



Derivatives High/Low Report

High/Low for 07/08/2009

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
07/08/2009	\$ / R 2009/09/14			Currency Future	8.1248	8.0653	(0.732)	8.2100	8.0400	256,269
07/08/2009	\$ / R 2009/09/14	7.85	Put	Currency Future	106.0000	132.0000	24.528	0	0	0
07/08/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	2,228.0000	2,287.0000	2.648	0	0	0
07/08/2009	\$ / R 2009/09/14	11.30	Put	Currency Future	3,176.0000	3,235.0000	1.858	0	0	0
07/08/2009	\$ / R 2009/09/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	9.25	Call	Currency Future	24.0000	24.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	6.15	Call	Currency Future	1,975.0000	1,916.0000	(2.987)	0	0	0
07/08/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	2,726.0000	2,786.0000	2.201	0	0	0
07/08/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	2,676.0000	2,736.0000	2.242	0	0	0
07/08/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	9.10	Put	Currency Future	1,007.0000	1,066.0000	5.859	0	0	0
07/08/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	1,489.0000	1,548.0000	3.962	0	0	0
07/08/2009	\$ / R 2009/09/14	13.90	Put	Currency Future	5,775.0000	5,835.0000	1.039	0	0	0
07/08/2009	\$ / R 2009/09/14	15.20	Put	Currency Future	7,075.0000	7,135.0000	0.848	0	0	0
07/08/2009	\$ / R 2009/09/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	8.40	Call	Currency Future	126.0000	119.0000	(5.556)	0	0	25
07/08/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	2,477.0000	2,536.0000	2.382	0	0	0
07/08/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	4.65	Call	Currency Future	3,475.0000	3,415.0000	(1.727)	0	0	0
07/08/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	7.0000	7.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
07/08/2009	\$ / R 2009/09/14	12.40	Put	Currency Future	4,275.0000	4,335.0000	1.404	0	0	0
07/08/2009	\$ / R 2009/09/14	3.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	8.15	Put	Currency Future	232.0000	277.0000	19.397	0	0	25

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	\$ / R 2009/09/14	8.95	Call	Currency Future	42.0000	41.0000	(2.381)	0	0	200
07/08/2009	\$ / R 2009/09/14	8.55	Call	Currency Future	93.0000	88.0000	(5.376)	0	0	0
07/08/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	1,782.0000	1,841.0000	3.311	0	0	0
07/08/2009	\$ / R 2009/09/14	9.50	Call	Currency Future	16.0000	16.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	9.40	Call	Currency Future	19.0000	19.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	6.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	8.15	Call	Currency Future	207.0000	193.0000	(6.763)	0	0	25
07/08/2009	\$ / R 2009/09/14	8.45	Call	Currency Future	114.0000	108.0000	(5.263)	0	0	140
07/08/2009	\$ / R 2009/09/14	8.55	Put	Currency Future	518.0000	573.0000	10.618	0	0	0
07/08/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	9.40	Put	Currency Future	1,294.0000	1,353.0000	4.560	0	0	0
07/08/2009	\$ / R 2009/09/14	6.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	3.15	Call	Currency Future	4,975.0000	4,915.0000	(1.206)	0	0	0
07/08/2009	\$ / R 2009/09/14	8.05	Call	Currency Future	258.0000	233.0000	(9.690)	0	0	0
07/08/2009	\$ / R 2009/09/14	7.50	Put	Currency Future	31.0000	43.0000	38.710	0	0	0
07/08/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	1,586.0000	1,645.0000	3.720	0	0	0
07/08/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	2,527.0000	2,586.0000	2.335	0	0	0
07/08/2009	\$ / R 2009/09/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	15.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	7.65	Call	Currency Future	530.0000	488.0000	(7.925)	0	0	0
07/08/2009	\$ / R 2009/09/14	7.50	Call	Currency Future	656.0000	608.0000	(7.317)	0	0	0
07/08/2009	\$ / R 2009/09/14	8.95	Put	Currency Future	868.0000	926.0000	6.682	0	0	0
07/08/2009	\$ / R 2009/09/14	8.90	Put	Currency Future	822.0000	880.0000	7.056	0	0	0
07/08/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
07/08/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	9.50	Put	Currency Future	1,391.0000	1,450.0000	4.242	0	0	0
07/08/2009	\$ / R 2009/09/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	12.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	8.05	Put	Currency Future	183.0000	218.0000	19.126	0	0	0
07/08/2009	\$ / R 2009/09/14	8.90	Call	Currency Future	47.0000	45.0000	(4.255)	0	0	0
07/08/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	1,782.0000	1,841.0000	3.311	0	0	0
07/08/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	2,477.0000	2,536.0000	2.382	0	0	0
07/08/2009	\$ / R 2009/09/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	9.20	Put	Currency Future	1,102.0000	1,161.0000	5.354	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	\$ / R 2009/09/14	6.40	Call	Currency Future	1,726.0000	1,666.0000	(3.476)	0	0	0
07/08/2009	\$ / R 2009/09/14	13.65	Put	Currency Future	5,525.0000	5,585.0000	1.086	0	0	0
07/08/2009	\$ / R 2009/09/14	6.60	Call	Currency Future	1,526.0000	1,467.0000	(3.866)	0	0	0
07/08/2009	\$ / R 2009/09/14	8.30	Call	Currency Future	154.0000	144.0000	(6.494)	0	0	2,054
07/08/2009	\$ / R 2009/09/14	9.35	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
07/08/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	2,926.0000	2,985.0000	2.016	0	0	0
07/08/2009	\$ / R 2009/09/14	9.20	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
07/08/2009	\$ / R 2009/09/14	15.40	Put	Currency Future	7,275.0000	7,335.0000	0.825	0	0	0
07/08/2009	\$ / R 2009/09/14	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	10.25	Put	Currency Future	2,129.0000	2,188.0000	2.771	0	0	0
07/08/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
07/08/2009	\$ / R 2009/09/14	9.05	Call	Currency Future	35.0000	34.0000	(2.857)	0	0	0
07/08/2009	\$ / R 2009/09/14	13.70	Put	Currency Future	5,575.0000	5,635.0000	1.076	0	0	0
07/08/2009	\$ / R 2009/09/14	12.15	Put	Currency Future	4,025.0000	4,085.0000	1.491	0	0	0
07/08/2009	\$ / R 2009/09/14	6.90	Call	Currency Future	1,228.0000	1,169.0000	(4.805)	0	0	0
07/08/2009	\$ / R 2009/09/14	7.80	Put	Currency Future	91.0000	114.0000	25.275	0	0	0
07/08/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
07/08/2009	\$ / R 2009/09/14	12.20	Put	Currency Future	4,075.0000	4,135.0000	1.472	0	0	0
07/08/2009	\$ / R 2009/09/14	7.65	Put	Currency Future	55.0000	72.0000	30.909	0	0	0
07/08/2009	\$ / R 2009/09/14	6.90	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
07/08/2009	\$ / R 2009/09/14	7.80	Call	Currency Future	415.0000	380.0000	(8.434)	0	0	0
07/08/2009	\$ / R 2009/09/14	8.35	Call	Currency Future	139.0000	131.0000	(5.755)	0	0	0
07/08/2009	\$ / R 2009/09/14	10.25	Call	Currency Future	3.0000	3.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	2,676.0000	2,736.0000	2.242	0	0	0
07/08/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	1,538.0000	1,596.0000	3.771	0	0	0
07/08/2009	\$ / R 2009/09/14	11.25	Put	Currency Future	3,126.0000	3,185.0000	1.887	0	0	0
07/08/2009	\$ / R 2009/09/14	6.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	6.75	Call	Currency Future	1,377.0000	1,318.0000	(4.285)	0	0	0
07/08/2009	\$ / R 2009/09/14	7.85	Call	Currency Future	380.0000	347.0000	(8.684)	0	0	0
07/08/2009	\$ / R 2009/09/14	8.30	Put	Currency Future	329.0000	379.0000	15.198	0	0	0
07/08/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	6.20	Call	Currency Future	1,925.0000	1,866.0000	(3.065)	0	0	0
07/08/2009	\$ / R 2009/09/14	15.15	Put	Currency Future	7,025.0000	7,085.0000	0.854	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	\$ / R 2009/09/14	7.40	Call	Currency Future	745.0000	695.0000	(6.711)	0	0	0
07/08/2009	\$ / R 2009/09/14	6.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	8.10	Put	Currency Future	207.0000	247.0000	19.324	0	0	0
07/08/2009	\$ / R 2009/09/14	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	2,427.0000	2,486.0000	2.431	0	0	0
07/08/2009	\$ / R 2009/09/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	7.15	Call	Currency Future	981.0000	925.0000	(5.708)	0	0	0
07/08/2009	\$ / R 2009/09/14	6.75	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
07/08/2009	\$ / R 2009/09/14	7.60	Put	Currency Future	46.0000	61.0000	32.609	40	40	200
07/08/2009	\$ / R 2009/09/14	9.35	Put	Currency Future	1,246.0000	1,305.0000	4.735	0	0	0
07/08/2009	\$ / R 2009/09/14	13.00	Put	Currency Future	4,875.0000	4,935.0000	1.231	0	0	0
07/08/2009	\$ / R 2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	4.70	Call	Currency Future	3,425.0000	3,365.0000	(1.752)	0	0	0
07/08/2009	\$ / R 2009/09/14	7.80	Call	Currency Future	415.0000	380.0000	(8.434)	0	0	0
07/08/2009	\$ / R 2009/09/14	7.15	Put	Currency Future	6.0000	10.0000	66.667	0	0	0
07/08/2009	\$ / R 2009/09/14	7.60	Call	Currency Future	571.0000	527.0000	(7.706)	0	0	13,157
07/08/2009	\$ / R 2009/09/14	8.50	Call	Currency Future	103.0000	98.0000	(4.854)	0	0	30
07/08/2009	\$ / R 2009/09/14	8.70	Call	Currency Future	69.0000	66.0000	(4.348)	0	0	0
07/08/2009	\$ / R 2009/09/14	11.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	9.15	Call	Currency Future	29.0000	29.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	3.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	7.80	Put	Currency Future	91.0000	114.0000	25.275	0	0	0
07/08/2009	\$ / R 2009/09/14	7.40	Put	Currency Future	20.0000	29.0000	45.000	0	0	0
07/08/2009	\$ / R 2009/09/14	6.65	Call	Currency Future	1,476.0000	1,417.0000	(3.997)	0	0	0
07/08/2009	\$ / R 2009/09/14	8.10	Call	Currency Future	232.0000	212.0000	(8.621)	0	0	0
07/08/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	3,026.0000	3,085.0000	1.950	0	0	0
07/08/2009	\$ / R 2009/09/14	9.05	Put	Currency Future	960.0000	1,019.0000	6.146	0	0	0
07/08/2009	\$ / R 2009/09/14	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	8.20	Call	Currency Future	188.0000	175.0000	(6.915)	0	0	110
07/08/2009	\$ / R 2009/09/14	8.40	Put	Currency Future	401.0000	453.0000	12.968	0	0	0
07/08/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
07/08/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	7.0000	7.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	11.35	Put	Currency Future	3,226.0000	3,285.0000	1.829	0	0	0
07/08/2009	\$ / R 2009/09/14	9.15	Put	Currency Future	1,054.0000	1,113.0000	5.598	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	\$ / R 2009/09/14	9.10	Put	Currency Future	1,007.0000	1,066.0000	5.859	0	0	0
07/08/2009	\$ / R 2009/09/14	12.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	11.80	Put	Currency Future	3,675.0000	3,735.0000	1.633	0	0	0
07/08/2009	\$ / R 2009/09/14	8.50	Put	Currency Future	478.0000	532.0000	11.297	0	0	0
07/08/2009	\$ / R 2009/09/14	8.70	Put	Currency Future	644.0000	701.0000	8.851	0	0	0
07/08/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	1,684.0000	1,743.0000	3.504	0	0	0
07/08/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	2,079.0000	2,138.0000	2.838	0	0	0
07/08/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	1,343.0000	1,402.0000	4.393	0	0	0
07/08/2009	\$ / R 2009/09/14	3.20	Call	Currency Future	4,925.0000	4,865.0000	(1.218)	0	0	0
07/08/2009	\$ / R 2009/09/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	8.45	Put	Currency Future	439.0000	492.0000	12.073	0	0	0
07/08/2009	\$ / R 2009/09/14	10.00	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
07/08/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	17.0000	17.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	7.70	Call	Currency Future	490.0000	450.0000	(8.163)	0	0	0
07/08/2009	\$ / R 2009/09/14	7.30	Put	Currency Future	13.0000	19.0000	46.154	0	0	0
07/08/2009	\$ / R 2009/09/14	7.20	Put	Currency Future	8.0000	12.0000	50.000	0	0	0
07/08/2009	\$ / R 2009/09/14	10.00	Put	Currency Future	1,881.0000	1,940.0000	3.137	0	0	0
07/08/2009	\$ / R 2009/09/14	3.40	Call	Currency Future	4,725.0000	4,665.0000	(1.270)	0	0	0
07/08/2009	\$ / R 2009/09/14	7.70	Put	Currency Future	65.0000	85.0000	30.769	0	0	0
07/08/2009	\$ / R 2009/09/14	7.30	Call	Currency Future	838.0000	785.0000	(6.325)	0	0	0
07/08/2009	\$ / R 2009/09/14	7.95	Call	Currency Future	316.0000	286.0000	(9.494)	0	0	0
07/08/2009	\$ / R 2009/09/14	4.90	Call	Currency Future	3,225.0000	3,165.0000	(1.860)	0	0	0
07/08/2009	\$ / R 2009/09/14	6.80	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
07/08/2009	\$ / R 2009/09/14	8.20	Put	Currency Future	263.0000	310.0000	17.871	0	0	140
07/08/2009	\$ / R 2009/09/14	8.00	Put	Currency Future	161.0000	194.0000	20.497	0	0	0
07/08/2009	\$ / R 2009/09/14	9.75	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
07/08/2009	\$ / R 2009/09/14	9.10	Call	Currency Future	32.0000	31.0000	(3.125)	0	0	0
07/08/2009	\$ / R 2009/09/14	6.80	Call	Currency Future	1,327.0000	1,268.0000	(4.446)	0	0	0
07/08/2009	\$ / R 2009/09/14	8.70	Call	Currency Future	69.0000	66.0000	(4.348)	0	0	0
07/08/2009	\$ / R 2009/09/14	8.75	Put	Currency Future	688.0000	745.0000	8.285	0	0	0
07/08/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
07/08/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	4.0000	4.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	9.00	Call	Currency Future	39.0000	38.0000	(2.564)	0	0	0
07/08/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	2,278.0000	2,337.0000	2.590	0	0	0
07/08/2009	\$ / R 2009/09/14	9.75	Put	Currency Future	1,635.0000	1,694.0000	3.609	0	0	0
07/08/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	2,178.0000	2,238.0000	2.755	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	\$ / R 2009/09/14	7.20	Call	Currency Future	933.0000	878.0000	(5.895)	0	0	0
07/08/2009	\$ / R 2009/09/14	11.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	7.90	Call	Currency Future	347.0000	316.0000	(8.934)	0	0	0
07/08/2009	\$ / R 2009/09/14	8.70	Put	Currency Future	644.0000	701.0000	8.851	0	0	0
07/08/2009	\$ / R 2009/09/14	8.45	Put	Currency Future	439.0000	492.0000	12.073	0	0	0
07/08/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	2.0000	2.0000	-	0	0	1,000
07/08/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	2,079.0000	2,138.0000	2.838	0	0	0
07/08/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	3.0000	3.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	9.00	Put	Currency Future	914.0000	972.0000	6.346	0	0	0
07/08/2009	\$ / R 2009/09/14	12.80	Put	Currency Future	4,675.0000	4,735.0000	1.283	0	0	0
07/08/2009	\$ / R 2009/09/14	6.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	11.75	Put	Currency Future	3,625.0000	3,685.0000	1.655	0	0	0
07/08/2009	\$ / R 2009/09/14	7.95	Put	Currency Future	141.0000	171.0000	21.277	0	0	0
07/08/2009	\$ / R 2009/09/14	8.35	Put	Currency Future	364.0000	415.0000	14.011	0	0	0
07/08/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	4.0000	4.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	2,427.0000	2,486.0000	2.431	0	0	0
07/08/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	2,776.0000	2,836.0000	2.161	0	0	0
07/08/2009	\$ / R 2009/09/14	6.70	Call	Currency Future	1,427.0000	1,368.0000	(4.135)	0	0	0
07/08/2009	\$ / R 2009/09/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	7.90	Put	Currency Future	122.0000	151.0000	23.770	0	0	25
07/08/2009	\$ / R 2009/09/14	8.45	Call	Currency Future	114.0000	108.0000	(5.263)	0	0	0
07/08/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	1,538.0000	1,596.0000	3.771	0	0	0
07/08/2009	\$ / R 2009/09/14	10.45	Put	Currency Future	2,327.0000	2,387.0000	2.578	0	0	0
07/08/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	2,726.0000	2,786.0000	2.201	0	0	0
07/08/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	9.10	Call	Currency Future	32.0000	31.0000	(3.125)	0	0	0
07/08/2009	\$ / R 2009/09/14	9.30	Put	Currency Future	1,198.0000	1,257.0000	4.925	0	0	0
07/08/2009	\$ / R 2009/09/14	11.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	8.75	Call	Currency Future	62.0000	60.0000	(3.226)	0	0	15,157
07/08/2009	\$ / R 2009/09/14	9.30	Call	Currency Future	22.0000	22.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	10.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	1,440.0000	1,499.0000	4.097	0	0	0
07/08/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	1,980.0000	2,039.0000	2.980	0	0	0
07/08/2009	\$ / R 2009/09/14	7.45	Call	Currency Future	700.0000	651.0000	(7.000)	0	0	0
07/08/2009	\$ / R 2009/09/14	7.25	Put	Currency Future	10.0000	16.0000	60.000	0	0	2,000

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
07/08/2009	\$ / R 2009/09/14	9.20	Put	Currency Future	1,102.0000	1,161.0000	5.354	0	0	0
07/08/2009	\$ / R 2009/09/14	10.75	Put	Currency Future	2,626.0000	2,686.0000	2.285	0	0	0
07/08/2009	\$ / R 2009/09/14	7.75	Call	Currency Future	452.0000	414.0000	(8.407)	0	0	0
07/08/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	6.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	7.95	Put	Currency Future	141.0000	171.0000	21.277	0	0	140
07/08/2009	\$ / R 2009/09/14	9.05	Call	Currency Future	35.0000	34.0000	(2.857)	0	0	0
07/08/2009	\$ / R 2009/09/14	10.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	11.20	Put	Currency Future	3,076.0000	3,135.0000	1.918	0	0	0
07/08/2009	\$ / R 2009/09/14	6.30	Call	Currency Future	1,826.0000	1,766.0000	(3.286)	0	0	0
07/08/2009	\$ / R 2009/09/14	8.00	Call	Currency Future	286.0000	259.0000	(9.441)	0	0	2,000
07/08/2009	\$ / R 2009/09/14	9.05	Put	Currency Future	960.0000	1,019.0000	6.146	0	0	0
07/08/2009	\$ / R 2009/09/14	7.25	Call	Currency Future	885.0000	831.0000	(6.102)	0	0	0
07/08/2009	\$ / R 2009/09/14	7.75	Put	Currency Future	77.0000	99.0000	28.571	0	0	0
07/08/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	1,980.0000	2,039.0000	2.980	0	0	0
07/08/2009	\$ / R 2009/09/14	11.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	7.45	Put	Currency Future	25.0000	36.0000	44.000	0	0	0
07/08/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	2,228.0000	2,287.0000	2.648	0	0	0
07/08/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
07/08/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	2,976.0000	3,035.0000	1.983	0	0	0
07/08/2009	\$ / R 2009/09/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	8.25	Put	Currency Future	295.0000	344.0000	16.610	0	0	0
07/08/2009	\$ / R 2009/09/14	9.20	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
07/08/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	12.30	Put	Currency Future	4,175.0000	4,235.0000	1.437	0	0	0
07/08/2009	\$ / R 2009/09/14	8.25	Call	Currency Future	170.0000	159.0000	(6.471)	0	0	0
07/08/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	3.0000	3.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	5.0000	5.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	15.0000	15.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	1,930.0000	1,990.0000	3.109	0	0	0
07/08/2009	\$ / R 2009/09/14	12.75	Put	Currency Future	4,625.0000	4,685.0000	1.297	0	0	0
07/08/2009	\$ / R 2009/09/14	10.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	1,832.0000	1,891.0000	3.221	0	0	0
07/08/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	5.0000	5.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	8.85	Call	Currency Future	51.0000	50.0000	(1.961)	0	0	0
07/08/2009	\$ / R 2009/09/14	12.50	Put	Currency Future	4,375.0000	4,435.0000	1.371	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	\$ / R 2009/09/14	7.95	Call	Currency Future	316.0000	286.0000	(9.494)	0	0	0
07/08/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	1,930.0000	1,990.0000	3.109	0	0	0
07/08/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	2,527.0000	2,586.0000	2.335	0	0	0
07/08/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
07/08/2009	\$ / R 2009/09/14	7.10	Put	Currency Future	5.0000	8.0000	60.000	0	0	0
07/08/2009	\$ / R 2009/09/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	4.85	Call	Currency Future	3,275.0000	3,215.0000	(1.832)	0	0	0
07/08/2009	\$ / R 2009/09/14	7.10	Call	Currency Future	1,030.0000	973.0000	(5.534)	0	0	0
07/08/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	2,976.0000	3,035.0000	1.983	0	0	0
07/08/2009	\$ / R 2009/09/14	4.95	Call	Currency Future	3,175.0000	3,115.0000	(1.890)	0	0	0
07/08/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	15.0000	15.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	6.60	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
07/08/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	3.0000	3.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	4.0000	4.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
07/08/2009	\$ / R 2009/09/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	14.10	Put	Currency Future	5,975.0000	6,035.0000	1.004	0	0	0
07/08/2009	\$ / R 2009/09/14	9.40	Call	Currency Future	19.0000	19.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	10.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	4.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	8.80	Put	Currency Future	732.0000	789.0000	7.787	0	0	0
07/08/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	1,489.0000	1,548.0000	3.962	0	0	0
07/08/2009	\$ / R 2009/09/14	3.95	Call	Currency Future	4,175.0000	4,115.0000	(1.437)	0	0	0
07/08/2009	\$ / R 2009/09/14	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	9.35	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
07/08/2009	\$ / R 2009/09/14	6.50	Call	Currency Future	1,626.0000	1,567.0000	(3.629)	0	0	0
07/08/2009	\$ / R 2009/09/14	9.40	Put	Currency Future	1,294.0000	1,353.0000	4.560	0	0	0
07/08/2009	\$ / R 2009/09/14	8.85	Put	Currency Future	777.0000	834.0000	7.336	0	0	0
07/08/2009	\$ / R 2009/09/14	7.00	Call	Currency Future	1,129.0000	1,070.0000	(5.226)	0	0	0
07/08/2009	\$ / R 2009/09/14	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	2,029.0000	2,089.0000	2.957	0	0	0
07/08/2009	\$ / R 2009/09/14	14.00	Put	Currency Future	5,875.0000	5,935.0000	1.021	0	0	0
07/08/2009	\$ / R 2009/09/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	11.90	Put	Currency Future	3,775.0000	3,835.0000	1.589	0	0	0
07/08/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	1,733.0000	1,792.0000	3.405	0	0	0
07/08/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	6.0000	6.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	\$ / R 2009/09/14	9.35	Put	Currency Future	1,246.0000	1,305.0000	4.735	0	0	0
07/08/2009	\$ / R 2009/09/14	11.50	Put	Currency Future	3,376.0000	3,435.0000	1.748	0	0	0
07/08/2009	\$ / R 2009/09/14	8.80	Call	Currency Future	57.0000	55.0000	(3.509)	0	0	0
07/08/2009	\$ / R 2009/09/14	5.95	Call	Currency Future	2,175.0000	2,116.0000	(2.713)	0	0	0
07/08/2009	\$ / R 2009/09/14	7.00	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
07/08/2009	\$ / R 2009/09/14	10.50	Put	Currency Future	2,377.0000	2,437.0000	2.524	0	0	0
07/08/2009	\$ / R 2009/09/14	5.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	9.25	Put	Currency Future	1,150.0000	1,209.0000	5.130	0	0	0
07/08/2009	\$ / R 2009/09/14	6.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	8.65	Put	Currency Future	601.0000	657.0000	9.318	0	0	0
07/08/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	2,178.0000	2,238.0000	2.755	0	0	0
07/08/2009	\$ / R 2009/09/14	6.95	Call	Currency Future	1,178.0000	1,120.0000	(4.924)	0	0	0
07/08/2009	\$ / R 2009/09/14	3.85	Call	Currency Future	4,275.0000	4,215.0000	(1.404)	0	0	0
07/08/2009	\$ / R 2009/09/14	8.65	Call	Currency Future	76.0000	73.0000	(3.947)	0	0	100
07/08/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	3.0000	3.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	10.70	Put	Currency Future	2,576.0000	2,636.0000	2.329	0	0	0
07/08/2009	\$ / R 2009/09/14	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	5.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	8.0000	8.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	14.25	Put	Currency Future	6,125.0000	6,185.0000	0.980	0	0	0
07/08/2009	\$ / R 2009/09/14	11.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	8.60	Put	Currency Future	559.0000	615.0000	10.018	0	0	0
07/08/2009	\$ / R 2009/09/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	1,586.0000	1,645.0000	3.720	0	0	0
07/08/2009	\$ / R 2009/09/14	5.25	Call	Currency Future	2,875.0000	2,815.0000	(2.087)	0	0	0
07/08/2009	\$ / R 2009/09/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	11.60	Put	Currency Future	3,475.0000	3,535.0000	1.727	0	0	0
07/08/2009	\$ / R 2009/09/14	12.65	Put	Currency Future	4,525.0000	4,585.0000	1.326	0	0	0
07/08/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
07/08/2009	\$ / R 2009/09/14	13.95	Put	Currency Future	5,825.0000	5,885.0000	1.030	0	0	0
07/08/2009	\$ / R 2009/09/14	4.25	Call	Currency Future	3,875.0000	3,815.0000	(1.548)	0	0	0
07/08/2009	\$ / R 2009/09/14	5.00	Call	Currency Future	3,125.0000	3,065.0000	(1.920)	0	0	0
07/08/2009	\$ / R 2009/09/14	12.85	Put	Currency Future	4,725.0000	4,785.0000	1.270	0	0	0
07/08/2009	\$ / R 2009/09/14	14.20	Put	Currency Future	6,075.0000	6,135.0000	0.988	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	1,684.0000	1,743.0000	3.504	0	0	0
07/08/2009	\$ / R 2009/09/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	11.65	Put	Currency Future	3,525.0000	3,585.0000	1.702	0	0	0
07/08/2009	\$ / R 2009/09/14	5.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	10.95	Put	Currency Future	2,826.0000	2,885.0000	2.088	0	0	0
07/08/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	2,029.0000	2,089.0000	2.957	0	0	0
07/08/2009	\$ / R 2009/09/14	6.95	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
07/08/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	1,440.0000	1,499.0000	4.097	0	0	0
07/08/2009	\$ / R 2009/09/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	4.00	Call	Currency Future	4,125.0000	4,065.0000	(1.455)	0	0	0
07/08/2009	\$ / R 2009/09/14	5.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	8.85	Call	Currency Future	51.0000	50.0000	(1.961)	0	0	0
07/08/2009	\$ / R 2009/09/14	13.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	6.80	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
07/08/2009	\$ / R 2009/09/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	5.35	Call	Currency Future	2,775.0000	2,715.0000	(2.162)	0	0	0
07/08/2009	\$ / R 2009/09/14	12.60	Put	Currency Future	4,475.0000	4,535.0000	1.341	0	0	0
07/08/2009	\$ / R 2009/09/14	8.85	Put	Currency Future	777.0000	834.0000	7.336	0	0	0
07/08/2009	\$ / R 2009/09/14	10.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
07/08/2009	\$ / R 2009/09/14	6.00	Call	Currency Future	2,125.0000	2,066.0000	(2.776)	0	0	0
07/08/2009	\$ / R 2009/09/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	8.60	Call	Currency Future	84.0000	80.0000	(4.762)	0	0	0
07/08/2009	\$ / R 2009/09/14	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	6.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	4.35	Call	Currency Future	3,775.0000	3,715.0000	(1.589)	0	0	0
07/08/2009	\$ / R 2009/09/14	5.10	Call	Currency Future	3,025.0000	2,965.0000	(1.983)	0	0	0
07/08/2009	\$ / R 2009/09/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	6.85	Call	Currency Future	1,278.0000	1,219.0000	(4.617)	0	0	0
07/08/2009	\$ / R 2009/09/14	5.30	Call	Currency Future	2,825.0000	2,765.0000	(2.124)	0	0	0
07/08/2009	\$ / R 2009/09/14	11.85	Put	Currency Future	3,725.0000	3,785.0000	1.611	0	0	0
07/08/2009	\$ / R 2009/09/14	14.35	Put	Currency Future	6,225.0000	6,285.0000	0.964	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	\$ / R 2009/09/14	6.10	Call	Currency Future	2,025.0000	1,966.0000	(2.914)	0	0	0
07/08/2009	\$ / R 2009/09/14	11.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	6.85	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
07/08/2009	\$ / R 2009/09/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	5.85	Call	Currency Future	2,275.0000	2,215.0000	(2.637)	0	0	0
07/08/2009	\$ / R 2009/09/14	4.40	Call	Currency Future	3,725.0000	3,665.0000	(1.611)	0	0	0
07/08/2009	\$ / R 2009/09/14	4.10	Call	Currency Future	4,025.0000	3,965.0000	(1.491)	0	0	0
07/08/2009	\$ / R 2009/09/14	7.35	Call	Currency Future	791.0000	739.0000	(6.574)	0	0	0
07/08/2009	\$ / R 2009/09/14	4.30	Call	Currency Future	3,825.0000	3,765.0000	(1.569)	0	0	0
07/08/2009	\$ / R 2009/09/14	12.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	5.40	Call	Currency Future	2,725.0000	2,665.0000	(2.202)	0	0	0
07/08/2009	\$ / R 2009/09/14	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	7.35	Put	Currency Future	16.0000	24.0000	50.000	0	0	0
07/08/2009	\$ / R 2009/09/14	12.25	Put	Currency Future	4,125.0000	4,185.0000	1.455	0	0	0
07/08/2009	\$ / R 2009/09/14	12.90	Put	Currency Future	4,775.0000	4,835.0000	1.257	0	0	0
07/08/2009	\$ / R 2009/09/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	4.0000	4.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	4.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	5.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	6.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	6.25	Call	Currency Future	1,875.0000	1,816.0000	(3.147)	0	0	0
07/08/2009	\$ / R 2009/09/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	13.75	Put	Currency Future	5,625.0000	5,685.0000	1.067	0	0	0
07/08/2009	\$ / R 2009/09/14	6.10	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
07/08/2009	\$ / R 2009/09/14	11.70	Put	Currency Future	3,575.0000	3,635.0000	1.678	0	0	0
07/08/2009	\$ / R 2009/09/14	12.35	Put	Currency Future	4,225.0000	4,285.0000	1.420	0	0	0
07/08/2009	\$ / R 2009/09/14	6.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	11.40	Put	Currency Future	3,276.0000	3,335.0000	1.801	0	0	0
07/08/2009	\$ / R 2009/09/14	4.20	Call	Currency Future	3,925.0000	3,865.0000	(1.529)	0	0	0
07/08/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	2,278.0000	2,337.0000	2.590	0	0	0
07/08/2009	\$ / R 2009/09/14	11.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	13.85	Put	Currency Future	5,725.0000	5,785.0000	1.048	0	0	0
07/08/2009	\$ / R 2009/09/14	6.80	Call	Currency Future	1,327.0000	1,268.0000	(4.446)	0	0	0
07/08/2009	\$ / R 2009/09/14	7.05	Call	Currency Future	1,079.0000	1,021.0000	(5.375)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	\$ / R 2009/09/14	6.35	Call	Currency Future	1,776.0000	1,716.0000	(3.378)	0	0	0
07/08/2009	\$ / R 2009/09/14	5.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	11.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	2,776.0000	2,836.0000	2.161	0	0	0
07/08/2009	\$ / R 2009/09/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	12.55	Put	Currency Future	4,425.0000	4,485.0000	1.356	0	0	0
07/08/2009	\$ / R 2009/09/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	14.05	Put	Currency Future	5,925.0000	5,985.0000	1.013	0	0	0
07/08/2009	\$ / R 2009/09/14	12.70	Put	Currency Future	4,575.0000	4,635.0000	1.311	0	0	0
07/08/2009	\$ / R 2009/09/14	4.05	Call	Currency Future	4,075.0000	4,015.0000	(1.472)	0	0	0
07/08/2009	\$ / R 2009/09/14	3.90	Call	Currency Future	4,225.0000	4,165.0000	(1.420)	0	0	0
07/08/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	17.0000	17.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	13.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	1,343.0000	1,402.0000	4.393	0	0	0
07/08/2009	\$ / R 2009/09/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	7.05	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
07/08/2009	\$ / R 2009/09/14	4.80	Call	Currency Future	3,325.0000	3,265.0000	(1.805)	0	0	0
