	4.013	0	0	0
09/07/2009	€ / R 2010/03/15	14.95	Call	Currency Future	171.0000	179.0000	4.678	0	0	0
09/07/2009	€ / R 2010/03/15	13.35	Put	Currency Future	1,831.0000	1,769.0000	(3.386)	0	0	0
09/07/2009	€ / R 2010/03/15	10.75	Call	Currency Future	1,329.0000	1,385.0000	4.214	0	0	0
09/07/2009	€ / R 2010/03/15	13.95	Put	Currency Future	2,353.0000	2,289.0000	(2.720)	0	0	0
09/07/2009	€ / R 2010/03/15	7.50	Call	Currency Future	4,376.0000	4,452.0000	1.737	0	0	0
09/07/2009	€ / R 2010/03/15	14.35	Call	Currency Future	225.0000	236.0000	4.889	0	0	0
09/07/2009	€ / R 2010/03/15	14.75	Put	Currency Future	3,066.0000	2,998.0000	(2.218)	0	0	0
09/07/2009	€ / R 2010/03/15	15.95	Call	Currency Future	109.0000	116.0000	6.422	0	0	0
09/07/2009	€ / R 2010/03/15	12.05	Put	Currency Future	834.0000	786.0000	(5.755)	0	0	0
09/07/2009	€ / R 2010/03/15	7.70	Call	Currency Future	4,178.0000	4,254.0000	1.819	0	0	0
09/07/2009	€ / R 2010/03/15	14.95	Put	Currency Future	3,250.0000	3,181.0000	(2.123)	0	0	0
09/07/2009	€ / R 2010/03/15	8.35	Call	Currency Future	3,537.0000	3,613.0000	2.149	0	0	0
09/07/2009	€ / R 2010/03/15	8.75	Call	Currency Future	3,145.0000	3,220.0000	2.385	0	0	0
09/07/2009	€ / R 2010/03/15	9.95	Put	Currency Future	61.0000	51.0000	(16.393)	0	0	0
09/07/2009	€ / R 2010/03/15	11.90	Put	Currency Future	737.0000	693.0000	(5.970)	0	0	0
09/07/2009	€ / R 2010/03/15	13.50	Put	Currency Future	1,960.0000	1,896.0000	(3.265)	0	0	0
09/07/2009	€ / R 2010/03/15	7.35	Call	Currency Future	4,524.0000	4,601.0000	1.702	0	0	0
09/07/2009	€ / R 2010/03/15	9.75	Call	Currency Future	2,168.0000	2,242.0000	3.413	0	0	0
09/07/2009	€ / R 2010/03/15	8.95	Put	Currency Future	28.0000	27.0000	(3.571)	0	0	0
09/07/2009	€ / R 2010/03/15	15.50	Put	Currency Future	3,763.0000	3,692.0000	(1.887)	0	0	0
09/07/2009	€ / R 2010/03/15	8.95	Call	Currency Future	2,949.0000	3,025.0000	2.577	0	0	0
09/07/2009	€ / R 2010/03/15	7.60	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
09/07/2009	€ / R 2010/03/15	9.75	Put	Currency Future	47.0000	44.0000	(6.383)	0	0	0
09/07/2009	€ / R 2010/03/15	8.60	Call	Currency Future	3,292.0000	3,367.0000	2.278	0	0	0
09/07/2009	€ / R 2010/03/15	7.75	Call	Currency Future	4,129.0000	4,205.0000	1.841	0	0	0
09/07/2009	€ / R 2010/03/15	8.60	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
09/07/2009	€ / R 2010/03/15	11.90	Call	Currency Future	708.0000	741.0000	4.661	0	0	0
09/07/2009	€ / R 2010/03/15	15.75	Call	Currency Future	121.0000	126.0000	4.132	0	0	0
09/07/2009	€ / R 2010/03/15	9.60	Call	Currency Future	2,314.0000	2,388.0000	3.198	0	0	0
09/07/2009	€ / R 2010/03/15	8.75	Put	Currency Future	24.0000	22.0000	(8.333)	0	0	0
09/07/2009	€ / R 2010/03/15	7.60	Call	Currency Future	4,277.0000	4,353.0000	1.777	0	0	0
09/07/2009	€ / R 2010/03/15	11.80	Call	Currency Future	747.0000	782.0000	4.685	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	€ / R 2010/03/15	7.75	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
09/07/2009	€ / R 2010/03/15	15.75	Put	Currency Future	4,000.0000	3,928.0000	(1.800)	0	0	0
09/07/2009	€ / R 2010/03/15	7.95	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
09/07/2009	€ / R 2010/03/15	7.35	Put	Currency Future	3.0000	3.0000	-	0	0	0
09/07/2009	€ / R 2010/03/15	7.95	Call	Currency Future	3,932.0000	4,008.0000	1.933	0	0	0
09/07/2009	€ / R 2010/03/15	12.70	Call	Currency Future	473.0000	494.0000	4.440	0	0	0
09/07/2009	€ / R 2010/03/15	9.60	Put	Currency Future	43.0000	40.0000	(6.977)	0	0	0
09/07/2009	€ / R 2010/03/15	12.70	Put	Currency Future	1,302.0000	1,246.0000	(4.301)	0	0	0
09/07/2009	€ / R 2010/03/15	10.60	Put	Currency Future	170.0000	151.0000	(11.176)	0	0	0
09/07/2009	€ / R 2010/03/15	12.85	Call	Currency Future	441.0000	460.0000	4.308	0	0	0
09/07/2009	€ / R 2010/03/15	15.35	Put	Currency Future	3,622.0000	3,551.0000	(1.960)	0	0	0
09/07/2009	€ / R 2010/03/15	13.70	Call	Currency Future	305.0000	317.0000	3.934	0	0	0
09/07/2009	€ / R 2010/03/15	10.70	Put	Currency Future	195.0000	174.0000	(10.769)	0	0	0
09/07/2009	€ / R 2010/03/15	13.70	Put	Currency Future	2,134.0000	2,069.0000	(3.046)	0	0	0
09/07/2009	€ / R 2010/03/15	10.70	Call	Currency Future	1,366.0000	1,423.0000	4.173	0	0	0
09/07/2009	€ / R 2010/03/15	9.70	Call	Currency Future	2,217.0000	2,291.0000	3.338	0	0	0
09/07/2009	€ / R 2010/03/15	7.70	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
09/07/2009	€ / R 2010/03/15	8.70	Call	Currency Future	3,194.0000	3,269.0000	2.348	0	0	0
09/07/2009	€ / R 2010/03/15	8.70	Put	Currency Future	23.0000	21.0000	(8.696)	0	0	0
09/07/2009	€ / R 2010/03/15	9.70	Put	Currency Future	46.0000	43.0000	(6.522)	0	0	0
09/07/2009	€ / R 2010/03/15	14.70	Call	Currency Future	191.0000	200.0000	4.712	0	0	0
09/07/2009	€ / R 2010/03/15	14.70	Put	Currency Future	3,020.0000	2,952.0000	(2.252)	0	0	0
09/07/2009	€ / R 2010/03/15	15.70	Call	Currency Future	123.0000	129.0000	4.878	0	0	0
09/07/2009	€ / R 2010/03/15	15.60	Call	Currency Future	129.0000	134.0000	3.876	0	0	0
09/07/2009	€ / R 2010/03/15	13.60	Put	Currency Future	2,047.0000	1,982.0000	(3.175)	0	0	0
09/07/2009	€ / R 2010/03/15	13.60	Call	Currency Future	317.0000	330.0000	4.101	0	0	0
09/07/2009	€ / R 2010/03/15	15.60	Put	Currency Future	3,858.0000	3,786.0000	(1.866)	0	0	0
09/07/2009	€ / R 2010/03/15	17.60	Call	Currency Future	37.0000	37.0000	-	0	0	0
09/07/2009	€ / R 2010/03/15	17.60	Put	Currency Future	5,766.0000	5,689.0000	(1.335)	0	0	0
09/07/2009	€ / R 2010/03/15	15.70	Put	Currency Future	3,952.0000	3,881.0000	(1.797)	0	0	0
09/07/2009	€ / R 2010/03/15	19.60	Call	Currency Future	16.0000	16.0000	-	0	0	0
09/07/2009	€ / R 2010/03/15	10.60	Call	Currency Future	1,441.0000	1,499.0000	4.025	0	0	0
09/07/2009	€ / R 2010/03/15	19.60	Put	Currency Future	7,745.0000	7,668.0000	(0.994)	0	0	0
09/07/2009	€ / R 2010/03/15	19.50	Put	Currency Future	7,645.0000	7,569.0000	(0.994)	0	0	0
09/07/2009	€ / R 2010/03/15	17.50	Call	Currency Future	39.0000	40.0000	2.564	0	0	0
09/07/2009	€ / R 2010/03/15	11.60	Call	Currency Future	835.0000	873.0000	4.551	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	€ / R	2010/03/15	17.50	Put	Currency Future	5,669.0000	5,592.0000	(1.358)	0	0	0
09/07/2009	€ / R	2010/03/15	19.50	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
09/07/2009	€ / R	2010/03/15	11.60	Put	Currency Future	564.0000	525.0000	(6.915)	0	0	0
09/07/2009	€ / R	2010/03/15	11.35	Put	Currency Future	437.0000	402.0000	(8.009)	0	0	0
09/07/2009	€ / R	2010/03/15	11.35	Call	Currency Future	958.0000	1,000.0000	4.384	0	0	0
09/07/2009	€ / R	2010/03/15	11.50	Call	Currency Future	882.0000	922.0000	4.535	0	0	0
09/07/2009	€ / R	2010/03/15	11.50	Put	Currency Future	511.0000	474.0000	(7.241)	0	0	0
09/07/2009	€ / R	2010/03/15	11.70	Put	Currency Future	619.0000	578.0000	(6.624)	0	0	0
09/07/2009	€ / R	2010/03/15	11.70	Call	Currency Future	790.0000	826.0000	4.557	0	0	0
09/07/2009	€ / R	2010/03/15	11.70	Call	Currency Future	790.0000	826.0000	4.557	0	0	0
09/07/2009	€ / R	2010/03/15	11.70	Put	Currency Future	619.0000	578.0000	(6.624)	0	0	0
09/07/2009	AL12	2009/08/06			Index Future	310.0330	310.8340	0.258	0.0000	0.0000	0
09/07/2009	AL13	2009/08/06			Index Future	244.2640	244.3800	0.047	0.0000	0.0000	7
09/07/2009	AL37	2009/08/06			Index Future	274.3440	274.8680	0.191	0.0000	0.0000	0
09/07/2009	AL7T	2009/08/06			Index Future	305.5240	306.2250	0.229	0.0000	0.0000	0
09/07/2009	ALBI	2009/08/06			Index Future	285.2500	285.7480	0.175	0.0000	0.0000	654
09/07/2009	ALBI	2009/11/05			Index Future	290.3660	290.8730	0.175	0.0000	0.0000	0
09/07/2009	ALBI	2010/02/04			Index Future	295.8470	296.4390	0.200	0.0000	0.0000	0
09/07/2009	CRD1	2009/08/06			Index Future	123.3680	123.5010	0.108	0.0000	0.0000	2
09/07/2009	CRD1	2009/11/05			Index Future	125.6050	125.7410	0.108	0.0000	0.0000	0
09/07/2009	CRD1	2010/02/04			Index Future	127.9790	128.1180	0.109	0.0000	0.0000	0
09/07/2009	GOVI	2009/08/06			jGovi	287.1805	287.6500	0.163	0.0000	0.0000	567
09/07/2009	GOVI	2009/11/05			jGovi	292.3310	292.8095	0.164	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
09/07/2009	GOVI	2010/02/04			jGovi	297.8570	298.3440	0.164	0.0000	0.0000	0
09/07/2009	ILBI	2009/08/06			Index Future	358.1270	357.6960	(0.120)	0.0000	0.0000	3
09/07/2009	ILBI	2009/11/05			Index Future	365.3290	364.8680	(0.126)	0.0000	0.0000	0
09/07/2009	J153	2010/08/31			jSwap	7.8980	7.8820	(0.203)	0.0000	0.0000	0
09/07/2009	J157	2015/09/15			jSwap	9.0350	9.0020	(0.365)	0.0000	0.0000	0
09/07/2009	J186	2026/12/21			jSwap	8.6430	8.6010	(0.486)	0.0000	0.0000	0
09/07/2009	J201	2014/12/22			jSwap	8.9100	8.8710	(0.438)	0.0000	0.0000	0
09/07/2009	J203	2017/09/15			jSwap	9.1650	9.1270	(0.415)	0.0000	0.0000	0
09/07/2009	J204	2018/12/21			jSwap	9.1510	9.1170	(0.372)	0.0000	0.0000	0
09/07/2009	J207	2020/01/15			jSwap	9.2230	9.1890	(0.369)	0.0000	0.0000	0
09/07/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
09/07/2009	JFRA	2009/08/06			jFra	7.5290	7.5120	(0.226)	0.0000	0.0000	0
09/07/2009	JFRA	2009/11/05			jFra	7.2860	7.2740	(0.165)	0.0000	0.0000	0
09/07/2009	JFRA	2010/02/04			jFra	7.4190	7.3930	(0.350)	0.0000	0.0000	0
09/07/2009	JFRA	2010/05/06			jFra	7.6910	7.6690	(0.286)	0.0000	0.0000	0
09/07/2009	JFRA	2010/08/05			jFra	7.9610	7.9120	(0.616)	0.0000	0.0000	0
09/07/2009	JFRA	2010/11/04			jFra	8.2250	8.2050	(0.243)	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
09/07/2009	JN02	2009/08/06			jNote	7.9170	7.8900	(0.341)	0.0000	0.0000	0
09/07/2009	JN02	2009/11/05			jNote	8.0840	8.0560	(0.346)	0.0000	0.0000	0
09/07/2009	JN02	2010/02/04			jNote	8.3130	8.2820	(0.373)	0.0000	0.0000	0
09/07/2009	JN05	2009/08/06			jNote	8.8060	8.7670	(0.443)	0.0000	0.0000	0
09/07/2009	JN05	2009/11/05			jNote	8.9250	8.8840	(0.459)	0.0000	0.0000	0
09/07/2009	JN05	2010/02/04			jNote	9.0630	9.0210	(0.463)	0.0000	0.0000	0
09/07/2009	JN10	2009/08/06			jNote	9.0760	9.0410	(0.386)	0.0000	0.0000	0
09/07/2009	JN10	2009/11/05			jNote	9.1250	9.0890	(0.395)	0.0000	0.0000	0
09/07/2009	JN10	2010/02/04			jNote	9.1840	9.1460	(0.414)	0.0000	0.0000	0
09/07/2009	JROD	2009/07/31			jRod	7.6030	7.6000	(0.039)	0.0000	0.0000	0
09/07/2009	JROD	2009/08/31			jRod	7.3670	7.3620	(0.068)	0.0000	0.0000	0
09/07/2009	JROD	2009/09/30			jRod	7.5630	7.5560	(0.093)	0.0000	0.0000	0
09/07/2009	JROD	2009/10/30			jRod	7.6900	7.6850	(0.065)	0.0000	0.0000	0
09/07/2009	JROD	2009/11/30			jRod	7.6410	7.6340	(0.092)	0.0000	0.0000	0
09/07/2009	JROD	2009/12/31			jRod	7.7980	7.7880	(0.128)	0.0000	0.0000	0
09/07/2009	OTH1	2009/08/06			Index Future	274.5970	275.2520	0.239	0.0000	0.0000	3
09/07/2009	OTH1	2009/11/05			Index Future	279.5770	280.2450	0.239	0.0000	0.0000	0
09/07/2009	OTH1	2010/02/04			Index Future	284.8610	285.5420	0.239	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
09/07/2009	R153	2009/08/06			Bond Future	7.3480	7.3050	(0.585)	0.0000	0.0000	0
09/07/2009	R153	2009/08/06	10.00	Put	Option on Bond Future	8.0000	7.0000	(12.500)	0	0	0
09/07/2009	R153	2009/08/06	10.00	Call	Option on Bond Future	2,707.0000	2,751.0000	1.625	0	0	0
09/07/2009	R153	2009/08/06	9.75	Put	Option on Bond Future	13.0000	12.0000	(7.692)	0	0	0
09/07/2009	R153	2009/08/06	9.75	Call	Option on Bond Future	2,462.0000	2,505.0000	1.747	0	0	0
09/07/2009	R153	2009/11/05			Bond Future	5.0000	5.0000	-	0.0000	0.0000	0
09/07/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	1,239.0000	1,239.0000	-	0	0	0
09/07/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	18.0000	18.0000	-	0	0	0
09/07/2009	R157	2009/08/06			Bond Future	8.7110	8.6690	(0.482)	0.0000	0.0000	9,090
09/07/2009	R157	2009/08/06	9.25	Put	Option on Bond Future	247.0000	202.0000	(18.219)	0	0	0
09/07/2009	R157	2009/08/06	9.25	Call	Option on Bond Future	3,062.0000	3,240.0000	5.813	0	0	0
09/07/2009	R157	2009/11/05			Bond Future	8.8170	8.7720	(0.510)	0.0000	0.0000	0
09/07/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	7,212.0000	7,004.0000	(2.884)	0	0	0
09/07/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	267.0000	288.0000	7.865	0	0	0
09/07/2009	R157	2010/02/04			Bond Future	8.9020	8.8550	(0.528)	0.0000	0.0000	0
09/07/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	6,568.0000	6,383.0000	(2.817)	0	0	0
09/07/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	781.0000	825.0000	5.634	0	0	0
09/07/2009	R157	2010/05/06			Bond Future	8.9390	8.8890	(0.559)	0.0000	0.0000	0
09/07/2009	R157	2010/05/06	8.50	Put	Option on Bond Future	4,250.0000	4,108.0000	(3.341)	0	0	0
09/07/2009	R157	2010/05/06	8.50	Call	Option on Bond Future	2,174.0000	2,266.0000	4.232	0	0	0
09/07/2009	R186	2009/08/06			Bond Future	9.2080	9.1970	(0.119)	0.0000	0.0000	12,409
09/07/2009	R186	2009/08/06	7.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	35
09/07/2009	R186	2009/08/06	7.50	Put	Option on Bond Future	17,771.0000	17,669.0000	(0.574)	0	0	0
09/07/2009	R186	2009/08/06	9.00	Call	Option on Bond Future	1,278.0000	1,281.0000	0.235	0	0	0
09/07/2009	R186	2009/08/06	9.00	Put	Option on Bond Future	3,239.0000	3,140.0000	(3.056)	0	0	0
09/07/2009	R186	2009/11/05			Bond Future	9.2620	9.2510	(0.119)	0.0000	0.0000	0
09/07/2009	R186	2009/11/05	7.75	Call	Option on Bond Future	388.0000	390.0000	0.515	0	0	240
09/07/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	5,599.0000	5,524.0000	(1.340)	0	0	5,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	R186	2009/11/05	7.75	Put	Option on Bond Future	15,689.0000	15,590.0000	(0.631)	0	0	0
09/07/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	18,347.0000	18,247.0000	(0.545)	0	0	0
09/07/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	217.0000	218.0000	0.461	0	0	5,000
09/07/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	3,154.0000	3,180.0000	0.824	0	0	0
09/07/2009	R186	2009/11/05	8.75	Put	Option on Bond Future	7,129.0000	7,046.0000	(1.164)	0	0	240
09/07/2009	R186	2009/11/05	8.75	Call	Option on Bond Future	2,274.0000	2,293.0000	0.836	0	0	0
09/07/2009	R186	2010/02/04			Bond Future	9.3100	9.2980	(0.129)	0.0000	0.0000	0
09/07/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	12,159.0000	12,068.0000	(0.748)	0	0	0
09/07/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	1,888.0000	1,905.0000	0.900	0	0	0
09/07/2009	R186	2010/05/06			Bond Future	9.3380	9.3260	(0.129)	0.0000	0.0000	0
09/07/2009	R186	2010/05/06	9.00	Put	Option on Bond Future	8,099.0000	8,030.0000	(0.852)	0	0	0
09/07/2009	R186	2010/05/06	9.00	Call	Option on Bond Future	5,005.0000	5,043.0000	0.759	0	0	0
09/07/2009	R201	2009/08/06			Bond Future	8.8180	8.7760	(0.476)	0.0000	0.0000	2
09/07/2009	R201	2009/08/06	9.25	Put	Option on Bond Future	297.0000	249.0000	(16.162)	0	0	0
09/07/2009	R201	2009/08/06	9.25	Call	Option on Bond Future	2,088.0000	2,217.0000	6.178	0	0	0
09/07/2009	R201	2009/11/05			Bond Future	8.9050	8.8600	(0.505)	0.0000	0.0000	0
09/07/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	197.0000	212.0000	7.614	0	0	0
09/07/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	6,053.0000	5,887.0000	(2.742)	0	0	0
09/07/2009	R201	2010/02/04			Bond Future	8.9840	8.9370	(0.523)	0.0000	0.0000	0
09/07/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	6,348.0000	6,192.0000	(2.457)	0	0	0
09/07/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	423.0000	448.0000	5.910	0	0	0
09/07/2009	R201	2010/05/06			Bond Future	9.0240	8.9740	(0.554)	0.0000	0.0000	0
09/07/2009	R201	2010/05/06	8.50	Call	Option on Bond Future	1,666.0000	1,735.0000	4.142	0	0	0
09/07/2009	R201	2010/05/06	8.50	Put	Option on Bond Future	3,620.0000	3,504.0000	(3.204)	0	0	0
09/07/2009	R203	2009/08/06			Bond Future	9.2460	9.1950	(0.552)	0.0000	0.0000	1,570
09/07/2009	R203	2009/08/06	9.25	Call	Option on Bond Future	1,257.0000	1,381.0000	9.865	0	0	0
09/07/2009	R203	2009/08/06	9.25	Put	Option on Bond Future	1,236.0000	1,083.0000	(12.379)	0	0	0
09/07/2009	R203	2009/11/05			Bond Future	9.3290	9.2750	(0.579)	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
09/07/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	10,428.0000	10,156.0000	(2.608)	0	0	0
09/07/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	127.0000	140.0000	10.236	0	0	0
09/07/2009	R203	2010/02/04			Bond Future	9.4080	9.3520	(0.595)	0.0000	0.0000	0
09/07/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	7,380.0000	7,151.0000	(3.103)	0	0	0
09/07/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	915.0000	973.0000	6.339	0	0	0
09/07/2009	R203	2010/05/06			Bond Future	9.4540	9.3950	(0.624)	0.0000	0.0000	0
09/07/2009	R203	2010/05/06	9.00	Call	Option on Bond Future	2,600.0000	2,719.0000	4.577	0	0	0
09/07/2009	R203	2010/05/06	9.00	Put	Option on Bond Future	4,906.0000	4,730.0000	(3.587)	0	0	0
09/07/2009	R204	2009/08/06			Bond Future	9.2740	9.2430	(0.334)	9.2100	9.2100	910
09/07/2009	R204	2009/08/06	9.25	Put	Option on Bond Future	1,422.0000	1,308.0000	(8.017)	0	0	0
09/07/2009	R204	2009/08/06	9.25	Call	Option on Bond Future	1,282.0000	1,349.0000	5.226	0	0	0
09/07/2009	R204	2009/11/05			Bond Future	9.3480	9.3160	(0.342)	0.0000	0.0000	0
09/07/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	11,541.0000	11,365.0000	(1.525)	0	0	0