07/08/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	8.0000	8.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	6.05	Call	Currency Future	2,075.0000	2,016.0000	(2.843)	0	0	0
07/08/2009	\$ / R 2009/09/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	6.0000	6.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	5.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	5.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	6.05	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
07/08/2009	\$ / R 2009/09/14	5.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	1,832.0000	1,891.0000	3.221	0	0	0
07/08/2009	\$ / R 2009/09/14	5.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	1,733.0000	1,792.0000	3.405	0	0	0
07/08/2009	\$ / R 2009/09/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/09/14	5.05	Call	Currency Future	3,075.0000	3,015.0000	(1.951)	0	0	0
07/08/2009	\$ / R 2009/09/14	3.80	Call	Currency Future	4,325.0000	4,265.0000	(1.387)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	\$ / R	2009/09/14	5.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R	2009/09/14	5.75	Call	Currency Future	2,375.0000	2,315.0000	(2.526)	0	0	0
07/08/2009	\$ / R	2009/09/14	5.80	Call	Currency Future	2,325.0000	2,265.0000	(2.581)	0	0	0
07/08/2009	\$ / R	2009/09/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R	2009/09/14	5.20	Call	Currency Future	2,925.0000	2,865.0000	(2.051)	0	0	0
07/08/2009	\$ / R	2009/09/14	5.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R	2009/09/14	14.40	Put	Currency Future	6,275.0000	6,335.0000	0.956	0	0	0
07/08/2009	\$ / R	2009/09/14	5.90	Call	Currency Future	2,225.0000	2,166.0000	(2.652)	0	0	0
07/08/2009	\$ / R	2009/09/14	4.75	Call	Currency Future	3,375.0000	3,315.0000	(1.778)	0	0	0
07/08/2009	\$ / R	2009/09/14	14.30	Put	Currency Future	6,175.0000	6,235.0000	0.972	0	0	0
07/08/2009	\$ / R	2009/09/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R	2009/09/14	3.75	Call	Currency Future	4,375.0000	4,315.0000	(1.371)	0	0	0
07/08/2009	\$ / R	2009/09/14	10.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	\$ / R	2009/09/14	11.00	Put	Currency Future	2,876.0000	2,935.0000	2.051	0	0	0
07/08/2009	\$ / R	2009/09/14	13.80	Put	Currency Future	5,675.0000	5,735.0000	1.057	0	0	0
07/08/2009	\$ / R	2009/09/14	11.15	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
07/08/2009	\$ / R	2009/09/14	11.15	Put	Currency Future	3,026.0000	3,085.0000	1.950	0	0	0
07/08/2009	\$ / R	2009/09/14	11.05	Put	Currency Future	2,926.0000	2,985.0000	2.016	0	0	0
07/08/2009	\$ / R	2009/09/14	11.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	\$ / R	2009/09/14	12.45	Put	Currency Future	4,325.0000	4,385.0000	1.387	0	0	0
07/08/2009	\$ / R	2009/09/14	11.45	Put	Currency Future	3,326.0000	3,385.0000	1.774	0	0	0
07/08/2009	\$ / R	2009/09/14	6.45	Call	Currency Future	1,676.0000	1,617.0000	(3.520)	0	0	0
07/08/2009	\$ / R	2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R	2009/09/14	6.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	\$ / R	2009/09/14	6.95	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
07/08/2009	\$ / R	2009/09/14	11.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R	2009/09/14	6.95	Call	Currency Future	1,178.0000	1,120.0000	(4.924)	0	0	0
07/08/2009	\$ / R	2009/09/14	5.15	Call	Currency Future	0.0000	2,915.0000	100.000	0	0	0
07/08/2009	\$ / R	2009/09/14	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R	2009/09/14	5.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R	2009/09/14	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R	2009/09/14	4.15	Call	Currency Future	0.0000	3,915.0000	100.000	0	0	0
07/08/2009	\$ / R	2009/09/14	14.15	Put	Currency Future	0.0000	6,085.0000	100.000	0	0	0
07/08/2009	\$ / R	2009/12/14			Currency Future	8.2690	8.2080	(0.738)	8.3600	8.2000	84,175
07/08/2009	\$ / R	2009/12/14	8.10	Call	Currency Future	497.0000	475.0000	(4.427)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	636.0000	688.0000	8.176	0	0	0
07/08/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	146.0000	143.0000	(2.055)	0	0	0
07/08/2009	\$ / R 2009/12/14	11.00	Call	Currency Future	48.0000	47.0000	(2.083)	0	0	0
07/08/2009	\$ / R 2009/12/14	11.15	Call	Currency Future	44.0000	43.0000	(2.273)	0	0	0
07/08/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	50.0000	49.0000	(2.000)	0	0	0
07/08/2009	\$ / R 2009/12/14	15.30	Put	Currency Future	7,033.0000	7,094.0000	0.867	0	0	0
07/08/2009	\$ / R 2009/12/14	5.75	Put	Currency Future	3.0000	3.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	2,347.0000	2,407.0000	2.556	0	0	0
07/08/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	578.0000	552.0000	(4.498)	0	0	0
07/08/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	108.0000	106.0000	(1.852)	0	0	0
07/08/2009	\$ / R 2009/12/14	11.75	Call	Currency Future	30.0000	30.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	29.0000	29.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	1,351.0000	1,297.0000	(3.997)	0	0	0
07/08/2009	\$ / R 2009/12/14	8.00	Call	Currency Future	550.0000	526.0000	(4.364)	0	0	0
07/08/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	467.0000	515.0000	10.278	0	0	0
07/08/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	152.0000	149.0000	(1.974)	0	0	0
07/08/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	1,689.0000	1,748.0000	3.493	0	0	0
07/08/2009	\$ / R 2009/12/14	11.00	Put	Currency Future	2,779.0000	2,839.0000	2.159	0	0	0
07/08/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	1,782.0000	1,841.0000	3.311	0	0	0
07/08/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	3,610.0000	3,671.0000	1.690	0	0	0
07/08/2009	\$ / R 2009/12/14	7.25	Call	Currency Future	1,078.0000	1,032.0000	(4.267)	0	0	0
07/08/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,103.0000	4,163.0000	1.462	0	0	0
07/08/2009	\$ / R 2009/12/14	5.75	Call	Currency Future	2,522.0000	2,461.0000	(2.419)	0	0	0
07/08/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	66.0000	65.0000	(1.515)	0	0	260
07/08/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	259.0000	294.0000	13.514	0	0	0
07/08/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	709.0000	762.0000	7.475	0	0	0
07/08/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	101.0000	99.0000	(1.980)	0	0	0
07/08/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	3,022.0000	3,082.0000	1.985	0	0	0
07/08/2009	\$ / R 2009/12/14	13.65	Put	Currency Future	5,390.0000	5,451.0000	1.132	0	0	0
07/08/2009	\$ / R 2009/12/14	7.25	Put	Currency Future	59.0000	74.0000	25.424	0	0	0
07/08/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	32.0000	39.0000	21.875	0	0	0
07/08/2009	\$ / R 2009/12/14	4.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	281.0000	318.0000	13.167	0	0	0
07/08/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	448.0000	429.0000	(4.241)	0	0	0
07/08/2009	\$ / R 2009/12/14	11.75	Put	Currency Future	3,511.0000	3,572.0000	1.737	0	0	0
07/08/2009	\$ / R 2009/12/14	14.05	Put	Currency Future	5,788.0000	5,849.0000	1.054	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	\$ / R	2009/12/14	15.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	\$ / R	2009/12/14	4.75	Call	Currency Future	3,520.0000	3,459.0000	(1.733)	0	0	0
07/08/2009	\$ / R	2009/12/14	8.20	Put	Currency Future	379.0000	421.0000	11.082	0	0	0
07/08/2009	\$ / R	2009/12/14	12.35	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
07/08/2009	\$ / R	2009/12/14	13.65	Call	Currency Future	9.0000	9.0000	-	0	0	0
07/08/2009	\$ / R	2009/12/14	14.05	Call	Currency Future	7.0000	7.0000	-	0	0	0
07/08/2009	\$ / R	2009/12/14	15.55	Put	Currency Future	7,282.0000	7,343.0000	0.838	0	0	0
07/08/2009	\$ / R	2009/12/14	6.75	Call	Currency Future	1,540.0000	1,483.0000	(3.701)	0	0	0
07/08/2009	\$ / R	2009/12/14	8.45	Put	Currency Future	532.0000	581.0000	9.211	0	0	0
07/08/2009	\$ / R	2009/12/14	9.45	Put	Currency Future	1,327.0000	1,385.0000	4.371	0	0	0
07/08/2009	\$ / R	2009/12/14	12.35	Put	Currency Future	4,103.0000	4,163.0000	1.462	0	0	0
07/08/2009	\$ / R	2009/12/14	6.55	Put	Currency Future	13.0000	16.0000	23.077	0	0	0
07/08/2009	\$ / R	2009/12/14	15.25	Call	Currency Future	2.0000	2.0000	-	0	0	0
07/08/2009	\$ / R	2009/12/14	4.90	Call	Currency Future	3,370.0000	3,309.0000	(1.810)	0	0	0
07/08/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	22.0000	22.0000	-	0	0	1,184
07/08/2009	\$ / R	2009/12/14	13.55	Call	Currency Future	9.0000	9.0000	-	0	0	0
07/08/2009	\$ / R	2009/12/14	14.00	Put	Currency Future	5,738.0000	5,799.0000	1.063	0	0	0
07/08/2009	\$ / R	2009/12/14	12.85	Call	Currency Future	15.0000	15.0000	-	0	0	0
07/08/2009	\$ / R	2009/12/14	12.35	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
07/08/2009	\$ / R	2009/12/14	6.75	Put	Currency Future	21.0000	25.0000	19.048	0	0	0
07/08/2009	\$ / R	2009/12/14	4.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	\$ / R	2009/12/14	7.85	Call	Currency Future	637.0000	609.0000	(4.396)	0	0	0
07/08/2009	\$ / R	2009/12/14	8.40	Call	Currency Future	368.0000	356.0000	(3.261)	0	0	247
07/08/2009	\$ / R	2009/12/14	8.35	Call	Currency Future	386.0000	373.0000	(3.368)	0	0	0
07/08/2009	\$ / R	2009/12/14	9.45	Call	Currency Future	146.0000	143.0000	(2.055)	0	0	0
07/08/2009	\$ / R	2009/12/14	12.95	Put	Currency Future	4,695.0000	4,756.0000	1.299	0	0	0
07/08/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	824.0000	878.0000	6.553	0	0	0
07/08/2009	\$ / R	2009/12/14	12.85	Put	Currency Future	4,596.0000	4,657.0000	1.327	0	0	0
07/08/2009	\$ / R	2009/12/14	10.25	Call	Currency Future	83.0000	81.0000	(2.410)	0	0	0
07/08/2009	\$ / R	2009/12/14	5.90	Call	Currency Future	2,373.0000	2,312.0000	(2.571)	0	0	0
07/08/2009	\$ / R	2009/12/14	8.40	Put	Currency Future	499.0000	548.0000	9.820	0	0	0
07/08/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	305.0000	296.0000	(2.951)	0	0	0
07/08/2009	\$ / R	2009/12/14	9.00	Call	Currency Future	213.0000	207.0000	(2.817)	0	0	0
07/08/2009	\$ / R	2009/12/14	10.65	Call	Currency Future	61.0000	60.0000	(1.639)	0	0	0
07/08/2009	\$ / R	2009/12/14	10.70	Call	Currency Future	59.0000	58.0000	(1.695)	0	0	0
07/08/2009	\$ / R	2009/12/14	12.95	Call	Currency Future	14.0000	14.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	243.0000	236.0000	(2.881)	0	0	0
07/08/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	3,413.0000	3,474.0000	1.787	0	0	0
07/08/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	291.0000	283.0000	(2.749)	0	0	0
07/08/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	1,351.0000	1,297.0000	(3.997)	0	0	0
07/08/2009	\$ / R 2009/12/14	15.25	Put	Currency Future	6,983.0000	7,044.0000	0.874	0	0	0
07/08/2009	\$ / R 2009/12/14	5.90	Put	Currency Future	4.0000	4.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	405.0000	451.0000	11.358	0	0	0
07/08/2009	\$ / R 2009/12/14	7.85	Put	Currency Future	218.0000	251.0000	15.138	0	0	0
07/08/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	335.0000	324.0000	(3.284)	0	0	0
07/08/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	2,347.0000	2,407.0000	2.556	0	0	0
07/08/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	1,239.0000	1,297.0000	4.681	0	0	0
07/08/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	150.0000	176.0000	17.333	0	0	0
07/08/2009	\$ / R 2009/12/14	10.25	Put	Currency Future	2,064.0000	2,123.0000	2.859	0	0	0
07/08/2009	\$ / R 2009/12/14	15.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	785.0000	839.0000	6.879	0	0	0
07/08/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	566.0000	616.0000	8.834	0	0	0
07/08/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	436.0000	482.0000	10.550	0	0	0
07/08/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	824.0000	878.0000	6.553	0	0	0
07/08/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	158.0000	155.0000	(1.899)	0	0	0
07/08/2009	\$ / R 2009/12/14	14.00	Call	Currency Future	7.0000	7.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	32.0000	39.0000	21.875	0	0	0
07/08/2009	\$ / R 2009/12/14	14.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	424.0000	409.0000	(3.538)	0	0	0
07/08/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	254.0000	247.0000	(2.756)	0	0	75
07/08/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	405.0000	390.0000	(3.704)	0	0	0
07/08/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	5,141.0000	5,202.0000	1.187	0	0	0
07/08/2009	\$ / R 2009/12/14	13.45	Call	Currency Future	10.0000	10.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	14.60	Put	Currency Future	6,335.0000	6,396.0000	0.963	0	0	0
07/08/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	10.0000	10.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	12.45	Put	Currency Future	4,201.0000	4,262.0000	1.452	0	0	0
07/08/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	672.0000	725.0000	7.887	0	0	0
07/08/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	701.0000	669.0000	(4.565)	0	0	0
07/08/2009	\$ / R 2009/12/14	15.40	Put	Currency Future	7,132.0000	7,193.0000	0.855	0	0	0
07/08/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	578.0000	552.0000	(4.498)	0	0	200
07/08/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
07/08/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	3,610.0000	3,671.0000	1.690	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	17.0000	17.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	259.0000	294.0000	13.514	0	0	0
07/08/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	386.0000	373.0000	(3.368)	0	0	0
07/08/2009	\$ / R 2009/12/14	10.70	Put	Currency Future	2,490.0000	2,550.0000	2.410	0	0	0
07/08/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	3,462.0000	3,523.0000	1.762	0	0	0
07/08/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	4,398.0000	4,459.0000	1.387	0	0	0
07/08/2009	\$ / R 2009/12/14	7.30	Call	Currency Future	1,036.0000	991.0000	(4.344)	0	0	0
07/08/2009	\$ / R 2009/12/14	6.55	Call	Currency Future	1,732.0000	1,674.0000	(3.349)	0	0	0
07/08/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	4,053.0000	4,114.0000	1.505	0	0	0
07/08/2009	\$ / R 2009/12/14	10.05	Put	Currency Future	1,875.0000	1,935.0000	3.200	0	0	0
07/08/2009	\$ / R 2009/12/14	10.75	Put	Currency Future	2,538.0000	2,598.0000	2.364	0	0	0
07/08/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	31.0000	31.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	5.05	Call	Currency Future	3,220.0000	3,159.0000	(1.894)	0	0	0
07/08/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	320.0000	310.0000	(3.125)	0	0	0
07/08/2009	\$ / R 2009/12/14	10.05	Call	Currency Future	94.0000	93.0000	(1.064)	0	0	0
07/08/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	2,828.0000	2,888.0000	2.122	0	0	0
07/08/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	4,646.0000	4,706.0000	1.291	0	0	0
07/08/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	769.0000	734.0000	(4.551)	0	0	0
07/08/2009	\$ / R 2009/12/14	7.00	Put	Currency Future	35.0000	43.0000	22.857	0	0	0
07/08/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	467.0000	515.0000	10.278	0	0	0
07/08/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	243.0000	236.0000	(2.881)	0	0	0
07/08/2009	\$ / R 2009/12/14	10.90	Call	Currency Future	52.0000	51.0000	(1.923)	0	0	0
07/08/2009	\$ / R 2009/12/14	13.55	Put	Currency Future	5,290.0000	5,351.0000	1.153	0	0	0
07/08/2009	\$ / R 2009/12/14	7.30	Put	Currency Future	67.0000	83.0000	23.881	0	0	0
07/08/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	436.0000	482.0000	10.550	0	0	0
07/08/2009	\$ / R 2009/12/14	13.50	Call	Currency Future	10.0000	10.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	12.45	Call	Currency Future	20.0000	20.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	405.0000	390.0000	(3.704)	0	0	0
07/08/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	601.0000	652.0000	8.486	0	0	0
07/08/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	863.0000	918.0000	6.373	0	0	0
07/08/2009	\$ / R 2009/12/14	10.30	Put	Currency Future	2,110.0000	2,170.0000	2.844	0	0	0
07/08/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	116.0000	114.0000	(1.724)	0	0	0
07/08/2009	\$ / R 2009/12/14	13.45	Put	Currency Future	5,191.0000	5,252.0000	1.175	0	0	0
07/08/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	379.0000	421.0000	11.082	0	0	0
07/08/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	238.0000	272.0000	14.286	0	0	0
07/08/2009	\$ / R 2009/12/14	7.35	Put	Currency Future	76.0000	94.0000	23.684	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	351.0000	339.0000	(3.419)	0	0	0
07/08/2009	\$ / R 2009/12/14	9.00	Put	Currency Future	944.0000	999.0000	5.826	0	0	0
07/08/2009	\$ / R 2009/12/14	10.40	Call	Currency Future	74.0000	72.0000	(2.703)	0	0	0
07/08/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	4,547.0000	4,607.0000	1.320	0	0	0
07/08/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	32.0000	32.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	448.0000	429.0000	(4.241)	0	0	0
07/08/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	351.0000	339.0000	(3.419)	0	0	0
07/08/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	1,689.0000	1,748.0000	3.493	0	0	0
07/08/2009	\$ / R 2009/12/14	10.40	Put	Currency Future	2,205.0000	2,264.0000	2.676	0	0	0
07/08/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	91.0000	90.0000	(1.099)	0	0	0
07/08/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
07/08/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	3,119.0000	3,180.0000	1.956	0	0	0
07/08/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	29.0000	29.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	701.0000	669.0000	(4.565)	0	0	0
07/08/2009	\$ / R 2009/12/14	5.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	8.15	Call	Currency Future	472.0000	451.0000	(4.449)	0	0	0
07/08/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,196.0000	1,253.0000	4.766	0	0	0
07/08/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	1,922.0000	1,982.0000	3.122	0	0	0
07/08/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	3,955.0000	4,016.0000	1.542	0	0	0
07/08/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	27.0000	27.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	1,122.0000	1,073.0000	(4.367)	0	0	0
07/08/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	607.0000	580.0000	(4.448)	0	0	0
07/08/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	5,241.0000	5,302.0000	1.164	0	0	0
07/08/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	3,708.0000	3,769.0000	1.645	0	0	0
07/08/2009	\$ / R 2009/12/14	13.05	Call	Currency Future	13.0000	13.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	8.15	Put	Currency Future	353.0000	393.0000	11.331	0	0	0
07/08/2009	\$ / R 2009/12/14	10.30	Call	Currency Future	79.0000	78.0000	(1.266)	0	0	0
07/08/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	5,439.0000	5,500.0000	1.122	0	0	0
07/08/2009	\$ / R 2009/12/14	12.55	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
07/08/2009	\$ / R 2009/12/14	6.90	Call	Currency Future	1,398.0000	1,343.0000	(3.934)	0	0	0
07/08/2009	\$ / R 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	3.30	Call	Currency Future	4,969.0000	4,908.0000	(1.228)	0	0	0
07/08/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	108.0000	106.0000	(1.852)	0	0	0
07/08/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	30.0000	29.0000	(3.333)	0	0	0
07/08/2009	\$ / R 2009/12/14	12.55	Put	Currency Future	4,300.0000	4,360.0000	1.395	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	\$ / R 2009/12/14	13.05	Put	Currency Future	4,794.0000	4,855.0000	1.272	0	0	0
07/08/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	734.0000	701.0000	(4.496)	0	0	0
07/08/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	709.0000	762.0000	7.475	0	0	0
07/08/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	320.0000	310.0000	(3.125)	0	0	0
07/08/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	172.0000	168.0000	(2.326)	0	0	0
07/08/2009	\$ / R 2009/12/14	11.35	Call	Currency Future	38.0000	38.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	53.0000	65.0000	22.642	0	0	0
07/08/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	165.0000	193.0000	16.970	0	0	0
07/08/2009	\$ / R 2009/12/14	3.55	Call	Currency Future	4,719.0000	4,658.0000	(1.293)	0	0	0
07/08/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	278.0000	270.0000	(2.878)	0	0	0
07/08/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	165.0000	161.0000	(2.424)	0	0	0
07/08/2009	\$ / R 2009/12/14	13.75	Put	Currency Future	5,489.0000	5,550.0000	1.111	0	0	0
07/08/2009	\$ / R 2009/12/14	6.90	Put	Currency Future	29.0000	35.0000	20.690	0	0	0
07/08/2009	\$ / R 2009/12/14	6.80	Put	Currency Future	23.0000	28.0000	21.739	0	0	0
07/08/2009	\$ / R 2009/12/14	4.80	Call	Currency Future	3,470.0000	3,409.0000	(1.758)	0	0	0
07/08/2009	\$ / R 2009/12/14	5.80	Put	Currency Future	3.0000	3.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	7.35	Call	Currency Future	995.0000	952.0000	(4.322)	0	0	0
07/08/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	601.0000	652.0000	8.486	0	0	0
07/08/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	112.0000	110.0000	(1.786)	0	0	0
07/08/2009	\$ / R 2009/12/14	13.75	Call	Currency Future	8.0000	8.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	6.80	Call	Currency Future	1,492.0000	1,436.0000	(3.753)	0	0	0
07/08/2009	\$ / R 2009/12/14	6.30	Call	Currency Future	1,976.0000	1,917.0000	(2.986)	0	0	0
07/08/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	532.0000	581.0000	9.211	0	0	0
07/08/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,110.0000	1,167.0000	5.135	0	0	0
07/08/2009	\$ / R 2009/12/14	10.00	Put	Currency Future	1,828.0000	1,888.0000	3.282	0	0	0
07/08/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	66.0000	65.0000	(1.515)	0	0	9,530
07/08/2009	\$ / R 2009/12/14	4.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	523.0000	500.0000	(4.398)	0	0	0
07/08/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	304.0000	342.0000	12.500	0	0	0
07/08/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	1,643.0000	1,702.0000	3.591	0	0	0
07/08/2009	\$ / R 2009/12/14	10.45	Put	Currency Future	2,252.0000	2,312.0000	2.664	0	0	0
07/08/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	2,683.0000	2,743.0000	2.236	0	0	0
07/08/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	182.0000	211.0000	15.934	0	0	0
07/08/2009	\$ / R 2009/12/14	7.80	Call	Currency Future	669.0000	639.0000	(4.484)	0	0	0
07/08/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	304.0000	342.0000	12.500	0	0	0
07/08/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,110.0000	1,167.0000	5.135	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,092.0000	5,153.0000	1.198	0	0	0
07/08/2009	\$ / R 2009/12/14	6.30	Put	Currency Future	7.0000	9.0000	28.571	0	0	0
07/08/2009	\$ / R 2009/12/14	15.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	104.0000	103.0000	(0.962)	0	0	11,185
07/08/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	1,371.0000	1,430.0000	4.303	0	0	0
07/08/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	88.0000	87.0000	(1.136)	0	0	0
07/08/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	804.0000	768.0000	(4.478)	0	0	0
07/08/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	182.0000	211.0000	15.934	0	0	0
07/08/2009	\$ / R 2009/12/14	7.80	Put	Currency Future	200.0000	231.0000	15.500	0	0	0
07/08/2009	\$ / R 2009/12/14	15.15	Put	Currency Future	6,883.0000	6,944.0000	0.886	0	0	0
07/08/2009	\$ / R 2009/12/14	13.00	Put	Currency Future	4,745.0000	4,805.0000	1.264	0	0	0
07/08/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	135.0000	160.0000	18.519	0	0	0
07/08/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	1,969.0000	2,029.0000	3.047	0	0	0
07/08/2009	\$ / R 2009/12/14	5.80	Call	Currency Future	2,472.0000	2,411.0000	(2.468)	0	0	0
07/08/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	1,735.0000	1,795.0000	3.458	0	0	0
07/08/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	179.0000	175.0000	(2.235)	0	0	0
07/08/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	1,969.0000	2,029.0000	3.047	0	0	0
07/08/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	88.0000	87.0000	(1.136)	0	0	0
07/08/2009	\$ / R 2009/12/14	14.95	Put	Currency Future	6,684.0000	6,745.0000	0.913	0	0	0
07/08/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	9,676
07/08/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	523.0000	500.0000	(4.398)	0	0	0
07/08/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	187.0000	183.0000	(2.139)	0	0	0
07/08/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	47.0000	46.0000	(2.128)	0	0	0
07/08/2009	\$ / R 2009/12/14	6.85	Put	Currency Future	26.0000	31.0000	19.231	0	0	0
07/08/2009	\$ / R 2009/12/14	14.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	7.00	Call	Currency Future	1,304.0000	1,251.0000	(4.064)	0	0	0
07/08/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	140.0000	138.0000	(1.429)	0	0	3,000
07/08/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	1,068.0000	1,125.0000	5.337	0	0	0
07/08/2009	\$ / R 2009/12/14	10.75	Call	Currency Future	57.0000	56.0000	(1.754)	0	0	0
07/08/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	1,782.0000	1,841.0000	3.311	0	0	0
07/08/2009	\$ / R 2009/12/14	5.40	Put	Currency Future	2.0000	2.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	6.40	Call	Currency Future	1,878.0000	1,819.0000	(3.142)	0	0	0
07/08/2009	\$ / R 2009/12/14	10.65	Put	Currency Future	2,442.0000	2,502.0000	2.457	0	0	0
07/08/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	1,922.0000	1,982.0000	3.122	0	0	0
07/08/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	3,856.0000	3,917.0000	1.582	0	0	0
07/08/2009	\$ / R 2009/12/14	15.30	Call	Currency Future	2.0000	2.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	\$ / R 2009/12/14	6.00	Call	Currency Future	2,273.0000	2,213.0000	(2.640)	0	0	0
07/08/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	165.0000	161.0000	(2.424)	0	0	0
07/08/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	25.0000	25.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	179.0000	175.0000	(2.235)	0	0	0
07/08/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,026.0000	1,082.0000	5.458	0	0	0
07/08/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	328.0000	367.0000	11.890	0	0	0
07/08/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	91.0000	90.0000	(1.099)	0	0	0
07/08/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	2,828.0000	2,888.0000	2.122	0	0	0
07/08/2009	\$ / R 2009/12/14	6.00	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
07/08/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	232.0000	226.0000	(2.586)	0	0	0
07/08/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,196.0000	1,253.0000	4.766	0	0	0
07/08/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	47.0000	46.0000	(2.128)	0	0	0
07/08/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	41.0000	40.0000	(2.439)	0	0	0
07/08/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	11.0000	11.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	278.0000	270.0000	(2.878)	0	0	0
07/08/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	1,416.0000	1,475.0000	4.167	0	0	0
07/08/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	1,153.0000	1,210.0000	4.944	0	0	0
07/08/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	734.0000	701.0000	(4.496)	0	0	0
07/08/2009	\$ / R 2009/12/14	7.55	Call	Currency Future	840.0000	803.0000	(4.405)	0	0	0
07/08/2009	\$ / R 2009/12/14	6.85	Call	Currency Future	1,445.0000	1,389.0000	(3.875)	0	0	0
07/08/2009	\$ / R 2009/12/14	6.65	Call	Currency Future	1,635.0000	1,578.0000	(3.486)	0	0	0
07/08/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	1,283.0000	1,341.0000	4.521	0	0	0
07/08/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	2,395.0000	2,454.0000	2.463	0	0	0
07/08/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	32.0000	32.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	34.0000	34.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	7.55	Put	Currency Future	121.0000	145.0000	19.835	0	0	0
07/08/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	101.0000	99.0000	(1.980)	0	0	0
07/08/2009	\$ / R 2009/12/14	5.65	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
07/08/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	3,561.0000	3,621.0000	1.685	0	0	0
07/08/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	3,315.0000	3,376.0000	1.840	0	0	0
07/08/2009	\$ / R 2009/12/14	4.15	Call	Currency Future	4,119.0000	4,058.0000	(1.481)	0	0	0
07/08/2009	\$ / R 2009/12/14	4.65	Call	Currency Future	3,619.0000	3,559.0000	(1.658)	0	0	0
07/08/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	291.0000	283.0000	(2.749)	0	0	0
07/08/2009	\$ / R 2009/12/14	9.55	Call	Currency Future	135.0000	133.0000	(1.481)	0	0	0
07/08/2009	\$ / R 2009/12/14	10.60	Call	Currency Future	64.0000	62.0000	(3.125)	0	0	0
07/08/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	3,413.0000	3,474.0000	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
07/08/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	222.0000	217.0000	(2.252)	0	0	0
07/08/2009	\$ / R 2009/12/14	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	6.65	Put	Currency Future	16.0000	20.0000	25.000	0	0	0
07/08/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	2,157.0000	2,217.0000	2.782	0	0	0
07/08/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	85.0000	84.0000	(1.176)	0	0	0
07/08/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	4,004.0000	4,065.0000	1.523	0	0	0
07/08/2009	\$ / R 2009/12/14	10.95	Put	Currency Future	2,731.0000	2,791.0000	2.197	0	0	0
07/08/2009	\$ / R 2009/12/14	10.85	Call	Currency Future	53.0000	52.0000	(1.887)	0	0	0
07/08/2009	\$ / R 2009/12/14	5.15	Call	Currency Future	3,120.0000	3,059.0000	(1.955)	0	0	0
07/08/2009	\$ / R 2009/12/14	15.95	Put	Currency Future	7,682.0000	7,743.0000	0.794	0	0	0
07/08/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	76.0000	75.0000	(1.316)	0	0	0
07/08/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	195.0000	190.0000	(2.564)	0	0	0
07/08/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	734.0000	701.0000	(4.496)	0	0	0
07/08/2009	\$ / R 2009/12/14	10.85	Put	Currency Future	2,634.0000	2,694.0000	2.278	0	0	0
07/08/2009	\$ / R 2009/12/14	15.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	747.0000	800.0000	7.095	0	0	0
07/08/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	97.0000	96.0000	(1.031)	0	0	0
07/08/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	68.0000	67.0000	(1.471)	0	0	0
07/08/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	2,016.0000	2,076.0000	2.976	0	0	0
07/08/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	4,596.0000	4,657.0000	1.327	0	0	0
07/08/2009	\$ / R 2009/12/14	12.15	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
07/08/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	165.0000	193.0000	16.970	0	0	0
07/08/2009	\$ / R 2009/12/14	16.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	903.0000	959.0000	6.202	0	0	0
07/08/2009	\$ / R 2009/12/14	5.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	14.75	Put	Currency Future	6,484.0000	6,545.0000	0.941	0	0	0
07/08/2009	\$ / R 2009/12/14	7.45	Put	Currency Future	97.0000	117.0000	20.619	0	0	0
07/08/2009	\$ / R 2009/12/14	4.40	Call	Currency Future	3,869.0000	3,808.0000	(1.577)	0	0	0
07/08/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	672.0000	725.0000	7.887	0	0	0
07/08/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	2,299.0000	2,359.0000	2.610	0	0	0
07/08/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	15.0000	15.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	12.15	Put	Currency Future	3,906.0000	3,966.0000	1.536	0	0	0
07/08/2009	\$ / R 2009/12/14	12.05	Put	Currency Future	3,807.0000	3,868.0000	1.602	0	0	0
07/08/2009	\$ / R 2009/12/14	5.25	Call	Currency Future	3,020.0000	2,959.0000	(2.020)	0	0	0
07/08/2009	\$ / R 2009/12/14	7.45	Call	Currency Future	916.0000	875.0000	(4.476)	0	0	0
07/08/2009	\$ / R 2009/12/14	4.85	Put	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	\$ / R 2009/12/14	13.95	Call	Currency Future	7.0000	7.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	23.0000	23.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	13.25	Call	Currency Future	11.0000	11.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	16.05	Put	Currency Future	7,782.0000	7,843.0000	0.784	0	0	0
07/08/2009	\$ / R 2009/12/14	6.45	Put	Currency Future	10.0000	12.0000	20.000	0	0	0
07/08/2009	\$ / R 2009/12/14	13.95	Put	Currency Future	5,688.0000	5,749.0000	1.072	0	0	0
07/08/2009	\$ / R 2009/12/14	14.80	Put	Currency Future	6,534.0000	6,595.0000	0.934	0	0	0
07/08/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	8.0000	8.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	40.0000	39.0000	(2.500)	0	0	0
07/08/2009	\$ / R 2009/12/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	14.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,327.0000	1,385.0000	4.371	0	0	0
07/08/2009	\$ / R 2009/12/14	12.20	Call	Currency Future	24.0000	24.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	3,071.0000	3,131.0000	1.954	0	0	0
07/08/2009	\$ / R 2009/12/14	4.25	Call	Currency Future	4,019.0000	3,958.0000	(1.518)	0	0	0
07/08/2009	\$ / R 2009/12/14	5.85	Call	Currency Future	2,422.0000	2,362.0000	(2.477)	0	0	0
07/08/2009	\$ / R 2009/12/14	5.30	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
07/08/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	55.0000	54.0000	(1.818)	0	0	0
07/08/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	13.0000	13.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	6.25	Call	Currency Future	2,025.0000	1,966.0000	(2.914)	0	0	0
07/08/2009	\$ / R 2009/12/14	4.65	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
07/08/2009	\$ / R 2009/12/14	5.30	Call	Currency Future	2,970.0000	2,910.0000	(2.020)	0	0	0
07/08/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	4,844.0000	4,905.0000	1.259	0	0	0
07/08/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	5,539.0000	5,600.0000	1.101	0	0	0
07/08/2009	\$ / R 2009/12/14	14.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	71.0000	70.0000	(1.408)	0	0	0
07/08/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	2,586.0000	2,646.0000	2.320	0	0	0
07/08/2009	\$ / R 2009/12/14	12.40	Call	Currency Future	21.0000	21.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	13.25	Put	Currency Future	4,992.0000	5,053.0000	1.222	0	0	0
07/08/2009	\$ / R 2009/12/14	6.15	Call	Currency Future	2,124.0000	2,064.0000	(2.825)	0	0	0
07/08/2009	\$ / R 2009/12/14	5.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	4,398.0000	4,459.0000	1.387	0	0	0
07/08/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	3,758.0000	3,818.0000	1.597	0	0	0
07/08/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	165.0000	193.0000	16.970	0	0	0
07/08/2009	\$ / R 2009/12/14	6.15	Put	Currency Future	5.0000	6.0000	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
07/08/2009	\$ / R 2009/12/14	6.25	Put	Currency Future	6.0000	8.0000	33.333	0	0	0
07/08/2009	\$ / R 2009/12/14	14.25	Call	Currency Future	6.0000	6.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	4.30	Call	Currency Future	3,969.0000	3,908.0000	(1.537)	0	0	0
07/08/2009	\$ / R 2009/12/14	6.20	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
07/08/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
07/08/2009	\$ / R 2009/12/14	7.15	Call	Currency Future	1,167.0000	1,117.0000	(4.284)	0	0	0
07/08/2009	\$ / R 2009/12/14	5.00	Call	Currency Future	3,270.0000	3,209.0000	(1.865)	0	0	0
07/08/2009	\$ / R 2009/12/14	14.25	Put	Currency Future	5,987.0000	6,048.0000	1.019	0	0	0
07/08/2009	\$ / R 2009/12/14	5.40	Call	Currency Future	2,871.0000	2,810.0000	(2.125)	0	0	0
07/08/2009	\$ / R 2009/12/14	4.50	Call	Currency Future	3,769.0000	3,708.0000	(1.618)	0	0	0
07/08/2009	\$ / R 2009/12/14	7.40	Call	Currency Future	955.0000	913.0000	(4.398)	0	0	13,513
07/08/2009	\$ / R 2009/12/14	6.20	Call	Currency Future	2,075.0000	2,015.0000	(2.892)	0	0	0
07/08/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	2,586.0000	2,646.0000	2.320	0	0	0
07/08/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	4,547.0000	4,607.0000	1.320	0	0	0
07/08/2009	\$ / R 2009/12/14	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	5.85	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
07/08/2009	\$ / R 2009/12/14	5.50	Call	Currency Future	2,771.0000	2,710.0000	(2.201)	0	0	0
07/08/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	266.0000	258.0000	(3.008)	0	0	0
07/08/2009	\$ / R 2009/12/14	5.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	13.20	Call	Currency Future	12.0000	12.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	16.25	Put	Currency Future	7,981.0000	8,042.0000	0.764	0	0	0
07/08/2009	\$ / R 2009/12/14	15.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	5.20	Call	Currency Future	3,070.0000	3,009.0000	(1.987)	0	0	0
07/08/2009	\$ / R 2009/12/14	14.30	Put	Currency Future	6,037.0000	6,098.0000	1.010	0	0	0
07/08/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	3,659.0000	3,720.0000	1.667	0	0	0
07/08/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	3,315.0000	3,376.0000	1.840	0	0	0
07/08/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	17.0000	17.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	15.35	Put	Currency Future	7,083.0000	7,144.0000	0.861	0	0	0
07/08/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	55.0000	54.0000	(1.818)	0	0	0
07/08/2009	\$ / R 2009/12/14	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	28.0000	28.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	13.80	Call	Currency Future	8.0000	8.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	34.0000	34.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	6.45	Call	Currency Future	1,829.0000	1,770.0000	(3.226)	0	0	0
07/08/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	636.0000	688.0000	8.176	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	\$ / R 2009/12/14	14.40	Call	Currency Future	5.0000	5.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	14.30	Call	Currency Future	6.0000	6.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	13.20	Put	Currency Future	4,943.0000	5,004.0000	1.234	0	0	0
07/08/2009	\$ / R 2009/12/14	5.45	Put	Currency Future	2.0000	2.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	12.00	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
07/08/2009	\$ / R 2009/12/14	12.05	Call	Currency Future	26.0000	26.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	11.50	Put	Currency Future	3,266.0000	3,327.0000	1.868	0	0	0
07/08/2009	\$ / R 2009/12/14	16.15	Put	Currency Future	7,882.0000	7,943.0000	0.774	0	0	0
07/08/2009	\$ / R 2009/12/14	5.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	305.0000	296.0000	(2.951)	0	0	0
07/08/2009	\$ / R 2009/12/14	4.20	Call	Currency Future	4,069.0000	4,008.0000	(1.499)	0	0	0
07/08/2009	\$ / R 2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	11.50	Call	Currency Future	35.0000	35.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	7.15	Put	Currency Future	48.0000	59.0000	22.917	0	0	0
07/08/2009	\$ / R 2009/12/14	14.10	Put	Currency Future	5,838.0000	5,899.0000	1.045	0	0	0
07/08/2009	\$ / R 2009/12/14	14.40	Put	Currency Future	6,136.0000	6,197.0000	0.994	0	0	0
07/08/2009	\$ / R 2009/12/14	13.85	Call	Currency Future	8.0000	8.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	16.30	Put	Currency Future	8,031.0000	8,092.0000	0.760	0	0	0
07/08/2009	\$ / R 2009/12/14	11.60	Put	Currency Future	3,364.0000	3,425.0000	1.813	0	0	0
07/08/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	7.0000	7.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	11.0000	11.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	1,122.0000	1,073.0000	(4.367)	0	0	0
07/08/2009	\$ / R 2009/12/14	3.85	Call	Currency Future	4,419.0000	4,358.0000	(1.380)	0	0	0
07/08/2009	\$ / R 2009/12/14	11.10	Put	Currency Future	2,876.0000	2,936.0000	2.086	0	0	0
07/08/2009	\$ / R 2009/12/14	14.15	Call	Currency Future	6.0000	6.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	5.45	Call	Currency Future	2,821.0000	2,760.0000	(2.162)	0	0	0
07/08/2009	\$ / R 2009/12/14	14.45	Put	Currency Future	6,186.0000	6,247.0000	0.986	0	0	0
07/08/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	222.0000	217.0000	(2.252)	0	0	0
07/08/2009	\$ / R 2009/12/14	16.40	Put	Currency Future	8,131.0000	8,192.0000	0.750	0	0	0
07/08/2009	\$ / R 2009/12/14	13.85	Put	Currency Future	5,589.0000	5,650.0000	1.091	0	0	0
07/08/2009	\$ / R 2009/12/14	11.10	Call	Currency Future	45.0000	44.0000	(2.222)	0	0	0
07/08/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	28.0000	28.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	16.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	3.90	Call	Currency Future	4,369.0000	4,308.0000	(1.396)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	\$ / R 2009/12/14	5.65	Call	Currency Future	2,621.0000	2,561.0000	(2.289)	0	0	0
07/08/2009	\$ / R 2009/12/14	5.50	Put	Currency Future	2.0000	2.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	14.45	Call	Currency Future	5.0000	5.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	903.0000	959.0000	6.202	0	0	0
07/08/2009	\$ / R 2009/12/14	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	11.15	Put	Currency Future	2,925.0000	2,985.0000	2.051	0	0	0
07/08/2009	\$ / R 2009/12/14	14.15	Put	Currency Future	5,887.0000	5,948.0000	1.036	0	0	0
07/08/2009	\$ / R 2009/12/14	11.45	Put	Currency Future	3,217.0000	3,278.0000	1.896	0	0	0
07/08/2009	\$ / R 2009/12/14	7.40	Put	Currency Future	86.0000	105.0000	22.093	0	0	0
07/08/2009	\$ / R 2009/12/14	15.85	Put	Currency Future	7,582.0000	7,643.0000	0.805	0	0	0
07/08/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	40.0000	39.0000	(2.500)	0	0	0
07/08/2009	\$ / R 2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	4.85	Call	Currency Future	3,420.0000	3,359.0000	(1.784)	0	0	0
07/08/2009	\$ / R 2009/12/14	6.50	Call	Currency Future	1,781.0000	1,722.0000	(3.313)	0	0	0
07/08/2009	\$ / R 2009/12/14	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	7.50	Call	Currency Future	878.0000	839.0000	(4.442)	0	0	0
07/08/2009	\$ / R 2009/12/14	16.45	Put	Currency Future	8,181.0000	8,242.0000	0.746	0	0	0
07/08/2009	\$ / R 2009/12/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,092.0000	5,153.0000	1.198	0	0	0
07/08/2009	\$ / R 2009/12/14	3.95	Call	Currency Future	4,319.0000	4,258.0000	(1.412)	0	0	0
07/08/2009	\$ / R 2009/12/14	5.60	Call	Currency Future	2,671.0000	2,611.0000	(2.246)	0	0	0
07/08/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	232.0000	226.0000	(2.586)	0	0	13,513
07/08/2009	\$ / R 2009/12/14	4.60	Call	Currency Future	3,669.0000	3,608.0000	(1.663)	0	0	0
07/08/2009	\$ / R 2009/12/14	15.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	5.60	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
07/08/2009	\$ / R 2009/12/14	15.90	Put	Currency Future	7,632.0000	7,693.0000	0.799	0	0	0
07/08/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	863.0000	918.0000	6.373	0	0	0
07/08/2009	\$ / R 2009/12/14	4.95	Call	Currency Future	3,320.0000	3,259.0000	(1.837)	0	0	0
07/08/2009	\$ / R 2009/12/14	6.50	Put	Currency Future	12.0000	14.0000	16.667	0	0	0
07/08/2009	\$ / R 2009/12/14	5.95	Call	Currency Future	2,323.0000	2,262.0000	(2.626)	0	0	0
07/08/2009	\$ / R 2009/12/14	5.10	Call	Currency Future	3,170.0000	3,109.0000	(1.924)	0	0	0
07/08/2009	\$ / R 2009/12/14	4.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	15.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	16.50	Put	Currency Future	8,231.0000	8,292.0000	0.741	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	\$ / R 2009/12/14	11.45	Call	Currency Future	36.0000	36.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	4.10	Call	Currency Future	4,169.0000	4,108.0000	(1.463)	0	0	0
07/08/2009	\$ / R 2009/12/14	7.50	Put	Currency Future	109.0000	131.0000	20.183	0	0	0
07/08/2009	\$ / R 2009/12/14	16.20	Put	Currency Future	7,931.0000	7,992.0000	0.769	0	0	0
07/08/2009	\$ / R 2009/12/14	5.95	Put	Currency Future	4.0000	4.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	12.70	Call	Currency Future	17.0000	17.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	5.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	3,071.0000	3,131.0000	1.954	0	0	0
07/08/2009	\$ / R 2009/12/14	6.10	Call	Currency Future	2,174.0000	2,114.0000	(2.760)	0	0	0
07/08/2009	\$ / R 2009/12/14	14.50	Call	Currency Future	4.0000	4.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	14.20	Put	Currency Future	5,937.0000	5,998.0000	1.027	0	0	0
07/08/2009	\$ / R 2009/12/14	11.20	Put	Currency Future	2,973.0000	3,034.0000	2.052	0	0	0
07/08/2009	\$ / R 2009/12/14	6.10	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
07/08/2009	\$ / R 2009/12/14	14.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	14.50	Put	Currency Future	6,235.0000	6,296.0000	0.978	0	0	0
07/08/2009	\$ / R 2009/12/14	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	6.05	Put	Currency Future	5.0000	5.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	11.60	Call	Currency Future	33.0000	33.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	7.10	Call	Currency Future	1,213.0000	1,161.0000	(4.287)	0	0	0
07/08/2009	\$ / R 2009/12/14	14.85	Put	Currency Future	6,584.0000	6,645.0000	0.926	0	0	0
07/08/2009	\$ / R 2009/12/14	14.20	Call	Currency Future	6.0000	6.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	16.00	Put	Currency Future	7,732.0000	7,793.0000	0.789	0	0	0
07/08/2009	\$ / R 2009/12/14	7.05	Put	Currency Future	39.0000	48.0000	23.077	0	0	0
07/08/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	4,053.0000	4,114.0000	1.505	0	0	0
07/08/2009	\$ / R 2009/12/14	16.10	Put	Currency Future	7,832.0000	7,893.0000	0.779	0	0	0
07/08/2009	\$ / R 2009/12/14	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	7.05	Call	Currency Future	1,258.0000	1,206.0000	(4.134)	0	0	0
07/08/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	22.0000	22.0000	-	0	0	10,100
07/08/2009	\$ / R 2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	6.35	Put	Currency Future	8.0000	10.0000	25.000	0	0	0
07/08/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	53.0000	65.0000	22.642	0	0	0
07/08/2009	\$ / R 2009/12/14	16.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	4.05	Call	Currency Future	4,219.0000	4,158.0000	(1.446)	0	0	0
07/08/2009	\$ / R 2009/12/14	11.20	Call	Currency Future	42.0000	42.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	6.60	Call	Currency Future	1,684.0000	1,626.0000	(3.444)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	\$ / R 2009/12/14	16.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	5.35	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
07/08/2009	\$ / R 2009/12/14	4.00	Call	Currency Future	4,269.0000	4,208.0000	(1.429)	0	0	0
07/08/2009	\$ / R 2009/12/14	14.55	Call	Currency Future	4.0000	4.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	4,448.0000	4,509.0000	1.371	0	0	0
07/08/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	3,659.0000	3,720.0000	1.667	0	0	0
07/08/2009	\$ / R 2009/12/14	15.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	7.10	Put	Currency Future	44.0000	53.0000	20.455	0	0	0
07/08/2009	\$ / R 2009/12/14	14.55	Put	Currency Future	6,285.0000	6,346.0000	0.971	0	0	0
07/08/2009	\$ / R 2009/12/14	12.40	Put	Currency Future	4,152.0000	4,213.0000	1.469	0	0	0
07/08/2009	\$ / R 2009/12/14	14.10	Call	Currency Future	7.0000	7.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	14.90	Put	Currency Future	6,634.0000	6,695.0000	0.920	0	0	0
07/08/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	4,844.0000	4,905.0000	1.259	0	0	0
07/08/2009	\$ / R 2009/12/14	6.40	Put	Currency Future	9.0000	11.0000	22.222	0	0	0
07/08/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	254.0000	247.0000	(2.756)	0	0	0
07/08/2009	\$ / R 2009/12/14	14.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	4,349.0000	4,410.0000	1.403	0	0	0
07/08/2009	\$ / R 2009/12/14	6.05	Call	Currency Future	2,224.0000	2,163.0000	(2.743)	0	0	0
07/08/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	18.0000	18.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	785.0000	839.0000	6.879	0	0	0
07/08/2009	\$ / R 2009/12/14	13.90	Put	Currency Future	5,638.0000	5,699.0000	1.082	0	0	0
07/08/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	13.0000	13.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	30.0000	29.0000	(3.333)	0	0	0
07/08/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	9.0000	9.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	4,250.0000	4,311.0000	1.435	0	0	0
07/08/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	19.0000	19.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	13.60	Put	Currency Future	5,340.0000	5,401.0000	1.142	0	0	0
07/08/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	3,561.0000	3,621.0000	1.685	0	0	0
07/08/2009	\$ / R 2009/12/14	11.40	Put	Currency Future	3,168.0000	3,229.0000	1.926	0	0	0
07/08/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	1,597.0000	1,656.0000	3.694	0	0	0
07/08/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	2,016.0000	2,076.0000	2.976	0	0	0
07/08/2009	\$ / R 2009/12/14	13.30	Call	Currency Future	11.0000	11.0000	-	0	0	0
07/08/2009	\$ / R 2009/12/14	13.30	Put	Currency Future	5,042.0000	5,103.0000	1.210	0	0	0
07/08/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	130.0000	128.0000	(1.538)	0	0	0
07/08/2009	\$ / R 2009/12/14	11.40	Call	Currency Future	37.0000	37.0000	-	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
07/08/2009	\$ / R	2009/12/14	9.60	Put	Currency Future	1,461.0000	1,520.0000	4.038	0	0	0
07/08/2009	\$ / R	2009/12/14	6.60	Put	Currency Future	15.0000	18.0000	20.000	0	0	0
07/08/2009	\$ / R	2009/12/14	12.10	Put	Currency Future	3,856.0000	3,917.0000	1.582	0	0	0
07/08/2009	\$ / R	2009/12/14	12.10	Call	Currency Future	25.0000	25.0000	-	0	0	0
07/08/2009	\$ / R	2009/12/14	9.70	Put	Currency Future	1,552.0000	1,610.0000	3.737	0	0	0
07/08/2009	\$ / R	2009/12/14	15.10	Put	Currency Future	6,833.0000	6,894.0000	0.893	0	0	0
07/08/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	195.0000	190.0000	(2.564)	0	0	0
07/08/2009	\$ / R	2009/12/14	9.10	Put	Currency Future	1,026.0000	1,082.0000	5.458	0	0	0
07/08/2009	\$ / R	2009/12/14	9.70	Call	Currency Future	121.0000	118.0000	(2.479)	0	0	0
07/08/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	85.0000	84.0000	(1.176)	0	0	0
07/08/2009	\$ / R	2009/12/14	6.35	Call	Currency Future	1,927.0000	1,868.0000	(3.062)	0	0	0
07/08/2009	\$ / R	2009/12/14	4.35	Call	Currency Future	3,919.0000	3,858.0000	(1.557)	0	0	0
07/08/2009	\$ / R	2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R	2009/12/14	4.45	Call	Currency Future	3,819.0000	3,758.0000	(1.597)	0	0	0
07/08/2009	\$ / R	2009/12/14	5.35	Call	Currency Future	2,920.0000	2,860.0000	(2.055)	0	0	0
07/08/2009	\$ / R	2010/03/15			Currency Future	8.4075	8.3454	(0.739)	8.4800	8.4300	2,834
07/08/2009	\$ / R	2010/03/15	8.20	Put	Currency Future	444.0000	482.0000	8.559	0	0	0
07/08/2009	\$ / R	2010/03/15	8.60	Call	Currency Future	490.0000	474.0000	(3.265)	0	0	0
07/08/2009	\$ / R	2010/03/15	8.75	Call	Currency Future	443.0000	429.0000	(3.160)	0	0	0
07/08/2009	\$ / R	2010/03/15	13.60	Put	Currency Future	5,235.0000	5,296.0000	1.165	0	0	0
07/08/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	233.0000	226.0000	(3.004)	0	0	0
07/08/2009	\$ / R	2010/03/15	6.40	Call	Currency Future	2,025.0000	1,968.0000	(2.815)	0	0	0
07/08/2009	\$ / R	2010/03/15	6.95	Put	Currency Future	59.0000	71.0000	20.339	0	0	0
07/08/2009	\$ / R	2010/03/15	8.40	Call	Currency Future	562.0000	543.0000	(3.381)	0	0	0
07/08/2009	\$ / R	2010/03/15	8.30	Put	Currency Future	498.0000	537.0000	7.831	0	0	0
07/08/2009	\$ / R	2010/03/15	8.00	Call	Currency Future	753.0000	725.0000	(3.718)	0	0	0
07/08/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	261.0000	253.0000	(3.065)	0	0	0
07/08/2009	\$ / R	2010/03/15	12.10	Call	Currency Future	79.0000	76.0000	(3.797)	0	0	0
07/08/2009	\$ / R	2010/03/15	8.00	Put	Currency Future	346.0000	380.0000	9.827	0	0	0
07/08/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	1,454.0000	1,508.0000	3.714	0	0	0
07/08/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	2,118.0000	2,175.0000	2.691	0	0	0
07/08/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	227.0000	220.0000	(3.084)	0	0	0
07/08/2009	\$ / R	2010/03/15	3.40	Call	Currency Future	5,008.0000	4,945.0000	(1.258)	0	0	0
07/08/2009	\$ / R	2010/03/15	12.10	Put	Currency Future	3,771.0000	3,831.0000	1.591	0	0	0
07/08/2009	\$ / R	2010/03/15	8.30	Call	Currency Future	605.0000	583.0000	(3.636)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	120.0000	116.0000	(3.333)	0	0	0
07/08/2009	\$ / R 2010/03/15	11.65	Call	Currency Future	94.0000	91.0000	(3.191)	0	0	0
07/08/2009	\$ / R 2010/03/15	12.95	Call	Currency Future	56.0000	54.0000	(3.571)	0	0	0
07/08/2009	\$ / R 2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2010/03/15	6.95	Call	Currency Future	1,517.0000	1,466.0000	(3.362)	0	0	0
07/08/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	2,813.0000	2,871.0000	2.062	0	0	0
07/08/2009	\$ / R 2010/03/15	11.65	Put	Currency Future	3,337.0000	3,396.0000	1.768	0	0	0
07/08/2009	\$ / R 2010/03/15	13.80	Call	Currency Future	40.0000	39.0000	(2.500)	0	0	0
07/08/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	1,670.0000	1,725.0000	3.293	0	0	0
07/08/2009	\$ / R 2010/03/15	4.90	Call	Currency Future	3,511.0000	3,449.0000	(1.766)	0	0	0
07/08/2009	\$ / R 2010/03/15	13.10	Put	Currency Future	4,745.0000	4,805.0000	1.264	0	0	0
07/08/2009	\$ / R 2010/03/15	8.40	Put	Currency Future	555.0000	597.0000	7.568	0	0	0
07/08/2009	\$ / R 2010/03/15	8.05	Put	Currency Future	369.0000	404.0000	9.485	0	0	0
07/08/2009	\$ / R 2010/03/15	9.90	Call	Currency Future	221.0000	214.0000	(3.167)	0	0	0
07/08/2009	\$ / R 2010/03/15	10.50	Call	Currency Future	163.0000	157.0000	(3.681)	0	0	0
07/08/2009	\$ / R 2010/03/15	11.45	Call	Currency Future	103.0000	99.0000	(3.883)	0	0	0
07/08/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	332.0000	321.0000	(3.313)	0	0	0
07/08/2009	\$ / R 2010/03/15	12.45	Put	Currency Future	4,111.0000	4,171.0000	1.459	0	0	0
07/08/2009	\$ / R 2010/03/15	4.90	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
07/08/2009	\$ / R 2010/03/15	8.05	Call	Currency Future	726.0000	699.0000	(3.719)	0	0	0
07/08/2009	\$ / R 2010/03/15	8.35	Put	Currency Future	526.0000	566.0000	7.605	0	0	0
07/08/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	3,097.0000	3,156.0000	1.905	0	0	0
07/08/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,124.0000	1,176.0000	4.626	0	0	0
07/08/2009	\$ / R 2010/03/15	13.80	Put	Currency Future	5,432.0000	5,493.0000	1.123	0	0	0
07/08/2009	\$ / R 2010/03/15	7.95	Call	Currency Future	781.0000	752.0000	(3.713)	0	0	0
07/08/2009	\$ / R 2010/03/15	7.10	Put	Currency Future	79.0000	92.0000	16.456	0	0	0
07/08/2009	\$ / R 2010/03/15	8.35	Call	Currency Future	583.0000	562.0000	(3.602)	0	0	0
07/08/2009	\$ / R 2010/03/15	9.90	Put	Currency Future	1,714.0000	1,769.0000	3.209	0	0	0
07/08/2009	\$ / R 2010/03/15	11.45	Put	Currency Future	3,145.0000	3,204.0000	1.876	0	0	0
07/08/2009	\$ / R 2010/03/15	7.95	Put	Currency Future	323.0000	356.0000	10.217	0	0	0
07/08/2009	\$ / R 2010/03/15	12.45	Call	Currency Future	69.0000	66.0000	(4.348)	0	0	0
07/08/2009	\$ / R 2010/03/15	15.40	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
07/08/2009	\$ / R 2010/03/15	7.10	Call	Currency Future	1,386.0000	1,338.0000	(3.463)	0	0	0
07/08/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	105.0000	101.0000	(3.810)	0	0	0
07/08/2009	\$ / R 2010/03/15	6.40	Put	Currency Future	18.0000	23.0000	27.778	0	0	0
07/08/2009	\$ / R 2010/03/15	6.10	Put	Currency Future	13.0000	15.0000	15.385	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	\$ / R 2010/03/15	15.40	Put	Currency Future	7,013.0000	7,075.0000	0.884	0	0	0
07/08/2009	\$ / R 2010/03/15	6.10	Call	Currency Future	2,321.0000	2,261.0000	(2.585)	0	0	0
07/08/2009	\$ / R 2010/03/15	8.85	Put	Currency Future	857.0000	906.0000	5.718	0	0	0
07/08/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	254.0000	246.0000	(3.150)	0	0	0
07/08/2009	\$ / R 2010/03/15	11.20	Call	Currency Future	115.0000	111.0000	(3.478)	0	0	0
07/08/2009	\$ / R 2010/03/15	3.65	Call	Currency Future	4,758.0000	4,695.0000	(1.324)	0	0	0
07/08/2009	\$ / R 2010/03/15	8.20	Call	Currency Future	651.0000	627.0000	(3.687)	0	0	0
07/08/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	1,496.0000	1,551.0000	3.676	0	0	0
07/08/2009	\$ / R 2010/03/15	10.50	Put	Currency Future	2,255.0000	2,312.0000	2.528	0	0	0
07/08/2009	\$ / R 2010/03/15	11.20	Put	Currency Future	2,907.0000	2,966.0000	2.030	0	0	0
07/08/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	107.0000	104.0000	(2.804)	0	0	0
07/08/2009	\$ / R 2010/03/15	13.15	Call	Currency Future	51.0000	49.0000	(3.922)	0	0	0
07/08/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	72.0000	69.0000	(4.167)	0	0	0
07/08/2009	\$ / R 2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	389.0000	376.0000	(3.342)	0	0	0
07/08/2009	\$ / R 2010/03/15	11.50	Put	Currency Future	3,193.0000	3,252.0000	1.848	0	0	0
07/08/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	3,050.0000	3,108.0000	1.902	0	0	0
07/08/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	4,014.0000	4,074.0000	1.495	0	0	0
07/08/2009	\$ / R 2010/03/15	12.65	Put	Currency Future	4,306.0000	4,365.0000	1.370	0	0	0
07/08/2009	\$ / R 2010/03/15	8.50	Call	Currency Future	525.0000	507.0000	(3.429)	0	0	0
07/08/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	931.0000	981.0000	5.371	0	0	0
07/08/2009	\$ / R 2010/03/15	9.25	Call	Currency Future	322.0000	312.0000	(3.106)	0	0	0
07/08/2009	\$ / R 2010/03/15	13.00	Put	Currency Future	4,647.0000	4,707.0000	1.291	0	0	0
07/08/2009	\$ / R 2010/03/15	15.65	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
07/08/2009	\$ / R 2010/03/15	8.65	Put	Currency Future	716.0000	763.0000	6.564	0	0	0
07/08/2009	\$ / R 2010/03/15	8.50	Put	Currency Future	617.0000	662.0000	7.293	0	0	0
07/08/2009	\$ / R 2010/03/15	9.25	Put	Currency Future	1,164.0000	1,216.0000	4.467	0	0	0
07/08/2009	\$ / R 2010/03/15	13.00	Call	Currency Future	54.0000	52.0000	(3.704)	0	0	0
07/08/2009	\$ / R 2010/03/15	15.65	Put	Currency Future	7,261.0000	7,323.0000	0.854	0	0	0
07/08/2009	\$ / R 2010/03/15	5.10	Call	Currency Future	3,312.0000	3,250.0000	(1.872)	0	0	0
07/08/2009	\$ / R 2010/03/15	8.65	Call	Currency Future	474.0000	458.0000	(3.376)	0	0	0
07/08/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	1,758.0000	1,813.0000	3.129	0	0	0
07/08/2009	\$ / R 2010/03/15	13.45	Call	Currency Future	45.0000	44.0000	(2.222)	0	0	0
07/08/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	3,002.0000	3,061.0000	1.965	0	0	0
07/08/2009	\$ / R 2010/03/15	10.40	Put	Currency Future	2,164.0000	2,221.0000	2.634	0	0	0
07/08/2009	\$ / R 2010/03/15	5.10	Put	Currency Future	4.0000	5.0000	25.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	120.0000	116.0000	(3.333)	0	0	0
07/08/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	110.0000	106.0000	(3.636)	0	0	0
07/08/2009	\$ / R	2010/03/15	10.40	Call	Currency Future	172.0000	166.0000	(3.488)	0	0	0
07/08/2009	\$ / R	2010/03/15	12.65	Call	Currency Future	63.0000	61.0000	(3.175)	0	0	0
07/08/2009	\$ / R	2010/03/15	8.45	Put	Currency Future	586.0000	629.0000	7.338	0	0	0
07/08/2009	\$ / R	2010/03/15	8.85	Call	Currency Future	415.0000	402.0000	(3.133)	0	0	0
07/08/2009	\$ / R	2010/03/15	11.75	Put	Currency Future	3,433.0000	3,492.0000	1.719	0	0	0
07/08/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	1,626.0000	1,681.0000	3.383	0	0	0
07/08/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	1,626.0000	1,681.0000	3.383	0	0	0
07/08/2009	\$ / R	2010/03/15	7.50	Call	Currency Future	1,066.0000	1,027.0000	(3.659)	0	0	0
07/08/2009	\$ / R	2010/03/15	6.65	Call	Currency Future	1,789.0000	1,735.0000	(3.018)	0	0	0
07/08/2009	\$ / R	2010/03/15	6.90	Call	Currency Future	1,561.0000	1,510.0000	(3.267)	0	0	0
07/08/2009	\$ / R	2010/03/15	13.45	Put	Currency Future	5,088.0000	5,148.0000	1.179	0	0	0
07/08/2009	\$ / R	2010/03/15	13.60	Call	Currency Future	43.0000	41.0000	(4.651)	0	0	0
07/08/2009	\$ / R	2010/03/15	6.65	Put	Currency Future	32.0000	39.0000	21.875	0	0	0
07/08/2009	\$ / R	2010/03/15	6.90	Put	Currency Future	54.0000	64.0000	18.519	0	0	0
07/08/2009	\$ / R	2010/03/15	8.25	Put	Currency Future	470.0000	509.0000	8.298	0	0	0
07/08/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	194.0000	188.0000	(3.093)	0	0	0
07/08/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	118.0000	114.0000	(3.390)	0	0	0
07/08/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	2,813.0000	2,871.0000	2.062	0	0	0
07/08/2009	\$ / R	2010/03/15	13.15	Put	Currency Future	4,794.0000	4,854.0000	1.252	0	0	0
07/08/2009	\$ / R	2010/03/15	7.65	Put	Currency Future	206.0000	233.0000	13.107	0	0	0
07/08/2009	\$ / R	2010/03/15	7.50	Put	Currency Future	159.0000	182.0000	14.465	0	0	0
07/08/2009	\$ / R	2010/03/15	5.15	Call	Currency Future	3,262.0000	3,200.0000	(1.901)	0	0	0
07/08/2009	\$ / R	2010/03/15	8.25	Call	Currency Future	628.0000	605.0000	(3.662)	0	0	0
07/08/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	180.0000	175.0000	(2.778)	0	0	0
07/08/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	1,937.0000	1,993.0000	2.891	0	0	0
07/08/2009	\$ / R	2010/03/15	13.40	Call	Currency Future	46.0000	45.0000	(2.174)	0	0	0
07/08/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	3,481.0000	3,540.0000	1.695	0	0	0
07/08/2009	\$ / R	2010/03/15	5.15	Put	Currency Future	5.0000	5.0000	-	0	0	0
07/08/2009	\$ / R	2010/03/15	12.30	Put	Currency Future	3,966.0000	4,025.0000	1.488	0	0	0
07/08/2009	\$ / R	2010/03/15	10.30	Put	Currency Future	2,073.0000	2,129.0000	2.701	0	0	0
07/08/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	194.0000	188.0000	(3.093)	0	0	0
07/08/2009	\$ / R	2010/03/15	13.40	Put	Currency Future	5,039.0000	5,099.0000	1.191	0	0	0
07/08/2009	\$ / R	2010/03/15	11.90	Put	Currency Future	3,578.0000	3,637.0000	1.649	0	0	0