09/07/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	132.0000	138.0000	4.545	0	0	0
09/07/2009	R204	2010/02/04			Bond Future	9.4170	9.3830	(0.361)	0.0000	0.0000	0
09/07/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	8,139.0000	7,985.0000	(1.892)	0	0	0
09/07/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	989.0000	1,025.0000	3.640	0	0	0
09/07/2009	R204	2010/05/06			Bond Future	9.4600	9.4240	(0.381)	0.0000	0.0000	0
09/07/2009	R204	2010/05/06	9.00	Put	Option on Bond Future	5,407.0000	5,286.0000	(2.238)	0	0	0
09/07/2009	R204	2010/05/06	9.00	Call	Option on Bond Future	2,840.0000	2,917.0000	2.711	0	0	0
09/07/2009	R206	2009/08/06			Bond Future	8.8310	8.7890	(0.476)	0.0000	0.0000	1,775
09/07/2009	R206	2009/08/06	9.25	Call	Option on Bond Future	1,708.0000	1,814.0000	6.206	0	0	0
09/07/2009	R206	2009/08/06	9.25	Put	Option on Bond Future	259.0000	218.0000	(15.830)	0	0	0
09/07/2009	R206	2009/08/06	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	300
09/07/2009	R206	2009/08/06	7.00	Put	Option on Bond Future	6,665.0000	6,518.0000	(2.206)	0	0	0
09/07/2009	R206	2009/11/05			Bond Future	8.9280	8.8830	(0.504)	0.0000	0.0000	0
09/07/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	158.0000	170.0000	7.595	0	0	0
09/07/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	5,052.0000	4,915.0000	(2.712)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	R206	2010/02/04			Bond Future	9.0210	8.9730	(0.532)	0.0000	0.0000	0
09/07/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	333.0000	353.0000	6.006	0	0	0
09/07/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	5,276.0000	5,145.0000	(2.483)	0	0	0
09/07/2009	R206	2010/05/06			Bond Future	9.0750	9.0230	(0.573)	0.0000	0.0000	0
09/07/2009	R206	2010/05/06	8.75	Put	Option on Bond Future	2,594.0000	2,504.0000	(3.470)	0	0	0
09/07/2009	R206	2010/05/06	8.75	Call	Option on Bond Future	1,619.0000	1,685.0000	4.077	0	0	0
09/07/2009	R207	2009/08/06			Bond Future	9.3630	9.3420	(0.224)	0.0000	0.0000	600
09/07/2009	R207	2009/08/06	9.25	Call	Option on Bond Future	1,065.0000	1,096.0000	2.911	0	0	0
09/07/2009	R207	2009/08/06	9.25	Put	Option on Bond Future	1,741.0000	1,647.0000	(5.399)	0	0	0
09/07/2009	R207	2009/11/05			Bond Future	9.4310	9.4100	(0.223)	0.0000	0.0000	0
09/07/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	12,439.0000	12,319.0000	(0.965)	0	0	0
09/07/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	118.0000	121.0000	2.542	0	0	0
09/07/2009	R207	2010/02/04			Bond Future	9.4960	9.4730	(0.242)	0.0000	0.0000	0
09/07/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	8,542.0000	8,432.0000	(1.288)	0	0	0
09/07/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	992.0000	1,015.0000	2.319	0	0	0
09/07/2009	R207	2010/05/06			Bond Future	9.5400	9.5160	(0.252)	0.0000	0.0000	0
09/07/2009	R207	2010/05/06	9.25	Call	Option on Bond Future	3,357.0000	3,413.0000	1.668	0	0	0
09/07/2009	R207	2010/05/06	9.25	Put	Option on Bond Future	5,012.0000	4,932.0000	(1.596)	0	0	0
09/07/2009	R208	2009/08/06			Bond Future	9.4230	9.3970	(0.276)	9.3000	9.3000	120
09/07/2009	R208	2009/08/06	9.25	Call	Option on Bond Future	943.0000	982.0000	4.136	0	0	0
09/07/2009	R208	2009/08/06	9.25	Put	Option on Bond Future	2,004.0000	1,885.0000	(5.938)	0	0	0
09/07/2009	R208	2009/11/05			Bond Future	9.4790	9.4530	(0.274)	0.0000	0.0000	0
09/07/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	11,475.0000	11,326.0000	(1.298)	0	0	0
09/07/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	186.0000	193.0000	3.763	0	0	0
09/07/2009	R208	2010/02/04			Bond Future	9.5520	9.5260	(0.272)	0.0000	0.0000	0
09/07/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	1,295.0000	1,328.0000	2.548	0	0	0
09/07/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	7,813.0000	7,692.0000	(1.549)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	R208	2010/05/06			Bond Future	9.6360	9.6110	(0.259)	0.0000	0.0000	0
09/07/2009	R208	2010/05/06	9.25	Call	Option on Bond Future	3,214.0000	3,272.0000	1.805	0	0	0
09/07/2009	R208	2010/05/06	9.25	Put	Option on Bond Future	5,486.0000	5,399.0000	(1.586)	0	0	0
09/07/2009	R209	2009/08/06			Bond Future	8.8510	8.8010	(0.565)	0.0000	0.0000	4,603
09/07/2009	R209	2009/08/06	8.00	Put	Option on Bond Future	7,388.0000	7,004.0000	(5.198)	0	0	0
09/07/2009	R209	2009/08/06	8.00	Call	Option on Bond Future	94.0000	109.0000	15.957	0	0	1,950
09/07/2009	R209	2009/08/06	8.75	Call	Option on Bond Future	1,385.0000	1,537.0000	10.975	0	0	0
09/07/2009	R209	2009/08/06	8.75	Put	Option on Bond Future	2,194.0000	1,947.0000	(11.258)	0	0	0
09/07/2009	R209	2009/11/05			Bond Future	8.8850	8.8330	(0.585)	0.0000	0.0000	0
09/07/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	104.0000	116.0000	11.538	0	0	5,000
09/07/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	17,801.0000	17,401.0000	(2.247)	0	0	0
09/07/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	7,575.0000	7,887.0000	4.119	0	0	0
09/07/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	1,253.0000	1,154.0000	(7.901)	0	0	2,500
09/07/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	205.0000	226.0000	10.244	0	0	0
09/07/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	15,186.0000	14,795.0000	(2.575)	0	0	0
09/07/2009	R209	2010/02/04			Bond Future	8.9140	8.8610	(0.595)	0.0000	0.0000	0
09/07/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	9,546.0000	9,861.0000	3.300	0	0	0
09/07/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	1,798.0000	1,696.0000	(5.673)	0	0	0
09/07/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	13,499.0000	13,145.0000	(2.622)	0	0	0
09/07/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	903.0000	967.0000	7.087	0	0	2,500
09/07/2009	R209	2010/05/06			Bond Future	8.9260	8.8720	(0.605)	0.0000	0.0000	0
09/07/2009	R209	2010/05/06	8.50	Put	Option on Bond Future	7,336.0000	7,091.0000	(3.340)	0	0	0
09/07/2009	R209	2010/05/06	8.50	Call	Option on Bond Future	3,885.0000	4,063.0000	4.582	0	0	0
09/07/2009	TRT1	2009/08/06			Index Future	283.4730	283.9410	0.165	0.0000	0.0000	100
09/07/2009	TRT1	2009/11/05			Index Future	288.6140	289.0910	0.165	0.0000	0.0000	0
09/07/2009	TRT1	2010/02/04			Index Future	294.0690	294.5550	0.165	0.0000	0.0000	0
09/07/2009	ZAAD	2009/09/14			Currency Future	6.4572	6.4188	(0.595)	0.0000	0.0000	179,046

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	ZAAD	2009/09/14	5.95	Call	Currency Future	550.0000	515.0000	(6.364)	0	0	0
09/07/2009	ZAAD	2009/09/14	5.80	Put	Currency Future	26.0000	29.0000	11.538	0	0	0
09/07/2009	ZAAD	2009/09/14	12.35	Put	Currency Future	5,893.0000	5,931.0000	0.645	0	0	0
09/07/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	685.0000	717.0000	4.672	0	0	0
09/07/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	105.0000	91.0000	(13.333)	0	0	0
09/07/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	731.0000	764.0000	4.514	0	0	0
09/07/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	180.0000	197.0000	9.444	0	0	0
09/07/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	121.0000	129.0000	6.612	0	0	0
09/07/2009	ZAAD	2009/09/14	14.45	Put	Currency Future	7,993.0000	8,031.0000	0.475	0	0	0
09/07/2009	ZAAD	2009/09/14	5.95	Put	Currency Future	42.0000	46.0000	9.524	0	0	0
09/07/2009	ZAAD	2009/09/14	6.15	Put	Currency Future	79.0000	84.0000	6.329	0	0	0
09/07/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	42.0000	36.0000	(14.286)	0	0	0
09/07/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	347.0000	372.0000	7.205	0	0	0
09/07/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	348.0000	316.0000	(9.195)	0	0	0
09/07/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	38.0000	32.0000	(15.789)	0	0	0
09/07/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	187.0000	166.0000	(11.230)	0	0	0
09/07/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	425.0000	392.0000	(7.765)	0	0	0
09/07/2009	ZAAD	2009/09/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	ZAAD	2009/09/14	5.85	Put	Currency Future	31.0000	34.0000	9.677	0	0	0
09/07/2009	ZAAD	2009/09/14	6.15	Call	Currency Future	386.0000	353.0000	(8.549)	0	0	0
09/07/2009	ZAAD	2009/09/14	14.35	Put	Currency Future	7,893.0000	7,931.0000	0.481	0	0	0
09/07/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	28.0000	24.0000	(14.286)	0	0	0
09/07/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	83.0000	72.0000	(13.253)	0	0	0
09/07/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	118.0000	103.0000	(12.712)	0	0	0