07/08/2009	\$ / R	2010/03/15	4.95	Call	Currency Future	3,461.0000	3,399.0000	(1.791)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	\$ / R 2010/03/15	8.45	Call	Currency Future	543.0000	525.0000	(3.315)	0	0	0
07/08/2009	\$ / R 2010/03/15	8.70	Call	Currency Future	458.0000	443.0000	(3.275)	0	0	0
07/08/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,204.0000	1,257.0000	4.402	0	0	0
07/08/2009	\$ / R 2010/03/15	12.40	Call	Currency Future	71.0000	68.0000	(4.225)	0	0	0
07/08/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,328.0000	1,381.0000	3.991	0	0	0
07/08/2009	\$ / R 2010/03/15	4.95	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
07/08/2009	\$ / R 2010/03/15	8.15	Call	Currency Future	676.0000	650.0000	(3.846)	0	0	0
07/08/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	139.0000	135.0000	(2.878)	0	0	0
07/08/2009	\$ / R 2010/03/15	14.00	Put	Currency Future	5,630.0000	5,691.0000	1.083	0	0	0
07/08/2009	\$ / R 2010/03/15	13.25	Put	Currency Future	4,892.0000	4,952.0000	1.226	0	0	0
07/08/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	285.0000	276.0000	(3.158)	0	0	0
07/08/2009	\$ / R 2010/03/15	5.95	Call	Currency Future	2,469.0000	2,409.0000	(2.430)	0	0	0
07/08/2009	\$ / R 2010/03/15	5.90	Call	Currency Future	2,518.0000	2,458.0000	(2.383)	0	0	0
07/08/2009	\$ / R 2010/03/15	9.55	Call	Currency Future	269.0000	261.0000	(2.974)	0	0	0
07/08/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	215.0000	209.0000	(2.791)	0	0	0
07/08/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	2,532.0000	2,589.0000	2.251	0	0	0
07/08/2009	\$ / R 2010/03/15	14.00	Call	Currency Future	37.0000	36.0000	(2.703)	0	0	0
07/08/2009	\$ / R 2010/03/15	13.25	Call	Currency Future	49.0000	47.0000	(4.082)	0	0	0
07/08/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	72.0000	69.0000	(4.167)	0	0	0
07/08/2009	\$ / R 2010/03/15	5.95	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
07/08/2009	\$ / R 2010/03/15	9.15	Put	Currency Future	1,085.0000	1,136.0000	4.700	0	0	0
07/08/2009	\$ / R 2010/03/15	8.15	Put	Currency Future	418.0000	455.0000	8.852	0	0	0
07/08/2009	\$ / R 2010/03/15	8.55	Call	Currency Future	507.0000	490.0000	(3.353)	0	0	0
07/08/2009	\$ / R 2010/03/15	8.70	Put	Currency Future	751.0000	798.0000	6.258	0	0	0
07/08/2009	\$ / R 2010/03/15	9.55	Put	Currency Future	1,411.0000	1,465.0000	3.827	0	0	0
07/08/2009	\$ / R 2010/03/15	11.90	Call	Currency Future	85.0000	82.0000	(3.529)	0	0	0
07/08/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	2,393.0000	2,450.0000	2.382	0	0	0
07/08/2009	\$ / R 2010/03/15	12.40	Put	Currency Future	4,063.0000	4,122.0000	1.452	0	0	0
07/08/2009	\$ / R 2010/03/15	12.30	Call	Currency Future	73.0000	71.0000	(2.740)	0	0	28,101
07/08/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	150.0000	145.0000	(3.333)	0	0	0
07/08/2009	\$ / R 2010/03/15	9.15	Call	Currency Future	342.0000	332.0000	(2.924)	0	0	18,074
07/08/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	1,937.0000	1,993.0000	2.891	0	0	0
07/08/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,301.0000	2,358.0000	2.477	0	0	0
07/08/2009	\$ / R 2010/03/15	6.85	Put	Currency Future	49.0000	59.0000	20.408	0	0	0
07/08/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	2,766.0000	2,824.0000	2.097	0	0	0
07/08/2009	\$ / R 2010/03/15	8.55	Put	Currency Future	650.0000	695.0000	6.923	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	1,758.0000	1,813.0000	3.129	0	0	0
07/08/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	1,847.0000	1,903.0000	3.032	0	0	0
07/08/2009	\$ / R 2010/03/15	12.85	Call	Currency Future	58.0000	56.0000	(3.448)	0	0	0
07/08/2009	\$ / R 2010/03/15	7.85	Call	Currency Future	838.0000	807.0000	(3.699)	0	0	0
07/08/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	123.0000	119.0000	(3.252)	0	0	18,074
07/08/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	2,860.0000	2,918.0000	2.028	0	0	0
07/08/2009	\$ / R 2010/03/15	11.55	Call	Currency Future	98.0000	95.0000	(3.061)	0	0	0
07/08/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	204.0000	198.0000	(2.941)	0	0	0
07/08/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	118.0000	114.0000	(3.390)	0	0	0
07/08/2009	\$ / R 2010/03/15	12.85	Put	Currency Future	4,500.0000	4,560.0000	1.333	0	0	0
07/08/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	4,014.0000	4,074.0000	1.495	0	0	0
07/08/2009	\$ / R 2010/03/15	7.85	Put	Currency Future	281.0000	312.0000	11.032	0	0	0
07/08/2009	\$ / R 2010/03/15	9.75	Put	Currency Future	1,582.0000	1,637.0000	3.477	0	0	0
07/08/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	2,393.0000	2,450.0000	2.382	0	0	0
07/08/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	159.0000	153.0000	(3.774)	0	0	0
07/08/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	1,539.0000	1,594.0000	3.574	0	0	0
07/08/2009	\$ / R 2010/03/15	6.75	Put	Currency Future	40.0000	48.0000	20.000	0	0	0
07/08/2009	\$ / R 2010/03/15	8.60	Put	Currency Future	683.0000	729.0000	6.735	0	0	0
07/08/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	312.0000	302.0000	(3.205)	0	0	0
07/08/2009	\$ / R 2010/03/15	11.55	Put	Currency Future	3,241.0000	3,300.0000	1.820	0	0	0
07/08/2009	\$ / R 2010/03/15	10.25	Call	Currency Future	185.0000	179.0000	(3.243)	0	0	0
07/08/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	150.0000	145.0000	(3.333)	0	0	0
07/08/2009	\$ / R 2010/03/15	12.95	Put	Currency Future	4,598.0000	4,658.0000	1.305	0	0	0
07/08/2009	\$ / R 2010/03/15	12.50	Put	Currency Future	4,160.0000	4,219.0000	1.418	0	0	0
07/08/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	247.0000	239.0000	(3.239)	0	0	0
07/08/2009	\$ / R 2010/03/15	5.85	Put	Currency Future	10.0000	12.0000	20.000	0	0	0
07/08/2009	\$ / R 2010/03/15	6.75	Call	Currency Future	1,697.0000	1,644.0000	(3.123)	0	0	0
07/08/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	227.0000	220.0000	(3.084)	0	0	28,101
07/08/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	1,847.0000	1,903.0000	3.032	0	0	0
07/08/2009	\$ / R 2010/03/15	10.45	Call	Currency Future	167.0000	162.0000	(2.994)	0	0	0
07/08/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	3,289.0000	3,348.0000	1.794	0	0	0
07/08/2009	\$ / R 2010/03/15	10.25	Put	Currency Future	2,027.0000	2,084.0000	2.812	0	0	0
07/08/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	2,860.0000	2,918.0000	2.028	0	0	0
07/08/2009	\$ / R 2010/03/15	5.75	Put	Currency Future	9.0000	11.0000	22.222	0	0	0
07/08/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	1,670.0000	1,725.0000	3.293	0	0	0
07/08/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	2,578.0000	2,636.0000	2.250	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	176.0000	171.0000	(2.841)	0	0	0
07/08/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	931.0000	981.0000	5.371	0	0	0
07/08/2009	\$ / R 2010/03/15	12.25	Put	Currency Future	3,917.0000	3,977.0000	1.532	0	0	0
07/08/2009	\$ / R 2010/03/15	7.75	Call	Currency Future	899.0000	866.0000	(3.671)	0	0	0
07/08/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	204.0000	198.0000	(2.941)	0	0	0
07/08/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	199.0000	193.0000	(3.015)	0	0	0
07/08/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	96.0000	93.0000	(3.125)	0	0	0
07/08/2009	\$ / R 2010/03/15	12.55	Put	Currency Future	4,208.0000	4,268.0000	1.426	0	0	0
07/08/2009	\$ / R 2010/03/15	13.35	Call	Currency Future	47.0000	46.0000	(2.128)	0	0	0
07/08/2009	\$ / R 2010/03/15	5.85	Call	Currency Future	2,568.0000	2,507.0000	(2.375)	0	0	0
07/08/2009	\$ / R 2010/03/15	7.75	Put	Currency Future	242.0000	270.0000	11.570	0	0	0
07/08/2009	\$ / R 2010/03/15	8.10	Call	Currency Future	701.0000	675.0000	(3.709)	0	0	0
07/08/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	136.0000	131.0000	(3.676)	0	0	0
07/08/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	3,050.0000	3,108.0000	1.902	0	0	0
07/08/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	66.0000	63.0000	(4.545)	0	0	0
07/08/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	353.0000	342.0000	(3.116)	0	0	0
07/08/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	133.0000	128.0000	(3.759)	0	0	0
07/08/2009	\$ / R 2010/03/15	13.65	Call	Currency Future	42.0000	41.0000	(2.381)	0	0	0
07/08/2009	\$ / R 2010/03/15	6.85	Call	Currency Future	1,606.0000	1,554.0000	(3.238)	0	0	0
07/08/2009	\$ / R 2010/03/15	11.50	Call	Currency Future	100.0000	97.0000	(3.000)	0	0	0
07/08/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	215.0000	209.0000	(2.791)	0	0	0
07/08/2009	\$ / R 2010/03/15	11.75	Call	Currency Future	90.0000	87.0000	(3.333)	0	0	0
07/08/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	2,118.0000	2,175.0000	2.691	0	0	0
07/08/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	1,046.0000	1,097.0000	4.876	0	0	0
07/08/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	3,097.0000	3,156.0000	1.905	0	0	0
07/08/2009	\$ / R 2010/03/15	13.65	Put	Currency Future	5,285.0000	5,345.0000	1.135	0	0	0
07/08/2009	\$ / R 2010/03/15	6.45	Put	Currency Future	20.0000	26.0000	30.000	0	0	0
07/08/2009	\$ / R 2010/03/15	4.85	Call	Currency Future	3,560.0000	3,499.0000	(1.713)	0	0	0
07/08/2009	\$ / R 2010/03/15	10.45	Put	Currency Future	2,210.0000	2,266.0000	2.534	0	0	0
07/08/2009	\$ / R 2010/03/15	9.75	Call	Currency Future	240.0000	233.0000	(2.917)	0	0	0
07/08/2009	\$ / R 2010/03/15	13.30	Call	Currency Future	48.0000	46.0000	(4.167)	0	0	0
07/08/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	105.0000	101.0000	(3.810)	0	0	0
07/08/2009	\$ / R 2010/03/15	13.10	Call	Currency Future	52.0000	50.0000	(3.846)	0	0	0
07/08/2009	\$ / R 2010/03/15	9.40	Call	Currency Future	294.0000	285.0000	(3.061)	0	0	0
07/08/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	2,625.0000	2,683.0000	2.210	0	0	0
07/08/2009	\$ / R 2010/03/15	7.90	Put	Currency Future	301.0000	333.0000	10.631	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,245.0000	1,298.0000	4.257	0	0	0
07/08/2009	\$ / R 2010/03/15	4.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	2,347.0000	2,404.0000	2.429	0	0	0
07/08/2009	\$ / R 2010/03/15	11.00	Call	Currency Future	126.0000	122.0000	(3.175)	0	0	0
07/08/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	139.0000	135.0000	(2.878)	0	0	0
07/08/2009	\$ / R 2010/03/15	13.35	Put	Currency Future	4,990.0000	5,050.0000	1.202	0	0	0
07/08/2009	\$ / R 2010/03/15	7.90	Call	Currency Future	809.0000	779.0000	(3.708)	0	0	0
07/08/2009	\$ / R 2010/03/15	12.25	Call	Currency Future	74.0000	72.0000	(2.703)	0	0	0
07/08/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	1,454.0000	1,508.0000	3.714	0	0	0
07/08/2009	\$ / R 2010/03/15	5.05	Put	Currency Future	4.0000	4.0000	-	0	0	0
07/08/2009	\$ / R 2010/03/15	5.75	Call	Currency Future	2,667.0000	2,606.0000	(2.287)	0	0	0
07/08/2009	\$ / R 2010/03/15	5.35	Call	Currency Future	3,064.0000	3,002.0000	(2.023)	0	0	0
07/08/2009	\$ / R 2010/03/15	11.00	Put	Currency Future	2,719.0000	2,777.0000	2.133	0	0	0
07/08/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	2,532.0000	2,589.0000	2.251	0	0	0
07/08/2009	\$ / R 2010/03/15	13.30	Put	Currency Future	4,941.0000	5,001.0000	1.214	0	0	0
07/08/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	389.0000	376.0000	(3.342)	0	0	0
07/08/2009	\$ / R 2010/03/15	9.00	Call	Currency Future	376.0000	364.0000	(3.191)	0	0	0
07/08/2009	\$ / R 2010/03/15	7.55	Put	Currency Future	174.0000	198.0000	13.793	0	0	0
07/08/2009	\$ / R 2010/03/15	4.45	Call	Currency Future	3,959.0000	3,897.0000	(1.566)	0	0	0
07/08/2009	\$ / R 2010/03/15	4.55	Call	Currency Future	3,859.0000	3,797.0000	(1.607)	0	0	0
07/08/2009	\$ / R 2010/03/15	12.00	Call	Currency Future	82.0000	79.0000	(3.659)	0	0	0
07/08/2009	\$ / R 2010/03/15	4.85	Put	Currency Future	3.0000	3.0000	-	0	0	0
07/08/2009	\$ / R 2010/03/15	5.05	Call	Currency Future	3,362.0000	3,300.0000	(1.844)	0	0	0
07/08/2009	\$ / R 2010/03/15	4.75	Put	Currency Future	3.0000	3.0000	-	0	0	0
07/08/2009	\$ / R 2010/03/15	5.35	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
07/08/2009	\$ / R 2010/03/15	9.40	Put	Currency Future	1,286.0000	1,339.0000	4.121	0	0	0
07/08/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	123.0000	119.0000	(3.252)	0	0	0
07/08/2009	\$ / R 2010/03/15	9.00	Put	Currency Future	969.0000	1,019.0000	5.160	0	0	0
07/08/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	303.0000	293.0000	(3.300)	0	0	0
07/08/2009	\$ / R 2010/03/15	4.45	Put	Currency Future	2.0000	2.0000	-	0	0	0
07/08/2009	\$ / R 2010/03/15	5.90	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
07/08/2009	\$ / R 2010/03/15	4.75	Call	Currency Future	3,660.0000	3,598.0000	(1.694)	0	0	0
07/08/2009	\$ / R 2010/03/15	6.35	Call	Currency Future	2,075.0000	2,016.0000	(2.843)	0	0	0
07/08/2009	\$ / R 2010/03/15	8.10	Put	Currency Future	393.0000	429.0000	9.160	0	0	0
07/08/2009	\$ / R 2010/03/15	6.50	Put	Currency Future	23.0000	29.0000	26.087	0	0	0
07/08/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	154.0000	149.0000	(3.247)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	\$ / R 2010/03/15	7.55	Call	Currency Future	1,031.0000	993.0000	(3.686)	0	0	0
07/08/2009	\$ / R 2010/03/15	5.45	Call	Currency Future	2,964.0000	2,903.0000	(2.058)	0	0	0
07/08/2009	\$ / R 2010/03/15	4.35	Call	Currency Future	4,059.0000	3,997.0000	(1.527)	0	0	0
07/08/2009	\$ / R 2010/03/15	4.50	Call	Currency Future	3,909.0000	3,847.0000	(1.586)	0	0	0
07/08/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,204.0000	1,257.0000	4.402	0	0	0
07/08/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	176.0000	171.0000	(2.841)	0	0	0
07/08/2009	\$ / R 2010/03/15	7.45	Put	Currency Future	145.0000	167.0000	15.172	0	0	0
07/08/2009	\$ / R 2010/03/15	12.00	Put	Currency Future	3,674.0000	3,734.0000	1.633	0	0	0
07/08/2009	\$ / R 2010/03/15	6.05	Call	Currency Future	2,370.0000	2,310.0000	(2.532)	0	0	0
07/08/2009	\$ / R 2010/03/15	4.50	Put	Currency Future	2.0000	2.0000	-	0	0	0
07/08/2009	\$ / R 2010/03/15	12.60	Call	Currency Future	65.0000	62.0000	(4.615)	0	0	0
07/08/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	254.0000	246.0000	(3.150)	0	0	0
07/08/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	2,347.0000	2,404.0000	2.429	0	0	0
07/08/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	312.0000	302.0000	(3.205)	0	0	0
07/08/2009	\$ / R 2010/03/15	6.45	Call	Currency Future	1,978.0000	1,921.0000	(2.882)	0	0	0
07/08/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	261.0000	253.0000	(3.065)	0	0	0
07/08/2009	\$ / R 2010/03/15	7.05	Call	Currency Future	1,429.0000	1,380.0000	(3.429)	0	0	0
07/08/2009	\$ / R 2010/03/15	5.50	Call	Currency Future	2,915.0000	2,853.0000	(2.127)	0	0	0
07/08/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	1,496.0000	1,551.0000	3.676	0	0	0
07/08/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	1,892.0000	1,948.0000	2.960	0	0	0
07/08/2009	\$ / R 2010/03/15	10.95	Put	Currency Future	2,672.0000	2,730.0000	2.171	0	0	0
07/08/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	107.0000	104.0000	(2.804)	0	0	0
07/08/2009	\$ / R 2010/03/15	5.45	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
07/08/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,124.0000	1,176.0000	4.626	0	0	0
07/08/2009	\$ / R 2010/03/15	6.05	Put	Currency Future	13.0000	15.0000	15.385	0	0	0
07/08/2009	\$ / R 2010/03/15	5.50	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
07/08/2009	\$ / R 2010/03/15	13.50	Call	Currency Future	45.0000	43.0000	(4.444)	0	0	0
07/08/2009	\$ / R 2010/03/15	7.45	Call	Currency Future	1,102.0000	1,062.0000	(3.630)	0	0	0
07/08/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	332.0000	321.0000	(3.313)	0	0	0
07/08/2009	\$ / R 2010/03/15	6.50	Call	Currency Future	1,930.0000	1,874.0000	(2.902)	0	0	0
07/08/2009	\$ / R 2010/03/15	13.50	Put	Currency Future	5,137.0000	5,198.0000	1.187	0	0	0
07/08/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	1,046.0000	1,097.0000	4.876	0	0	0
07/08/2009	\$ / R 2010/03/15	7.05	Put	Currency Future	72.0000	85.0000	18.056	0	0	0
07/08/2009	\$ / R 2010/03/15	6.35	Put	Currency Future	17.0000	20.0000	17.647	0	0	0
07/08/2009	\$ / R 2010/03/15	7.20	Put	Currency Future	94.0000	109.0000	15.957	0	0	0
07/08/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	2,766.0000	2,824.0000	2.097	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	154.0000	149.0000	(3.247)	0	0	0
07/08/2009	\$ / R 2010/03/15	12.90	Put	Currency Future	4,549.0000	4,609.0000	1.319	0	0	0
07/08/2009	\$ / R 2010/03/15	7.35	Put	Currency Future	122.0000	139.0000	13.934	0	0	0
07/08/2009	\$ / R 2010/03/15	6.20	Put	Currency Future	15.0000	17.0000	13.333	0	0	0
07/08/2009	\$ / R 2010/03/15	12.90	Call	Currency Future	57.0000	55.0000	(3.509)	0	0	0
07/08/2009	\$ / R 2010/03/15	13.20	Put	Currency Future	4,843.0000	4,903.0000	1.239	0	0	0
07/08/2009	\$ / R 2010/03/15	10.00	Call	Currency Future	210.0000	203.0000	(3.333)	0	0	0
07/08/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	285.0000	276.0000	(3.158)	0	0	0
07/08/2009	\$ / R 2010/03/15	10.75	Call	Currency Future	143.0000	138.0000	(3.497)	0	0	0
07/08/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	233.0000	226.0000	(3.004)	0	0	0
07/08/2009	\$ / R 2010/03/15	12.50	Call	Currency Future	67.0000	65.0000	(2.985)	0	0	0
07/08/2009	\$ / R 2010/03/15	4.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	\$ / R 2010/03/15	4.20	Call	Currency Future	4,208.0000	4,146.0000	(1.473)	0	0	0
07/08/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,328.0000	1,381.0000	3.991	0	0	0
07/08/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	159.0000	153.0000	(3.774)	0	0	0
07/08/2009	\$ / R 2010/03/15	10.75	Put	Currency Future	2,485.0000	2,543.0000	2.334	0	0	0
07/08/2009	\$ / R 2010/03/15	11.44	Call	Currency Future	103.0000	100.0000	(2.913)	0	0	0
07/08/2009	\$ / R 2010/03/15	13.20	Call	Currency Future	50.0000	48.0000	(4.000)	0	0	0
07/08/2009	\$ / R 2010/03/15	10.00	Put	Currency Future	1,802.0000	1,858.0000	3.108	0	0	0
07/08/2009	\$ / R 2010/03/15	6.30	Call	Currency Future	2,124.0000	2,065.0000	(2.778)	0	0	0
07/08/2009	\$ / R 2010/03/15	7.30	Put	Currency Future	112.0000	129.0000	15.179	0	0	0
07/08/2009	\$ / R 2010/03/15	4.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	\$ / R 2010/03/15	9.05	Call	Currency Future	365.0000	353.0000	(3.288)	0	0	0
07/08/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,301.0000	2,358.0000	2.477	0	0	0
07/08/2009	\$ / R 2010/03/15	11.44	Put	Currency Future	3,136.0000	3,194.0000	1.849	0	0	0
07/08/2009	\$ / R 2010/03/15	8.80	Call	Currency Future	429.0000	415.0000	(3.263)	0	0	0
07/08/2009	\$ / R 2010/03/15	5.30	Put	Currency Future	6.0000	6.0000	-	0	0	0
07/08/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	353.0000	342.0000	(3.116)	0	0	0
07/08/2009	\$ / R 2010/03/15	5.20	Call	Currency Future	3,212.0000	3,151.0000	(1.899)	0	0	0
07/08/2009	\$ / R 2010/03/15	14.40	Call	Currency Future	33.0000	31.0000	(6.061)	0	0	0
07/08/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	133.0000	128.0000	(3.759)	0	0	0
07/08/2009	\$ / R 2010/03/15	13.70	Put	Currency Future	5,334.0000	5,395.0000	1.144	0	0	0
07/08/2009	\$ / R 2010/03/15	8.80	Put	Currency Future	821.0000	869.0000	5.847	0	0	0
07/08/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,073.0000	2,129.0000	2.701	0	0	0
07/08/2009	\$ / R 2010/03/15	7.60	Put	Currency Future	189.0000	215.0000	13.757	0	0	0
07/08/2009	\$ / R 2010/03/15	5.30	Call	Currency Future	3,113.0000	3,052.0000	(1.960)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	\$ / R 2010/03/15	7.30	Call	Currency Future	1,219.0000	1,174.0000	(3.692)	0	0	0
07/08/2009	\$ / R 2010/03/15	7.20	Call	Currency Future	1,302.0000	1,255.0000	(3.610)	0	0	0
07/08/2009	\$ / R 2010/03/15	14.35	Put	Currency Future	5,976.0000	6,037.0000	1.021	0	0	0
07/08/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	2,625.0000	2,683.0000	2.210	0	0	0
07/08/2009	\$ / R 2010/03/15	9.50	Call	Currency Future	277.0000	268.0000	(3.249)	0	0	0
07/08/2009	\$ / R 2010/03/15	16.20	Put	Currency Future	7,808.0000	7,869.0000	0.781	0	0	0
07/08/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	1,982.0000	2,038.0000	2.825	0	0	0
07/08/2009	\$ / R 2010/03/15	7.60	Call	Currency Future	997.0000	960.0000	(3.711)	0	0	0
07/08/2009	\$ / R 2010/03/15	4.30	Call	Currency Future	4,109.0000	4,047.0000	(1.509)	0	0	0
07/08/2009	\$ / R 2010/03/15	6.20	Call	Currency Future	2,222.0000	2,163.0000	(2.655)	0	0	0
07/08/2009	\$ / R 2010/03/15	10.70	Call	Currency Future	147.0000	142.0000	(3.401)	0	0	0
07/08/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	88.0000	86.0000	(2.273)	0	0	0
07/08/2009	\$ / R 2010/03/15	16.20	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
07/08/2009	\$ / R 2010/03/15	4.40	Call	Currency Future	4,009.0000	3,947.0000	(1.547)	0	0	0
07/08/2009	\$ / R 2010/03/15	5.20	Put	Currency Future	5.0000	5.0000	-	0	0	0
07/08/2009	\$ / R 2010/03/15	9.05	Put	Currency Future	1,007.0000	1,058.0000	5.065	0	0	0
07/08/2009	\$ / R 2010/03/15	11.25	Call	Currency Future	112.0000	109.0000	(2.679)	0	0	0
07/08/2009	\$ / R 2010/03/15	10.70	Put	Currency Future	2,439.0000	2,496.0000	2.337	0	0	0
07/08/2009	\$ / R 2010/03/15	14.15	Put	Currency Future	5,778.0000	5,839.0000	1.056	0	0	0
07/08/2009	\$ / R 2010/03/15	14.20	Put	Currency Future	5,827.0000	5,888.0000	1.047	0	0	0
07/08/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	180.0000	175.0000	(2.778)	0	0	0
07/08/2009	\$ / R 2010/03/15	10.95	Call	Currency Future	129.0000	125.0000	(3.101)	0	0	0
07/08/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	110.0000	106.0000	(3.636)	0	0	0
07/08/2009	\$ / R 2010/03/15	11.70	Call	Currency Future	92.0000	89.0000	(3.261)	0	0	0
07/08/2009	\$ / R 2010/03/15	14.20	Call	Currency Future	35.0000	34.0000	(2.857)	0	0	0
07/08/2009	\$ / R 2010/03/15	4.40	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
07/08/2009	\$ / R 2010/03/15	5.65	Call	Currency Future	2,766.0000	2,705.0000	(2.205)	0	0	0
07/08/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	3,002.0000	3,061.0000	1.965	0	0	0
07/08/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	1,539.0000	1,594.0000	3.574	0	0	0
07/08/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	189.0000	184.0000	(2.646)	0	0	0
07/08/2009	\$ / R 2010/03/15	5.40	Put	Currency Future	7.0000	7.0000	-	0	0	0
07/08/2009	\$ / R 2010/03/15	5.65	Put	Currency Future	9.0000	9.0000	-	0	0	0
07/08/2009	\$ / R 2010/03/15	11.25	Put	Currency Future	2,955.0000	3,013.0000	1.963	0	0	0
07/08/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	247.0000	239.0000	(3.239)	0	0	0
07/08/2009	\$ / R 2010/03/15	14.65	Call	Currency Future	29.0000	28.0000	(3.448)	0	0	0
07/08/2009	\$ / R 2010/03/15	13.70	Call	Currency Future	41.0000	40.0000	(2.439)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	\$ / R 2010/03/15	7.35	Call	Currency Future	1,179.0000	1,135.0000	(3.732)	0	0	0
07/08/2009	\$ / R 2010/03/15	8.90	Call	Currency Future	402.0000	389.0000	(3.234)	0	0	0
07/08/2009	\$ / R 2010/03/15	16.35	Call	Currency Future	14.0000	14.0000	-	0	0	0
07/08/2009	\$ / R 2010/03/15	14.65	Put	Currency Future	6,272.0000	6,332.0000	0.957	0	0	0
07/08/2009	\$ / R 2010/03/15	13.55	Put	Currency Future	5,186.0000	5,247.0000	1.176	0	0	0
07/08/2009	\$ / R 2010/03/15	6.60	Call	Currency Future	1,836.0000	1,781.0000	(2.996)	0	0	0
07/08/2009	\$ / R 2010/03/15	16.60	Put	Currency Future	8,205.0000	8,266.0000	0.743	0	0	0
07/08/2009	\$ / R 2010/03/15	16.65	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
07/08/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	3,481.0000	3,540.0000	1.695	0	0	0
07/08/2009	\$ / R 2010/03/15	6.15	Call	Currency Future	2,272.0000	2,212.0000	(2.641)	0	0	0
07/08/2009	\$ / R 2010/03/15	7.65	Call	Currency Future	964.0000	928.0000	(3.734)	0	0	0
07/08/2009	\$ / R 2010/03/15	14.55	Call	Currency Future	30.0000	29.0000	(3.333)	0	0	0
07/08/2009	\$ / R 2010/03/15	16.60	Call	Currency Future	12.0000	12.0000	-	0	0	0
07/08/2009	\$ / R 2010/03/15	7.40	Put	Currency Future	132.0000	153.0000	15.909	0	0	0
07/08/2009	\$ / R 2010/03/15	16.35	Put	Currency Future	7,957.0000	8,018.0000	0.767	0	0	0
07/08/2009	\$ / R 2010/03/15	4.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
07/08/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	1,369.0000	1,423.0000	3.944	0	0	0
07/08/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	88.0000	86.0000	(2.273)	0	0	0
07/08/2009	\$ / R 2010/03/15	12.70	Call	Currency Future	62.0000	59.0000	(4.839)	0	0	0
07/08/2009	\$ / R 2010/03/15	16.55	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
07/08/2009	\$ / R 2010/03/15	7.40	Call	Currency Future	1,139.0000	1,098.0000	(3.600)	0	0	0
07/08/2009	\$ / R 2010/03/15	16.65	Put	Currency Future	8,255.0000	8,316.0000	0.739	0	0	0
07/08/2009	\$ / R 2010/03/15	16.45	Put	Currency Future	8,056.0000	8,117.0000	0.757	0	0	0
07/08/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	96.0000	93.0000	(3.125)	0	0	0
07/08/2009	\$ / R 2010/03/15	13.90	Put	Currency Future	5,531.0000	5,592.0000	1.103	0	0	0
07/08/2009	\$ / R 2010/03/15	14.10	Put	Currency Future	5,728.0000	5,789.0000	1.065	0	0	0
07/08/2009	\$ / R 2010/03/15	4.15	Call	Currency Future	4,258.0000	4,196.0000	(1.456)	0	0	0
07/08/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	1,982.0000	2,038.0000	2.825	0	0	0
07/08/2009	\$ / R 2010/03/15	5.40	Call	Currency Future	3,014.0000	2,952.0000	(2.057)	0	0	0
07/08/2009	\$ / R 2010/03/15	13.55	Call	Currency Future	44.0000	42.0000	(4.545)	0	0	0
07/08/2009	\$ / R 2010/03/15	13.90	Call	Currency Future	39.0000	37.0000	(5.128)	0	0	0
07/08/2009	\$ / R 2010/03/15	16.10	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
07/08/2009	\$ / R 2010/03/15	6.15	Put	Currency Future	14.0000	16.0000	14.286	0	0	0
07/08/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	189.0000	184.0000	(2.646)	0	0	0
07/08/2009	\$ / R 2010/03/15	4.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	\$ / R 2010/03/15	8.75	Put	Currency Future	786.0000	833.0000	5.980	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	3,289.0000	3,348.0000	1.794	0	0	0
07/08/2009	\$ / R 2010/03/15	7.15	Call	Currency Future	1,344.0000	1,296.0000	(3.571)	0	0	0
07/08/2009	\$ / R 2010/03/15	14.55	Put	Currency Future	6,173.0000	6,234.0000	0.988	0	0	0
07/08/2009	\$ / R 2010/03/15	6.30	Put	Currency Future	16.0000	19.0000	18.750	0	0	0
07/08/2009	\$ / R 2010/03/15	5.00	Call	Currency Future	3,411.0000	3,350.0000	(1.788)	0	0	0
07/08/2009	\$ / R 2010/03/15	16.25	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
07/08/2009	\$ / R 2010/03/15	14.60	Call	Currency Future	30.0000	28.0000	(6.667)	0	0	0
07/08/2009	\$ / R 2010/03/15	4.10	Call	Currency Future	4,308.0000	4,246.0000	(1.439)	0	0	0
07/08/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	136.0000	131.0000	(3.676)	0	0	0
07/08/2009	\$ / R 2010/03/15	7.15	Put	Currency Future	86.0000	101.0000	17.442	0	0	0
07/08/2009	\$ / R 2010/03/15	12.70	Put	Currency Future	4,354.0000	4,414.0000	1.378	0	0	0
07/08/2009	\$ / R 2010/03/15	4.00	Call	Currency Future	4,408.0000	4,346.0000	(1.407)	0	0	0
07/08/2009	\$ / R 2010/03/15	16.25	Put	Currency Future	7,857.0000	7,919.0000	0.789	0	0	0
07/08/2009	\$ / R 2010/03/15	14.60	Put	Currency Future	6,222.0000	6,283.0000	0.980	0	0	0
07/08/2009	\$ / R 2010/03/15	16.45	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
07/08/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	2,578.0000	2,636.0000	2.250	0	0	0
07/08/2009	\$ / R 2010/03/15	14.10	Call	Currency Future	36.0000	35.0000	(2.778)	0	0	0
07/08/2009	\$ / R 2010/03/15	12.15	Call	Currency Future	77.0000	75.0000	(2.597)	0	0	0
07/08/2009	\$ / R 2010/03/15	12.20	Put	Currency Future	3,868.0000	3,928.0000	1.551	0	0	0
07/08/2009	\$ / R 2010/03/15	16.55	Put	Currency Future	8,155.0000	8,217.0000	0.760	0	0	0
07/08/2009	\$ / R 2010/03/15	5.00	Put	Currency Future	4.0000	4.0000	-	0	0	0
07/08/2009	\$ / R 2010/03/15	12.20	Call	Currency Future	76.0000	73.0000	(3.947)	0	0	0
07/08/2009	\$ / R 2010/03/15	14.25	Put	Currency Future	5,877.0000	5,938.0000	1.038	0	0	0
07/08/2009	\$ / R 2010/03/15	16.40	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
07/08/2009	\$ / R 2010/03/15	16.10	Put	Currency Future	7,708.0000	7,770.0000	0.804	0	0	0
07/08/2009	\$ / R 2010/03/15	14.30	Put	Currency Future	5,926.0000	5,987.0000	1.029	0	0	0
07/08/2009	\$ / R 2010/03/15	6.00	Call	Currency Future	2,420.0000	2,359.0000	(2.521)	0	0	0
07/08/2009	\$ / R 2010/03/15	7.70	Put	Currency Future	223.0000	251.0000	12.556	0	0	0
07/08/2009	\$ / R 2010/03/15	16.15	Put	Currency Future	7,758.0000	7,819.0000	0.786	0	0	0
07/08/2009	\$ / R 2010/03/15	14.30	Call	Currency Future	34.0000	32.0000	(5.882)	0	0	0
07/08/2009	\$ / R 2010/03/15	6.00	Put	Currency Future	12.0000	14.0000	16.667	0	0	0
07/08/2009	\$ / R 2010/03/15	5.55	Put	Currency Future	8.0000	8.0000	-	0	0	0
07/08/2009	\$ / R 2010/03/15	14.25	Call	Currency Future	34.0000	33.0000	(2.941)	0	0	0
07/08/2009	\$ / R 2010/03/15	5.60	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
07/08/2009	\$ / R 2010/03/15	12.15	Put	Currency Future	3,820.0000	3,879.0000	1.545	0	0	0
07/08/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	199.0000	193.0000	(3.015)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	\$ / R 2010/03/15	16.30	Call	Currency Future	14.0000	14.0000	-	0	0	0
07/08/2009	\$ / R 2010/03/15	7.00	Call	Currency Future	1,473.0000	1,423.0000	(3.394)	0	0	0
07/08/2009	\$ / R 2010/03/15	5.55	Call	Currency Future	2,865.0000	2,804.0000	(2.129)	0	0	0
07/08/2009	\$ / R 2010/03/15	7.25	Call	Currency Future	1,260.0000	1,214.0000	(3.651)	0	0	0
07/08/2009	\$ / R 2010/03/15	5.60	Call	Currency Future	2,816.0000	2,754.0000	(2.202)	0	0	0
07/08/2009	\$ / R 2010/03/15	16.15	Call	Currency Future	15.0000	15.0000	-	0	0	0
07/08/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	1,892.0000	1,948.0000	2.960	0	0	0
07/08/2009	\$ / R 2010/03/15	6.55	Call	Currency Future	1,883.0000	1,827.0000	(2.974)	0	0	0
07/08/2009	\$ / R 2010/03/15	5.25	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
07/08/2009	\$ / R 2010/03/15	4.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
07/08/2009	\$ / R 2010/03/15	4.55	Put	Currency Future	2.0000	2.0000	-	0	0	0
07/08/2009	\$ / R 2010/03/15	6.25	Call	Currency Future	2,173.0000	2,114.0000	(2.715)	0	0	0
07/08/2009	\$ / R 2010/03/15	4.60	Call	Currency Future	3,810.0000	3,748.0000	(1.627)	0	0	0
07/08/2009	\$ / R 2010/03/15	4.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	\$ / R 2010/03/15	16.00	Put	Currency Future	7,609.0000	7,670.0000	0.802	0	0	0
07/08/2009	\$ / R 2010/03/15	6.25	Put	Currency Future	15.0000	18.0000	20.000	0	0	0
07/08/2009	\$ / R 2010/03/15	6.60	Put	Currency Future	29.0000	35.0000	20.690	0	0	0
07/08/2009	\$ / R 2010/03/15	7.00	Put	Currency Future	65.0000	77.0000	18.462	0	0	0
07/08/2009	\$ / R 2010/03/15	7.25	Put	Currency Future	103.0000	119.0000	15.534	0	0	0
07/08/2009	\$ / R 2010/03/15	16.00	Call	Currency Future	16.0000	16.0000	-	0	0	0
07/08/2009	\$ / R 2010/03/15	16.30	Put	Currency Future	7,907.0000	7,968.0000	0.771	0	0	0
07/08/2009	\$ / R 2010/03/15	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2010/03/15	6.55	Put	Currency Future	26.0000	32.0000	23.077	0	0	0
07/08/2009	\$ / R 2010/03/15	4.25	Call	Currency Future	4,158.0000	4,096.0000	(1.491)	0	0	0
07/08/2009	\$ / R 2010/03/15	8.90	Put	Currency Future	894.0000	943.0000	5.481	0	0	0
07/08/2009	\$ / R 2010/03/15	13.05	Put	Currency Future	4,696.0000	4,756.0000	1.278	0	0	0
07/08/2009	\$ / R 2010/03/15	14.40	Put	Currency Future	6,025.0000	6,086.0000	1.012	0	0	0
07/08/2009	\$ / R 2010/03/15	16.40	Put	Currency Future	8,006.0000	8,068.0000	0.774	0	0	0
07/08/2009	\$ / R 2010/03/15	4.65	Call	Currency Future	3,760.0000	3,698.0000	(1.649)	0	0	0
07/08/2009	\$ / R 2010/03/15	13.05	Call	Currency Future	53.0000	51.0000	(3.774)	0	0	0
07/08/2009	\$ / R 2010/03/15	14.35	Call	Currency Future	33.0000	32.0000	(3.030)	0	0	0
07/08/2009	\$ / R 2010/03/15	14.05	Call	Currency Future	37.0000	35.0000	(5.405)	0	0	0
07/08/2009	\$ / R 2010/03/15	14.45	Call	Currency Future	32.0000	31.0000	(3.125)	0	0	0
07/08/2009	\$ / R 2010/03/15	12.60	Put	Currency Future	4,257.0000	4,317.0000	1.409	0	0	0
07/08/2009	\$ / R 2010/03/15	4.05	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
07/08/2009	\$ / R 2010/03/15	14.45	Put	Currency Future	6,074.0000	6,135.0000	1.004	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	\$ / R	2010/03/15	4.05	Call	Currency Future	4,358.0000	4,296.0000	(1.423)	0	0	0
07/08/2009	\$ / R	2010/03/15	5.25	Call	Currency Future	3,163.0000	3,101.0000	(1.960)	0	0	0
07/08/2009	\$ / R	2010/03/15	14.05	Put	Currency Future	5,679.0000	5,740.0000	1.074	0	0	0
07/08/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	1,245.0000	1,298.0000	4.257	0	0	0
07/08/2009	\$ / R	2010/03/15	16.05	Put	Currency Future	7,659.0000	7,720.0000	0.796	0	0	0
07/08/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	303.0000	293.0000	(3.300)	0	0	0
07/08/2009	\$ / R	2010/03/15	4.70	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
07/08/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	3,529.0000	3,588.0000	1.672	0	0	0
07/08/2009	\$ / R	2010/03/15	5.70	Call	Currency Future	2,716.0000	2,655.0000	(2.246)	0	0	0
07/08/2009	\$ / R	2010/03/15	4.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	87.0000	84.0000	(3.448)	0	0	0
07/08/2009	\$ / R	2010/03/15	4.70	Call	Currency Future	3,710.0000	3,648.0000	(1.671)	0	0	0
07/08/2009	\$ / R	2010/03/15	13.95	Put	Currency Future	5,580.0000	5,641.0000	1.093	0	0	0
07/08/2009	\$ / R	2010/03/15	5.70	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
07/08/2009	\$ / R	2010/03/15	16.05	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
07/08/2009	\$ / R	2010/03/15	13.95	Call	Currency Future	38.0000	37.0000	(2.632)	0	0	0
07/08/2009	\$ / R	2010/03/15	6.70	Put	Currency Future	36.0000	44.0000	22.222	0	0	0
07/08/2009	\$ / R	2010/03/15	11.70	Put	Currency Future	3,385.0000	3,444.0000	1.743	0	0	0
07/08/2009	\$ / R	2010/03/15	12.05	Call	Currency Future	80.0000	78.0000	(2.500)	0	0	0
07/08/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	3,529.0000	3,588.0000	1.672	0	0	0
07/08/2009	\$ / R	2010/03/15	11.95	Call	Currency Future	83.0000	81.0000	(2.410)	0	0	0
07/08/2009	\$ / R	2010/03/15	14.15	Call	Currency Future	35.0000	34.0000	(2.857)	0	0	0
07/08/2009	\$ / R	2010/03/15	12.05	Put	Currency Future	3,723.0000	3,782.0000	1.585	0	0	0
07/08/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	87.0000	84.0000	(3.448)	0	0	0
07/08/2009	\$ / R	2010/03/15	11.95	Put	Currency Future	3,626.0000	3,685.0000	1.627	0	0	0
07/08/2009	\$ / R	2010/03/15	7.70	Call	Currency Future	931.0000	896.0000	(3.759)	0	0	0
07/08/2009	\$ / R	2010/03/15	6.70	Call	Currency Future	1,743.0000	1,689.0000	(3.098)	0	0	0
07/08/2009	\$ / R	2010/06/14			Currency Future	8.5419	8.4775	(0.754)	0.0000	0.0000	0
07/08/2009	\$ / R	2010/06/14	7.70	Call	Currency Future	1,105.0000	1,068.0000	(3.348)	0	0	0
07/08/2009	\$ / R	2010/06/14	8.50	Call	Currency Future	695.0000	672.0000	(3.309)	0	0	0
07/08/2009	\$ / R	2010/06/14	8.95	Put	Currency Future	951.0000	999.0000	5.047	0	0	0
07/08/2009	\$ / R	2010/06/14	11.35	Put	Currency Future	2,994.0000	3,053.0000	1.971	0	0	0
07/08/2009	\$ / R	2010/06/14	9.40	Call	Currency Future	431.0000	418.0000	(3.016)	0	0	2,738
07/08/2009	\$ / R	2010/06/14	8.15	Put	Currency Future	460.0000	496.0000	7.826	0	0	0
07/08/2009	\$ / R	2010/06/14	8.50	Put	Currency Future	653.0000	694.0000	6.279	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	\$ / R 2010/06/14	9.70	Call	Currency Future	372.0000	361.0000	(2.957)	0	0	0
07/08/2009	\$ / R 2010/06/14	8.45	Put	Currency Future	624.0000	663.0000	6.250	0	0	0
07/08/2009	\$ / R 2010/06/14	9.70	Put	Currency Future	1,530.0000	1,584.0000	3.529	0	0	0
07/08/2009	\$ / R 2010/06/14	12.15	Call	Currency Future	141.0000	137.0000	(2.837)	0	0	29,334
07/08/2009	\$ / R 2010/06/14	5.20	Call	Currency Future	3,351.0000	3,287.0000	(1.910)	0	0	0
07/08/2009	\$ / R 2010/06/14	4.95	Call	Currency Future	3,599.0000	3,535.0000	(1.778)	0	0	0
07/08/2009	\$ / R 2010/06/14	8.95	Call	Currency Future	543.0000	526.0000	(3.131)	0	0	0
07/08/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	1,740.0000	1,795.0000	3.161	0	0	0
07/08/2009	\$ / R 2010/06/14	12.15	Put	Currency Future	3,749.0000	3,809.0000	1.600	0	0	0
07/08/2009	\$ / R 2010/06/14	7.80	Put	Currency Future	302.0000	331.0000	9.603	0	0	0
07/08/2009	\$ / R 2010/06/14	8.00	Put	Currency Future	388.0000	421.0000	8.505	0	0	0
07/08/2009	\$ / R 2010/06/14	8.30	Call	Currency Future	781.0000	754.0000	(3.457)	0	0	0
07/08/2009	\$ / R 2010/06/14	8.20	Call	Currency Future	828.0000	800.0000	(3.382)	0	0	0
07/08/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	431.0000	418.0000	(3.016)	0	0	26,596
07/08/2009	\$ / R 2010/06/14	8.20	Put	Currency Future	486.0000	522.0000	7.407	0	0	0
07/08/2009	\$ / R 2010/06/14	8.65	Put	Currency Future	747.0000	791.0000	5.890	0	0	0
07/08/2009	\$ / R 2010/06/14	8.00	Call	Currency Future	930.0000	899.0000	(3.333)	0	0	0
07/08/2009	\$ / R 2010/06/14	12.35	Call	Currency Future	132.0000	129.0000	(2.273)	0	0	0
07/08/2009	\$ / R 2010/06/14	10.65	Call	Currency Future	247.0000	239.0000	(3.239)	0	0	0
07/08/2009	\$ / R 2010/06/14	13.60	Put	Currency Future	5,147.0000	5,209.0000	1.205	0	0	0
07/08/2009	\$ / R 2010/06/14	10.65	Put	Currency Future	2,355.0000	2,411.0000	2.378	0	0	0
07/08/2009	\$ / R 2010/06/14	9.30	Call	Currency Future	453.0000	439.0000	(3.091)	0	0	0
07/08/2009	\$ / R 2010/06/14	5.20	Put	Currency Future	9.0000	9.0000	-	0	0	0
07/08/2009	\$ / R 2010/06/14	8.30	Put	Currency Future	539.0000	577.0000	7.050	0	0	0
07/08/2009	\$ / R 2010/06/14	8.80	Put	Currency Future	847.0000	892.0000	5.313	0	0	0
07/08/2009	\$ / R 2010/06/14	11.90	Call	Currency Future	153.0000	148.0000	(3.268)	0	0	21,978
07/08/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	317.0000	308.0000	(2.839)	0	0	0
07/08/2009	\$ / R 2010/06/14	12.75	Call	Currency Future	116.0000	113.0000	(2.586)	0	0	0
07/08/2009	\$ / R 2010/06/14	9.20	Put	Currency Future	1,134.0000	1,184.0000	4.409	0	0	0
07/08/2009	\$ / R 2010/06/14	9.10	Call	Currency Future	502.0000	486.0000	(3.187)	0	0	0
07/08/2009	\$ / R 2010/06/14	11.90	Put	Currency Future	3,511.0000	3,571.0000	1.709	0	0	0
07/08/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,289.0000	1,340.0000	3.957	0	0	0
07/08/2009	\$ / R 2010/06/14	12.75	Put	Currency Future	4,325.0000	4,385.0000	1.387	0	0	0
07/08/2009	\$ / R 2010/06/14	12.25	Put	Currency Future	3,845.0000	3,905.0000	1.560	0	0	0
07/08/2009	\$ / R 2010/06/14	9.20	Call	Currency Future	476.0000	462.0000	(2.941)	0	0	21,795
07/08/2009	\$ / R 2010/06/14	9.10	Put	Currency Future	1,060.0000	1,109.0000	4.623	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	\$ / R 2010/06/14	11.60	Put	Currency Future	3,228.0000	3,287.0000	1.828	0	0	0
07/08/2009	\$ / R 2010/06/14	8.60	Call	Currency Future	657.0000	636.0000	(3.196)	0	0	0
07/08/2009	\$ / R 2010/06/14	8.80	Call	Currency Future	589.0000	570.0000	(3.226)	0	0	0
07/08/2009	\$ / R 2010/06/14	10.00	Call	Currency Future	324.0000	315.0000	(2.778)	0	0	0
07/08/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	332.0000	322.0000	(3.012)	0	0	0
07/08/2009	\$ / R 2010/06/14	10.60	Put	Currency Future	2,310.0000	2,367.0000	2.468	0	0	0
07/08/2009	\$ / R 2010/06/14	8.25	Call	Currency Future	804.0000	777.0000	(3.358)	0	0	0
07/08/2009	\$ / R 2010/06/14	8.65	Call	Currency Future	639.0000	618.0000	(3.286)	0	0	0
07/08/2009	\$ / R 2010/06/14	10.00	Put	Currency Future	1,782.0000	1,838.0000	3.143	0	0	0
07/08/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	2,400.0000	2,456.0000	2.333	0	0	0
07/08/2009	\$ / R 2010/06/14	6.10	Call	Currency Future	2,468.0000	2,406.0000	(2.512)	0	0	0
07/08/2009	\$ / R 2010/06/14	8.25	Put	Currency Future	512.0000	549.0000	7.227	0	0	0
07/08/2009	\$ / R 2010/06/14	8.60	Put	Currency Future	715.0000	758.0000	6.014	0	0	0
07/08/2009	\$ / R 2010/06/14	6.20	Call	Currency Future	2,372.0000	2,310.0000	(2.614)	0	0	0
07/08/2009	\$ / R 2010/06/14	6.10	Put	Currency Future	26.0000	29.0000	11.538	0	0	0
07/08/2009	\$ / R 2010/06/14	8.45	Call	Currency Future	716.0000	691.0000	(3.492)	0	0	0
07/08/2009	\$ / R 2010/06/14	8.70	Put	Currency Future	780.0000	824.0000	5.641	0	0	0
07/08/2009	\$ / R 2010/06/14	7.20	Call	Currency Future	1,474.0000	1,423.0000	(3.460)	0	0	0
07/08/2009	\$ / R 2010/06/14	12.35	Put	Currency Future	3,940.0000	4,001.0000	1.548	0	0	0
07/08/2009	\$ / R 2010/06/14	7.10	Call	Currency Future	1,556.0000	1,504.0000	(3.342)	0	0	0
07/08/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,289.0000	1,340.0000	3.957	0	0	0
07/08/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,328.0000	1,380.0000	3.916	0	0	0
07/08/2009	\$ / R 2010/06/14	7.60	Put	Currency Future	228.0000	254.0000	11.404	0	0	0
07/08/2009	\$ / R 2010/06/14	13.35	Call	Currency Future	96.0000	93.0000	(3.125)	0	0	0
07/08/2009	\$ / R 2010/06/14	7.10	Put	Currency Future	114.0000	127.0000	11.404	0	0	0
07/08/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	355.0000	345.0000	(2.817)	0	0	0
07/08/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	347.0000	337.0000	(2.882)	0	0	0
07/08/2009	\$ / R 2010/06/14	7.60	Call	Currency Future	1,169.0000	1,131.0000	(3.251)	0	0	0
07/08/2009	\$ / R 2010/06/14	13.35	Put	Currency Future	4,904.0000	4,966.0000	1.264	0	0	0
07/08/2009	\$ / R 2010/06/14	8.10	Call	Currency Future	878.0000	848.0000	(3.417)	0	0	0
07/08/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	274.0000	266.0000	(2.920)	0	0	0
07/08/2009	\$ / R 2010/06/14	3.50	Call	Currency Future	5,042.0000	4,978.0000	(1.269)	0	0	0
07/08/2009	\$ / R 2010/06/14	13.00	Put	Currency Future	4,565.0000	4,626.0000	1.336	0	0	0
07/08/2009	\$ / R 2010/06/14	11.60	Call	Currency Future	170.0000	165.0000	(2.941)	0	0	0
07/08/2009	\$ / R 2010/06/14	8.75	Put	Currency Future	813.0000	858.0000	5.535	0	0	0
07/08/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,132.0000	2,189.0000	2.674	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	\$ / R 2010/06/14	15.75	Put	Currency Future	7,258.0000	7,320.0000	0.854	0	0	0
07/08/2009	\$ / R 2010/06/14	6.50	Put	Currency Future	43.0000	48.0000	11.628	0	0	0
07/08/2009	\$ / R 2010/06/14	10.60	Call	Currency Future	252.0000	244.0000	(3.175)	0	0	0
07/08/2009	\$ / R 2010/06/14	8.55	Call	Currency Future	675.0000	653.0000	(3.259)	0	0	0
07/08/2009	\$ / R 2010/06/14	8.75	Call	Currency Future	605.0000	586.0000	(3.140)	0	0	0
07/08/2009	\$ / R 2010/06/14	6.50	Call	Currency Future	2,085.0000	2,026.0000	(2.830)	0	0	0
07/08/2009	\$ / R 2010/06/14	13.70	Put	Currency Future	5,245.0000	5,307.0000	1.182	0	0	0
07/08/2009	\$ / R 2010/06/14	13.00	Call	Currency Future	107.0000	104.0000	(2.804)	0	0	0
07/08/2009	\$ / R 2010/06/14	8.10	Put	Currency Future	436.0000	470.0000	7.798	0	0	0
07/08/2009	\$ / R 2010/06/14	5.00	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
07/08/2009	\$ / R 2010/06/14	13.70	Call	Currency Future	87.0000	84.0000	(3.448)	0	0	0
07/08/2009	\$ / R 2010/06/14	12.00	Call	Currency Future	148.0000	144.0000	(2.703)	0	0	0
07/08/2009	\$ / R 2010/06/14	8.55	Put	Currency Future	684.0000	726.0000	6.140	0	0	0
07/08/2009	\$ / R 2010/06/14	9.65	Call	Currency Future	381.0000	370.0000	(2.887)	0	0	0
07/08/2009	\$ / R 2010/06/14	15.75	Call	Currency Future	49.0000	48.0000	(2.041)	0	0	0
07/08/2009	\$ / R 2010/06/14	11.00	Call	Currency Future	213.0000	207.0000	(2.817)	0	0	0
07/08/2009	\$ / R 2010/06/14	12.00	Put	Currency Future	3,606.0000	3,666.0000	1.664	0	0	0
07/08/2009	\$ / R 2010/06/14	9.65	Put	Currency Future	1,489.0000	1,542.0000	3.559	0	0	0
07/08/2009	\$ / R 2010/06/14	10.15	Put	Currency Future	1,912.0000	1,968.0000	2.929	0	0	0
07/08/2009	\$ / R 2010/06/14	14.25	Put	Currency Future	5,783.0000	5,845.0000	1.072	0	0	0
07/08/2009	\$ / R 2010/06/14	11.00	Put	Currency Future	2,671.0000	2,729.0000	2.171	0	0	0
07/08/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	4,276.0000	4,337.0000	1.427	0	0	0
07/08/2009	\$ / R 2010/06/14	12.50	Call	Currency Future	126.0000	123.0000	(2.381)	0	0	0
07/08/2009	\$ / R 2010/06/14	11.70	Put	Currency Future	3,322.0000	3,381.0000	1.776	0	0	0
07/08/2009	\$ / R 2010/06/14	7.15	Put	Currency Future	123.0000	136.0000	10.569	0	0	0
07/08/2009	\$ / R 2010/06/14	8.35	Put	Currency Future	567.0000	605.0000	6.702	0	0	0
07/08/2009	\$ / R 2010/06/14	8.70	Call	Currency Future	622.0000	602.0000	(3.215)	0	0	0
07/08/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	1,825.0000	1,881.0000	3.068	0	0	0
07/08/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,613.0000	1,667.0000	3.348	0	0	0
07/08/2009	\$ / R 2010/06/14	12.50	Put	Currency Future	4,085.0000	4,145.0000	1.469	0	0	0
07/08/2009	\$ / R 2010/06/14	11.70	Call	Currency Future	164.0000	159.0000	(3.049)	0	0	0
07/08/2009	\$ / R 2010/06/14	7.20	Put	Currency Future	132.0000	146.0000	10.606	0	0	0
07/08/2009	\$ / R 2010/06/14	11.65	Call	Currency Future	167.0000	162.0000	(2.994)	0	0	0
07/08/2009	\$ / R 2010/06/14	7.80	Call	Currency Future	1,044.0000	1,009.0000	(3.352)	0	0	21,795
07/08/2009	\$ / R 2010/06/14	8.15	Call	Currency Future	852.0000	823.0000	(3.404)	0	0	0
07/08/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	339.0000	330.0000	(2.655)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	\$ / R 2010/06/14	12.25	Call	Currency Future	136.0000	133.0000	(2.206)	0	0	0
07/08/2009	\$ / R 2010/06/14	15.50	Put	Currency Future	7,011.0000	7,074.0000	0.899	0	0	0
07/08/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	118.0000	115.0000	(2.542)	0	0	0
07/08/2009	\$ / R 2010/06/14	11.20	Call	Currency Future	197.0000	191.0000	(3.046)	0	0	0
07/08/2009	\$ / R 2010/06/14	11.35	Call	Currency Future	186.0000	180.0000	(3.226)	0	0	0
07/08/2009	\$ / R 2010/06/14	11.65	Put	Currency Future	3,275.0000	3,334.0000	1.802	0	0	0
07/08/2009	\$ / R 2010/06/14	8.85	Call	Currency Future	573.0000	555.0000	(3.141)	0	0	0
07/08/2009	\$ / R 2010/06/14	5.00	Call	Currency Future	3,549.0000	3,485.0000	(1.803)	0	0	0
07/08/2009	\$ / R 2010/06/14	10.70	Call	Currency Future	241.0000	234.0000	(2.905)	0	0	0
07/08/2009	\$ / R 2010/06/14	6.20	Put	Currency Future	30.0000	32.0000	6.667	0	0	0
07/08/2009	\$ / R 2010/06/14	12.65	Call	Currency Future	120.0000	117.0000	(2.500)	0	0	0
07/08/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	1,655.0000	1,710.0000	3.323	0	0	0
07/08/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	1,655.0000	1,710.0000	3.323	0	0	0
07/08/2009	\$ / R 2010/06/14	9.30	Put	Currency Future	1,211.0000	1,261.0000	4.129	0	0	0
07/08/2009	\$ / R 2010/06/14	15.50	Call	Currency Future	53.0000	51.0000	(3.774)	0	0	0
07/08/2009	\$ / R 2010/06/14	11.15	Put	Currency Future	2,809.0000	2,867.0000	2.065	0	0	0
07/08/2009	\$ / R 2010/06/14	11.20	Put	Currency Future	2,855.0000	2,913.0000	2.032	0	0	0
07/08/2009	\$ / R 2010/06/14	12.65	Put	Currency Future	4,229.0000	4,289.0000	1.419	0	0	0
07/08/2009	\$ / R 2010/06/14	9.50	Put	Currency Future	1,368.0000	1,420.0000	3.801	0	0	0
07/08/2009	\$ / R 2010/06/14	10.15	Call	Currency Future	304.0000	295.0000	(2.961)	0	0	0
07/08/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	332.0000	322.0000	(3.012)	0	0	0
07/08/2009	\$ / R 2010/06/14	12.55	Call	Currency Future	125.0000	121.0000	(3.200)	0	0	0
07/08/2009	\$ / R 2010/06/14	14.00	Call	Currency Future	80.0000	78.0000	(2.500)	0	0	0
07/08/2009	\$ / R 2010/06/14	13.20	Put	Currency Future	4,759.0000	4,820.0000	1.282	0	0	0
07/08/2009	\$ / R 2010/06/14	7.15	Call	Currency Future	1,515.0000	1,464.0000	(3.366)	0	0	0
07/08/2009	\$ / R 2010/06/14	13.15	Call	Currency Future	102.0000	99.0000	(2.941)	0	0	0
07/08/2009	\$ / R 2010/06/14	8.85	Put	Currency Future	881.0000	927.0000	5.221	0	0	0
07/08/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	347.0000	337.0000	(2.882)	0	0	0
07/08/2009	\$ / R 2010/06/14	12.55	Put	Currency Future	4,133.0000	4,193.0000	1.452	0	0	0
07/08/2009	\$ / R 2010/06/14	14.25	Call	Currency Future	75.0000	73.0000	(2.667)	0	0	0
07/08/2009	\$ / R 2010/06/14	14.00	Put	Currency Future	5,538.0000	5,600.0000	1.120	0	0	0
07/08/2009	\$ / R 2010/06/14	13.65	Put	Currency Future	5,196.0000	5,258.0000	1.193	0	0	0
07/08/2009	\$ / R 2010/06/14	5.60	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
07/08/2009	\$ / R 2010/06/14	8.05	Call	Currency Future	903.0000	873.0000	(3.322)	0	0	0
07/08/2009	\$ / R 2010/06/14	7.75	Put	Currency Future	282.0000	311.0000	10.284	0	0	0
07/08/2009	\$ / R 2010/06/14	11.25	Call	Currency Future	193.0000	187.0000	(3.109)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	\$ / R 2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2010/06/14	13.20	Call	Currency Future	101.0000	98.0000	(2.970)	0	0	0
07/08/2009	\$ / R 2010/06/14	13.65	Call	Currency Future	88.0000	85.0000	(3.409)	0	0	0
07/08/2009	\$ / R 2010/06/14	4.90	Call	Currency Future	3,648.0000	3,584.0000	(1.754)	0	0	0
07/08/2009	\$ / R 2010/06/14	5.60	Call	Currency Future	2,955.0000	2,892.0000	(2.132)	0	0	0
07/08/2009	\$ / R 2010/06/14	8.05	Put	Currency Future	411.0000	445.0000	8.273	0	0	0
07/08/2009	\$ / R 2010/06/14	7.75	Call	Currency Future	1,074.0000	1,038.0000	(3.352)	0	0	0
07/08/2009	\$ / R 2010/06/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	\$ / R 2010/06/14	6.15	Put	Currency Future	28.0000	30.0000	7.143	0	0	0
07/08/2009	\$ / R 2010/06/14	5.90	Put	Currency Future	20.0000	22.0000	10.000	0	0	0
07/08/2009	\$ / R 2010/06/14	8.35	Call	Currency Future	759.0000	732.0000	(3.557)	0	0	0
07/08/2009	\$ / R 2010/06/14	6.60	Call	Currency Future	1,992.0000	1,935.0000	(2.861)	0	0	0
07/08/2009	\$ / R 2010/06/14	9.75	Call	Currency Future	364.0000	353.0000	(3.022)	0	0	0
07/08/2009	\$ / R 2010/06/14	12.40	Put	Currency Future	3,988.0000	4,049.0000	1.530	0	0	0
07/08/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	420.0000	407.0000	(3.095)	0	0	0
07/08/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,328.0000	1,380.0000	3.916	0	0	0
07/08/2009	\$ / R 2010/06/14	3.75	Call	Currency Future	4,792.0000	4,728.0000	(1.336)	0	0	0
07/08/2009	\$ / R 2010/06/14	7.50	Put	Currency Future	198.0000	219.0000	10.606	0	0	0
07/08/2009	\$ / R 2010/06/14	6.00	Put	Currency Future	23.0000	25.0000	8.696	0	0	0
07/08/2009	\$ / R 2010/06/14	6.15	Call	Currency Future	2,420.0000	2,358.0000	(2.562)	0	0	0
07/08/2009	\$ / R 2010/06/14	5.90	Call	Currency Future	2,662.0000	2,600.0000	(2.329)	0	0	0
07/08/2009	\$ / R 2010/06/14	11.10	Call	Currency Future	205.0000	199.0000	(2.927)	0	0	0
07/08/2009	\$ / R 2010/06/14	9.60	Put	Currency Future	1,448.0000	1,501.0000	3.660	0	0	0
07/08/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	1,740.0000	1,795.0000	3.161	0	0	0
07/08/2009	\$ / R 2010/06/14	7.50	Call	Currency Future	1,240.0000	1,197.0000	(3.468)	0	0	0
07/08/2009	\$ / R 2010/06/14	7.00	Call	Currency Future	1,640.0000	1,587.0000	(3.232)	0	0	0
07/08/2009	\$ / R 2010/06/14	5.15	Put	Currency Future	9.0000	9.0000	-	0	0	0
07/08/2009	\$ / R 2010/06/14	4.90	Put	Currency Future	7.0000	7.0000	-	0	0	0
07/08/2009	\$ / R 2010/06/14	6.60	Put	Currency Future	50.0000	58.0000	16.000	0	0	0
07/08/2009	\$ / R 2010/06/14	4.30	Call	Currency Future	4,244.0000	4,180.0000	(1.508)	0	0	0
07/08/2009	\$ / R 2010/06/14	10.25	Put	Currency Future	1,999.0000	2,055.0000	2.801	0	0	0
07/08/2009	\$ / R 2010/06/14	11.25	Put	Currency Future	2,901.0000	2,960.0000	2.034	0	0	0
07/08/2009	\$ / R 2010/06/14	5.50	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
07/08/2009	\$ / R 2010/06/14	7.00	Put	Currency Future	98.0000	110.0000	12.245	0	0	0
07/08/2009	\$ / R 2010/06/14	4.60	Put	Currency Future	5.0000	5.0000	-	0	0	0
07/08/2009	\$ / R 2010/06/14	4.30	Put	Currency Future	2.0000	3.0000	50.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	\$ / R 2010/06/14	9.50	Call	Currency Future	410.0000	398.0000	(2.927)	0	0	0
07/08/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,408.0000	1,461.0000	3.764	0	0	0
07/08/2009	\$ / R 2010/06/14	12.45	Put	Currency Future	4,036.0000	4,097.0000	1.511	0	0	0
07/08/2009	\$ / R 2010/06/14	10.55	Call	Currency Future	258.0000	250.0000	(3.101)	0	0	0
07/08/2009	\$ / R 2010/06/14	5.25	Call	Currency Future	3,301.0000	3,237.0000	(1.939)	0	0	0
07/08/2009	\$ / R 2010/06/14	4.60	Call	Currency Future	3,947.0000	3,882.0000	(1.647)	0	0	0
07/08/2009	\$ / R 2010/06/14	5.30	Call	Currency Future	3,252.0000	3,188.0000	(1.968)	0	0	0
07/08/2009	\$ / R 2010/06/14	9.60	Call	Currency Future	390.0000	379.0000	(2.821)	0	0	0
07/08/2009	\$ / R 2010/06/14	10.25	Call	Currency Future	291.0000	283.0000	(2.749)	0	0	0
07/08/2009	\$ / R 2010/06/14	10.55	Put	Currency Future	2,266.0000	2,322.0000	2.471	0	0	0
07/08/2009	\$ / R 2010/06/14	6.75	Call	Currency Future	1,857.0000	1,802.0000	(2.962)	0	0	0
07/08/2009	\$ / R 2010/06/14	7.85	Put	Currency Future	322.0000	353.0000	9.627	0	0	0
07/08/2009	\$ / R 2010/06/14	5.30	Put	Currency Future	10.0000	10.0000	-	0	0	0
07/08/2009	\$ / R 2010/06/14	12.45	Call	Currency Future	128.0000	125.0000	(2.344)	0	0	0
07/08/2009	\$ / R 2010/06/14	10.45	Call	Currency Future	268.0000	261.0000	(2.612)	0	0	0
07/08/2009	\$ / R 2010/06/14	6.75	Put	Currency Future	65.0000	74.0000	13.846	0	0	0
07/08/2009	\$ / R 2010/06/14	4.85	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
07/08/2009	\$ / R 2010/06/14	6.00	Call	Currency Future	2,565.0000	2,503.0000	(2.417)	0	0	0
07/08/2009	\$ / R 2010/06/14	5.10	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
07/08/2009	\$ / R 2010/06/14	6.30	Call	Currency Future	2,276.0000	2,214.0000	(2.724)	0	0	0
07/08/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	279.0000	271.0000	(2.867)	0	0	0
07/08/2009	\$ / R 2010/06/14	5.25	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
07/08/2009	\$ / R 2010/06/14	5.85	Call	Currency Future	2,711.0000	2,648.0000	(2.324)	0	0	0
07/08/2009	\$ / R 2010/06/14	6.70	Call	Currency Future	1,902.0000	1,846.0000	(2.944)	0	0	0
07/08/2009	\$ / R 2010/06/14	10.20	Call	Currency Future	297.0000	289.0000	(2.694)	0	0	0
07/08/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,087.0000	2,144.0000	2.731	0	0	0
07/08/2009	\$ / R 2010/06/14	12.20	Call	Currency Future	139.0000	135.0000	(2.878)	0	0	0
07/08/2009	\$ / R 2010/06/14	4.35	Call	Currency Future	4,194.0000	4,131.0000	(1.502)	0	0	0
07/08/2009	\$ / R 2010/06/14	6.70	Put	Currency Future	60.0000	68.0000	13.333	0	0	0
07/08/2009	\$ / R 2010/06/14	6.25	Put	Currency Future	32.0000	35.0000	9.375	0	0	0
07/08/2009	\$ / R 2010/06/14	7.30	Call	Currency Future	1,394.0000	1,345.0000	(3.515)	0	0	0
07/08/2009	\$ / R 2010/06/14	8.90	Put	Currency Future	916.0000	963.0000	5.131	0	0	0
07/08/2009	\$ / R 2010/06/14	12.60	Put	Currency Future	4,181.0000	4,241.0000	1.435	0	0	0
07/08/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,613.0000	1,667.0000	3.348	0	0	0
07/08/2009	\$ / R 2010/06/14	5.85	Put	Currency Future	19.0000	21.0000	10.526	0	0	0
07/08/2009	\$ / R 2010/06/14	5.70	Call	Currency Future	2,857.0000	2,795.0000	(2.170)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	\$ / R 2010/06/14	7.25	Call	Currency Future	1,433.0000	1,384.0000	(3.419)	0	0	0
07/08/2009	\$ / R 2010/06/14	6.30	Put	Currency Future	34.0000	37.0000	8.824	0	0	0
07/08/2009	\$ / R 2010/06/14	12.40	Call	Currency Future	130.0000	127.0000	(2.308)	0	0	0
07/08/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	355.0000	345.0000	(2.817)	0	0	0
07/08/2009	\$ / R 2010/06/14	6.85	Put	Currency Future	77.0000	87.0000	12.987	0	0	0
07/08/2009	\$ / R 2010/06/14	5.15	Call	Currency Future	3,400.0000	3,336.0000	(1.882)	0	0	0
07/08/2009	\$ / R 2010/06/14	5.70	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
07/08/2009	\$ / R 2010/06/14	7.25	Put	Currency Future	142.0000	156.0000	9.859	0	0	0
07/08/2009	\$ / R 2010/06/14	7.30	Put	Currency Future	152.0000	167.0000	9.868	0	0	0
07/08/2009	\$ / R 2010/06/14	8.90	Call	Currency Future	558.0000	540.0000	(3.226)	0	0	0
07/08/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	285.0000	277.0000	(2.807)	0	0	0
07/08/2009	\$ / R 2010/06/14	7.70	Put	Currency Future	263.0000	291.0000	10.646	0	0	0
07/08/2009	\$ / R 2010/06/14	4.50	Put	Currency Future	4.0000	4.0000	-	0	0	0
07/08/2009	\$ / R 2010/06/14	7.85	Call	Currency Future	1,014.0000	980.0000	(3.353)	0	0	0
07/08/2009	\$ / R 2010/06/14	7.45	Put	Currency Future	186.0000	203.0000	9.140	0	0	0
07/08/2009	\$ / R 2010/06/14	6.90	Call	Currency Future	1,726.0000	1,672.0000	(3.129)	0	0	0
07/08/2009	\$ / R 2010/06/14	11.10	Put	Currency Future	2,763.0000	2,821.0000	2.099	0	0	0
07/08/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	400.0000	388.0000	(3.000)	0	0	0
07/08/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	420.0000	407.0000	(3.095)	0	0	0
07/08/2009	\$ / R 2010/06/14	5.50	Call	Currency Future	3,054.0000	2,990.0000	(2.096)	0	0	0
07/08/2009	\$ / R 2010/06/14	6.85	Call	Currency Future	1,769.0000	1,715.0000	(3.053)	0	0	0
07/08/2009	\$ / R 2010/06/14	7.45	Call	Currency Future	1,277.0000	1,231.0000	(3.602)	0	0	0
07/08/2009	\$ / R 2010/06/14	5.10	Call	Currency Future	3,450.0000	3,386.0000	(1.855)	0	0	0
07/08/2009	\$ / R 2010/06/14	12.10	Call	Currency Future	143.0000	139.0000	(2.797)	0	0	0
07/08/2009	\$ / R 2010/06/14	9.35	Put	Currency Future	1,249.0000	1,301.0000	4.163	0	0	0
07/08/2009	\$ / R 2010/06/14	6.45	Call	Currency Future	2,133.0000	2,072.0000	(2.860)	0	0	0
07/08/2009	\$ / R 2010/06/14	13.60	Call	Currency Future	89.0000	87.0000	(2.247)	0	0	0
07/08/2009	\$ / R 2010/06/14	4.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
07/08/2009	\$ / R 2010/06/14	12.10	Put	Currency Future	3,701.0000	3,762.0000	1.648	0	0	0
07/08/2009	\$ / R 2010/06/14	9.75	Put	Currency Future	1,572.0000	1,625.0000	3.372	0	0	0
07/08/2009	\$ / R 2010/06/14	10.20	Put	Currency Future	1,955.0000	2,012.0000	2.916	0	0	0
07/08/2009	\$ / R 2010/06/14	12.60	Call	Currency Future	123.0000	119.0000	(3.252)	0	0	0
07/08/2009	\$ / R 2010/06/14	7.65	Put	Currency Future	245.0000	272.0000	11.020	0	0	0
07/08/2009	\$ / R 2010/06/14	7.35	Call	Currency Future	1,354.0000	1,306.0000	(3.545)	0	0	0
07/08/2009	\$ / R 2010/06/14	5.45	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
07/08/2009	\$ / R 2010/06/14	14.55	Put	Currency Future	6,078.0000	6,140.0000	1.020	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	\$ / R	2010/06/14	13.10	Call	Currency Future	104.0000	101.0000	(2.885)	0	0	0
07/08/2009	\$ / R	2010/06/14	9.05	Call	Currency Future	515.0000	499.0000	(3.107)	0	0	0
07/08/2009	\$ / R	2010/06/14	10.50	Put	Currency Future	2,221.0000	2,278.0000	2.566	0	0	0
07/08/2009	\$ / R	2010/06/14	9.35	Call	Currency Future	441.0000	428.0000	(2.948)	0	0	0
07/08/2009	\$ / R	2010/06/14	4.50	Call	Currency Future	4,046.0000	3,982.0000	(1.582)	0	0	0
07/08/2009	\$ / R	2010/06/14	5.45	Call	Currency Future	3,103.0000	3,040.0000	(2.030)	0	0	0
07/08/2009	\$ / R	2010/06/14	11.45	Put	Currency Future	3,087.0000	3,146.0000	1.911	0	0	0
07/08/2009	\$ / R	2010/06/14	14.60	Put	Currency Future	6,126.0000	6,189.0000	1.028	0	0	0
07/08/2009	\$ / R	2010/06/14	10.50	Call	Currency Future	263.0000	255.0000	(3.042)	0	0	0
07/08/2009	\$ / R	2010/06/14	12.20	Put	Currency Future	3,797.0000	3,857.0000	1.580	0	0	0
07/08/2009	\$ / R	2010/06/14	11.30	Call	Currency Future	189.0000	184.0000	(2.646)	0	0	0
07/08/2009	\$ / R	2010/06/14	14.45	Call	Currency Future	71.0000	69.0000	(2.817)	0	0	0
07/08/2009	\$ / R	2010/06/14	13.45	Call	Currency Future	93.0000	90.0000	(3.226)	0	0	0
07/08/2009	\$ / R	2010/06/14	14.60	Call	Currency Future	68.0000	66.0000	(2.941)	0	0	0
07/08/2009	\$ / R	2010/06/14	4.25	Call	Currency Future	4,294.0000	4,230.0000	(1.490)	0	0	0
07/08/2009	\$ / R	2010/06/14	10.30	Put	Currency Future	2,043.0000	2,100.0000	2.790	0	0	0
07/08/2009	\$ / R	2010/06/14	7.65	Call	Currency Future	1,137.0000	1,099.0000	(3.342)	0	0	0
07/08/2009	\$ / R	2010/06/14	11.30	Put	Currency Future	2,948.0000	3,006.0000	1.967	0	0	0
07/08/2009	\$ / R	2010/06/14	4.45	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
07/08/2009	\$ / R	2010/06/14	14.55	Call	Currency Future	69.0000	67.0000	(2.899)	0	0	0
07/08/2009	\$ / R	2010/06/14	6.25	Call	Currency Future	2,324.0000	2,262.0000	(2.668)	0	0	0
07/08/2009	\$ / R	2010/06/14	10.70	Call	Currency Future	241.0000	234.0000	(2.905)	0	0	0
07/08/2009	\$ / R	2010/06/14	6.80	Put	Currency Future	71.0000	80.0000	12.676	0	0	0
07/08/2009	\$ / R	2010/06/14	14.45	Put	Currency Future	5,979.0000	6,042.0000	1.054	0	0	0
07/08/2009	\$ / R	2010/06/14	7.95	Call	Currency Future	957.0000	925.0000	(3.344)	0	0	0
07/08/2009	\$ / R	2010/06/14	11.55	Put	Currency Future	3,181.0000	3,240.0000	1.855	0	0	0
07/08/2009	\$ / R	2010/06/14	12.30	Call	Currency Future	134.0000	131.0000	(2.239)	0	0	0
07/08/2009	\$ / R	2010/06/14	7.35	Put	Currency Future	162.0000	179.0000	10.494	0	0	0
07/08/2009	\$ / R	2010/06/14	16.45	Put	Currency Future	7,950.0000	8,013.0000	0.792	0	0	0
07/08/2009	\$ / R	2010/06/14	7.95	Put	Currency Future	365.0000	398.0000	9.041	0	0	0
07/08/2009	\$ / R	2010/06/14	6.90	Put	Currency Future	84.0000	94.0000	11.905	0	0	0
07/08/2009	\$ / R	2010/06/14	11.55	Call	Currency Future	173.0000	168.0000	(2.890)	0	0	0
07/08/2009	\$ / R	2010/06/14	9.05	Put	Currency Future	1,023.0000	1,072.0000	4.790	0	0	0
07/08/2009	\$ / R	2010/06/14	16.50	Call	Currency Future	41.0000	40.0000	(2.439)	0	0	0
07/08/2009	\$ / R	2010/06/14	10.10	Put	Currency Future	1,869.0000	1,924.0000	2.943	0	0	0
07/08/2009	\$ / R	2010/06/14	9.90	Call	Currency Future	339.0000	330.0000	(2.655)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	\$ / R 2010/06/14	13.30	Call	Currency Future	98.0000	95.0000	(3.061)	0	0	0
07/08/2009	\$ / R 2010/06/14	13.45	Put	Currency Future	5,001.0000	5,063.0000	1.240	0	0	0
07/08/2009	\$ / R 2010/06/14	7.90	Put	Currency Future	343.0000	375.0000	9.329	0	0	0
07/08/2009	\$ / R 2010/06/14	14.50	Call	Currency Future	70.0000	68.0000	(2.857)	0	0	0
07/08/2009	\$ / R 2010/06/14	14.75	Put	Currency Future	6,273.0000	6,336.0000	1.004	0	0	0
07/08/2009	\$ / R 2010/06/14	16.50	Put	Currency Future	7,999.0000	8,062.0000	0.788	0	0	0
07/08/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	1,697.0000	1,752.0000	3.241	0	0	0
07/08/2009	\$ / R 2010/06/14	13.30	Put	Currency Future	4,856.0000	4,917.0000	1.256	0	0	0
07/08/2009	\$ / R 2010/06/14	9.25	Put	Currency Future	1,172.0000	1,223.0000	4.352	0	0	0
07/08/2009	\$ / R 2010/06/14	13.40	Put	Currency Future	4,953.0000	5,014.0000	1.232	0	0	0
07/08/2009	\$ / R 2010/06/14	14.50	Put	Currency Future	6,028.0000	6,091.0000	1.045	0	0	0
07/08/2009	\$ / R 2010/06/14	16.75	Call	Currency Future	37.0000	35.0000	(5.405)	0	0	0
07/08/2009	\$ / R 2010/06/14	12.80	Call	Currency Future	114.0000	111.0000	(2.632)	0	0	0
07/08/2009	\$ / R 2010/06/14	10.10	Call	Currency Future	310.0000	302.0000	(2.581)	0	0	0
07/08/2009	\$ / R 2010/06/14	10.45	Put	Currency Future	2,176.0000	2,233.0000	2.619	0	0	0