09/07/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	640.0000	672.0000	5.000	0	0	0
09/07/2009	ZAAD	2009/09/14	5.80	Call	Currency Future	683.0000	647.0000	(5.271)	0	0	0
09/07/2009	ZAAD	2009/09/14	5.95	Put	Currency Future	42.0000	46.0000	9.524	0	0	0
09/07/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	870.0000	905.0000	4.023	0	0	0
09/07/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	426.0000	453.0000	6.338	0	0	0
09/07/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	275.0000	297.0000	8.000	0	0	0
09/07/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	91.0000	97.0000	6.593	0	0	0
09/07/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	310.0000	334.0000	7.742	0	0	0
09/07/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	640.0000	672.0000	5.000	0	0	0
09/07/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	278.0000	247.0000	(11.151)	0	0	0
09/07/2009	ZAAD	2009/09/14	12.45	Put	Currency Future	5,993.0000	6,031.0000	0.634	0	0	0
09/07/2009	ZAAD	2009/09/14	5.90	Call	Currency Future	593.0000	558.0000	(5.902)	0	0	0

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09/07/2009	ZAAD	2009/09/14	5.95	Call	Currency Future	550.0000	515.0000	(6.364)	0	0	0
09/07/2009	ZAAD	2009/09/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	965.0000	1,000.0000	3.627	0	0	0
09/07/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	426.0000	453.0000	6.338	0	0	0
09/07/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	158.0000	168.0000	6.329	0	0	0
09/07/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	59.0000	51.0000	(13.559)	0	0	0
09/07/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	158.0000	168.0000	6.329	0	0	0
09/07/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	68.0000	73.0000	7.353	0	0	0
09/07/2009	ZAAD	2009/09/14	10.45	Put	Currency Future	3,993.0000	4,032.0000	0.977	0	0	0
09/07/2009	ZAAD	2009/09/14	5.85	Call	Currency Future	638.0000	602.0000	(5.643)	0	0	0
09/07/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	68.0000	73.0000	7.353	0	0	0
09/07/2009	ZAAD	2009/09/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	23.0000	19.0000	(17.391)	0	0	0
09/07/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	83.0000	72.0000	(13.253)	0	0	0
09/07/2009	ZAAD	2009/09/14	6.25	Call	Currency Future	312.0000	281.0000	(9.936)	0	0	0
09/07/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	59.0000	51.0000	(13.559)	0	0	0
09/07/2009	ZAAD	2009/09/14	6.35	Call	Currency Future	246.0000	216.0000	(12.195)	0	0	0
09/07/2009	ZAAD	2009/09/14	5.90	Put	Currency Future	36.0000	39.0000	8.333	0	0	0
09/07/2009	ZAAD	2009/09/14	7.25	Call	Currency Future	31.0000	26.0000	(16.129)	0	0	0
09/07/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	209.0000	228.0000	9.091	0	0	0
09/07/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	310.0000	334.0000	7.742	0	0	0
09/07/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	215.0000	187.0000	(13.023)	0	0	0
09/07/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	552.0000	582.0000	5.435	0	0	0
09/07/2009	ZAAD	2009/09/14	6.35	Put	Currency Future	139.0000	147.0000	5.755	0	0	0
09/07/2009	ZAAD	2009/09/14	8.45	Put	Currency Future	1,997.0000	2,035.0000	1.903	0	0	0
09/07/2009	ZAAD	2009/09/14	6.00	Put	Currency Future	50.0000	54.0000	8.000	0	0	0
09/07/2009	ZAAD	2009/09/14	10.35	Put	Currency Future	3,893.0000	3,932.0000	1.002	0	0	0
09/07/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	823.0000	857.0000	4.131	0	0	0
09/07/2009	ZAAD	2009/09/14	6.25	Put	Currency Future	105.0000	112.0000	6.667	0	0	0
09/07/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	47.0000	40.0000	(14.894)	0	0	0
09/07/2009	ZAAD	2009/09/14	2.30	Call	Currency Future	4,157.0000	4,119.0000	(0.914)	0	0	0
09/07/2009	ZAAD	2009/09/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	ZAAD	2009/09/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	425.0000	392.0000	(7.765)	0	0	0
09/07/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	731.0000	764.0000	4.514	0	0	0
09/07/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	148.0000	131.0000	(11.486)	0	0	0

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09/07/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	118.0000	103.0000	(12.712)	0	0	0
09/07/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	47.0000	40.0000	(14.894)	0	0	0
09/07/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	180.0000	197.0000	9.444	0	0	0
09/07/2009	ZAAD	2009/09/14	2.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	ZAAD	2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	870.0000	905.0000	4.023	0	0	0
09/07/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	167.0000	147.0000	(11.976)	0	0	0
09/07/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	552.0000	582.0000	5.435	0	0	0
09/07/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	187.0000	166.0000	(11.230)	0	0	0
09/07/2009	ZAAD	2009/09/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	348.0000	316.0000	(9.195)	0	0	0
09/07/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	28.0000	24.0000	(14.286)	0	0	0
09/07/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	685.0000	717.0000	4.672	0	0	0
09/07/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	215.0000	187.0000	(13.023)	0	0	0
09/07/2009	ZAAD	2009/09/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	91.0000	97.0000	6.593	0	0	0
09/07/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	38.0000	32.0000	(15.789)	0	0	0
09/07/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	42.0000	36.0000	(14.286)	0	0	0
09/07/2009	ZAAD	2009/09/14	3.30	Call	Currency Future	3,157.0000	3,119.0000	(1.204)	0	0	0
09/07/2009	ZAAD	2009/09/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	34.0000	29.0000	(14.706)	0	0	0
09/07/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	1,013.0000	1,049.0000	3.554	0	0	0
09/07/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	509.0000	538.0000	5.697	0	0	0
09/07/2009	ZAAD	2009/09/14	5.30	Call	Currency Future	1,162.0000	1,124.0000	(3.270)	0	0	0
09/07/2009	ZAAD	2009/09/14	2.40	Call	Currency Future	4,057.0000	4,019.0000	(0.937)	0	0	0
09/07/2009	ZAAD	2009/09/14	6.00	Call	Currency Future	507.0000	473.0000	(6.706)	0	0	0
09/07/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	777.0000	810.0000	4.247	0	0	0
09/07/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	20.0000	17.0000	(15.000)	0	0	0
09/07/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	132.0000	116.0000	(12.121)	0	0	0
09/07/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	66.0000	57.0000	(13.636)	0	0	0
09/07/2009	ZAAD	2009/09/14	7.55	Call	Currency Future	17.0000	14.0000	(17.647)	0	0	0
09/07/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	148.0000	131.0000	(11.486)	0	0	0
09/07/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	66.0000	57.0000	(13.636)	0	0	0
09/07/2009	ZAAD	2009/09/14	8.05	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
09/07/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	25.0000	21.0000	(16.000)	0	0	0
09/07/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	241.0000	262.0000	8.714	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	509.0000	538.0000	5.697	0	0	0
09/07/2009	ZAAD	2009/09/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	121.0000	129.0000	6.612	0	0	0
09/07/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	918.0000	953.0000	3.813	0	0	0
09/07/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	241.0000	262.0000	8.714	0	0	0
09/07/2009	ZAAD	2009/09/14	6.85	Put	Currency Future	467.0000	495.0000	5.996	0	0	0
09/07/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	278.0000	247.0000	(11.151)	0	0	0
09/07/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	965.0000	1,000.0000	3.627	0	0	0
09/07/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	777.0000	810.0000	4.247	0	0	0
09/07/2009	ZAAD	2009/09/14	12.55	Put	Currency Future	6,093.0000	6,131.0000	0.624	0	0	0
09/07/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0
09/07/2009	ZAAD	2009/09/14	6.85	Call	Currency Future	74.0000	64.0000	(13.514)	0	0	0
09/07/2009	ZAAD	2009/09/14	5.05	Put	Currency Future	3.0000	3.0000	-	0	0	0
09/07/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	1,110.0000	1,146.0000	3.243	0	0	0
09/07/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	132.0000	116.0000	(12.121)	0	0	0
09/07/2009	ZAAD	2009/09/14	7.00	Put	Currency Future	595.0000	626.0000	5.210	0	0	0
09/07/2009	ZAAD	2009/09/14	5.45	Put	Currency Future	7.0000	9.0000	28.571	0	0	0
09/07/2009	ZAAD	2009/09/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	23.0000	19.0000	(17.391)	0	0	0
09/07/2009	ZAAD	2009/09/14	7.00	Call	Currency Future	53.0000	45.0000	(15.094)	0	0	0
09/07/2009	ZAAD	2009/09/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	ZAAD	2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	1,061.0000	1,097.0000	3.393	0	0	0
09/07/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	275.0000	297.0000	8.000	0	0	0
09/07/2009	ZAAD	2009/09/14	6.05	Put	Currency Future	58.0000	63.0000	8.621	0	0	0
09/07/2009	ZAAD	2009/09/14	8.05	Put	Currency Future	1,600.0000	1,638.0000	2.375	0	0	0
09/07/2009	ZAAD	2009/09/14	9.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/07/2009	ZAAD	2009/09/14	8.40	Put	Currency Future	1,947.0000	1,985.0000	1.952	0	0	0
09/07/2009	ZAAD	2009/09/14	5.30	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
09/07/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	34.0000	29.0000	(14.706)	0	0	0
09/07/2009	ZAAD	2009/09/14	6.05	Call	Currency Future	465.0000	432.0000	(7.097)	0	0	0
09/07/2009	ZAAD	2009/09/14	9.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/07/2009	ZAAD	2009/09/14	12.50	Put	Currency Future	6,043.0000	6,081.0000	0.629	0	0	0
09/07/2009	ZAAD	2009/09/14	10.40	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
09/07/2009	ZAAD	2009/09/14	8.30	Put	Currency Future	1,848.0000	1,886.0000	2.056	0	0	0
09/07/2009	ZAAD	2009/09/14	9.55	Put	Currency Future	3,094.0000	3,132.0000	1.228	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	ZAAD	2009/09/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	ZAAD	2009/09/14	10.40	Put	Currency Future	3,943.0000	3,982.0000	0.989	0	0	0
09/07/2009	ZAAD	2009/09/14	10.35	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
09/07/2009	ZAAD	2009/09/14	6.75	Put	Currency Future	386.0000	412.0000	6.736	0	0	0
09/07/2009	ZAAD	2009/09/14	11.05	Put	Currency Future	4,593.0000	4,632.0000	0.849	0	0	0
09/07/2009	ZAAD	2009/09/14	11.00	Put	Currency Future	4,543.0000	4,582.0000	0.858	0	0	0
09/07/2009	ZAAD	2009/09/14	8.40	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
09/07/2009	ZAAD	2009/09/14	8.35	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
09/07/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	347.0000	372.0000	7.205	0	0	0
09/07/2009	ZAAD	2009/09/14	3.55	Call	Currency Future	2,907.0000	2,869.0000	(1.307)	0	0	0
09/07/2009	ZAAD	2009/09/14	5.00	Put	Currency Future	2.0000	2.0000	-	0	0	0
09/07/2009	ZAAD	2009/09/14	6.75	Call	Currency Future	93.0000	81.0000	(12.903)	0	0	0
09/07/2009	ZAAD	2009/09/14	5.05	Call	Currency Future	1,410.0000	1,372.0000	(2.695)	0	0	0
09/07/2009	ZAAD	2009/09/14	8.00	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
09/07/2009	ZAAD	2009/09/14	5.40	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
09/07/2009	ZAAD	2009/09/14	8.00	Put	Currency Future	1,551.0000	1,588.0000	2.386	0	0	0
09/07/2009	ZAAD	2009/09/14	4.40	Call	Currency Future	2,058.0000	2,019.0000	(1.895)	0	0	0
09/07/2009	ZAAD	2009/09/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	ZAAD	2009/09/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	ZAAD	2009/09/14	9.50	Put	Currency Future	3,044.0000	3,082.0000	1.248	0	0	0
09/07/2009	ZAAD	2009/09/14	5.40	Call	Currency Future	1,064.0000	1,026.0000	(3.571)	0	0	0
09/07/2009	ZAAD	2009/09/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	ZAAD	2009/09/14	3.40	Call	Currency Future	3,057.0000	3,019.0000	(1.243)	0	0	0
09/07/2009	ZAAD	2009/09/14	8.30	Call	Currency Future	5.0000	5.0000	-	0	0	0
09/07/2009	ZAAD	2009/09/14	8.35	Put	Currency Future	1,898.0000	1,935.0000	1.949	0	0	0
09/07/2009	ZAAD	2009/09/14	2.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	ZAAD	2009/09/14	0.50	Call	Currency Future	5,957.0000	5,919.0000	(0.638)	0	0	0
09/07/2009	ZAAD	2009/09/14	12.40	Put	Currency Future	5,943.0000	5,981.0000	0.639	0	0	0
09/07/2009	ZAAD	2009/09/14	14.30	Put	Currency Future	7,843.0000	7,881.0000	0.485	0	0	0
09/07/2009	ZAAD	2009/09/14	3.35	Call	Currency Future	3,107.0000	3,069.0000	(1.223)	0	0	0
09/07/2009	ZAAD	2009/09/14	0.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	ZAAD	2009/09/14	10.30	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
09/07/2009	ZAAD	2009/09/14	5.35	Put	Currency Future	6.0000	6.0000	-	0	0	0
09/07/2009	ZAAD	2009/09/14	2.00	Call	Currency Future	4,457.0000	4,419.0000	(0.853)	0	0	0
09/07/2009	ZAAD	2009/09/14	10.30	Put	Currency Future	3,843.0000	3,882.0000	1.015	0	0	0
09/07/2009	ZAAD	2009/09/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0

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09/07/2009	ZAAD	2009/09/14	3.50	Call	Currency Future	2,957.0000	2,919.0000	(1.285)	0	0	0
09/07/2009	ZAAD	2009/09/14	14.40	Put	Currency Future	7,943.0000	7,981.0000	0.478	0	0	0
09/07/2009	ZAAD	2009/09/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	ZAAD	2009/09/14	5.35	Call	Currency Future	1,113.0000	1,075.0000	(3.414)	0	0	0
09/07/2009	ZAAD	2009/09/14	5.00	Call	Currency Future	1,460.0000	1,421.0000	(2.671)	0	0	0
09/07/2009	ZAAD	2009/09/14	12.30	Put	Currency Future	5,843.0000	5,881.0000	0.650	0	0	0
09/07/2009	ZAAD	2009/09/14	4.35	Call	Currency Future	2,107.0000	2,069.0000	(1.804)	0	0	0
09/07/2009	ZAAD	2009/09/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	ZAAD	2009/09/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	ZAAD	2009/09/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	ZAAD	2009/09/14	2.35	Call	Currency Future	4,107.0000	4,069.0000	(0.925)	0	0	0
09/07/2009	ZAAD	2009/09/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	ZAAD	2009/09/14	4.30	Call	Currency Future	2,157.0000	2,119.0000	(1.762)	0	0	0
09/07/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	105.0000	91.0000	(13.333)	0	0	0
09/07/2009	ZAAD	2009/09/14	5.45	Call	Currency Future	1,015.0000	977.0000	(3.744)	0	0	0
09/07/2009	ZAAD	2009/09/14	8.45	Call	Currency Future	4.0000	4.0000	-	0	0	0
09/07/2009	ZAAD	2009/09/14	2.05	Call	Currency Future	4,407.0000	4,369.0000	(0.862)	0	0	0
09/07/2009	ZAAD	2009/09/14	4.45	Call	Currency Future	2,008.0000	1,969.0000	(1.942)	0	0	0
09/07/2009	ZAAD	2009/09/14	0.55	Call	Currency Future	5,907.0000	5,869.0000	(0.643)	0	0	0
09/07/2009	ZAAD	2009/09/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	ZAAD	2009/09/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	ZAAD	2009/09/14	4.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/07/2009	ZAAD	2009/09/14	10.45	Put	Currency Future	0.0000	4,032.0000	100.000	0	0	0
09/07/2009	ZAAD	2009/09/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	ZAAD	2009/09/14	14.45	Put	Currency Future	0.0000	8,031.0000	100.000	0	0	0
09/07/2009	ZAAD	2009/09/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	ZAAD	2009/09/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	ZAAD	2009/09/14	3.45	Call	Currency Future	3,007.0000	2,969.0000	(1.264)	0	0	0
09/07/2009	ZAAD	2009/09/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	ZAAD	2009/09/14	2.45	Call	Currency Future	4,007.0000	3,969.0000	(0.948)	0	0	0
09/07/2009	ZAAD	2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	ZAAD	2009/09/14	12.45	Put	Currency Future	0.0000	6,031.0000	100.000	0	0	0
09/07/2009	ZAAD	2009/09/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	ZAAD	2009/09/14	12.75	Put	Currency Future	6,293.0000	6,331.0000	0.604	0	0	0
09/07/2009	ZAAD	2009/09/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	ZAAD	2009/09/14	0.75	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	ZAAD	2009/09/14	2.25	Call	Currency Future	4,207.0000	4,169.0000	(0.903)	0	0	0
09/07/2009	ZAAD	2009/09/14	0.75	Call	Currency Future	5,707.0000	5,669.0000	(0.666)	0	0	0
09/07/2009	ZAAD	2009/09/14	11.25	Put	Currency Future	4,793.0000	4,832.0000	0.814	0	0	0
09/07/2009	ZAAD	2009/09/14	3.75	Call	Currency Future	2,707.0000	2,669.0000	(1.404)	0	0	0
09/07/2009	ZAAD	2009/09/14	2.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	ZAAD	2009/09/14	5.25	Call	Currency Future	1,212.0000	1,174.0000	(3.135)	0	0	0
09/07/2009	ZAAD	2009/09/14	9.75	Put	Currency Future	3,294.0000	3,332.0000	1.154	0	0	0
09/07/2009	ZAAD	2009/09/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	ZAAD	2009/09/14	8.25	Put	Currency Future	1,798.0000	1,836.0000	2.113	0	0	0
09/07/2009	ZAAD	2009/09/14	9.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/07/2009	ZAAD	2009/09/14	5.25	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
09/07/2009	ZAAD	2009/09/14	8.25	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