07/08/2009	\$ / R 2010/06/14	12.30	Put	Currency Future	3,892.0000	3,953.0000	1.567	0	0	0
07/08/2009	\$ / R 2010/06/14	12.80	Put	Currency Future	4,373.0000	4,433.0000	1.372	0	0	0
07/08/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	2,043.0000	2,100.0000	2.790	0	0	0
07/08/2009	\$ / R 2010/06/14	4.85	Call	Currency Future	3,698.0000	3,634.0000	(1.731)	0	0	0
07/08/2009	\$ / R 2010/06/14	11.85	Put	Currency Future	3,463.0000	3,523.0000	1.733	0	0	0
07/08/2009	\$ / R 2010/06/14	7.90	Call	Currency Future	985.0000	952.0000	(3.350)	0	0	0
07/08/2009	\$ / R 2010/06/14	4.70	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
07/08/2009	\$ / R 2010/06/14	14.30	Call	Currency Future	74.0000	72.0000	(2.703)	0	0	0
07/08/2009	\$ / R 2010/06/14	16.25	Put	Currency Future	7,752.0000	7,815.0000	0.813	0	0	0
07/08/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	1,697.0000	1,752.0000	3.241	0	0	0
07/08/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	285.0000	277.0000	(2.807)	0	0	0
07/08/2009	\$ / R 2010/06/14	16.70	Put	Currency Future	8,196.0000	8,259.0000	0.769	0	0	0
07/08/2009	\$ / R 2010/06/14	6.80	Call	Currency Future	1,813.0000	1,758.0000	(3.034)	0	0	0
07/08/2009	\$ / R 2010/06/14	11.85	Call	Currency Future	155.0000	151.0000	(2.581)	0	0	0
07/08/2009	\$ / R 2010/06/14	4.70	Call	Currency Future	3,847.0000	3,783.0000	(1.664)	0	0	0
07/08/2009	\$ / R 2010/06/14	13.10	Put	Currency Future	4,662.0000	4,723.0000	1.308	0	0	0
07/08/2009	\$ / R 2010/06/14	9.00	Put	Currency Future	987.0000	1,035.0000	4.863	0	0	0
07/08/2009	\$ / R 2010/06/14	5.80	Call	Currency Future	2,760.0000	2,697.0000	(2.283)	0	0	0
07/08/2009	\$ / R 2010/06/14	16.45	Call	Currency Future	42.0000	40.0000	(4.762)	0	0	0
07/08/2009	\$ / R 2010/06/14	16.75	Put	Currency Future	8,245.0000	8,308.0000	0.764	0	0	0
07/08/2009	\$ / R 2010/06/14	4.55	Put	Currency Future	4.0000	5.0000	25.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	\$ / R 2010/06/14	14.70	Call	Currency Future	66.0000	64.0000	(3.030)	0	0	0
07/08/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,408.0000	1,461.0000	3.764	0	0	0
07/08/2009	\$ / R 2010/06/14	4.45	Call	Currency Future	4,095.0000	4,032.0000	(1.538)	0	0	0
07/08/2009	\$ / R 2010/06/14	11.50	Call	Currency Future	176.0000	171.0000	(2.841)	0	0	0
07/08/2009	\$ / R 2010/06/14	4.55	Call	Currency Future	3,996.0000	3,932.0000	(1.602)	0	0	0
07/08/2009	\$ / R 2010/06/14	16.25	Call	Currency Future	44.0000	42.0000	(4.545)	0	0	0
07/08/2009	\$ / R 2010/06/14	9.25	Call	Currency Future	464.0000	450.0000	(3.017)	0	0	0
07/08/2009	\$ / R 2010/06/14	6.45	Put	Currency Future	41.0000	44.0000	7.317	0	0	0
07/08/2009	\$ / R 2010/06/14	11.50	Put	Currency Future	3,134.0000	3,193.0000	1.883	0	0	0
07/08/2009	\$ / R 2010/06/14	16.60	Call	Currency Future	40.0000	38.0000	(5.000)	0	0	0
07/08/2009	\$ / R 2010/06/14	16.30	Call	Currency Future	43.0000	42.0000	(2.326)	0	0	0
07/08/2009	\$ / R 2010/06/14	5.80	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
07/08/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	400.0000	388.0000	(3.000)	0	0	0
07/08/2009	\$ / R 2010/06/14	6.95	Put	Currency Future	91.0000	102.0000	12.088	0	0	0
07/08/2009	\$ / R 2010/06/14	9.15	Call	Currency Future	489.0000	474.0000	(3.067)	0	0	21,978
07/08/2009	\$ / R 2010/06/14	4.20	Call	Currency Future	4,344.0000	4,280.0000	(1.473)	0	0	0
07/08/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	118.0000	115.0000	(2.542)	0	0	0
07/08/2009	\$ / R 2010/06/14	11.15	Call	Currency Future	201.0000	195.0000	(2.985)	0	0	0
07/08/2009	\$ / R 2010/06/14	13.50	Put	Currency Future	5,050.0000	5,112.0000	1.228	0	0	0
07/08/2009	\$ / R 2010/06/14	16.60	Put	Currency Future	8,098.0000	8,160.0000	0.766	0	0	0
07/08/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	4,276.0000	4,337.0000	1.427	0	0	0
07/08/2009	\$ / R 2010/06/14	14.15	Put	Currency Future	5,685.0000	5,747.0000	1.091	0	0	0
07/08/2009	\$ / R 2010/06/14	4.80	Call	Currency Future	3,748.0000	3,684.0000	(1.708)	0	0	0
07/08/2009	\$ / R 2010/06/14	11.45	Call	Currency Future	179.0000	174.0000	(2.793)	0	0	0
07/08/2009	\$ / R 2010/06/14	13.50	Call	Currency Future	92.0000	89.0000	(3.261)	0	0	0
07/08/2009	\$ / R 2010/06/14	4.80	Put	Currency Future	6.0000	6.0000	-	0	0	0
07/08/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	274.0000	266.0000	(2.920)	0	0	0
07/08/2009	\$ / R 2010/06/14	9.15	Put	Currency Future	1,097.0000	1,146.0000	4.467	0	0	0
07/08/2009	\$ / R 2010/06/14	14.70	Call	Currency Future	66.0000	64.0000	(3.030)	0	0	0
07/08/2009	\$ / R 2010/06/14	5.95	Call	Currency Future	2,614.0000	2,551.0000	(2.410)	0	0	0
07/08/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,132.0000	2,189.0000	2.674	0	0	0
07/08/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	1,825.0000	1,881.0000	3.068	0	0	0
07/08/2009	\$ / R 2010/06/14	16.70	Call	Currency Future	38.0000	36.0000	(5.263)	0	0	0
07/08/2009	\$ / R 2010/06/14	4.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
07/08/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	317.0000	308.0000	(2.839)	0	0	0
07/08/2009	\$ / R 2010/06/14	4.95	Put	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
07/08/2009	\$ / R	2010/06/14	11.40	Put	Currency Future	3,041.0000	3,100.0000	1.940	0	0	0
07/08/2009	\$ / R	2010/06/14	7.55	Put	Currency Future	211.0000	236.0000	11.848	0	0	0
07/08/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	2,087.0000	2,144.0000	2.731	0	0	0
07/08/2009	\$ / R	2010/06/14	14.70	Put	Currency Future	6,224.0000	6,287.0000	1.012	0	0	0
07/08/2009	\$ / R	2010/06/14	5.95	Put	Currency Future	22.0000	24.0000	9.091	0	0	0
07/08/2009	\$ / R	2010/06/14	13.40	Call	Currency Future	95.0000	92.0000	(3.158)	0	0	0
07/08/2009	\$ / R	2010/06/14	10.35	Call	Currency Future	279.0000	271.0000	(2.867)	0	0	0
07/08/2009	\$ / R	2010/06/14	10.70	Put	Currency Future	2,400.0000	2,456.0000	2.333	0	0	0
07/08/2009	\$ / R	2010/06/14	11.40	Call	Currency Future	182.0000	177.0000	(2.747)	0	0	0
07/08/2009	\$ / R	2010/06/14	14.70	Put	Currency Future	6,224.0000	6,287.0000	1.012	0	0	0
07/08/2009	\$ / R	2010/06/14	14.35	Put	Currency Future	5,881.0000	5,943.0000	1.054	0	0	0
07/08/2009	\$ / R	2010/06/14	14.15	Call	Currency Future	77.0000	75.0000	(2.597)	0	0	0
07/08/2009	\$ / R	2010/06/14	6.95	Call	Currency Future	1,683.0000	1,629.0000	(3.209)	0	0	0
07/08/2009	\$ / R	2010/06/14	16.35	Call	Currency Future	43.0000	41.0000	(4.651)	0	0	0
07/08/2009	\$ / R	2010/06/14	7.55	Call	Currency Future	1,203.0000	1,163.0000	(3.325)	0	0	0
07/08/2009	\$ / R	2010/06/14	5.75	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
07/08/2009	\$ / R	2010/06/14	16.35	Put	Currency Future	7,851.0000	7,914.0000	0.802	0	0	0
07/08/2009	\$ / R	2010/06/14	11.05	Put	Currency Future	2,717.0000	2,775.0000	2.135	0	0	0
07/08/2009	\$ / R	2010/06/14	10.75	Call	Currency Future	236.0000	229.0000	(2.966)	0	0	0
07/08/2009	\$ / R	2010/06/14	16.30	Put	Currency Future	7,801.0000	7,864.0000	0.808	0	0	0
07/08/2009	\$ / R	2010/06/14	14.35	Call	Currency Future	73.0000	71.0000	(2.740)	0	0	0
07/08/2009	\$ / R	2010/06/14	12.05	Call	Currency Future	145.0000	141.0000	(2.759)	0	0	0
07/08/2009	\$ / R	2010/06/14	5.75	Call	Currency Future	2,808.0000	2,746.0000	(2.208)	0	0	0
07/08/2009	\$ / R	2010/06/14	14.30	Put	Currency Future	5,832.0000	5,894.0000	1.063	0	0	0
07/08/2009	\$ / R	2010/06/14	6.35	Put	Currency Future	36.0000	39.0000	8.333	0	0	0
07/08/2009	\$ / R	2010/06/14	12.05	Put	Currency Future	3,653.0000	3,714.0000	1.670	0	0	0
07/08/2009	\$ / R	2010/06/14	4.75	Call	Currency Future	3,797.0000	3,733.0000	(1.686)	0	0	0
07/08/2009	\$ / R	2010/06/14	9.00	Call	Currency Future	529.0000	512.0000	(3.214)	0	0	0
07/08/2009	\$ / R	2010/06/14	6.35	Call	Currency Future	2,228.0000	2,167.0000	(2.738)	0	0	0
07/08/2009	\$ / R	2010/06/14	13.15	Put	Currency Future	4,710.0000	4,772.0000	1.316	0	0	0
07/08/2009	\$ / R	2010/06/14	4.75	Put	Currency Future	6.0000	6.0000	-	0	0	0
07/08/2009	\$ / R	2010/06/14	13.05	Put	Currency Future	4,614.0000	4,675.0000	1.322	0	0	0
07/08/2009	\$ / R	2010/06/14	5.35	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
07/08/2009	\$ / R	2010/06/14	13.05	Call	Currency Future	106.0000	102.0000	(3.774)	0	0	0
07/08/2009	\$ / R	2010/06/14	10.75	Put	Currency Future	2,444.0000	2,502.0000	2.373	0	0	0
07/08/2009	\$ / R	2010/06/14	4.35	Put	Currency Future	3.0000	3.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	\$ / R	2010/06/14	6.65	Put	Currency Future	55.0000	63.0000	14.545	0	0	0
07/08/2009	\$ / R	2010/06/14	6.55	Put	Currency Future	46.0000	53.0000	15.217	0	0	0
07/08/2009	\$ / R	2010/06/14	5.35	Call	Currency Future	3,202.0000	3,138.0000	(1.999)	0	0	0
07/08/2009	\$ / R	2010/06/14	4.15	Call	Currency Future	4,393.0000	4,329.0000	(1.457)	0	0	0
07/08/2009	\$ / R	2010/06/14	6.65	Call	Currency Future	1,947.0000	1,890.0000	(2.928)	0	0	0
07/08/2009	\$ / R	2010/06/14	14.20	Put	Currency Future	5,734.0000	5,796.0000	1.081	0	0	0
07/08/2009	\$ / R	2010/06/14	6.55	Call	Currency Future	2,038.0000	1,980.0000	(2.846)	0	0	0
07/08/2009	\$ / R	2010/06/14	4.15	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
07/08/2009	\$ / R	2010/06/14	14.20	Call	Currency Future	76.0000	74.0000	(2.632)	0	0	0
07/08/2009	\$ / R	2010/06/14	11.05	Call	Currency Future	209.0000	203.0000	(2.871)	0	0	0
07/08/2009	\$ / R	2010/06/14	14.75	Call	Currency Future	65.0000	63.0000	(3.077)	0	0	0
07/08/2009	\$ / R	2010/06/14	16.15	Put	Currency Future	7,653.0000	7,716.0000	0.823	0	0	0
07/08/2009	\$ / R	2010/06/14	5.65	Put	Currency Future	14.0000	16.0000	14.286	0	0	0
07/08/2009	\$ / R	2010/06/14	5.55	Call	Currency Future	3,005.0000	2,941.0000	(2.130)	0	0	0
07/08/2009	\$ / R	2010/06/14	14.80	Call	Currency Future	64.0000	62.0000	(3.125)	0	0	0
07/08/2009	\$ / R	2010/06/14	16.15	Call	Currency Future	45.0000	43.0000	(4.444)	0	0	0
07/08/2009	\$ / R	2010/06/14	4.65	Put	Currency Future	5.0000	5.0000	-	0	0	0
07/08/2009	\$ / R	2010/06/14	16.80	Put	Currency Future	8,295.0000	8,357.0000	0.747	0	0	0
07/08/2009	\$ / R	2010/06/14	4.65	Call	Currency Future	3,897.0000	3,833.0000	(1.642)	0	0	0
07/08/2009	\$ / R	2010/06/14	16.20	Call	Currency Future	44.0000	43.0000	(2.273)	0	0	0
07/08/2009	\$ / R	2010/06/14	10.80	Put	Currency Future	2,490.0000	2,547.0000	2.289	0	0	0
07/08/2009	\$ / R	2010/06/14	5.65	Call	Currency Future	2,906.0000	2,843.0000	(2.168)	0	0	0
07/08/2009	\$ / R	2010/06/14	5.55	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
07/08/2009	\$ / R	2010/06/14	16.55	Put	Currency Future	8,049.0000	8,111.0000	0.770	0	0	0
07/08/2009	\$ / R	2010/06/14	10.80	Call	Currency Future	231.0000	224.0000	(3.030)	0	0	0
07/08/2009	\$ / R	2010/06/14	14.80	Put	Currency Future	6,322.0000	6,385.0000	0.997	0	0	0
07/08/2009	\$ / R	2010/06/14	16.55	Call	Currency Future	41.0000	39.0000	(4.878)	0	0	0
07/08/2009	\$ / R	2010/06/14	16.80	Call	Currency Future	36.0000	35.0000	(2.778)	0	0	0
07/08/2009	\$ / R	2010/06/14	16.20	Put	Currency Future	7,702.0000	7,765.0000	0.818	0	0	0
07/08/2009	£ / R	2009/09/14			Currency Future	13.6594	13.4533	(1.509)	13.7400	13.4900	25,841
07/08/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,215.0000	1,403.0000	15.473	0	0	0
07/08/2009	£ / R	2009/09/14	14.65	Call	Currency Future	89.0000	66.0000	(25.843)	0	0	0
07/08/2009	£ / R	2009/09/14	17.10	Put	Currency Future	3,450.0000	3,654.0000	5.913	0	0	0
07/08/2009	£ / R	2009/09/14	17.00	Put	Currency Future	3,351.0000	3,555.0000	6.088	0	0	0
07/08/2009	£ / R	2009/09/14	13.20	Put	Currency Future	145.0000	202.0000	39.310	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	£ / R 2009/09/14	9.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	£ / R 2009/09/14	15.90	Put	Currency Future	2,264.0000	2,465.0000	8.878	0	0	0
07/08/2009	£ / R 2009/09/14	14.65	Put	Currency Future	1,079.0000	1,263.0000	17.053	0	0	0
07/08/2009	£ / R 2009/09/14	12.60	Put	Currency Future	43.0000	62.0000	44.186	0	0	0
07/08/2009	£ / R 2009/09/14	19.00	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
07/08/2009	£ / R 2009/09/14	13.20	Call	Currency Future	605.0000	456.0000	(24.628)	0	0	0
07/08/2009	£ / R 2009/09/14	21.55	Put	Currency Future	7,892.0000	8,098.0000	2.610	0	0	0
07/08/2009	£ / R 2009/09/14	15.90	Call	Currency Future	23.0000	19.0000	(17.391)	0	0	0
07/08/2009	£ / R 2009/09/14	15.15	Call	Currency Future	50.0000	38.0000	(24.000)	0	0	0
07/08/2009	£ / R 2009/09/14	17.10	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
07/08/2009	£ / R 2009/09/14	19.00	Put	Currency Future	5,343.0000	5,549.0000	3.856	0	0	0
07/08/2009	£ / R 2009/09/14	11.55	Call	Currency Future	2,122.0000	1,917.0000	(9.661)	0	0	0
07/08/2009	£ / R 2009/09/14	15.40	Call	Currency Future	38.0000	30.0000	(21.053)	0	0	0
07/08/2009	£ / R 2009/09/14	15.15	Put	Currency Future	1,540.0000	1,735.0000	12.662	0	0	0
07/08/2009	£ / R 2009/09/14	18.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
07/08/2009	£ / R 2009/09/14	12.50	Put	Currency Future	38.0000	49.0000	28.947	0	0	0
07/08/2009	£ / R 2009/09/14	21.00	Put	Currency Future	7,342.0000	7,548.0000	2.806	0	0	0
07/08/2009	£ / R 2009/09/14	10.15	Call	Currency Future	3,511.0000	3,305.0000	(5.867)	0	0	0
07/08/2009	£ / R 2009/09/14	19.65	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
07/08/2009	£ / R 2009/09/14	10.55	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
07/08/2009	£ / R 2009/09/14	15.40	Put	Currency Future	1,779.0000	1,977.0000	11.130	0	0	0
07/08/2009	£ / R 2009/09/14	17.00	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
07/08/2009	£ / R 2009/09/14	13.10	Call	Currency Future	680.0000	522.0000	(23.235)	0	0	0
07/08/2009	£ / R 2009/09/14	9.55	Call	Currency Future	4,110.0000	3,904.0000	(5.012)	0	0	0
07/08/2009	£ / R 2009/09/14	14.80	Call	Currency Future	74.0000	56.0000	(24.324)	0	0	0
07/08/2009	£ / R 2009/09/14	12.70	Call	Currency Future	1,012.0000	830.0000	(17.984)	0	0	0
07/08/2009	£ / R 2009/09/14	21.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	£ / R 2009/09/14	10.55	Call	Currency Future	3,112.0000	2,907.0000	(6.587)	0	0	0
07/08/2009	£ / R 2009/09/14	15.40	Put	Currency Future	1,779.0000	1,977.0000	11.130	0	0	0
07/08/2009	£ / R 2009/09/14	19.35	Put	Currency Future	5,693.0000	5,898.0000	3.601	0	0	0
07/08/2009	£ / R 2009/09/14	12.70	Put	Currency Future	52.0000	77.0000	48.077	0	0	0
07/08/2009	£ / R 2009/09/14	12.00	Put	Currency Future	21.0000	24.0000	14.286	0	0	0
07/08/2009	£ / R 2009/09/14	17.55	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
07/08/2009	£ / R 2009/09/14	15.30	Call	Currency Future	42.0000	33.0000	(21.429)	0	0	0
07/08/2009	£ / R 2009/09/14	17.35	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
07/08/2009	£ / R 2009/09/14	11.00	Put	Currency Future	6.0000	7.0000	16.667	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	£ / R	2009/09/14	13.00	Put	Currency Future	99.0000	140.0000	41.414	0	0	0
07/08/2009	£ / R	2009/09/14	19.55	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
07/08/2009	£ / R	2009/09/14	15.30	Put	Currency Future	1,683.0000	1,880.0000	11.705	0	0	0
07/08/2009	£ / R	2009/09/14	17.35	Put	Currency Future	3,699.0000	3,903.0000	5.515	0	0	0
07/08/2009	£ / R	2009/09/14	12.60	Call	Currency Future	1,103.0000	915.0000	(17.044)	0	0	0
07/08/2009	£ / R	2009/09/14	12.50	Call	Currency Future	1,198.0000	1,003.0000	(16.277)	0	0	0
07/08/2009	£ / R	2009/09/14	17.55	Put	Currency Future	3,898.0000	4,102.0000	5.233	0	0	0
07/08/2009	£ / R	2009/09/14	13.95	Put	Currency Future	507.0000	655.0000	29.191	0	0	0
07/08/2009	£ / R	2009/09/14	19.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
07/08/2009	£ / R	2009/09/14	11.10	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
07/08/2009	£ / R	2009/09/14	21.10	Put	Currency Future	7,442.0000	7,648.0000	2.768	0	0	0
07/08/2009	£ / R	2009/09/14	8.75	Call	Currency Future	4,909.0000	4,703.0000	(4.196)	0	0	0
07/08/2009	£ / R	2009/09/14	9.00	Call	Currency Future	4,659.0000	4,453.0000	(4.422)	0	0	0
07/08/2009	£ / R	2009/09/14	21.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	£ / R	2009/09/14	13.95	Call	Currency Future	216.0000	159.0000	(26.389)	0	0	0
07/08/2009	£ / R	2009/09/14	9.60	Call	Currency Future	4,060.0000	3,854.0000	(5.074)	0	0	0
07/08/2009	£ / R	2009/09/14	8.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	£ / R	2009/09/14	12.00	Call	Currency Future	1,680.0000	1,477.0000	(12.083)	0	0	0
07/08/2009	£ / R	2009/09/14	19.55	Put	Currency Future	5,892.0000	6,098.0000	3.496	0	0	0
07/08/2009	£ / R	2009/09/14	14.30	Put	Currency Future	778.0000	948.0000	21.851	0	0	0
07/08/2009	£ / R	2009/09/14	12.35	Put	Currency Future	31.0000	38.0000	22.581	0	0	0
07/08/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,035.0000	1,217.0000	17.585	0	0	0
07/08/2009	£ / R	2009/09/14	9.60	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
07/08/2009	£ / R	2009/09/14	9.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	£ / R	2009/09/14	11.55	Put	Currency Future	12.0000	14.0000	16.667	0	0	0
07/08/2009	£ / R	2009/09/14	15.40	Call	Currency Future	38.0000	30.0000	(21.053)	0	0	0
07/08/2009	£ / R	2009/09/14	14.60	Call	Currency Future	94.0000	70.0000	(25.532)	0	0	0
07/08/2009	£ / R	2009/09/14	10.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	£ / R	2009/09/14	12.90	Call	Currency Future	840.0000	669.0000	(20.357)	0	0	0
07/08/2009	£ / R	2009/09/14	14.15	Put	Currency Future	657.0000	819.0000	24.658	0	0	0
07/08/2009	£ / R	2009/09/14	12.65	Put	Currency Future	47.0000	69.0000	46.809	0	0	0
07/08/2009	£ / R	2009/09/14	11.00	Call	Currency Future	2,665.0000	2,460.0000	(7.692)	0	0	0
07/08/2009	£ / R	2009/09/14	10.60	Call	Currency Future	3,063.0000	2,857.0000	(6.725)	0	0	0
07/08/2009	£ / R	2009/09/14	14.00	Call	Currency Future	203.0000	149.0000	(26.601)	0	0	0
07/08/2009	£ / R	2009/09/14	14.15	Put	Currency Future	657.0000	819.0000	24.658	0	0	0
07/08/2009	£ / R	2009/09/14	21.10	Call	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	£ / R 2009/09/14	12.65	Call	Currency Future	1,056.0000	872.0000	(17.424)	0	0	0
07/08/2009	£ / R 2009/09/14	10.00	Call	Currency Future	3,660.0000	3,455.0000	(5.601)	0	0	0
07/08/2009	£ / R 2009/09/14	19.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
07/08/2009	£ / R 2009/09/14	14.00	Put	Currency Future	543.0000	695.0000	27.993	0	0	0
07/08/2009	£ / R 2009/09/14	12.70	Put	Currency Future	52.0000	77.0000	48.077	0	0	0
07/08/2009	£ / R 2009/09/14	11.10	Call	Currency Future	2,566.0000	2,361.0000	(7.989)	0	0	0
07/08/2009	£ / R 2009/09/14	19.10	Put	Currency Future	5,443.0000	5,649.0000	3.785	0	0	0
07/08/2009	£ / R 2009/09/14	10.30	Call	Currency Future	3,361.0000	3,156.0000	(6.099)	0	0	0
07/08/2009	£ / R 2009/09/14	18.90	Put	Currency Future	5,243.0000	5,449.0000	3.929	0	0	0
07/08/2009	£ / R 2009/09/14	13.10	Put	Currency Future	120.0000	169.0000	40.833	0	0	0
07/08/2009	£ / R 2009/09/14	14.55	Call	Currency Future	100.0000	75.0000	(25.000)	0	0	0
07/08/2009	£ / R 2009/09/14	19.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
07/08/2009	£ / R 2009/09/14	9.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	£ / R 2009/09/14	20.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	£ / R 2009/09/14	14.15	Call	Currency Future	166.0000	122.0000	(26.506)	0	0	0
07/08/2009	£ / R 2009/09/14	8.10	Call	Currency Future	5,559.0000	5,353.0000	(3.706)	0	0	0
07/08/2009	£ / R 2009/09/14	9.30	Call	Currency Future	4,360.0000	4,154.0000	(4.725)	0	0	0
07/08/2009	£ / R 2009/09/14	20.90	Put	Currency Future	7,242.0000	7,448.0000	2.845	0	0	0
07/08/2009	£ / R 2009/09/14	14.30	Call	Currency Future	137.0000	101.0000	(26.277)	0	0	0
07/08/2009	£ / R 2009/09/14	13.35	Call	Currency Future	500.0000	364.0000	(27.200)	0	0	0
07/08/2009	£ / R 2009/09/14	10.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
07/08/2009	£ / R 2009/09/14	18.90	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
07/08/2009	£ / R 2009/09/14	13.15	Put	Currency Future	132.0000	185.0000	40.152	0	0	0
07/08/2009	£ / R 2009/09/14	19.15	Put	Currency Future	5,493.0000	5,698.0000	3.732	0	0	0
07/08/2009	£ / R 2009/09/14	14.55	Put	Currency Future	991.0000	1,171.0000	18.163	0	0	0
07/08/2009	£ / R 2009/09/14	14.05	Put	Currency Future	580.0000	736.0000	26.897	0	0	0
07/08/2009	£ / R 2009/09/14	13.35	Put	Currency Future	190.0000	261.0000	37.368	0	0	0
07/08/2009	£ / R 2009/09/14	16.90	Put	Currency Future	3,251.0000	3,455.0000	6.275	0	0	0
07/08/2009	£ / R 2009/09/14	21.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	£ / R 2009/09/14	19.65	Put	Currency Future	5,992.0000	6,198.0000	3.438	0	0	0
07/08/2009	£ / R 2009/09/14	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	£ / R 2009/09/14	11.30	Call	Currency Future	2,368.0000	2,163.0000	(8.657)	0	0	0
07/08/2009	£ / R 2009/09/14	16.90	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
07/08/2009	£ / R 2009/09/14	21.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	£ / R 2009/09/14	16.30	Call	Currency Future	17.0000	13.0000	(23.529)	0	0	0
07/08/2009	£ / R 2009/09/14	13.80	Call	Currency Future	263.0000	194.0000	(26.236)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	£ / R 2009/09/14	13.00	Call	Currency Future	758.0000	594.0000	(21.636)	0	0	0
07/08/2009	£ / R 2009/09/14	12.30	Call	Currency Future	1,389.0000	1,189.0000	(14.399)	0	0	0
07/08/2009	£ / R 2009/09/14	10.90	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
07/08/2009	£ / R 2009/09/14	13.15	Call	Currency Future	642.0000	488.0000	(23.988)	0	0	0
07/08/2009	£ / R 2009/09/14	19.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
07/08/2009	£ / R 2009/09/14	10.65	Call	Currency Future	3,013.0000	2,807.0000	(6.837)	0	0	0
07/08/2009	£ / R 2009/09/14	13.80	Put	Currency Future	404.0000	540.0000	33.663	0	0	0
07/08/2009	£ / R 2009/09/14	17.50	Put	Currency Future	3,848.0000	4,052.0000	5.301	0	0	0
07/08/2009	£ / R 2009/09/14	17.30	Put	Currency Future	3,649.0000	3,853.0000	5.591	0	0	0
07/08/2009	£ / R 2009/09/14	12.90	Put	Currency Future	80.0000	116.0000	45.000	0	0	0
07/08/2009	£ / R 2009/09/14	21.15	Put	Currency Future	7,492.0000	7,698.0000	2.750	0	0	0
07/08/2009	£ / R 2009/09/14	21.35	Put	Currency Future	7,692.0000	7,898.0000	2.678	0	0	0
07/08/2009	£ / R 2009/09/14	14.15	Call	Currency Future	166.0000	122.0000	(26.506)	0	0	0
07/08/2009	£ / R 2009/09/14	19.50	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
07/08/2009	£ / R 2009/09/14	17.30	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
07/08/2009	£ / R 2009/09/14	17.15	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
07/08/2009	£ / R 2009/09/14	9.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	£ / R 2009/09/14	16.30	Put	Currency Future	2,657.0000	2,860.0000	7.640	0	0	0
07/08/2009	£ / R 2009/09/14	19.50	Put	Currency Future	5,842.0000	6,048.0000	3.526	0	0	0
07/08/2009	£ / R 2009/09/14	15.35	Call	Currency Future	40.0000	31.0000	(22.500)	0	0	0
07/08/2009	£ / R 2009/09/14	12.80	Put	Currency Future	65.0000	94.0000	44.615	0	0	0
07/08/2009	£ / R 2009/09/14	12.30	Put	Currency Future	30.0000	36.0000	20.000	0	0	0
07/08/2009	£ / R 2009/09/14	9.90	Call	Currency Future	3,760.0000	3,554.0000	(5.479)	0	0	0
07/08/2009	£ / R 2009/09/14	17.15	Put	Currency Future	3,500.0000	3,704.0000	5.829	0	0	0
07/08/2009	£ / R 2009/09/14	9.15	Call	Currency Future	4,509.0000	4,303.0000	(4.569)	0	0	0
07/08/2009	£ / R 2009/09/14	21.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	£ / R 2009/09/14	11.50	Put	Currency Future	11.0000	13.0000	18.182	0	0	0
07/08/2009	£ / R 2009/09/14	15.05	Put	Currency Future	1,446.0000	1,639.0000	13.347	0	0	0
07/08/2009	£ / R 2009/09/14	12.80	Call	Currency Future	924.0000	748.0000	(19.048)	0	0	0
07/08/2009	£ / R 2009/09/14	11.30	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
07/08/2009	£ / R 2009/09/14	10.90	Call	Currency Future	2,764.0000	2,559.0000	(7.417)	0	0	0
07/08/2009	£ / R 2009/09/14	10.15	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
07/08/2009	£ / R 2009/09/14	10.65	Put	Currency Future	4.0000	4.0000	-	0	0	0
07/08/2009	£ / R 2009/09/14	10.60	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
07/08/2009	£ / R 2009/09/14	21.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	£ / R 2009/09/14	15.35	Put	Currency Future	1,731.0000	1,928.0000	11.381	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
07/08/2009	£ / R 2009/09/14	9.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	£ / R 2009/09/14	11.15	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
07/08/2009	£ / R 2009/09/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	£ / R 2009/09/14	11.60	Call	Currency Future	2,072.0000	1,868.0000	(9.846)	0	0	0
07/08/2009	£ / R 2009/09/14	12.35	Call	Currency Future	1,341.0000	1,141.0000	(14.914)	0	0	0
07/08/2009	£ / R 2009/09/14	11.50	Call	Currency Future	2,171.0000	1,966.0000	(9.443)	0	0	0
07/08/2009	£ / R 2009/09/14	12.10	Put	Currency Future	23.0000	27.0000	17.391	0	0	0
07/08/2009	£ / R 2009/09/14	14.75	Call	Currency Future	78.0000	59.0000	(24.359)	0	0	0
07/08/2009	£ / R 2009/09/14	13.45	Call	Currency Future	435.0000	309.0000	(28.966)	0	0	0
07/08/2009	£ / R 2009/09/14	11.15	Call	Currency Future	2,516.0000	2,312.0000	(8.108)	0	0	0
07/08/2009	£ / R 2009/09/14	12.15	Call	Currency Future	1,534.0000	1,332.0000	(13.168)	0	0	0
07/08/2009	£ / R 2009/09/14	11.60	Put	Currency Future	13.0000	15.0000	15.385	0	0	0
07/08/2009	£ / R 2009/09/14	19.40	Put	Currency Future	5,743.0000	5,948.0000	3.570	0	0	0
07/08/2009	£ / R 2009/09/14	9.35	Call	Currency Future	4,310.0000	4,104.0000	(4.780)	0	0	0
07/08/2009	£ / R 2009/09/14	10.50	Call	Currency Future	3,162.0000	2,957.0000	(6.483)	0	0	0
07/08/2009	£ / R 2009/09/14	12.10	Call	Currency Future	1,583.0000	1,381.0000	(12.761)	0	0	0
07/08/2009	£ / R 2009/09/14	14.75	Put	Currency Future	1,169.0000	1,356.0000	15.997	0	0	0
07/08/2009	£ / R 2009/09/14	13.25	Call	Currency Future	569.0000	424.0000	(25.483)	0	0	0
07/08/2009	£ / R 2009/09/14	16.65	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
07/08/2009	£ / R 2009/09/14	17.60	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
07/08/2009	£ / R 2009/09/14	11.35	Call	Currency Future	2,319.0000	2,114.0000	(8.840)	0	0	0
07/08/2009	£ / R 2009/09/14	18.60	Put	Currency Future	4,944.0000	5,149.0000	4.146	0	0	0
07/08/2009	£ / R 2009/09/14	18.15	Put	Currency Future	4,495.0000	4,700.0000	4.561	0	0	0
07/08/2009	£ / R 2009/09/14	17.60	Put	Currency Future	3,948.0000	4,152.0000	5.167	0	0	0
07/08/2009	£ / R 2009/09/14	9.50	Call	Currency Future	4,160.0000	3,954.0000	(4.952)	0	0	0
07/08/2009	£ / R 2009/09/14	10.10	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
07/08/2009	£ / R 2009/09/14	15.25	Call	Currency Future	45.0000	35.0000	(22.222)	0	0	0
07/08/2009	£ / R 2009/09/14	12.15	Put	Currency Future	25.0000	29.0000	16.000	0	0	0
07/08/2009	£ / R 2009/09/14	17.65	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
07/08/2009	£ / R 2009/09/14	21.60	Put	Currency Future	7,942.0000	8,148.0000	2.594	0	0	0
07/08/2009	£ / R 2009/09/14	9.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	£ / R 2009/09/14	20.10	Put	Currency Future	6,442.0000	6,648.0000	3.198	0	0	0
07/08/2009	£ / R 2009/09/14	9.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	£ / R 2009/09/14	15.10	Put	Currency Future	1,493.0000	1,687.0000	12.994	0	0	0
07/08/2009	£ / R 2009/09/14	13.45	Put	Currency Future	226.0000	306.0000	35.398	0	0	0
07/08/2009	£ / R 2009/09/14	18.15	Call	Currency Future	5.0000	3.0000	(40.000)	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
07/08/2009	£ / R	2009/09/14	17.65	Put	Currency Future	3,997.0000	4,202.0000	5.129	0	0	0
07/08/2009	£ / R	2009/09/14	19.60	Put	Currency Future	5,942.0000	6,148.0000	3.467	0	0	0
07/08/2009	£ / R	2009/09/14	10.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
07/08/2009	£ / R	2009/09/14	20.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	£ / R	2009/09/14	9.10	Call	Currency Future	4,559.0000	4,353.0000	(4.519)	0	0	0
07/08/2009	£ / R	2009/09/14	15.00	Put	Currency Future	1,399.0000	1,592.0000	13.796	0	0	0
07/08/2009	£ / R	2009/09/14	12.90	Call	Currency Future	840.0000	669.0000	(20.357)	0	0	0
07/08/2009	£ / R	2009/09/14	16.65	Put	Currency Future	3,003.0000	3,207.0000	6.793	0	0	0
07/08/2009	£ / R	2009/09/14	19.60	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
07/08/2009	£ / R	2009/09/14	21.50	Put	Currency Future	7,842.0000	8,048.0000	2.627	0	0	0
07/08/2009	£ / R	2009/09/14	10.10	Call	Currency Future	3,561.0000	3,355.0000	(5.785)	0	0	0
07/08/2009	£ / R	2009/09/14	15.00	Call	Currency Future	59.0000	45.0000	(23.729)	0	0	0
07/08/2009	£ / R	2009/09/14	12.90	Put	Currency Future	80.0000	116.0000	45.000	0	0	0
07/08/2009	£ / R	2009/09/14	13.60	Call	Currency Future	348.0000	253.0000	(27.299)	0	0	0
07/08/2009	£ / R	2009/09/14	7.65	Call	Currency Future	6,009.0000	5,803.0000	(3.428)	0	0	0
07/08/2009	£ / R	2009/09/14	11.65	Put	Currency Future	14.0000	16.0000	14.286	0	0	0
07/08/2009	£ / R	2009/09/14	17.50	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
07/08/2009	£ / R	2009/09/14	14.90	Call	Currency Future	66.0000	50.0000	(24.242)	0	0	0
07/08/2009	£ / R	2009/09/14	9.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	£ / R	2009/09/14	13.25	Put	Currency Future	159.0000	221.0000	38.994	0	0	0
07/08/2009	£ / R	2009/09/14	14.35	Call	Currency Future	129.0000	95.0000	(26.357)	0	0	0
07/08/2009	£ / R	2009/09/14	15.50	Call	Currency Future	34.0000	27.0000	(20.588)	0	0	0
07/08/2009	£ / R	2009/09/14	21.65	Put	Currency Future	7,992.0000	8,197.0000	2.565	0	0	0
07/08/2009	£ / R	2009/09/14	13.15	Call	Currency Future	642.0000	488.0000	(23.988)	0	0	0
07/08/2009	£ / R	2009/09/14	12.85	Put	Currency Future	72.0000	105.0000	45.833	0	0	0
07/08/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,306.0000	1,497.0000	14.625	0	0	0
07/08/2009	£ / R	2009/09/14	14.35	Put	Currency Future	819.0000	992.0000	21.123	0	0	0
07/08/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,215.0000	1,403.0000	15.473	0	0	0
07/08/2009	£ / R	2009/09/14	11.65	Call	Currency Future	2,023.0000	1,819.0000	(10.084)	0	0	0
07/08/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,493.0000	1,687.0000	12.994	0	0	0
07/08/2009	£ / R	2009/09/14	13.90	Call	Currency Future	231.0000	169.0000	(26.840)	0	0	0
07/08/2009	£ / R	2009/09/14	14.40	Call	Currency Future	121.0000	89.0000	(26.446)	0	0	0
07/08/2009	£ / R	2009/09/14	9.65	Call	Currency Future	4,010.0000	3,804.0000	(5.137)	0	0	0
07/08/2009	£ / R	2009/09/14	12.70	Call	Currency Future	1,012.0000	830.0000	(17.984)	0	0	0
07/08/2009	£ / R	2009/09/14	13.70	Call	Currency Future	300.0000	221.0000	(26.333)	0	0	0
07/08/2009	£ / R	2009/09/14	12.75	Put	Currency Future	58.0000	85.0000	46.552	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	£ / R	2009/09/14	15.10	Call	Currency Future	52.0000	40.0000	(23.077)	0	0	0
07/08/2009	£ / R	2009/09/14	14.10	Put	Currency Future	618.0000	777.0000	25.728	0	0	0
07/08/2009	£ / R	2009/09/14	13.40	Put	Currency Future	208.0000	283.0000	36.058	0	0	0
07/08/2009	£ / R	2009/09/14	13.60	Put	Currency Future	288.0000	400.0000	38.889	0	0	0
07/08/2009	£ / R	2009/09/14	14.40	Put	Currency Future	861.0000	1,036.0000	20.325	0	0	0
07/08/2009	£ / R	2009/09/14	13.15	Put	Currency Future	132.0000	185.0000	40.152	0	0	0
07/08/2009	£ / R	2009/09/14	12.75	Call	Currency Future	968.0000	788.0000	(18.595)	0	0	0
07/08/2009	£ / R	2009/09/14	14.10	Call	Currency Future	178.0000	130.0000	(26.966)	0	0	0