09/07/2009	ZAAD	2009/12/14			Currency Future	6.5252	6.4999	(0.388)	0.0000	0.0000	455
09/07/2009	ZAAD	2009/12/14	6.05	Call	Currency Future	587.0000	567.0000	(3.407)	0	0	0
09/07/2009	ZAAD	2009/12/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	ZAAD	2009/12/14	5.95	Call	Currency Future	661.0000	640.0000	(3.177)	0	0	0
09/07/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	137.0000	131.0000	(4.380)	0	0	0
09/07/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	294.0000	282.0000	(4.082)	0	0	0
09/07/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	197.0000	206.0000	4.569	0	0	0
09/07/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	242.0000	231.0000	(4.545)	0	0	0
09/07/2009	ZAAD	2009/12/14	6.05	Put	Currency Future	111.0000	117.0000	5.405	0	0	0
09/07/2009	ZAAD	2009/12/14	5.95	Put	Currency Future	86.0000	90.0000	4.651	0	0	0
09/07/2009	ZAAD	2009/12/14	5.45	Call	Currency Future	1,094.0000	1,069.0000	(2.285)	0	0	0
09/07/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	175.0000	168.0000	(4.000)	0	0	0
09/07/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	416.0000	431.0000	3.606	0	0	0
09/07/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	240.0000	251.0000	4.583	0	0	0
09/07/2009	ZAAD	2009/12/14	7.25	Call	Currency Future	122.0000	116.0000	(4.918)	0	0	0
09/07/2009	ZAAD	2009/12/14	6.60	Put	Currency Future	350.0000	364.0000	4.000	0	0	0
09/07/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	422.0000	406.0000	(3.791)	0	0	0
09/07/2009	ZAAD	2009/12/14	6.50	Put	Currency Future	289.0000	302.0000	4.498	0	0	0
09/07/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	264.0000	276.0000	4.545	0	0	0
09/07/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	524.0000	540.0000	3.053	0	0	0
09/07/2009	ZAAD	2009/12/14	2.50	Call	Currency Future	4,025.0000	4,000.0000	(0.621)	0	0	0
09/07/2009	ZAAD	2009/12/14	6.00	Call	Currency Future	623.0000	603.0000	(3.210)	0	0	0
09/07/2009	ZAAD	2009/12/14	5.45	Put	Currency Future	19.0000	19.0000	-	0	0	0

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09/07/2009	ZAAD 2009/12/14	7.25	Put	Currency Future	847.0000	866.0000	2.243	0	0	0
09/07/2009	ZAAD 2009/12/14	6.50	Call	Currency Future	314.0000	301.0000	(4.140)	0	0	0
09/07/2009	ZAAD 2009/12/14	6.85	Call	Currency Future	199.0000	190.0000	(4.523)	0	0	0
09/07/2009	ZAAD 2009/12/14	6.00	Put	Currency Future	98.0000	103.0000	5.102	0	0	0
09/07/2009	ZAAD 2009/12/14	7.15	Put	Currency Future	762.0000	781.0000	2.493	0	0	0
09/07/2009	ZAAD 2009/12/14	6.65	Put	Currency Future	383.0000	397.0000	3.655	0	0	0
09/07/2009	ZAAD 2009/12/14	6.25	Call	Currency Future	452.0000	435.0000	(3.761)	0	0	0
09/07/2009	ZAAD 2009/12/14	6.40	Call	Currency Future	365.0000	351.0000	(3.836)	0	0	0
09/07/2009	ZAAD 2009/12/14	7.15	Put	Currency Future	762.0000	781.0000	2.493	0	0	0
09/07/2009	ZAAD 2009/12/14	6.70	Call	Currency Future	242.0000	231.0000	(4.545)	0	0	0
09/07/2009	ZAAD 2009/12/14	6.55	Call	Currency Future	294.0000	282.0000	(4.082)	0	0	0
09/07/2009	ZAAD 2009/12/14	6.35	Put	Currency Future	218.0000	228.0000	4.587	0	0	0
09/07/2009	ZAAD 2009/12/14	6.20	Put	Currency Future	159.0000	166.0000	4.403	0	0	0
09/07/2009	ZAAD 2009/12/14	8.45	Call	Currency Future	39.0000	37.0000	(5.128)	0	0	0
09/07/2009	ZAAD 2009/12/14	7.05	Put	Currency Future	680.0000	698.0000	2.647	0	0	0
09/07/2009	ZAAD 2009/12/14	6.80	Put	Currency Future	487.0000	503.0000	3.285	0	0	0
09/07/2009	ZAAD 2009/12/14	6.35	Call	Currency Future	393.0000	378.0000	(3.817)	0	0	0
09/07/2009	ZAAD 2009/12/14	6.15	Call	Currency Future	517.0000	498.0000	(3.675)	0	0	0
09/07/2009	ZAAD 2009/12/14	7.15	Call	Currency Future	137.0000	131.0000	(4.380)	0	0	0
09/07/2009	ZAAD 2009/12/14	6.80	Call	Currency Future	212.0000	203.0000	(4.245)	0	0	0
09/07/2009	ZAAD 2009/12/14	6.60	Call	Currency Future	275.0000	264.0000	(4.000)	0	0	0
09/07/2009	ZAAD 2009/12/14	6.70	Put	Currency Future	416.0000	431.0000	3.606	0	0	0
09/07/2009	ZAAD 2009/12/14	6.55	Put	Currency Future	319.0000	332.0000	4.075	0	0	0
09/07/2009	ZAAD 2009/12/14	6.15	Put	Currency Future	142.0000	148.0000	4.225	0	0	0
09/07/2009	ZAAD 2009/12/14	14.45	Put	Currency Future	7,925.0000	7,951.0000	0.328	0	0	0
09/07/2009	ZAAD 2009/12/14	6.95	Put	Currency Future	600.0000	618.0000	3.000	0	0	0
09/07/2009	ZAAD 2009/12/14	6.85	Put	Currency Future	524.0000	540.0000	3.053	0	0	0
09/07/2009	ZAAD 2009/12/14	7.00	Call	Currency Future	165.0000	157.0000	(4.848)	0	0	0
09/07/2009	ZAAD 2009/12/14	6.45	Call	Currency Future	339.0000	326.0000	(3.835)	0	0	0
09/07/2009	ZAAD 2009/12/14	6.10	Call	Currency Future	551.0000	532.0000	(3.448)	0	0	0
09/07/2009	ZAAD 2009/12/14	6.20	Call	Currency Future	484.0000	466.0000	(3.719)	0	0	0
09/07/2009	ZAAD 2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	ZAAD 2009/12/14	7.05	Call	Currency Future	155.0000	148.0000	(4.516)	0	0	0
09/07/2009	ZAAD 2009/12/14	6.80	Call	Currency Future	212.0000	203.0000	(4.245)	0	0	0
09/07/2009	ZAAD 2009/12/14	6.30	Put	Currency Future	197.0000	206.0000	4.569	0	0	0
09/07/2009	ZAAD 2009/12/14	7.00	Put	Currency Future	640.0000	658.0000	2.813	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	ZAAD 2009/12/14	6.10	Put	Currency Future	126.0000	132.0000	4.762	0	0	0
09/07/2009	ZAAD 2009/12/14	12.45	Put	Currency Future	5,926.0000	5,951.0000	0.422	0	0	0
09/07/2009	ZAAD 2009/12/14	6.95	Put	Currency Future	600.0000	618.0000	3.000	0	0	0
09/07/2009	ZAAD 2009/12/14	6.85	Call	Currency Future	199.0000	190.0000	(4.523)	0	0	0
09/07/2009	ZAAD 2009/12/14	6.25	Put	Currency Future	177.0000	185.0000	4.520	0	0	0
09/07/2009	ZAAD 2009/12/14	7.20	Call	Currency Future	129.0000	123.0000	(4.651)	0	0	0
09/07/2009	ZAAD 2009/12/14	6.40	Call	Currency Future	365.0000	351.0000	(3.836)	0	0	0
09/07/2009	ZAAD 2009/12/14	3.50	Call	Currency Future	3,026.0000	3,000.0000	(0.859)	0	0	0
09/07/2009	ZAAD 2009/12/14	6.20	Call	Currency Future	484.0000	466.0000	(3.719)	0	0	0
09/07/2009	ZAAD 2009/12/14	12.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/07/2009	ZAAD 2009/12/14	6.95	Call	Currency Future	175.0000	168.0000	(4.000)	0	0	0
09/07/2009	ZAAD 2009/12/14	6.80	Put	Currency Future	487.0000	503.0000	3.285	0	0	0
09/07/2009	ZAAD 2009/12/14	6.65	Call	Currency Future	258.0000	247.0000	(4.264)	0	0	0
09/07/2009	ZAAD 2009/12/14	6.30	Call	Currency Future	422.0000	406.0000	(3.791)	0	0	0
09/07/2009	ZAAD 2009/12/14	7.30	Call	Currency Future	115.0000	110.0000	(4.348)	0	0	0
09/07/2009	ZAAD 2009/12/14	6.45	Put	Currency Future	264.0000	276.0000	4.545	0	0	0
09/07/2009	ZAAD 2009/12/14	6.40	Put	Currency Future	240.0000	251.0000	4.583	0	0	0
09/07/2009	ZAAD 2009/12/14	3.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/07/2009	ZAAD 2009/12/14	6.20	Put	Currency Future	159.0000	166.0000	4.403	0	0	0
09/07/2009	ZAAD 2009/12/14	7.05	Call	Currency Future	155.0000	148.0000	(4.516)	0	0	0
09/07/2009	ZAAD 2009/12/14	10.45	Put	Currency Future	3,929.0000	3,954.0000	0.636	0	0	0
09/07/2009	ZAAD 2009/12/14	6.75	Put	Currency Future	451.0000	467.0000	3.548	0	0	0
09/07/2009	ZAAD 2009/12/14	7.30	Put	Currency Future	890.0000	910.0000	2.247	0	0	0
09/07/2009	ZAAD 2009/12/14	2.10	Call	Currency Future	4,425.0000	4,400.0000	(0.565)	0	0	0
09/07/2009	ZAAD 2009/12/14	12.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/07/2009	ZAAD 2009/12/14	7.05	Put	Currency Future	680.0000	698.0000	2.647	0	0	0
09/07/2009	ZAAD 2009/12/14	8.45	Put	Currency Future	1,964.0000	1,987.0000	1.171	0	0	0
09/07/2009	ZAAD 2009/12/14	6.75	Call	Currency Future	226.0000	217.0000	(3.982)	0	0	0
09/07/2009	ZAAD 2009/12/14	7.10	Call	Currency Future	146.0000	139.0000	(4.795)	0	0	0
09/07/2009	ZAAD 2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	ZAAD 2009/12/14	6.45	Call	Currency Future	339.0000	326.0000	(3.835)	0	0	0
09/07/2009	ZAAD 2009/12/14	14.35	Put	Currency Future	7,825.0000	7,851.0000	0.332	0	0	0
09/07/2009	ZAAD 2009/12/14	7.10	Put	Currency Future	721.0000	739.0000	2.497	0	0	0
09/07/2009	ZAAD 2009/12/14	7.20	Put	Currency Future	804.0000	823.0000	2.363	0	0	0
09/07/2009	ZAAD 2009/12/14	10.50	Put	Currency Future	3,979.0000	4,004.0000	0.628	0	0	0
09/07/2009	ZAAD 2009/12/14	0.60	Call	Currency Future	5,925.0000	5,900.0000	(0.422)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	319.0000	332.0000	4.075	0	0	0
09/07/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	562.0000	579.0000	3.025	0	0	0
09/07/2009	ZAAD	2009/12/14	12.50	Put	Currency Future	5,976.0000	6,001.0000	0.418	0	0	0
09/07/2009	ZAAD	2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	393.0000	378.0000	(3.817)	0	0	0
09/07/2009	ZAAD	2009/12/14	14.35	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
09/07/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	258.0000	247.0000	(4.264)	0	0	0
09/07/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	187.0000	179.0000	(4.278)	0	0	0
09/07/2009	ZAAD	2009/12/14	14.50	Put	Currency Future	7,975.0000	8,001.0000	0.326	0	0	0
09/07/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	218.0000	228.0000	4.587	0	0	0
09/07/2009	ZAAD	2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	383.0000	397.0000	3.655	0	0	0
09/07/2009	ZAAD	2009/12/14	10.50	Call	Currency Future	4.0000	4.0000	-	0	0	0
09/07/2009	ZAAD	2009/12/14	8.50	Call	Currency Future	37.0000	35.0000	(5.405)	0	0	0
09/07/2009	ZAAD	2009/12/14	4.50	Call	Currency Future	2,029.0000	2,004.0000	(1.232)	0	0	0
09/07/2009	ZAAD	2009/12/14	10.45	Call	Currency Future	4.0000	4.0000	-	0	0	0
09/07/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	562.0000	579.0000	3.025	0	0	0
09/07/2009	ZAAD	2009/12/14	5.90	Put	Currency Future	75.0000	78.0000	4.000	0	0	0
09/07/2009	ZAAD	2009/12/14	8.50	Put	Currency Future	2,012.0000	2,035.0000	1.143	0	0	0
09/07/2009	ZAAD	2009/12/14	9.55	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
09/07/2009	ZAAD	2009/12/14	4.50	Put	Currency Future	4.0000	4.0000	-	0	0	0
09/07/2009	ZAAD	2009/12/14	4.35	Put	Currency Future	3.0000	3.0000	-	0	0	0
09/07/2009	ZAAD	2009/12/14	11.05	Call	Currency Future	3.0000	3.0000	-	0	0	0
09/07/2009	ZAAD	2009/12/14	5.50	Put	Currency Future	20.0000	21.0000	5.000	0	0	0
09/07/2009	ZAAD	2009/12/14	10.35	Call	Currency Future	5.0000	5.0000	-	0	0	0
09/07/2009	ZAAD	2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	ZAAD	2009/12/14	8.05	Put	Currency Future	1,578.0000	1,601.0000	1.458	0	0	0
09/07/2009	ZAAD	2009/12/14	5.50	Call	Currency Future	1,046.0000	1,021.0000	(2.390)	0	0	0
09/07/2009	ZAAD	2009/12/14	10.35	Put	Currency Future	3,830.0000	3,855.0000	0.653	0	0	0
09/07/2009	ZAAD	2009/12/14	4.45	Call	Currency Future	2,079.0000	2,054.0000	(1.203)	0	0	0
09/07/2009	ZAAD	2009/12/14	12.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/07/2009	ZAAD	2009/12/14	3.45	Call	Currency Future	3,076.0000	3,050.0000	(0.845)	0	0	0
09/07/2009	ZAAD	2009/12/14	12.35	Put	Currency Future	5,826.0000	5,851.0000	0.429	0	0	0
09/07/2009	ZAAD	2009/12/14	2.45	Call	Currency Future	4,075.0000	4,050.0000	(0.613)	0	0	0
09/07/2009	ZAAD	2009/12/14	4.35	Call	Currency Future	2,178.0000	2,153.0000	(1.148)	0	0	0
09/07/2009	ZAAD	2009/12/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0

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09/07/2009	ZAAD 2009/12/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	ZAAD 2009/12/14	4.45	Put	Currency Future	4.0000	4.0000	-	0	0	0
09/07/2009	ZAAD 2009/12/14	3.60	Call	Currency Future	2,926.0000	2,901.0000	(0.854)	0	0	0
09/07/2009	ZAAD 2009/12/14	11.10	Put	Currency Future	4,577.0000	4,603.0000	0.568	0	0	0
09/07/2009	ZAAD 2009/12/14	3.35	Call	Currency Future	3,175.0000	3,150.0000	(0.787)	0	0	0
09/07/2009	ZAAD 2009/12/14	9.60	Put	Currency Future	3,085.0000	3,110.0000	0.810	0	0	0
09/07/2009	ZAAD 2009/12/14	11.10	Call	Currency Future	3.0000	3.0000	-	0	0	0
09/07/2009	ZAAD 2009/12/14	6.90	Call	Currency Future	187.0000	179.0000	(4.278)	0	0	0
09/07/2009	ZAAD 2009/12/14	12.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/07/2009	ZAAD 2009/12/14	12.60	Put	Currency Future	6,076.0000	6,101.0000	0.411	0	0	0
09/07/2009	ZAAD 2009/12/14	11.05	Put	Currency Future	4,528.0000	4,553.0000	0.552	0	0	0
09/07/2009	ZAAD 2009/12/14	9.60	Call	Currency Future	10.0000	10.0000	-	0	0	0
09/07/2009	ZAAD 2009/12/14	12.55	Put	Currency Future	6,026.0000	6,051.0000	0.415	0	0	0
09/07/2009	ZAAD 2009/12/14	8.10	Call	Currency Future	51.0000	49.0000	(3.922)	0	0	0
09/07/2009	ZAAD 2009/12/14	5.90	Call	Currency Future	700.0000	678.0000	(3.143)	0	0	0
09/07/2009	ZAAD 2009/12/14	8.10	Put	Currency Future	1,626.0000	1,649.0000	1.415	0	0	0
09/07/2009	ZAAD 2009/12/14	12.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/07/2009	ZAAD 2009/12/14	5.10	Call	Currency Future	1,436.0000	1,411.0000	(1.741)	0	0	0
09/07/2009	ZAAD 2009/12/14	8.05	Call	Currency Future	54.0000	51.0000	(5.556)	0	0	0
09/07/2009	ZAAD 2009/12/14	5.10	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
09/07/2009	ZAAD 2009/12/14	9.55	Put	Currency Future	3,036.0000	3,061.0000	0.823	0	0	0
09/07/2009	ZAAD 2009/12/14	5.05	Call	Currency Future	1,485.0000	1,460.0000	(1.684)	0	0	0
09/07/2009	ZAAD 2009/12/14	0.55	Call	Currency Future	5,975.0000	5,950.0000	(0.418)	0	0	0
09/07/2009	ZAAD 2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	ZAAD 2009/12/14	5.05	Put	Currency Future	10.0000	10.0000	-	0	0	0
09/07/2009	ZAAD 2009/12/14	2.05	Call	Currency Future	4,475.0000	4,450.0000	(0.559)	0	0	0
09/07/2009	ZAAD 2009/12/14	3.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/07/2009	ZAAD 2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	ZAAD 2009/12/14	3.55	Call	Currency Future	2,976.0000	2,950.0000	(0.874)	0	0	0
09/07/2009	ZAAD 2009/12/14	3.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/07/2009	ZAAD 2009/12/14	12.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/07/2009	ZAAD 2009/12/14	9.85	Call	Currency Future	8.0000	8.0000	-	0	0	0
09/07/2009	ZAAD 2009/12/14	9.85	Put	Currency Future	3,333.0000	3,358.0000	0.750	0	0	0
09/07/2009	ZAAD 2009/12/14	8.35	Put	Currency Future	1,867.0000	1,890.0000	1.232	0	0	0
09/07/2009	ZAAD 2009/12/14	11.35	Put	Currency Future	4,827.0000	4,852.0000	0.518	0	0	0
09/07/2009	ZAAD 2009/12/14	11.35	Call	Currency Future	2.0000	2.0000	-	0	0	0

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09/07/2009	ZAAD	2009/12/14	8.35	Call	Currency Future	42.0000	40.0000	(4.762)	0	0	0
09/07/2009	ZAAD	2009/12/14	0.85	Call	Currency Future	5,675.0000	5,650.0000	(0.441)	0	0	0
09/07/2009	ZAAD	2009/12/14	5.35	Call	Currency Future	1,191.0000	1,166.0000	(2.099)	0	0	0
09/07/2009	ZAAD	2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	ZAAD	2009/12/14	2.35	Call	Currency Future	4,175.0000	4,150.0000	(0.599)	0	0	0
09/07/2009	ZAAD	2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	ZAAD	2009/12/14	3.85	Call	Currency Future	2,676.0000	2,651.0000	(0.934)	0	0	0
09/07/2009	ZAAD	2009/12/14	3.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/07/2009	ZAAD	2009/12/14	5.35	Put	Currency Future	16.0000	16.0000	-	0	0	0
09/07/2009	ZAAD	2009/12/14	12.85	Put	Currency Future	6,326.0000	6,351.0000	0.395	0	0	0
09/07/2009	ZAAD	2010/03/15			Currency Future	6.5911	6.5646	(0.402)	0.0000	0.0000	0
09/07/2009	ZAAD	2010/03/15	7.00	Put	Currency Future	671.0000	688.0000	2.534	0	0	0
09/07/2009	ZAAD	2010/03/15	14.60	Put	Currency Future	0.0000	8,037.0000	100.000	0	0	0
09/07/2009	ZAAD	2010/03/15	6.85	Call	Currency Future	303.0000	292.0000	(3.630)	0	0	0
09/07/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	0.0000	1,012.0000	100.000	0	0	0
09/07/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	350.0000	338.0000	(3.429)	0	0	0
09/07/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	387.0000	374.0000	(3.359)	0	0	0
09/07/2009	ZAAD	2010/03/15	6.85	Put	Currency Future	561.0000	578.0000	3.030	0	0	0
09/07/2009	ZAAD	2010/03/15	6.05	Put	Currency Future	147.0000	154.0000	4.762	0	0	0
09/07/2009	ZAAD	2010/03/15	10.60	Put	Currency Future	0.0000	4,050.0000	100.000	0	0	0
09/07/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	396.0000	409.0000	3.283	0	0	0
09/07/2009	ZAAD	2010/03/15	6.95	Call	Currency Future	275.0000	265.0000	(3.636)	0	0	0
09/07/2009	ZAAD	2010/03/15	12.60	Call	Currency Future	0.0000	3.0000	100.000	0	0	0
09/07/2009	ZAAD	2010/03/15	6.75	Put	Currency Future	493.0000	508.0000	3.043	0	0	0
09/07/2009	ZAAD	2010/03/15	14.60	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
09/07/2009	ZAAD	2010/03/15	7.10	Call	Currency Future	239.0000	230.0000	(3.766)	0	0	0
09/07/2009	ZAAD	2010/03/15	6.05	Call	Currency Future	689.0000	669.0000	(2.903)	0	0	0
09/07/2009	ZAAD	2010/03/15	12.60	Put	Currency Future	0.0000	6,039.0000	100.000	0	0	0
09/07/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	459.0000	474.0000	3.268	0	0	0
09/07/2009	ZAAD	2010/03/15	12.40	Call	Currency Future	4.0000	4.0000	-	0	0	0
09/07/2009	ZAAD	2010/03/15	7.00	Call	Currency Future	262.0000	253.0000	(3.435)	0	0	0
09/07/2009	ZAAD	2010/03/15	3.55	Call	Currency Future	3,043.0000	3,016.0000	(0.887)	0	0	0
09/07/2009	ZAAD	2010/03/15	10.50	Put	Currency Future	3,925.0000	3,951.0000	0.662	0	0	0