07/08/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,166.0000	2,367.0000	9.280	0	0	0
07/08/2009	£ / R	2009/09/14	13.70	Put	Currency Future	341.0000	468.0000	37.243	0	0	0
07/08/2009	£ / R	2009/09/14	15.10	Call	Currency Future	52.0000	40.0000	(23.077)	0	0	0
07/08/2009	£ / R	2009/09/14	13.40	Call	Currency Future	467.0000	336.0000	(28.051)	0	0	0
07/08/2009	£ / R	2009/09/14	15.70	Call	Currency Future	28.0000	22.0000	(21.429)	0	0	0
07/08/2009	£ / R	2009/09/14	11.35	Put	Currency Future	9.0000	11.0000	22.222	0	0	0
07/08/2009	£ / R	2009/09/14	12.85	Call	Currency Future	882.0000	708.0000	(19.728)	0	0	0
07/08/2009	£ / R	2009/09/14	15.25	Put	Currency Future	1,635.0000	1,831.0000	11.988	0	0	0
07/08/2009	£ / R	2009/09/14	13.85	Call	Currency Future	247.0000	181.0000	(26.721)	0	0	0
07/08/2009	£ / R	2009/09/14	14.80	Call	Currency Future	74.0000	56.0000	(24.324)	0	0	0
07/08/2009	£ / R	2009/09/14	9.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	£ / R	2009/09/14	15.15	Call	Currency Future	50.0000	38.0000	(24.000)	0	0	0
07/08/2009	£ / R	2009/09/14	13.85	Put	Currency Future	437.0000	578.0000	32.265	0	0	0
07/08/2009	£ / R	2009/09/14	15.50	Put	Currency Future	1,875.0000	2,074.0000	10.613	0	0	0
07/08/2009	£ / R	2009/09/14	7.40	Call	Currency Future	6,259.0000	6,053.0000	(3.291)	0	0	0
07/08/2009	£ / R	2009/09/14	14.85	Call	Currency Future	70.0000	53.0000	(24.286)	0	0	0
07/08/2009	£ / R	2009/09/14	14.95	Put	Currency Future	1,353.0000	1,544.0000	14.117	0	0	0
07/08/2009	£ / R	2009/09/14	21.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	£ / R	2009/09/14	8.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	£ / R	2009/09/14	13.75	Put	Currency Future	372.0000	504.0000	35.484	0	0	0
07/08/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,260.0000	1,450.0000	15.079	0	0	0
07/08/2009	£ / R	2009/09/14	15.70	Put	Currency Future	2,069.0000	2,269.0000	9.667	0	0	0
07/08/2009	£ / R	2009/09/14	8.90	Call	Currency Future	4,759.0000	4,553.0000	(4.329)	0	0	0
07/08/2009	£ / R	2009/09/14	13.85	Call	Currency Future	247.0000	181.0000	(26.721)	0	0	0
07/08/2009	£ / R	2009/09/14	14.65	Call	Currency Future	89.0000	66.0000	(25.843)	0	0	0
07/08/2009	£ / R	2009/09/14	15.15	Put	Currency Future	1,540.0000	1,735.0000	12.662	0	0	0
07/08/2009	£ / R	2009/09/14	15.80	Call	Currency Future	26.0000	20.0000	(23.077)	0	0	0
07/08/2009	£ / R	2009/09/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	£ / R	2009/09/14	14.55	Put	Currency Future	991.0000	1,171.0000	18.163	0	0	0
07/08/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,079.0000	1,263.0000	17.053	0	0	0
07/08/2009	£ / R	2009/09/14	15.65	Put	Currency Future	2,020.0000	2,220.0000	9.901	0	0	0
07/08/2009	£ / R	2009/09/14	13.40	Call	Currency Future	467.0000	336.0000	(28.051)	0	0	0
07/08/2009	£ / R	2009/09/14	10.40	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
07/08/2009	£ / R	2009/09/14	11.45	Call	Currency Future	2,220.0000	2,016.0000	(9.189)	0	0	0
07/08/2009	£ / R	2009/09/14	12.95	Put	Currency Future	89.0000	128.0000	43.820	0	0	0
07/08/2009	£ / R	2009/09/14	13.75	Call	Currency Future	281.0000	207.0000	(26.335)	0	0	0
07/08/2009	£ / R	2009/09/14	15.60	Put	Currency Future	1,972.0000	2,171.0000	10.091	0	0	0
07/08/2009	£ / R	2009/09/14	15.80	Call	Currency Future	26.0000	20.0000	(23.077)	0	0	0
07/08/2009	£ / R	2009/09/14	21.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	£ / R	2009/09/14	14.95	Call	Currency Future	62.0000	47.0000	(24.194)	0	0	0
07/08/2009	£ / R	2009/09/14	11.90	Call	Currency Future	1,778.0000	1,575.0000	(11.417)	0	0	0
07/08/2009	£ / R	2009/09/14	10.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
07/08/2009	£ / R	2009/09/14	9.20	Call	Currency Future	4,460.0000	4,253.0000	(4.641)	0	0	0
07/08/2009	£ / R	2009/09/14	13.05	Call	Currency Future	718.0000	558.0000	(22.284)	0	0	0
07/08/2009	£ / R	2009/09/14	13.85	Put	Currency Future	437.0000	578.0000	32.265	0	0	0
07/08/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,260.0000	1,450.0000	15.079	0	0	0
07/08/2009	£ / R	2009/09/14	9.75	Call	Currency Future	3,910.0000	3,704.0000	(5.269)	0	0	0
07/08/2009	£ / R	2009/09/14	16.10	Put	Currency Future	2,460.0000	2,662.0000	8.211	0	0	0
07/08/2009	£ / R	2009/09/14	21.30	Put	Currency Future	7,642.0000	7,848.0000	2.696	0	0	0
07/08/2009	£ / R	2009/09/14	14.10	Call	Currency Future	178.0000	130.0000	(26.966)	0	0	0
07/08/2009	£ / R	2009/09/14	14.70	Call	Currency Future	83.0000	63.0000	(24.096)	0	0	0
07/08/2009	£ / R	2009/09/14	10.40	Call	Currency Future	3,262.0000	3,056.0000	(6.315)	0	0	0
07/08/2009	£ / R	2009/09/14	10.45	Call	Currency Future	3,212.0000	3,007.0000	(6.382)	0	0	0
07/08/2009	£ / R	2009/09/14	9.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	£ / R	2009/09/14	14.05	Call	Currency Future	190.0000	139.0000	(26.842)	0	0	0
07/08/2009	£ / R	2009/09/14	13.65	Call	Currency Future	321.0000	237.0000	(26.168)	0	0	0
07/08/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,035.0000	1,217.0000	17.585	0	0	0
07/08/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,166.0000	2,367.0000	9.280	0	0	0
07/08/2009	£ / R	2009/09/14	14.05	Call	Currency Future	190.0000	139.0000	(26.842)	0	0	0
07/08/2009	£ / R	2009/09/14	19.30	Put	Currency Future	5,643.0000	5,848.0000	3.633	0	0	0
07/08/2009	£ / R	2009/09/14	14.10	Put	Currency Future	618.0000	777.0000	25.728	0	0	0
07/08/2009	£ / R	2009/09/14	15.20	Call	Currency Future	47.0000	36.0000	(23.404)	0	0	0
07/08/2009	£ / R	2009/09/14	16.40	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
07/08/2009	£ / R	2009/09/14	9.45	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	£ / R	2009/09/14	10.35	Call	Currency Future	3,312.0000	3,106.0000	(6.220)	0	0	0
07/08/2009	£ / R	2009/09/14	14.55	Call	Currency Future	100.0000	75.0000	(25.000)	0	0	0
07/08/2009	£ / R	2009/09/14	13.65	Call	Currency Future	321.0000	237.0000	(26.168)	0	0	0
07/08/2009	£ / R	2009/09/14	14.60	Call	Currency Future	94.0000	70.0000	(25.532)	0	0	0
07/08/2009	£ / R	2009/09/14	15.90	Call	Currency Future	23.0000	19.0000	(17.391)	0	0	0
07/08/2009	£ / R	2009/09/14	15.20	Put	Currency Future	1,588.0000	1,783.0000	12.280	0	0	0
07/08/2009	£ / R	2009/09/14	19.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
07/08/2009	£ / R	2009/09/14	11.45	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
07/08/2009	£ / R	2009/09/14	10.35	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
07/08/2009	£ / R	2009/09/14	13.05	Put	Currency Future	109.0000	154.0000	41.284	0	0	0
07/08/2009	£ / R	2009/09/14	14.20	Put	Currency Future	697.0000	861.0000	23.529	0	0	0
07/08/2009	£ / R	2009/09/14	14.90	Call	Currency Future	66.0000	50.0000	(24.242)	0	0	0
07/08/2009	£ / R	2009/09/14	17.90	Put	Currency Future	4,246.0000	4,451.0000	4.828	0	0	0
07/08/2009	£ / R	2009/09/14	17.45	Put	Currency Future	3,798.0000	4,003.0000	5.398	0	0	0
07/08/2009	£ / R	2009/09/14	14.20	Call	Currency Future	156.0000	115.0000	(26.282)	0	0	0
07/08/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,306.0000	1,497.0000	14.625	0	0	0
07/08/2009	£ / R	2009/09/14	17.90	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
07/08/2009	£ / R	2009/09/14	17.45	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
07/08/2009	£ / R	2009/09/14	15.65	Call	Currency Future	30.0000	23.0000	(23.333)	0	0	0
07/08/2009	£ / R	2009/09/14	16.40	Put	Currency Future	2,756.0000	2,959.0000	7.366	0	0	0
07/08/2009	£ / R	2009/09/14	19.45	Put	Currency Future	5,792.0000	5,998.0000	3.557	0	0	0
07/08/2009	£ / R	2009/09/14	14.50	Put	Currency Future	947.0000	1,126.0000	18.902	0	0	0
07/08/2009	£ / R	2009/09/14	15.30	Call	Currency Future	42.0000	33.0000	(21.429)	0	0	0
07/08/2009	£ / R	2009/09/14	11.90	Put	Currency Future	18.0000	21.0000	16.667	0	0	0
07/08/2009	£ / R	2009/09/14	9.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	£ / R	2009/09/14	14.35	Put	Currency Future	819.0000	992.0000	21.123	0	0	0
07/08/2009	£ / R	2009/09/14	14.70	Put	Currency Future	1,124.0000	1,309.0000	16.459	0	0	0
07/08/2009	£ / R	2009/09/14	13.30	Call	Currency Future	534.0000	393.0000	(26.404)	0	0	0
07/08/2009	£ / R	2009/09/14	21.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	£ / R	2009/09/14	12.95	Call	Currency Future	798.0000	631.0000	(20.927)	0	0	0
07/08/2009	£ / R	2009/09/14	14.50	Call	Currency Future	107.0000	79.0000	(26.168)	0	0	0
07/08/2009	£ / R	2009/09/14	15.35	Call	Currency Future	40.0000	31.0000	(22.500)	0	0	0
07/08/2009	£ / R	2009/09/14	13.40	Put	Currency Future	208.0000	283.0000	36.058	0	0	0
07/08/2009	£ / R	2009/09/14	9.45	Call	Currency Future	4,210.0000	4,004.0000	(4.893)	0	0	0
07/08/2009	£ / R	2009/09/14	14.25	Call	Currency Future	146.0000	108.0000	(26.027)	0	0	0
07/08/2009	£ / R	2009/09/14	15.30	Put	Currency Future	1,683.0000	1,880.0000	11.705	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	£ / R	2009/09/14	21.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	£ / R	2009/09/14	13.35	Call	Currency Future	500.0000	364.0000	(27.200)	0	0	0
07/08/2009	£ / R	2009/09/14	15.60	Call	Currency Future	31.0000	25.0000	(19.355)	0	0	0
07/08/2009	£ / R	2009/09/14	13.30	Put	Currency Future	174.0000	240.0000	37.931	0	0	0
07/08/2009	£ / R	2009/09/14	11.40	Call	Currency Future	2,269.0000	2,065.0000	(8.991)	0	0	0
07/08/2009	£ / R	2009/09/14	15.60	Put	Currency Future	1,972.0000	2,171.0000	10.091	0	0	0
07/08/2009	£ / R	2009/09/14	9.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	£ / R	2009/09/14	14.45	Call	Currency Future	113.0000	84.0000	(25.664)	0	0	0
07/08/2009	£ / R	2009/09/14	15.45	Put	Currency Future	1,827.0000	2,025.0000	10.837	0	0	0
07/08/2009	£ / R	2009/09/14	13.60	Call	Currency Future	348.0000	253.0000	(27.299)	0	0	0
07/08/2009	£ / R	2009/09/14	9.40	Call	Currency Future	4,260.0000	4,054.0000	(4.836)	0	0	0
07/08/2009	£ / R	2009/09/14	14.25	Put	Currency Future	737.0000	904.0000	22.659	0	0	0
07/08/2009	£ / R	2009/09/14	15.45	Call	Currency Future	36.0000	29.0000	(19.444)	0	0	0
07/08/2009	£ / R	2009/09/14	21.40	Put	Currency Future	7,742.0000	7,948.0000	2.661	0	0	0
07/08/2009	£ / R	2009/09/14	14.45	Put	Currency Future	904.0000	1,081.0000	19.580	0	0	0
07/08/2009	£ / R	2009/09/14	15.35	Put	Currency Future	1,731.0000	1,928.0000	11.381	0	0	0
07/08/2009	£ / R	2009/09/14	11.40	Put	Currency Future	10.0000	12.0000	20.000	0	0	0
07/08/2009	£ / R	2009/09/14	14.30	Call	Currency Future	137.0000	101.0000	(26.277)	0	0	0
07/08/2009	£ / R	2009/09/14	12.40	Put	Currency Future	34.0000	41.0000	20.588	0	0	0
07/08/2009	£ / R	2009/09/14	14.30	Put	Currency Future	778.0000	948.0000	21.851	0	0	0
07/08/2009	£ / R	2009/09/14	12.45	Put	Currency Future	36.0000	44.0000	22.222	0	0	0
07/08/2009	£ / R	2009/09/14	12.40	Call	Currency Future	1,293.0000	1,094.0000	(15.391)	0	0	0
07/08/2009	£ / R	2009/09/14	13.20	Call	Currency Future	605.0000	456.0000	(24.628)	0	0	0
07/08/2009	£ / R	2009/09/14	14.35	Call	Currency Future	129.0000	95.0000	(26.357)	0	0	0
07/08/2009	£ / R	2009/09/14	17.40	Put	Currency Future	3,748.0000	3,953.0000	5.470	0	0	0
07/08/2009	£ / R	2009/09/14	13.60	Put	Currency Future	288.0000	400.0000	38.889	0	0	0
07/08/2009	£ / R	2009/09/14	10.80	Call	Currency Future	2,864.0000	2,658.0000	(7.193)	0	0	0
07/08/2009	£ / R	2009/09/14	17.40	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
07/08/2009	£ / R	2009/09/14	21.45	Put	Currency Future	7,792.0000	7,998.0000	2.644	0	0	0
07/08/2009	£ / R	2009/09/14	12.45	Call	Currency Future	1,245.0000	1,047.0000	(15.904)	0	0	0
07/08/2009	£ / R	2009/09/14	19.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
07/08/2009	£ / R	2009/09/14	13.20	Put	Currency Future	145.0000	202.0000	39.310	0	0	0
07/08/2009	£ / R	2009/09/14	12.85	Put	Currency Future	72.0000	105.0000	45.833	0	0	0
07/08/2009	£ / R	2009/09/14	13.55	Call	Currency Future	376.0000	271.0000	(27.926)	0	0	0
07/08/2009	£ / R	2009/09/14	12.55	Put	Currency Future	41.0000	55.0000	34.146	0	0	0
07/08/2009	£ / R	2009/09/14	13.65	Put	Currency Future	311.0000	433.0000	39.228	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
07/08/2009	£ / R	2009/09/14	12.55	Call	Currency Future	1,150.0000	958.0000	(16.696)	0	0	0
07/08/2009	£ / R	2009/09/14	13.65	Put	Currency Future	311.0000	433.0000	39.228	0	0	0
07/08/2009	£ / R	2009/09/14	12.85	Call	Currency Future	882.0000	708.0000	(19.728)	0	0	0
07/08/2009	£ / R	2009/09/14	14.85	Call	Currency Future	70.0000	53.0000	(24.286)	0	0	0
07/08/2009	£ / R	2009/09/14	13.35	Put	Currency Future	190.0000	261.0000	37.368	0	0	0
07/08/2009	£ / R	2009/09/14	15.05	Call	Currency Future	55.0000	43.0000	(21.818)	0	0	0
07/08/2009	£ / R	2009/09/14	15.60	Call	Currency Future	31.0000	25.0000	(19.355)	0	0	0
07/08/2009	£ / R	2009/09/14	16.80	Put	Currency Future	3,152.0000	3,356.0000	6.472	0	0	0
07/08/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,264.0000	2,465.0000	8.878	0	0	0
07/08/2009	£ / R	2009/09/14	15.05	Call	Currency Future	55.0000	43.0000	(21.818)	0	0	0
07/08/2009	£ / R	2009/09/14	16.80	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
07/08/2009	£ / R	2009/09/14	13.10	Call	Currency Future	680.0000	522.0000	(23.235)	0	0	0
07/08/2009	£ / R	2009/09/14	16.00	Put	Currency Future	2,362.0000	2,564.0000	8.552	0	0	0
07/08/2009	£ / R	2009/09/14	18.80	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
07/08/2009	£ / R	2009/09/14	13.10	Put	Currency Future	120.0000	169.0000	40.833	0	0	0
07/08/2009	£ / R	2009/09/14	16.10	Call	Currency Future	20.0000	16.0000	(20.000)	0	0	0
07/08/2009	£ / R	2009/09/14	13.90	Put	Currency Future	472.0000	616.0000	30.508	0	0	0
07/08/2009	£ / R	2009/09/14	13.55	Put	Currency Future	266.0000	367.0000	37.970	0	0	0
07/08/2009	£ / R	2009/09/14	11.80	Put	Currency Future	16.0000	19.0000	18.750	0	0	0
07/08/2009	£ / R	2009/09/14	16.00	Call	Currency Future	21.0000	17.0000	(19.048)	0	0	0
07/08/2009	£ / R	2009/09/14	13.50	Put	Currency Future	246.0000	336.0000	36.585	0	0	0
07/08/2009	£ / R	2009/09/14	15.55	Call	Currency Future	33.0000	26.0000	(21.212)	0	0	0
07/08/2009	£ / R	2009/09/14	13.80	Put	Currency Future	404.0000	540.0000	33.663	0	0	0
07/08/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,446.0000	1,639.0000	13.347	0	0	0
07/08/2009	£ / R	2009/09/14	13.80	Call	Currency Future	263.0000	194.0000	(26.236)	0	0	0
07/08/2009	£ / R	2009/09/14	15.85	Put	Currency Future	2,215.0000	2,416.0000	9.074	0	0	0
07/08/2009	£ / R	2009/09/14	14.40	Call	Currency Future	121.0000	89.0000	(26.446)	0	0	0
07/08/2009	£ / R	2009/09/14	15.55	Put	Currency Future	1,923.0000	2,123.0000	10.400	0	0	0
07/08/2009	£ / R	2009/09/14	13.90	Call	Currency Future	231.0000	169.0000	(26.840)	0	0	0
07/08/2009	£ / R	2009/09/14	15.55	Call	Currency Future	33.0000	26.0000	(21.212)	0	0	0
07/08/2009	£ / R	2009/09/14	14.40	Put	Currency Future	861.0000	1,036.0000	20.325	0	0	0
07/08/2009	£ / R	2009/09/14	14.05	Put	Currency Future	580.0000	736.0000	26.897	0	0	0
07/08/2009	£ / R	2009/09/14	15.55	Put	Currency Future	1,923.0000	2,123.0000	10.400	0	0	0
07/08/2009	£ / R	2009/09/14	15.85	Call	Currency Future	25.0000	19.0000	(24.000)	0	0	0
07/08/2009	£ / R	2009/09/14	13.90	Put	Currency Future	472.0000	616.0000	30.508	0	0	0
07/08/2009	£ / R	2009/09/14	16.05	Put	Currency Future	2,411.0000	2,613.0000	8.378	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	£ / R	2009/09/14	15.95	Call	Currency Future	22.0000	18.0000	(18.182)	0	0	0
07/08/2009	£ / R	2009/09/14	16.05	Call	Currency Future	20.0000	16.0000	(20.000)	0	0	0
07/08/2009	£ / R	2009/09/14	15.95	Put	Currency Future	2,313.0000	2,514.0000	8.690	0	0	0
07/08/2009	£ / R	2009/09/14	15.75	Put	Currency Future	2,118.0000	2,318.0000	9.443	0	0	0
07/08/2009	£ / R	2009/09/14	15.75	Call	Currency Future	27.0000	21.0000	(22.222)	0	0	0
07/08/2009	£ / R	2009/09/14	9.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	£ / R	2009/09/14	10.75	Call	Currency Future	2,914.0000	2,708.0000	(7.069)	0	0	0
07/08/2009	£ / R	2009/09/14	13.50	Call	Currency Future	405.0000	289.0000	(28.642)	0	0	0
07/08/2009	£ / R	2009/09/14	9.05	Call	Currency Future	4,609.0000	4,403.0000	(4.470)	0	0	0
07/08/2009	£ / R	2009/09/14	10.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	£ / R	2009/09/14	18.80	Put	Currency Future	5,143.0000	5,349.0000	4.005	0	0	0
07/08/2009	£ / R	2009/09/14	18.75	Put	Currency Future	5,094.0000	5,299.0000	4.024	0	0	0
07/08/2009	£ / R	2009/09/14	20.80	Put	Currency Future	7,142.0000	7,348.0000	2.884	0	0	0
07/08/2009	£ / R	2009/09/14	10.05	Call	Currency Future	3,611.0000	3,405.0000	(5.705)	0	0	0
07/08/2009	£ / R	2009/09/14	20.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	£ / R	2009/09/14	20.75	Put	Currency Future	7,092.0000	7,298.0000	2.905	0	0	0
07/08/2009	£ / R	2009/09/14	11.80	Call	Currency Future	1,876.0000	1,672.0000	(10.874)	0	0	0
07/08/2009	£ / R	2009/09/14	18.75	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
07/08/2009	£ / R	2009/09/14	20.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	£ / R	2009/09/14	9.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	£ / R	2009/09/14	21.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	£ / R	2009/09/14	16.75	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
07/08/2009	£ / R	2009/09/14	8.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	£ / R	2009/09/14	19.05	Put	Currency Future	5,393.0000	5,599.0000	3.820	0	0	0
07/08/2009	£ / R	2009/09/14	10.75	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
07/08/2009	£ / R	2009/09/14	8.80	Call	Currency Future	4,859.0000	4,653.0000	(4.240)	0	0	0
07/08/2009	£ / R	2009/09/14	21.05	Put	Currency Future	7,392.0000	7,598.0000	2.787	0	0	0
07/08/2009	£ / R	2009/09/14	11.75	Call	Currency Future	1,925.0000	1,721.0000	(10.597)	0	0	0
07/08/2009	£ / R	2009/09/14	9.80	Call	Currency Future	3,860.0000	3,654.0000	(5.337)	0	0	0
07/08/2009	£ / R	2009/09/14	17.05	Put	Currency Future	3,400.0000	3,604.0000	6.000	0	0	0
07/08/2009	£ / R	2009/09/14	11.75	Put	Currency Future	16.0000	18.0000	12.500	0	0	0
07/08/2009	£ / R	2009/09/14	10.80	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
07/08/2009	£ / R	2009/09/14	12.05	Call	Currency Future	1,631.0000	1,429.0000	(12.385)	0	0	0
07/08/2009	£ / R	2009/09/14	11.05	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
07/08/2009	£ / R	2009/09/14	11.05	Call	Currency Future	2,616.0000	2,410.0000	(7.875)	0	0	0
07/08/2009	£ / R	2009/09/14	16.75	Put	Currency Future	3,102.0000	3,306.0000	6.576	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	£ / R	2009/09/14	9.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	£ / R	2009/09/14	12.05	Put	Currency Future	22.0000	26.0000	18.182	0	0	0
07/08/2009	£ / R	2009/09/14	9.95	Call	Currency Future	3,710.0000	3,504.0000	(5.553)	0	0	0
07/08/2009	£ / R	2009/09/14	17.05	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
07/08/2009	£ / R	2009/09/14	8.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	£ / R	2009/09/14	19.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
07/08/2009	£ / R	2009/09/14	8.95	Call	Currency Future	4,709.0000	4,503.0000	(4.375)	0	0	0
07/08/2009	£ / R	2009/09/14	10.95	Call	Currency Future	2,715.0000	2,510.0000	(7.551)	0	0	0
07/08/2009	£ / R	2009/09/14	11.95	Call	Currency Future	1,729.0000	1,526.0000	(11.741)	0	0	0
07/08/2009	£ / R	2009/09/14	10.95	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
07/08/2009	£ / R	2009/09/14	16.95	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
07/08/2009	£ / R	2009/09/14	11.95	Put	Currency Future	20.0000	23.0000	15.000	0	0	0
07/08/2009	£ / R	2009/09/14	21.20	Put	Currency Future	7,542.0000	7,748.0000	2.731	0	0	0
07/08/2009	£ / R	2009/09/14	19.20	Put	Currency Future	5,543.0000	5,748.0000	3.698	0	0	0
07/08/2009	£ / R	2009/09/14	11.20	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
07/08/2009	£ / R	2009/09/14	11.20	Call	Currency Future	2,467.0000	2,262.0000	(8.310)	0	0	0
07/08/2009	£ / R	2009/09/14	10.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
07/08/2009	£ / R	2009/09/14	21.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	£ / R	2009/09/14	12.20	Call	Currency Future	1,486.0000	1,284.0000	(13.594)	0	0	0
07/08/2009	£ / R	2009/09/14	17.20	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
07/08/2009	£ / R	2009/09/14	12.20	Put	Currency Future	26.0000	31.0000	19.231	0	0	0
07/08/2009	£ / R	2009/09/14	19.20	Call	Currency Future	2.0000	2.0000	-	0	0	0
07/08/2009	£ / R	2009/09/14	17.20	Put	Currency Future	3,549.0000	3,754.0000	5.776	0	0	0
07/08/2009	£ / R	2009/09/14	16.95	Put	Currency Future	3,301.0000	3,505.0000	6.180	0	0	0
07/08/2009	£ / R	2009/09/14	10.20	Call	Currency Future	3,461.0000	3,255.0000	(5.952)	0	0	0
07/08/2009	£ / R	2009/09/14	18.95	Put	Currency Future	5,293.0000	5,499.0000	3.892	0	0	0
07/08/2009	£ / R	2009/09/14	20.95	Put	Currency Future	7,292.0000	7,498.0000	2.825	0	0	0
07/08/2009	£ / R	2009/09/14	20.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	£ / R	2009/09/14	18.95	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
07/08/2009	£ / R	2009/12/14			Currency Future	13.8995	13.6887	(1.517)	13.9300	13.6800	14,898
07/08/2009	£ / R	2009/12/14	11.50	Call	Currency Future	2,445.0000	2,239.0000	(8.425)	0	0	0
07/08/2009	£ / R	2009/12/14	13.15	Call	Currency Future	1,002.0000	862.0000	(13.972)	0	0	0
07/08/2009	£ / R	2009/12/14	19.30	Put	Currency Future	5,426.0000	5,635.0000	3.852	0	0	0
07/08/2009	£ / R	2009/12/14	12.35	Call	Currency Future	1,647.0000	1,455.0000	(11.658)	0	0	0
07/08/2009	£ / R	2009/12/14	19.30	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	£ / R 2009/12/14	10.85	Put	Currency Future	29.0000	32.0000	10.345	0	0	0
07/08/2009	£ / R 2009/12/14	9.40	Put	Currency Future	5.0000	7.0000	40.000	0	0	0
07/08/2009	£ / R 2009/12/14	21.55	Put	Currency Future	7,664.0000	7,873.0000	2.727	0	0	0
07/08/2009	£ / R 2009/12/14	21.75	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
07/08/2009	£ / R 2009/12/14	13.45	Put	Currency Future	371.0000	459.0000	23.720	0	0	0
07/08/2009	£ / R 2009/12/14	12.30	Put	Currency Future	93.0000	110.0000	18.280	0	0	0
07/08/2009	£ / R 2009/12/14	21.35	Put	Currency Future	7,465.0000	7,674.0000	2.800	0	0	0
07/08/2009	£ / R 2009/12/14	10.85	Call	Currency Future	3,079.0000	2,870.0000	(6.788)	0	0	0
07/08/2009	£ / R 2009/12/14	10.40	Put	Currency Future	20.0000	22.0000	10.000	0	0	0
07/08/2009	£ / R 2009/12/14	21.75	Put	Currency Future	7,863.0000	8,072.0000	2.658	0	0	0
07/08/2009	£ / R 2009/12/14	15.30	Call	Currency Future	248.0000	212.0000	(14.516)	0	0	0
07/08/2009	£ / R 2009/12/14	10.40	Call	Currency Future	3,519.0000	3,311.0000	(5.911)	0	0	0
07/08/2009	£ / R 2009/12/14	14.10	Call	Currency Future	524.0000	446.0000	(14.885)	0	0	0
07/08/2009	£ / R 2009/12/14	18.80	Put	Currency Future	4,930.0000	5,138.0000	4.219	0	0	0
07/08/2009	£ / R 2009/12/14	21.30	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
07/08/2009	£ / R 2009/12/14	12.35	Put	Currency Future	98.0000	116.0000	18.367	0	0	0
07/08/2009	£ / R 2009/12/14	11.40	Call	Currency Future	2,542.0000	2,336.0000	(8.104)	0	0	0
07/08/2009	£ / R 2009/12/14	11.55	Call	Currency Future	2,396.0000	2,191.0000	(8.556)	0	0	0
07/08/2009	£ / R 2009/12/14	14.20	Put	Currency Future	791.0000	929.0000	17.446	0	0	0
07/08/2009	£ / R 2009/12/14	20.30	Call	Currency Future	20.0000	17.0000	(15.000)	0	0	0
07/08/2009	£ / R 2009/12/14	15.30	Put	Currency Future	1,648.0000	1,823.0000	10.619	0	0	0
07/08/2009	£ / R 2009/12/14	9.35	Put	Currency Future	4.0000	6.0000	50.000	0	0	0
07/08/2009	£ / R 2009/12/14	12.40	Put	Currency Future	103.0000	122.0000	18.447	0	0	0
07/08/2009	£ / R 2009/12/14	14.20	Call	Currency Future	490.0000	417.0000	(14.898)	0	0	0
07/08/2009	£ / R 2009/12/14	20.30	Put	Currency Future	6,420.0000	6,629.0000	3.255	0	0	0
07/08/2009	£ / R 2009/12/14	13.15	Put	Currency Future	253.0000	323.0000	27.668	0	0	0
07/08/2009	£ / R 2009/12/14	21.30	Put	Currency Future	7,415.0000	7,624.0000	2.819	0	0	0
07/08/2009	£ / R 2009/12/14	21.35	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
07/08/2009	£ / R 2009/12/14	7.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	£ / R 2009/12/14	12.40	Call	Currency Future	1,603.0000	1,411.0000	(11.978)	0	0	0
07/08/2009	£ / R 2009/12/14	14.60	Put	Currency Future	1,079.0000	1,234.0000	14.365	0	0	0
07/08/2009	£ / R 2009/12/14	18.80	Call	Currency Future	29.0000	27.0000	(6.897)	0	0	0
07/08/2009	£ / R 2009/12/14	10.50	Put	Currency Future	22.0000	24.0000	9.091	0	0	0
07/08/2009	£ / R 2009/12/14	19.35	Put	Currency Future	5,476.0000	5,685.0000	3.817	0	0	0
07/08/2009	£ / R 2009/12/14	9.35	Call	Currency Future	4,554.0000	4,345.0000	(4.589)	0	0	0
07/08/2009	£ / R 2009/12/14	17.40	Call	Currency Future	57.0000	46.0000	(19.298)	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
07/08/2009	£ / R	2009/12/14	14.60	Call	Currency Future	379.0000	323.0000	(14.776)	0	0	0
07/08/2009	£ / R	2009/12/14	9.20	Call	Currency Future	4,703.0000	4,493.0000	(4.465)	0	0	0
07/08/2009	£ / R	2009/12/14	13.45	Call	Currency Future	821.0000	698.0000	(14.982)	0	0	0
07/08/2009	£ / R	2009/12/14	19.35	Call	Currency Future	26.0000	23.0000	(11.538)	0	0	0
07/08/2009	£ / R	2009/12/14	15.35	Call	Currency Future	240.0000	206.0000	(14.167)	0	0	0
07/08/2009	£ / R	2009/12/14	15.40	Put	Currency Future	1,734.0000	1,912.0000	10.265	0	0	0
07/08/2009	£ / R	2009/12/14	14.10	Put	Currency Future	724.0000	857.0000	18.370	0	0	0
07/08/2009	£ / R	2009/12/14	13.45	Call	Currency Future	821.0000	698.0000	(14.982)	0	0	0
07/08/2009	£ / R	2009/12/14	12.30	Call	Currency Future	1,692.0000	1,499.0000	(11.407)	0	0	0
07/08/2009	£ / R	2009/12/14	10.35	Put	Currency Future	19.0000	21.0000	10.526	0	0	0
07/08/2009	£ / R	2009/12/14	19.85	Put	Currency Future	5,974.0000	6,182.0000	3.482	0	0	0
07/08/2009	£ / R	2009/12/14	15.40	Call	Currency Future	234.0000	200.0000	(14.530)	0	0	0
07/08/2009	£ / R	2009/12/14	21.55	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
07/08/2009	£ / R	2009/12/14	13.90	Put	Currency Future	598.0000	721.0000	20.569	0	0	0
07/08/2009	£ / R	2009/12/14	12.90	Put	Currency Future	175.0000	231.0000	32.000	0	0	0
07/08/2009	£ / R	2009/12/14	13.20	Put	Currency Future	271.0000	344.0000	26.937	0	0	0
07/08/2009	£ / R	2009/12/14	11.35	Call	Currency Future	2,590.0000	2,384.0000	(7.954)	0	0	0
07/08/2009	£ / R	2009/12/14	16.85	Call	Currency Future	87.0000	70.0000	(19.540)	0	0	0
07/08/2009	£ / R	2009/12/14	11.40	Put	Currency Future	42.0000	47.0000	11.905	0	0	0
07/08/2009	£ / R	2009/12/14	13.55	Call	Currency Future	766.0000	649.0000	(15.274)	0	0	0
07/08/2009	£ / R	2009/12/14	11.35	Put	Currency Future	41.0000	45.0000	9.756	0	0	0
07/08/2009	£ / R	2009/12/14	15.90	Call	Currency Future	0.0000	145.0000	100.000	0	0	0
07/08/2009	£ / R	2009/12/14	7.60	Call	Currency Future	6,300.0000	6,089.0000	(3.349)	0	0	0
07/08/2009	£ / R	2009/12/14	19.55	Put	Currency Future	5,675.0000	5,884.0000	3.683	0	0	0
07/08/2009	£ / R	2009/12/14	19.75	Put	Currency Future	5,874.0000	6,083.0000	3.558	0	0	0
07/08/2009	£ / R	2009/12/14	17.35	Call	Currency Future	59.0000	48.0000	(18.644)	0	0	0
07/08/2009	£ / R	2009/12/14	15.90	Put	Currency Future	0.0000	2,356.0000	100.000	0	0	0
07/08/2009	£ / R	2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	£ / R	2009/12/14	17.55	Put	Currency Future	3,701.0000	3,902.0000	5.431	0	0	0
07/08/2009	£ / R	2009/12/14	13.90	Call	Currency Future	598.0000	509.0000	(14.883)	0	0	0
07/08/2009	£ / R	2009/12/14	13.35	Put	Currency Future	329.0000	411.0000	24.924	0	0	0
07/08/2009	£ / R	2009/12/14	17.35	Put	Currency Future	3,510.0000	3,709.0000	5.670	0	0	0
07/08/2009	£ / R	2009/12/14	7.85	Call	Currency Future	6,050.0000	5,839.0000	(3.488)	0	0	0
07/08/2009	£ / R	2009/12/14	17.90	Call	Currency Future	0.0000	35.0000	100.000	0	0	0
07/08/2009	£ / R	2009/12/14	18.10	Call	Currency Future	36.0000	33.0000	(8.333)	0	0	0
07/08/2009	£ / R	2009/12/14	10.55	Call	Currency Future	3,372.0000	3,164.0000	(6.168)	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
07/08/2009	£ / R 2009/12/14	13.45	Put	Currency Future	371.0000	459.0000	23.720	0	0	0
07/08/2009	£ / R 2009/12/14	13.50	Put	Currency Future	393.0000	484.0000	23.155	0	0	0
07/08/2009	£ / R 2009/12/14	13.35	Call	Currency Future	878.0000	749.0000	(14.692)	0	0	0
07/08/2009	£ / R 2009/12/14	19.85	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
07/08/2009	£ / R 2009/12/14	11.85	Call	Currency Future	2,107.0000	1,908.0000	(9.445)	0	0	0
07/08/2009	£ / R 2009/12/14	17.90	Put	Currency Future	0.0000	4,246.0000	100.000	0	0	0
07/08/2009	£ / R 2009/12/14	18.10	Put	Currency Future	4,237.0000	4,444.0000	4.886	0	0	0
07/08/2009	£ / R 2009/12/14	9.55	Put	Currency Future	7.0000	9.0000	28.571	0	0	0
07/08/2009	£ / R 2009/12/14	15.10	Call	Currency Future	278.0000	238.0000	(14.388)	0	0	0
07/08/2009	£ / R 2009/12/14	12.90	Call	Currency Future	1,174.0000	1,020.0000	(13.118)	0	0	0
07/08/2009	£ / R 2009/12/14	9.20	Put	Currency Future	3.0000	5.0000	66.667	0	0	0
07/08/2009	£ / R 2009/12/14	18.35	Put	Currency Future	4,484.0000	4,692.0000	4.639	0	0	0
07/08/2009	£ / R 2009/12/14	11.85	Put	Currency Future	58.0000	69.0000	18.966	0	0	0
07/08/2009	£ / R 2009/12/14	11.90	Put	Currency Future	0.0000	73.0000	100.000	0	0	0
07/08/2009	£ / R 2009/12/14	19.60	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
07/08/2009	£ / R 2009/12/14	10.55	Put	Currency Future	22.0000	25.0000	13.636	0	0	0
07/08/2009	£ / R 2009/12/14	15.60	Put	Currency Future	1,909.0000	2,091.0000	9.534	0	0	0
07/08/2009	£ / R 2009/12/14	21.20	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
07/08/2009	£ / R 2009/12/14	13.15	Put	Currency Future	253.0000	323.0000	27.668	0	0	0
07/08/2009	£ / R 2009/12/14	13.20	Call	Currency Future	970.0000	833.0000	(14.124)	0	0	0
07/08/2009	£ / R 2009/12/14	10.30	Put	Currency Future	18.0000	20.0000	11.111	0	0	0
07/08/2009	£ / R 2009/12/14	15.35	Put	Currency Future	1,691.0000	1,867.0000	10.408	0	0	0
07/08/2009	£ / R 2009/12/14	15.85	Call	Currency Future	182.0000	150.0000	(17.582)	0	0	0
07/08/2009	£ / R 2009/12/14	10.90	Put	Currency Future	0.0000	33.0000	100.000	0	0	0
07/08/2009	£ / R 2009/12/14	16.60	Put	Currency Future	2,805.0000	2,996.0000	6.809	0	0	0
07/08/2009	£ / R 2009/12/14	11.55	Put	Currency Future	47.0000	52.0000	10.638	0	0	0
07/08/2009	£ / R 2009/12/14	14.70	Put	Currency Future	1,156.0000	1,314.0000	13.668	0	0	0
07/08/2009	£ / R 2009/12/14	10.20	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
07/08/2009	£ / R 2009/12/14	13.15	Call	Currency Future	1,002.0000	862.0000	(13.972)	0	0	0
07/08/2009	£ / R 2009/12/14	16.85	Put	Currency Future	3,037.0000	3,231.0000	6.388	0	0	0
07/08/2009	£ / R 2009/12/14	9.40	Call	Currency Future	4,504.0000	4,296.0000	(4.618)	0	0	0
07/08/2009	£ / R 2009/12/14	15.85	Put	Currency Future	2,133.0000	2,312.0000	8.392	0	0	0
07/08/2009	£ / R 2009/12/14	11.90	Call	Currency Future	0.0000	1,862.0000	100.000	0	0	0
07/08/2009	£ / R 2009/12/14	16.60	Call	Currency Future	105.0000	85.0000	(19.048)	0	0	0
07/08/2009	£ / R 2009/12/14	12.55	Call	Currency Future	1,471.0000	1,281.0000	(12.916)	0	0	0
07/08/2009	£ / R 2009/12/14	14.70	Call	Currency Future	356.0000	303.0000	(14.888)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	£ / R 2009/12/14	14.65	Call	Currency Future	367.0000	313.0000	(14.714)	0	0	0
07/08/2009	£ / R 2009/12/14	21.10	Put	Currency Future	7,216.0000	7,425.0000	2.896	0	0	0
07/08/2009	£ / R 2009/12/14	9.30	Put	Currency Future	4.0000	6.0000	50.000	0	0	0
07/08/2009	£ / R 2009/12/14	18.35	Call	Currency Future	33.0000	30.0000	(9.091)	0	0	0
07/08/2009	£ / R 2009/12/14	17.85	Call	Currency Future	40.0000	36.0000	(10.000)	0	0	0