09/07/2009	ZAAD	2010/03/15	3.60	Call	Currency Future	0.0000	2,966.0000	100.000	0	0	0
09/07/2009	ZAAD	2010/03/15	6.55	Put	Currency Future	368.0000	379.0000	2.989	0	0	0

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09/07/2009	ZAAD	2010/03/15	14.40	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
09/07/2009	ZAAD	2010/03/15	7.10	Put	Currency Future	748.0000	766.0000	2.406	0	0	0
09/07/2009	ZAAD	2010/03/15	12.50	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
09/07/2009	ZAAD	2010/03/15	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	ZAAD	2010/03/15	6.50	Call	Currency Future	432.0000	416.0000	(3.704)	0	0	0
09/07/2009	ZAAD	2010/03/15	14.40	Put	Currency Future	7,810.0000	7,837.0000	0.346	0	0	0
09/07/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	593.0000	574.0000	(3.204)	0	0	0
09/07/2009	ZAAD	2010/03/15	10.60	Call	Currency Future	0.0000	14.0000	100.000	0	0	0
09/07/2009	ZAAD	2010/03/15	10.40	Put	Currency Future	3,826.0000	3,852.0000	0.680	0	0	0
09/07/2009	ZAAD	2010/03/15	6.90	Put	Currency Future	597.0000	614.0000	2.848	0	0	0
09/07/2009	ZAAD	2010/03/15	14.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/07/2009	ZAAD	2010/03/15	8.60	Put	Currency Future	0.0000	2,109.0000	100.000	0	0	0
09/07/2009	ZAAD	2010/03/15	6.50	Put	Currency Future	341.0000	351.0000	2.933	0	0	0
09/07/2009	ZAAD	2010/03/15	12.40	Put	Currency Future	5,813.0000	5,839.0000	0.447	0	0	0
09/07/2009	ZAAD	2010/03/15	6.15	Put	Currency Future	182.0000	190.0000	4.396	0	0	0
09/07/2009	ZAAD	2010/03/15	3.55	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
09/07/2009	ZAAD	2010/03/15	14.50	Put	Currency Future	7,910.0000	7,937.0000	0.341	0	0	0
09/07/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	0.0000	47.0000	100.000	0	0	0
09/07/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	350.0000	338.0000	(3.429)	0	0	0
09/07/2009	ZAAD	2010/03/15	10.40	Call	Currency Future	17.0000	17.0000	-	0	0	0
09/07/2009	ZAAD	2010/03/15	6.25	Call	Currency Future	563.0000	545.0000	(3.197)	0	0	0
09/07/2009	ZAAD	2010/03/15	12.50	Put	Currency Future	5,912.0000	5,939.0000	0.457	0	0	0
09/07/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	0.0000	1,012.0000	100.000	0	0	0
09/07/2009	ZAAD	2010/03/15	4.40	Put	Currency Future	7.0000	7.0000	-	0	0	0
09/07/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	202.0000	210.0000	3.960	0	0	0
09/07/2009	ZAAD	2010/03/15	4.60	Put	Currency Future	0.0000	10.0000	100.000	0	0	0
09/07/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	387.0000	374.0000	(3.359)	0	0	0
09/07/2009	ZAAD	2010/03/15	6.55	Call	Currency Future	409.0000	393.0000	(3.912)	0	0	0
09/07/2009	ZAAD	2010/03/15	6.65	Call	Currency Future	368.0000	356.0000	(3.261)	0	0	0
09/07/2009	ZAAD	2010/03/15	8.40	Call	Currency Future	87.0000	85.0000	(2.299)	0	0	0
09/07/2009	ZAAD	2010/03/15	6.25	Put	Currency Future	222.0000	230.0000	3.604	0	0	0
09/07/2009	ZAAD	2010/03/15	2.60	Call	Currency Future	0.0000	3,965.0000	100.000	0	0	0
09/07/2009	ZAAD	2010/03/15	6.65	Put	Currency Future	427.0000	441.0000	3.279	0	0	0
09/07/2009	ZAAD	2010/03/15	2.40	Call	Currency Future	4,191.0000	4,165.0000	(0.620)	0	0	0
09/07/2009	ZAAD	2010/03/15	6.35	Put	Currency Future	266.0000	275.0000	3.383	0	0	0
09/07/2009	ZAAD	2010/03/15	6.45	Call	Currency Future	456.0000	439.0000	(3.728)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	ZAAD 2010/03/15	8.40	Put	Currency Future	1,896.0000	1,920.0000	1.266	0	0	0
09/07/2009	ZAAD 2010/03/15	6.80	Put	Currency Future	527.0000	542.0000	2.846	0	0	0
09/07/2009	ZAAD 2010/03/15	6.75	Call	Currency Future	334.0000	322.0000	(3.593)	0	0	0
09/07/2009	ZAAD 2010/03/15	3.40	Call	Currency Future	3,192.0000	3,166.0000	(0.815)	0	0	0
09/07/2009	ZAAD 2010/03/15	6.10	Put	Currency Future	164.0000	171.0000	4.268	0	0	0
09/07/2009	ZAAD 2010/03/15	6.35	Call	Currency Future	507.0000	490.0000	(3.353)	0	0	0
09/07/2009	ZAAD 2010/03/15	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	ZAAD 2010/03/15	6.20	Call	Currency Future	593.0000	574.0000	(3.204)	0	0	0
09/07/2009	ZAAD 2010/03/15	6.15	Call	Currency Future	624.0000	605.0000	(3.045)	0	0	0
09/07/2009	ZAAD 2010/03/15	4.40	Call	Currency Future	2,198.0000	2,172.0000	(1.183)	0	0	0
09/07/2009	ZAAD 2010/03/15	6.80	Put	Currency Future	527.0000	542.0000	2.846	0	0	0
09/07/2009	ZAAD 2010/03/15	3.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/07/2009	ZAAD 2010/03/15	6.20	Put	Currency Future	202.0000	210.0000	3.960	0	0	0
09/07/2009	ZAAD 2010/03/15	6.60	Put	Currency Future	396.0000	409.0000	3.283	0	0	0
09/07/2009	ZAAD 2010/03/15	6.80	Call	Currency Future	318.0000	307.0000	(3.459)	0	0	0
09/07/2009	ZAAD 2010/03/15	6.45	Put	Currency Future	315.0000	325.0000	3.175	0	0	0
09/07/2009	ZAAD 2010/03/15	5.40	Put	Currency Future	32.0000	32.0000	-	0	0	0
09/07/2009	ZAAD 2010/03/15	6.30	Put	Currency Future	243.0000	252.0000	3.704	0	0	0
09/07/2009	ZAAD 2010/03/15	6.90	Call	Currency Future	288.0000	278.0000	(3.472)	0	0	0
09/07/2009	ZAAD 2010/03/15	6.40	Call	Currency Future	481.0000	464.0000	(3.534)	0	0	0
09/07/2009	ZAAD 2010/03/15	5.40	Call	Currency Future	1,223.0000	1,197.0000	(2.126)	0	0	0
09/07/2009	ZAAD 2010/03/15	6.80	Call	Currency Future	318.0000	307.0000	(3.459)	0	0	0
09/07/2009	ZAAD 2010/03/15	6.95	Put	Currency Future	634.0000	651.0000	2.681	0	0	0
09/07/2009	ZAAD 2010/03/15	6.40	Put	Currency Future	290.0000	299.0000	3.103	0	0	0
09/07/2009	ZAAD 2010/03/15	6.30	Call	Currency Future	535.0000	517.0000	(3.364)	0	0	0
09/07/2009	ZAAD 2010/03/15	6.30	Put	Currency Future	243.0000	252.0000	3.704	0	0	0
09/07/2009	ZAAD 2010/03/15	6.70	Put	Currency Future	459.0000	474.0000	3.268	0	0	0
09/07/2009	ZAAD 2010/03/15	6.30	Call	Currency Future	535.0000	517.0000	(3.364)	0	0	0
09/07/2009	ZAAD 2010/03/15	3.60	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
09/07/2009	ZAAD 2010/03/15	6.10	Call	Currency Future	655.0000	636.0000	(2.901)	0	0	0
09/07/2009	ZAAD 2010/03/15	4.60	Call	Currency Future	0.0000	1,974.0000	100.000	0	0	0
09/07/2009	ZAAD 2010/03/15	8.60	Call	Currency Future	0.0000	74.0000	100.000	0	0	0
09/07/2009	ZAAD 2010/03/15	10.50	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
09/07/2009	ZAAD 2010/03/15	5.60	Put	Currency Future	0.0000	47.0000	100.000	0	0	0
09/07/2009	ZAAD 2010/03/15	8.50	Put	Currency Future	1,991.0000	2,015.0000	1.205	0	0	0
09/07/2009	ZAAD 2010/03/15	5.50	Put	Currency Future	38.0000	37.0000	(2.632)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2009	ZAAD 2010/03/15	2.50	Call	Currency Future	4,091.0000	4,065.0000	(0.636)	0	0	0
09/07/2009	ZAAD 2010/03/15	8.50	Call	Currency Future	82.0000	80.0000	(2.439)	0	0	0
09/07/2009	ZAAD 2010/03/15	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	ZAAD 2010/03/15	3.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/07/2009	ZAAD 2010/03/15	6.00	Put	Currency Future	132.0000	138.0000	4.545	0	0	0
09/07/2009	ZAAD 2010/03/15	3.50	Call	Currency Future	3,092.0000	3,066.0000	(0.841)	0	0	0
09/07/2009	ZAAD 2010/03/15	5.50	Call	Currency Future	1,129.0000	1,102.0000	(2.391)	0	0	0
09/07/2009	ZAAD 2010/03/15	6.00	Call	Currency Future	723.0000	703.0000	(2.766)	0	0	0
09/07/2009	ZAAD 2010/03/15	4.50	Call	Currency Future	2,099.0000	2,073.0000	(1.239)	0	0	0
09/07/2009	ZAAD 2010/03/15	4.50	Put	Currency Future	8.0000	8.0000	-	0	0	0
09/07/2009	ZAAD 2010/03/15	12.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
09/07/2009	ZAAD 2010/03/15	10.55	Put	Currency Future	3,975.0000	4,000.0000	0.629	0	0	0
09/07/2009	ZAAD 2010/03/15	12.55	Put	Currency Future	5,962.0000	5,989.0000	0.453	0	0	0
09/07/2009	ZAAD 2010/03/15	14.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/07/2009	ZAAD 2010/03/15	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/07/2009	ZAAD 2010/03/15	10.55	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
09/07/2009	ZAAD 2010/03/15	8.55	Call	Currency Future	80.0000	77.0000	(3.750)	0	0	0
09/07/2009	ZAAD 2010/03/15	4.55	Call	Currency Future	2,050.0000	2,024.0000	(1.268)	0	0	0
09/07/2009	ZAAD 2010/03/15	8.55	Put	Currency Future	2,039.0000	2,063.0000	1.177	0	0	0
09/07/2009	ZAAD 2010/03/15	4.55	Put	Currency Future	9.0000	9.0000	-	0	0	0
09/07/2009	ZAAD 2010/03/15	5.55	Put	Currency Future	41.0000	40.0000	(2.439)	0	0	0
09/07/2009	ZAAD 2010/03/15	5.55	Call	Currency Future	1,082.0000	1,055.0000	(2.495)	0	0	0
09/07/2009	ZAAD 2010/03/15	2.55	Call	Currency Future	4,041.0000	4,015.0000	(0.643)	0	0	0
09/07/2009	ZAAD 2010/03/15	14.55	Put	Currency Future	7,960.0000	7,987.0000	0.339	0	0	0

Grand Total: **938,486**