07/08/2009	£ / R 2009/12/14	9.90	Call	Currency Future	0.0000	3,803.0000	100.000	0	0	0
07/08/2009	£ / R 2009/12/14	19.55	Call	Currency Future	25.0000	23.0000	(8.000)	0	0	0
07/08/2009	£ / R 2009/12/14	14.60	Put	Currency Future	1,079.0000	1,234.0000	14.365	0	0	0
07/08/2009	£ / R 2009/12/14	19.75	Call	Currency Future	24.0000	21.0000	(12.500)	0	0	0
07/08/2009	£ / R 2009/12/14	17.30	Put	Currency Future	3,462.0000	3,661.0000	5.748	0	0	0
07/08/2009	£ / R 2009/12/14	15.05	Put	Currency Future	1,437.0000	1,606.0000	11.761	0	0	0
07/08/2009	£ / R 2009/12/14	21.10	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
07/08/2009	£ / R 2009/12/14	9.85	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
07/08/2009	£ / R 2009/12/14	10.90	Call	Currency Future	0.0000	2,821.0000	100.000	0	0	0
07/08/2009	£ / R 2009/12/14	12.10	Call	Currency Future	1,874.0000	1,678.0000	(10.459)	0	0	0
07/08/2009	£ / R 2009/12/14	9.55	Call	Currency Future	4,356.0000	4,148.0000	(4.775)	0	0	0
07/08/2009	£ / R 2009/12/14	14.60	Call	Currency Future	379.0000	323.0000	(14.776)	0	0	0
07/08/2009	£ / R 2009/12/14	14.65	Put	Currency Future	1,118.0000	1,274.0000	13.953	0	0	0
07/08/2009	£ / R 2009/12/14	10.75	Call	Currency Future	3,176.0000	2,968.0000	(6.549)	0	0	0
07/08/2009	£ / R 2009/12/14	15.05	Call	Currency Future	287.0000	245.0000	(14.634)	0	0	0
07/08/2009	£ / R 2009/12/14	19.20	Put	Currency Future	5,327.0000	5,536.0000	3.923	0	0	0
07/08/2009	£ / R 2009/12/14	13.55	Put	Currency Future	416.0000	510.0000	22.596	0	0	0
07/08/2009	£ / R 2009/12/14	10.35	Call	Currency Future	3,568.0000	3,360.0000	(5.830)	0	0	0
07/08/2009	£ / R 2009/12/14	21.85	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
07/08/2009	£ / R 2009/12/14	19.90	Call	Currency Future	0.0000	20.0000	100.000	0	0	0
07/08/2009	£ / R 2009/12/14	9.10	Call	Currency Future	4,802.0000	4,592.0000	(4.373)	0	0	0
07/08/2009	£ / R 2009/12/14	21.70	Put	Currency Future	7,813.0000	8,022.0000	2.675	0	0	0
07/08/2009	£ / R 2009/12/14	17.75	Call	Currency Future	44.0000	37.0000	(15.909)	0	0	0
07/08/2009	£ / R 2009/12/14	17.30	Call	Currency Future	61.0000	50.0000	(18.033)	0	0	0
07/08/2009	£ / R 2009/12/14	17.05	Call	Currency Future	74.0000	60.0000	(18.919)	0	0	0
07/08/2009	£ / R 2009/12/14	10.30	Call	Currency Future	3,618.0000	3,409.0000	(5.777)	0	0	0
07/08/2009	£ / R 2009/12/14	17.85	Put	Currency Future	3,991.0000	4,197.0000	5.162	0	0	0
07/08/2009	£ / R 2009/12/14	19.90	Put	Currency Future	0.0000	6,231.0000	100.000	0	0	0
07/08/2009	£ / R 2009/12/14	19.60	Put	Currency Future	5,725.0000	5,934.0000	3.651	0	0	0
07/08/2009	£ / R 2009/12/14	19.70	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
07/08/2009	£ / R 2009/12/14	17.55	Call	Currency Future	51.0000	41.0000	(19.608)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	£ / R 2009/12/14	14.80	Call	Currency Future	334.0000	285.0000	(14.671)	0	0	0
07/08/2009	£ / R 2009/12/14	12.80	Put	Currency Future	158.0000	199.0000	25.949	0	0	0
07/08/2009	£ / R 2009/12/14	19.05	Call	Currency Future	28.0000	25.0000	(10.714)	0	0	0
07/08/2009	£ / R 2009/12/14	19.20	Call	Currency Future	27.0000	24.0000	(11.111)	0	0	0
07/08/2009	£ / R 2009/12/14	13.05	Put	Currency Future	219.0000	284.0000	29.680	0	0	0
07/08/2009	£ / R 2009/12/14	13.50	Call	Currency Future	793.0000	673.0000	(15.132)	0	0	0
07/08/2009	£ / R 2009/12/14	21.90	Call	Currency Future	0.0000	10.0000	100.000	0	0	0
07/08/2009	£ / R 2009/12/14	9.10	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
07/08/2009	£ / R 2009/12/14	19.70	Put	Currency Future	5,824.0000	6,033.0000	3.589	0	0	0
07/08/2009	£ / R 2009/12/14	14.75	Put	Currency Future	1,195.0000	1,355.0000	13.389	0	0	0
07/08/2009	£ / R 2009/12/14	15.80	Call	Currency Future	187.0000	156.0000	(16.578)	0	0	0
07/08/2009	£ / R 2009/12/14	17.05	Put	Currency Future	3,225.0000	3,422.0000	6.109	0	0	0
07/08/2009	£ / R 2009/12/14	19.10	Put	Currency Future	5,228.0000	5,436.0000	3.979	0	0	0
07/08/2009	£ / R 2009/12/14	9.85	Call	Currency Future	4,061.0000	3,852.0000	(5.147)	0	0	0
07/08/2009	£ / R 2009/12/14	10.60	Put	Currency Future	23.0000	26.0000	13.043	0	0	0
07/08/2009	£ / R 2009/12/14	21.70	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
07/08/2009	£ / R 2009/12/14	15.55	Put	Currency Future	1,865.0000	2,046.0000	9.705	0	0	0
07/08/2009	£ / R 2009/12/14	14.75	Call	Currency Future	345.0000	294.0000	(14.783)	0	0	0
07/08/2009	£ / R 2009/12/14	12.05	Put	Currency Future	71.0000	85.0000	19.718	0	0	0
07/08/2009	£ / R 2009/12/14	19.10	Call	Currency Future	27.0000	25.0000	(7.407)	0	0	0
07/08/2009	£ / R 2009/12/14	13.10	Put	Currency Future	236.0000	303.0000	28.390	0	0	0
07/08/2009	£ / R 2009/12/14	10.60	Call	Currency Future	3,323.0000	3,115.0000	(6.259)	0	0	0
07/08/2009	£ / R 2009/12/14	12.55	Put	Currency Future	121.0000	142.0000	17.355	0	0	0
07/08/2009	£ / R 2009/12/14	14.80	Put	Currency Future	1,235.0000	1,396.0000	13.036	0	0	0
07/08/2009	£ / R 2009/12/14	14.55	Put	Currency Future	1,042.0000	1,194.0000	14.587	0	0	0
07/08/2009	£ / R 2009/12/14	12.05	Call	Currency Future	1,920.0000	1,724.0000	(10.208)	0	0	0
07/08/2009	£ / R 2009/12/14	17.10	Put	Currency Future	3,272.0000	3,469.0000	6.021	0	0	0
07/08/2009	£ / R 2009/12/14	12.10	Put	Currency Future	75.0000	90.0000	20.000	0	0	0
07/08/2009	£ / R 2009/12/14	15.55	Call	Currency Future	215.0000	184.0000	(14.419)	0	0	0
07/08/2009	£ / R 2009/12/14	15.00	Call	Currency Future	296.0000	252.0000	(14.865)	0	0	0
07/08/2009	£ / R 2009/12/14	14.15	Put	Currency Future	757.0000	893.0000	17.966	0	0	0
07/08/2009	£ / R 2009/12/14	13.75	Call	Currency Future	665.0000	563.0000	(15.338)	0	0	0
07/08/2009	£ / R 2009/12/14	11.05	Put	Currency Future	34.0000	36.0000	5.882	0	0	0
07/08/2009	£ / R 2009/12/14	10.10	Call	Currency Future	3,815.0000	3,606.0000	(5.478)	0	0	0
07/08/2009	£ / R 2009/12/14	15.10	Put	Currency Future	1,479.0000	1,649.0000	11.494	0	0	0
07/08/2009	£ / R 2009/12/14	15.15	Call	Currency Future	270.0000	231.0000	(14.444)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	£ / R	2009/12/14	9.05	Call	Currency Future	4,852.0000	4,642.0000	(4.328)	0	0	0
07/08/2009	£ / R	2009/12/14	10.10	Put	Currency Future	15.0000	17.0000	13.333	0	0	0
07/08/2009	£ / R	2009/12/14	17.40	Put	Currency Future	3,557.0000	3,757.0000	5.623	0	0	0
07/08/2009	£ / R	2009/12/14	15.20	Call	Currency Future	262.0000	224.0000	(14.504)	0	0	0
07/08/2009	£ / R	2009/12/14	14.15	Put	Currency Future	757.0000	893.0000	17.966	0	0	0
07/08/2009	£ / R	2009/12/14	9.05	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
07/08/2009	£ / R	2009/12/14	11.10	Call	Currency Future	2,834.0000	2,626.0000	(7.339)	0	0	0
07/08/2009	£ / R	2009/12/14	9.30	Call	Currency Future	4,604.0000	4,394.0000	(4.561)	0	0	0
07/08/2009	£ / R	2009/12/14	21.40	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
07/08/2009	£ / R	2009/12/14	15.20	Put	Currency Future	1,563.0000	1,736.0000	11.068	0	0	0
07/08/2009	£ / R	2009/12/14	14.55	Call	Currency Future	391.0000	333.0000	(14.834)	0	0	0
07/08/2009	£ / R	2009/12/14	17.75	Put	Currency Future	3,894.0000	4,098.0000	5.239	0	0	0
07/08/2009	£ / R	2009/12/14	14.85	Put	Currency Future	1,275.0000	1,438.0000	12.784	0	0	0
07/08/2009	£ / R	2009/12/14	10.05	Call	Currency Future	3,864.0000	3,655.0000	(5.409)	0	0	0
07/08/2009	£ / R	2009/12/14	11.10	Put	Currency Future	35.0000	38.0000	8.571	0	0	0
07/08/2009	£ / R	2009/12/14	19.50	Call	Currency Future	25.0000	23.0000	(8.000)	0	0	0
07/08/2009	£ / R	2009/12/14	13.10	Call	Currency Future	1,035.0000	892.0000	(13.816)	0	0	0
07/08/2009	£ / R	2009/12/14	19.40	Put	Currency Future	5,526.0000	5,735.0000	3.782	0	0	0
07/08/2009	£ / R	2009/12/14	21.90	Put	Currency Future	0.0000	8,221.0000	100.000	0	0	0
07/08/2009	£ / R	2009/12/14	21.80	Put	Currency Future	7,913.0000	8,122.0000	2.641	0	0	0
07/08/2009	£ / R	2009/12/14	15.60	Call	Currency Future	209.0000	179.0000	(14.354)	0	0	0
07/08/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,042.0000	1,194.0000	14.587	0	0	0
07/08/2009	£ / R	2009/12/14	10.05	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
07/08/2009	£ / R	2009/12/14	17.10	Call	Currency Future	72.0000	58.0000	(19.444)	0	0	0
07/08/2009	£ / R	2009/12/14	19.50	Put	Currency Future	5,625.0000	5,834.0000	3.716	0	0	0
07/08/2009	£ / R	2009/12/14	14.35	Call	Currency Future	445.0000	378.0000	(15.056)	0	0	0
07/08/2009	£ / R	2009/12/14	13.25	Put	Currency Future	289.0000	365.0000	26.298	0	0	0
07/08/2009	£ / R	2009/12/14	21.80	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
07/08/2009	£ / R	2009/12/14	15.00	Put	Currency Future	1,396.0000	1,564.0000	12.034	0	0	0
07/08/2009	£ / R	2009/12/14	14.15	Call	Currency Future	507.0000	431.0000	(14.990)	0	0	0
07/08/2009	£ / R	2009/12/14	13.10	Call	Currency Future	1,035.0000	892.0000	(13.816)	0	0	0
07/08/2009	£ / R	2009/12/14	11.05	Call	Currency Future	2,883.0000	2,675.0000	(7.215)	0	0	0
07/08/2009	£ / R	2009/12/14	21.50	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
07/08/2009	£ / R	2009/12/14	13.70	Call	Currency Future	690.0000	583.0000	(15.507)	0	0	0
07/08/2009	£ / R	2009/12/14	14.35	Put	Currency Future	895.0000	1,040.0000	16.201	0	0	0
07/08/2009	£ / R	2009/12/14	19.25	Put	Currency Future	5,377.0000	5,585.0000	3.868	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	£ / R 2009/12/14	13.95	Put	Currency Future	629.0000	754.0000	19.873	0	0	0
07/08/2009	£ / R 2009/12/14	13.60	Call	Currency Future	740.0000	625.0000	(15.541)	0	0	0
07/08/2009	£ / R 2009/12/14	19.05	Put	Currency Future	5,178.0000	5,386.0000	4.017	0	0	0
07/08/2009	£ / R 2009/12/14	10.20	Call	Currency Future	3,716.0000	3,507.0000	(5.624)	0	0	0
07/08/2009	£ / R 2009/12/14	17.50	Put	Currency Future	3,653.0000	3,854.0000	5.502	0	0	0
07/08/2009	£ / R 2009/12/14	13.70	Put	Currency Future	490.0000	594.0000	21.224	0	0	0
07/08/2009	£ / R 2009/12/14	14.40	Call	Currency Future	431.0000	366.0000	(15.081)	0	0	0
07/08/2009	£ / R 2009/12/14	12.75	Put	Currency Future	150.0000	185.0000	23.333	0	0	0
07/08/2009	£ / R 2009/12/14	19.40	Call	Currency Future	25.0000	23.0000	(8.000)	0	0	0
07/08/2009	£ / R 2009/12/14	21.25	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
07/08/2009	£ / R 2009/12/14	13.95	Call	Currency Future	578.0000	493.0000	(14.706)	0	0	0
07/08/2009	£ / R 2009/12/14	13.75	Put	Currency Future	516.0000	625.0000	21.124	0	0	0
07/08/2009	£ / R 2009/12/14	15.80	Put	Currency Future	2,088.0000	2,267.0000	8.573	0	0	0
07/08/2009	£ / R 2009/12/14	12.85	Call	Currency Future	1,216.0000	1,054.0000	(13.322)	0	0	0
07/08/2009	£ / R 2009/12/14	9.90	Put	Currency Future	0.0000	14.0000	100.000	0	0	0
07/08/2009	£ / R 2009/12/14	21.25	Put	Currency Future	7,365.0000	7,574.0000	2.838	0	0	0
07/08/2009	£ / R 2009/12/14	13.85	Put	Currency Future	570.0000	688.0000	20.702	0	0	0
07/08/2009	£ / R 2009/12/14	13.60	Put	Currency Future	440.0000	537.0000	22.045	0	0	0
07/08/2009	£ / R 2009/12/14	13.90	Put	Currency Future	598.0000	721.0000	20.569	0	0	0
07/08/2009	£ / R 2009/12/14	17.50	Call	Currency Future	53.0000	43.0000	(18.868)	0	0	0
07/08/2009	£ / R 2009/12/14	12.85	Put	Currency Future	166.0000	215.0000	29.518	0	0	0
07/08/2009	£ / R 2009/12/14	21.85	Put	Currency Future	7,963.0000	8,171.0000	2.612	0	0	0
07/08/2009	£ / R 2009/12/14	19.80	Put	Currency Future	5,924.0000	6,132.0000	3.511	0	0	0
07/08/2009	£ / R 2009/12/14	17.25	Put	Currency Future	3,414.0000	3,613.0000	5.829	0	0	0
07/08/2009	£ / R 2009/12/14	14.15	Call	Currency Future	507.0000	431.0000	(14.990)	0	0	0
07/08/2009	£ / R 2009/12/14	15.75	Put	Currency Future	2,043.0000	2,223.0000	8.811	0	0	0
07/08/2009	£ / R 2009/12/14	13.90	Call	Currency Future	598.0000	509.0000	(14.883)	0	0	0
07/08/2009	£ / R 2009/12/14	13.05	Call	Currency Future	1,069.0000	923.0000	(13.658)	0	0	0
07/08/2009	£ / R 2009/12/14	15.50	Call	Currency Future	221.0000	189.0000	(14.480)	0	0	0
07/08/2009	£ / R 2009/12/14	13.60	Put	Currency Future	440.0000	537.0000	22.045	0	0	0
07/08/2009	£ / R 2009/12/14	12.75	Call	Currency Future	1,299.0000	1,123.0000	(13.549)	0	0	0
07/08/2009	£ / R 2009/12/14	19.80	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
07/08/2009	£ / R 2009/12/14	17.25	Call	Currency Future	64.0000	52.0000	(18.750)	0	0	0
07/08/2009	£ / R 2009/12/14	14.55	Call	Currency Future	391.0000	333.0000	(14.834)	0	0	0
07/08/2009	£ / R 2009/12/14	9.75	Put	Currency Future	10.0000	12.0000	20.000	0	0	0
07/08/2009	£ / R 2009/12/14	13.10	Put	Currency Future	236.0000	303.0000	28.390	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	£ / R 2009/12/14	11.30	Put	Currency Future	40.0000	44.0000	10.000	0	0	0
07/08/2009	£ / R 2009/12/14	21.05	Put	Currency Future	7,166.0000	7,375.0000	2.917	0	0	0
07/08/2009	£ / R 2009/12/14	11.20	Put	Currency Future	37.0000	41.0000	10.811	0	0	0
07/08/2009	£ / R 2009/12/14	11.50	Put	Currency Future	45.0000	50.0000	11.111	0	0	0
07/08/2009	£ / R 2009/12/14	14.90	Put	Currency Future	1,315.0000	1,479.0000	12.471	0	0	0
07/08/2009	£ / R 2009/12/14	17.80	Put	Currency Future	3,942.0000	4,147.0000	5.200	0	0	0
07/08/2009	£ / R 2009/12/14	19.25	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0
07/08/2009	£ / R 2009/12/14	11.75	Put	Currency Future	54.0000	62.0000	14.815	0	0	0
07/08/2009	£ / R 2009/12/14	12.80	Call	Currency Future	1,257.0000	1,088.0000	(13.445)	0	0	0
07/08/2009	£ / R 2009/12/14	21.05	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
07/08/2009	£ / R 2009/12/14	11.20	Call	Currency Future	2,737.0000	2,529.0000	(7.600)	0	0	0
07/08/2009	£ / R 2009/12/14	12.50	Call	Currency Future	1,515.0000	1,324.0000	(12.607)	0	0	0
07/08/2009	£ / R 2009/12/14	10.80	Call	Currency Future	3,127.0000	2,919.0000	(6.652)	0	0	0
07/08/2009	£ / R 2009/12/14	15.25	Call	Currency Future	255.0000	218.0000	(14.510)	0	0	0
07/08/2009	£ / R 2009/12/14	13.85	Call	Currency Future	620.0000	527.0000	(15.000)	0	0	0
07/08/2009	£ / R 2009/12/14	9.75	Call	Currency Future	4,159.0000	3,951.0000	(5.001)	0	0	0
07/08/2009	£ / R 2009/12/14	14.90	Put	Currency Future	1,315.0000	1,479.0000	12.471	0	0	0
07/08/2009	£ / R 2009/12/14	12.20	Put	Currency Future	83.0000	99.0000	19.277	0	0	0
07/08/2009	£ / R 2009/12/14	12.50	Put	Currency Future	115.0000	135.0000	17.391	0	0	0
07/08/2009	£ / R 2009/12/14	13.60	Call	Currency Future	740.0000	625.0000	(15.541)	0	0	0
07/08/2009	£ / R 2009/12/14	15.05	Put	Currency Future	1,437.0000	1,606.0000	11.761	0	0	0
07/08/2009	£ / R 2009/12/14	10.80	Put	Currency Future	28.0000	31.0000	10.714	0	0	0
07/08/2009	£ / R 2009/12/14	15.25	Put	Currency Future	1,605.0000	1,779.0000	10.841	0	0	0
07/08/2009	£ / R 2009/12/14	11.75	Call	Currency Future	2,203.0000	2,001.0000	(9.169)	0	0	0
07/08/2009	£ / R 2009/12/14	12.20	Call	Currency Future	1,783.0000	1,588.0000	(10.937)	0	0	0
07/08/2009	£ / R 2009/12/14	15.50	Put	Currency Future	1,821.0000	2,001.0000	9.885	0	0	0
07/08/2009	£ / R 2009/12/14	14.65	Put	Currency Future	1,118.0000	1,274.0000	13.953	0	0	0
07/08/2009	£ / R 2009/12/14	13.40	Call	Currency Future	849.0000	723.0000	(14.841)	0	0	0
07/08/2009	£ / R 2009/12/14	15.15	Put	Currency Future	1,521.0000	1,692.0000	11.243	0	0	0
07/08/2009	£ / R 2009/12/14	10.75	Put	Currency Future	27.0000	30.0000	11.111	0	0	0
07/08/2009	£ / R 2009/12/14	11.30	Call	Currency Future	2,639.0000	2,432.0000	(7.844)	0	0	0
07/08/2009	£ / R 2009/12/14	17.20	Put	Currency Future	3,367.0000	3,565.0000	5.881	0	0	0
07/08/2009	£ / R 2009/12/14	10.50	Call	Currency Future	3,421.0000	3,213.0000	(6.080)	0	0	0
07/08/2009	£ / R 2009/12/14	15.05	Call	Currency Future	287.0000	245.0000	(14.634)	0	0	0
07/08/2009	£ / R 2009/12/14	13.70	Call	Currency Future	690.0000	583.0000	(15.507)	0	0	0
07/08/2009	£ / R 2009/12/14	11.80	Put	Currency Future	56.0000	66.0000	17.857	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	£ / R	2009/12/14	14.95	Put	Currency Future	1,355.0000	1,521.0000	12.251	0	0	0
07/08/2009	£ / R	2009/12/14	15.75	Call	Currency Future	192.0000	162.0000	(15.625)	0	0	0
07/08/2009	£ / R	2009/12/14	12.95	Put	Currency Future	189.0000	248.0000	31.217	0	0	0
07/08/2009	£ / R	2009/12/14	9.80	Call	Currency Future	4,110.0000	3,901.0000	(5.085)	0	0	0
07/08/2009	£ / R	2009/12/14	17.20	Call	Currency Future	66.0000	54.0000	(18.182)	0	0	0
07/08/2009	£ / R	2009/12/14	21.50	Put	Currency Future	7,614.0000	7,823.0000	2.745	0	0	0
07/08/2009	£ / R	2009/12/14	14.40	Put	Currency Future	931.0000	1,078.0000	15.789	0	0	0
07/08/2009	£ / R	2009/12/14	13.70	Put	Currency Future	490.0000	594.0000	21.224	0	0	0
07/08/2009	£ / R	2009/12/14	17.70	Put	Currency Future	3,846.0000	4,049.0000	5.278	0	0	0
07/08/2009	£ / R	2009/12/14	17.80	Call	Currency Future	42.0000	36.0000	(14.286)	0	0	0
07/08/2009	£ / R	2009/12/14	14.95	Call	Currency Future	305.0000	260.0000	(14.754)	0	0	0
07/08/2009	£ / R	2009/12/14	12.95	Call	Currency Future	1,139.0000	987.0000	(13.345)	0	0	0
07/08/2009	£ / R	2009/12/14	9.80	Put	Currency Future	11.0000	13.0000	18.182	0	0	0
07/08/2009	£ / R	2009/12/14	14.05	Put	Currency Future	692.0000	822.0000	18.786	0	0	0
07/08/2009	£ / R	2009/12/14	14.65	Call	Currency Future	367.0000	313.0000	(14.714)	0	0	0
07/08/2009	£ / R	2009/12/14	13.40	Put	Currency Future	350.0000	434.0000	24.000	0	0	0
07/08/2009	£ / R	2009/12/14	17.70	Call	Currency Future	45.0000	37.0000	(17.778)	0	0	0
07/08/2009	£ / R	2009/12/14	8.30	Call	Currency Future	5,600.0000	5,389.0000	(3.768)	0	0	0
07/08/2009	£ / R	2009/12/14	21.20	Put	Currency Future	7,315.0000	7,524.0000	2.857	0	0	0
07/08/2009	£ / R	2009/12/14	14.05	Call	Currency Future	541.0000	461.0000	(14.787)	0	0	0
07/08/2009	£ / R	2009/12/14	9.50	Put	Currency Future	6.0000	8.0000	33.333	0	0	0
07/08/2009	£ / R	2009/12/14	14.90	Call	Currency Future	314.0000	268.0000	(14.650)	0	0	0
07/08/2009	£ / R	2009/12/14	11.70	Call	Currency Future	2,252.0000	2,048.0000	(9.059)	0	0	0
07/08/2009	£ / R	2009/12/14	8.30	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
07/08/2009	£ / R	2009/12/14	14.10	Put	Currency Future	724.0000	857.0000	18.370	0	0	0
07/08/2009	£ / R	2009/12/14	14.35	Call	Currency Future	445.0000	378.0000	(15.056)	0	0	0
07/08/2009	£ / R	2009/12/14	15.70	Call	Currency Future	198.0000	168.0000	(15.152)	0	0	0
07/08/2009	£ / R	2009/12/14	11.80	Call	Currency Future	2,155.0000	1,954.0000	(9.327)	0	0	0
07/08/2009	£ / R	2009/12/14	12.25	Put	Currency Future	88.0000	105.0000	19.318	0	0	0
07/08/2009	£ / R	2009/12/14	14.90	Call	Currency Future	314.0000	268.0000	(14.650)	0	0	0
07/08/2009	£ / R	2009/12/14	14.35	Put	Currency Future	895.0000	1,040.0000	16.201	0	0	0
07/08/2009	£ / R	2009/12/14	9.60	Call	Currency Future	4,307.0000	4,099.0000	(4.829)	0	0	0
07/08/2009	£ / R	2009/12/14	14.10	Call	Currency Future	524.0000	446.0000	(14.885)	0	0	0
07/08/2009	£ / R	2009/12/14	14.50	Put	Currency Future	1,004.0000	1,155.0000	15.040	0	0	0
07/08/2009	£ / R	2009/12/14	21.40	Put	Currency Future	7,514.0000	7,724.0000	2.795	0	0	0
07/08/2009	£ / R	2009/12/14	14.30	Call	Currency Future	459.0000	391.0000	(14.815)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	£ / R 2009/12/14	11.60	Put	Currency Future	49.0000	54.0000	10.204	0	0	0
07/08/2009	£ / R 2009/12/14	13.50	Put	Currency Future	393.0000	484.0000	23.155	0	0	0
07/08/2009	£ / R 2009/12/14	13.20	Call	Currency Future	970.0000	833.0000	(14.124)	0	0	0
07/08/2009	£ / R 2009/12/14	17.60	Call	Currency Future	49.0000	40.0000	(18.367)	0	0	0
07/08/2009	£ / R 2009/12/14	13.20	Put	Currency Future	271.0000	344.0000	26.937	0	0	0
07/08/2009	£ / R 2009/12/14	14.25	Call	Currency Future	475.0000	404.0000	(14.947)	0	0	0
07/08/2009	£ / R 2009/12/14	9.50	Call	Currency Future	4,406.0000	4,197.0000	(4.744)	0	0	0
07/08/2009	£ / R 2009/12/14	14.45	Call	Currency Future	417.0000	355.0000	(14.868)	0	0	0
07/08/2009	£ / R 2009/12/14	9.60	Put	Currency Future	7.0000	10.0000	42.857	0	0	0
07/08/2009	£ / R 2009/12/14	21.60	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
07/08/2009	£ / R 2009/12/14	13.65	Put	Currency Future	465.0000	564.0000	21.290	0	0	0
07/08/2009	£ / R 2009/12/14	17.60	Put	Currency Future	3,749.0000	3,951.0000	5.388	0	0	0
07/08/2009	£ / R 2009/12/14	14.45	Put	Currency Future	967.0000	1,116.0000	15.408	0	0	0
07/08/2009	£ / R 2009/12/14	13.65	Call	Currency Future	714.0000	603.0000	(15.546)	0	0	0
07/08/2009	£ / R 2009/12/14	11.60	Call	Currency Future	2,348.0000	2,143.0000	(8.731)	0	0	0
07/08/2009	£ / R 2009/12/14	13.50	Call	Currency Future	793.0000	673.0000	(15.132)	0	0	0
07/08/2009	£ / R 2009/12/14	15.70	Put	Currency Future	1,998.0000	2,180.0000	9.109	0	0	0
07/08/2009	£ / R 2009/12/14	21.60	Put	Currency Future	7,714.0000	7,923.0000	2.709	0	0	0
07/08/2009	£ / R 2009/12/14	12.60	Call	Currency Future	1,427.0000	1,238.0000	(13.245)	0	0	0
07/08/2009	£ / R 2009/12/14	12.60	Put	Currency Future	128.0000	150.0000	17.188	0	0	0
07/08/2009	£ / R 2009/12/14	14.50	Call	Currency Future	404.0000	344.0000	(14.851)	0	0	0
07/08/2009	£ / R 2009/12/14	12.70	Call	Currency Future	1,342.0000	1,159.0000	(13.636)	0	0	0
07/08/2009	£ / R 2009/12/14	12.25	Call	Currency Future	1,737.0000	1,543.0000	(11.169)	0	0	0
07/08/2009	£ / R 2009/12/14	14.40	Put	Currency Future	931.0000	1,078.0000	15.789	0	0	0
07/08/2009	£ / R 2009/12/14	12.70	Put	Currency Future	142.0000	171.0000	20.423	0	0	0
07/08/2009	£ / R 2009/12/14	11.25	Call	Currency Future	2,688.0000	2,481.0000	(7.701)	0	0	0
07/08/2009	£ / R 2009/12/14	13.65	Call	Currency Future	714.0000	603.0000	(15.546)	0	0	0
07/08/2009	£ / R 2009/12/14	13.60	Put	Currency Future	440.0000	537.0000	22.045	0	0	0
07/08/2009	£ / R 2009/12/14	12.90	Call	Currency Future	1,174.0000	1,020.0000	(13.118)	0	0	0
07/08/2009	£ / R 2009/12/14	21.15	Put	Currency Future	7,265.0000	7,474.0000	2.877	0	0	0
07/08/2009	£ / R 2009/12/14	13.00	Put	Currency Future	204.0000	266.0000	30.392	0	0	0
07/08/2009	£ / R 2009/12/14	12.90	Put	Currency Future	175.0000	231.0000	32.000	0	0	0
07/08/2009	£ / R 2009/12/14	13.85	Put	Currency Future	570.0000	688.0000	20.702	0	0	0
07/08/2009	£ / R 2009/12/14	13.95	Put	Currency Future	629.0000	754.0000	19.873	0	0	0
07/08/2009	£ / R 2009/12/14	13.85	Call	Currency Future	620.0000	527.0000	(15.000)	0	0	0
07/08/2009	£ / R 2009/12/14	14.40	Call	Currency Future	431.0000	366.0000	(15.081)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	£ / R	2009/12/14	13.25	Call	Currency Future	939.0000	804.0000	(14.377)	0	0	0
07/08/2009	£ / R	2009/12/14	14.10	Put	Currency Future	724.0000	857.0000	18.370	0	0	0
07/08/2009	£ / R	2009/12/14	14.10	Call	Currency Future	524.0000	446.0000	(14.885)	0	0	0
07/08/2009	£ / R	2009/12/14	13.80	Call	Currency Future	642.0000	545.0000	(15.109)	0	0	0
07/08/2009	£ / R	2009/12/14	13.85	Put	Currency Future	570.0000	688.0000	20.702	0	0	0
07/08/2009	£ / R	2009/12/14	21.15	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
07/08/2009	£ / R	2009/12/14	13.80	Put	Currency Future	543.0000	656.0000	20.810	0	0	0
07/08/2009	£ / R	2009/12/14	13.85	Call	Currency Future	620.0000	527.0000	(15.000)	0	0	0
07/08/2009	£ / R	2009/12/14	17.65	Call	Currency Future	47.0000	38.0000	(19.149)	0	0	0
07/08/2009	£ / R	2009/12/14	13.40	Call	Currency Future	849.0000	723.0000	(14.841)	0	0	0
07/08/2009	£ / R	2009/12/14	10.70	Put	Currency Future	26.0000	29.0000	11.538	0	0	0
07/08/2009	£ / R	2009/12/14	13.60	Call	Currency Future	740.0000	625.0000	(15.541)	0	0	0
07/08/2009	£ / R	2009/12/14	15.65	Put	Currency Future	1,954.0000	2,136.0000	9.314	0	0	0
07/08/2009	£ / R	2009/12/14	11.25	Put	Currency Future	38.0000	42.0000	10.526	0	0	0
07/08/2009	£ / R	2009/12/14	15.65	Call	Currency Future	203.0000	175.0000	(13.793)	0	0	0
07/08/2009	£ / R	2009/12/14	13.30	Call	Currency Future	908.0000	776.0000	(14.537)	0	0	0
07/08/2009	£ / R	2009/12/14	13.95	Call	Currency Future	578.0000	493.0000	(14.706)	0	0	0
07/08/2009	£ / R	2009/12/14	19.15	Put	Currency Future	5,277.0000	5,486.0000	3.961	0	0	0
07/08/2009	£ / R	2009/12/14	17.65	Put	Currency Future	3,798.0000	3,999.0000	5.292	0	0	0
07/08/2009	£ / R	2009/12/14	13.30	Put	Currency Future	309.0000	388.0000	25.566	0	0	0
07/08/2009	£ / R	2009/12/14	14.85	Call	Currency Future	324.0000	276.0000	(14.815)	0	0	0
07/08/2009	£ / R	2009/12/14	17.15	Put	Currency Future	3,319.0000	3,517.0000	5.966	0	0	0
07/08/2009	£ / R	2009/12/14	13.65	Put	Currency Future	465.0000	564.0000	21.290	0	0	0
07/08/2009	£ / R	2009/12/14	19.65	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
07/08/2009	£ / R	2009/12/14	10.15	Call	Currency Future	3,765.0000	3,556.0000	(5.551)	0	0	0
07/08/2009	£ / R	2009/12/14	19.65	Put	Currency Future	5,775.0000	5,983.0000	3.602	0	0	0
07/08/2009	£ / R	2009/12/14	13.40	Put	Currency Future	350.0000	434.0000	24.000	0	0	0
07/08/2009	£ / R	2009/12/14	9.15	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
07/08/2009	£ / R	2009/12/14	9.70	Call	Currency Future	4,208.0000	4,000.0000	(4.943)	0	0	0
07/08/2009	£ / R	2009/12/14	14.25	Put	Currency Future	825.0000	965.0000	16.970	0	0	0
07/08/2009	£ / R	2009/12/14	9.15	Call	Currency Future	4,752.0000	4,543.0000	(4.398)	0	0	0
07/08/2009	£ / R	2009/12/14	21.65	Put	Currency Future	7,763.0000	7,973.0000	2.705	0	0	0
07/08/2009	£ / R	2009/12/14	10.15	Put	Currency Future	16.0000	18.0000	12.500	0	0	0
07/08/2009	£ / R	2009/12/14	21.65	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
07/08/2009	£ / R	2009/12/14	13.00	Call	Currency Future	1,103.0000	954.0000	(13.509)	0	0	0
07/08/2009	£ / R	2009/12/14	14.00	Put	Currency Future	660.0000	788.0000	19.394	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	£ / R 2009/12/14	11.15	Call	Currency Future	2,785.0000	2,578.0000	(7.433)	0	0	0
07/08/2009	£ / R 2009/12/14	12.65	Put	Currency Future	135.0000	158.0000	17.037	0	0	0
07/08/2009	£ / R 2009/12/14	11.15	Put	Currency Future	36.0000	39.0000	8.333	0	0	0
07/08/2009	£ / R 2009/12/14	13.75	Put	Currency Future	516.0000	625.0000	21.124	0	0	0
07/08/2009	£ / R 2009/12/14	12.65	Call	Currency Future	1,384.0000	1,196.0000	(13.584)	0	0	0
07/08/2009	£ / R 2009/12/14	12.15	Call	Currency Future	1,828.0000	1,633.0000	(10.667)	0	0	0
07/08/2009	£ / R 2009/12/14	13.75	Call	Currency Future	665.0000	563.0000	(15.338)	0	0	0
07/08/2009	£ / R 2009/12/14	11.70	Put	Currency Future	52.0000	59.0000	13.462	0	0	0
07/08/2009	£ / R 2009/12/14	14.00	Call	Currency Future	559.0000	476.0000	(14.848)	0	0	0
07/08/2009	£ / R 2009/12/14	14.05	Call	Currency Future	541.0000	461.0000	(14.787)	0	0	0
07/08/2009	£ / R 2009/12/14	14.30	Put	Currency Future	860.0000	1,002.0000	16.512	0	0	0
07/08/2009	£ / R 2009/12/14	14.05	Put	Currency Future	692.0000	822.0000	18.786	0	0	0
07/08/2009	£ / R 2009/12/14	17.15	Call	Currency Future	69.0000	56.0000	(18.841)	0	0	0
07/08/2009	£ / R 2009/12/14	19.15	Call	Currency Future	27.0000	25.0000	(7.407)	0	0	0
07/08/2009	£ / R 2009/12/14	15.15	Put	Currency Future	1,521.0000	1,692.0000	11.243	0	0	0
07/08/2009	£ / R 2009/12/14	12.15	Put	Currency Future	79.0000	94.0000	18.987	0	0	0
07/08/2009	£ / R 2009/12/14	15.15	Call	Currency Future	270.0000	231.0000	(14.444)	0	0	0
07/08/2009	£ / R 2009/12/14	21.00	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
07/08/2009	£ / R 2009/12/14	10.25	Put	Currency Future	17.0000	19.0000	11.765	0	0	0
07/08/2009	£ / R 2009/12/14	10.25	Call	Currency Future	3,667.0000	3,458.0000	(5.699)	0	0	0
07/08/2009	£ / R 2009/12/14	9.25	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
07/08/2009	£ / R 2009/12/14	9.25	Call	Currency Future	4,653.0000	4,444.0000	(4.492)	0	0	0
07/08/2009	£ / R 2009/12/14	10.70	Call	Currency Future	3,225.0000	3,017.0000	(6.450)	0	0	0
07/08/2009	£ / R 2009/12/14	21.00	Put	Currency Future	7,116.0000	7,325.0000	2.937	0	0	0
07/08/2009	£ / R 2009/12/14	9.70	Put	Currency Future	9.0000	12.0000	33.333	0	0	0
07/08/2009	£ / R 2009/12/14	9.65	Put	Currency Future	8.0000	11.0000	37.500	0	0	0
07/08/2009	£ / R 2009/12/14	9.65	Call	Currency Future	4,258.0000	4,050.0000	(4.885)	0	0	0
07/08/2009	£ / R 2009/12/14	10.65	Put	Currency Future	25.0000	28.0000	12.000	0	0	0
07/08/2009	£ / R 2009/12/14	10.65	Call	Currency Future	3,274.0000	3,066.0000	(6.353)	0	0	0
07/08/2009	£ / R 2009/12/14	9.00	Call	Currency Future	4,902.0000	4,692.0000	(4.284)	0	0	0
07/08/2009	£ / R 2009/12/14	13.35	Put	Currency Future	329.0000	411.0000	24.924	0	0	0
07/08/2009	£ / R 2009/12/14	11.65	Put	Currency Future	50.0000	56.0000	12.000	0	0	0
07/08/2009	£ / R 2009/12/14	9.00	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
07/08/2009	£ / R 2009/12/14	21.45	Put	Currency Future	7,564.0000	7,773.0000	2.763	0	0	0
07/08/2009	£ / R 2009/12/14	11.65	Call	Currency Future	2,300.0000	2,095.0000	(8.913)	0	0	0
07/08/2009	£ / R 2009/12/14	13.35	Call	Currency Future	878.0000	749.0000	(14.692)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	£ / R	2009/12/14	10.00	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
07/08/2009	£ / R	2009/12/14	17.00	Call	Currency Future	77.0000	63.0000	(18.182)	0	0	0
07/08/2009	£ / R	2009/12/14	12.00	Put	Currency Future	67.0000	81.0000	20.896	0	0	0
07/08/2009	£ / R	2009/12/14	12.00	Call	Currency Future	1,967.0000	1,770.0000	(10.015)	0	0	0
07/08/2009	£ / R	2009/12/14	17.00	Put	Currency Future	3,178.0000	3,374.0000	6.167	0	0	0
07/08/2009	£ / R	2009/12/14	19.00	Call	Currency Future	28.0000	25.0000	(10.714)	0	0	0
07/08/2009	£ / R	2009/12/14	19.00	Put	Currency Future	5,128.0000	5,337.0000	4.076	0	0	0
07/08/2009	£ / R	2009/12/14	10.00	Call	Currency Future	3,913.0000	3,704.0000	(5.341)	0	0	0
07/08/2009	£ / R	2009/12/14	11.00	Put	Currency Future	32.0000	35.0000	9.375	0	0	0
07/08/2009	£ / R	2009/12/14	11.00	Call	Currency Future	2,932.0000	2,724.0000	(7.094)	0	0	0
07/08/2009	£ / R	2009/12/14	11.45	Put	Currency Future	44.0000	49.0000	11.364	0	0	0
07/08/2009	£ / R	2009/12/14	11.45	Call	Currency Future	2,493.0000	2,287.0000	(8.263)	0	0	0
07/08/2009	£ / R	2009/12/14	10.45	Put	Currency Future	21.0000	23.0000	9.524	0	0	0
07/08/2009	£ / R	2009/12/14	9.45	Put	Currency Future	5.0000	8.0000	60.000	0	0	0
07/08/2009	£ / R	2009/12/14	9.45	Call	Currency Future	4,455.0000	4,246.0000	(4.691)	0	0	0
07/08/2009	£ / R	2009/12/14	10.45	Call	Currency Future	3,470.0000	3,262.0000	(5.994)	0	0	0
07/08/2009	£ / R	2009/12/14	12.45	Put	Currency Future	109.0000	128.0000	17.431	0	0	0
07/08/2009	£ / R	2009/12/14	12.45	Call	Currency Future	1,559.0000	1,367.0000	(12.316)	0	0	0
07/08/2009	£ / R	2009/12/14	15.45	Call	Currency Future	227.0000	195.0000	(14.097)	0	0	0
07/08/2009	£ / R	2009/12/14	21.45	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
07/08/2009	£ / R	2009/12/14	19.45	Call	Currency Future	25.0000	23.0000	(8.000)	0	0	0
07/08/2009	£ / R	2009/12/14	19.45	Put	Currency Future	5,576.0000	5,784.0000	3.730	0	0	0
07/08/2009	£ / R	2009/12/14	17.45	Call	Currency Future	55.0000	44.0000	(20.000)	0	0	0
07/08/2009	£ / R	2009/12/14	17.45	Put	Currency Future	3,605.0000	3,806.0000	5.576	0	0	0
07/08/2009	£ / R	2009/12/14	15.45	Put	Currency Future	1,778.0000	1,956.0000	10.011	0	0	0
07/08/2009	£ / R	2009/12/14	14.00	Put	Currency Future	660.0000	788.0000	19.394	0	0	0
07/08/2009	£ / R	2009/12/14	14.00	Call	Currency Future	559.0000	476.0000	(14.848)	0	0	0
07/08/2009	£ / R	2010/03/15			Currency Future	14.1303	13.9167	(1.512)	0.0000	0.0000	58
07/08/2009	£ / R	2010/03/15	21.80	Call	Currency Future	31.0000	28.0000	(9.677)	0	0	0
07/08/2009	£ / R	2010/03/15	17.65	Put	Currency Future	3,700.0000	3,893.0000	5.216	0	0	0
07/08/2009	£ / R	2010/03/15	15.45	Put	Currency Future	1,761.0000	1,926.0000	9.370	0	0	0
07/08/2009	£ / R	2010/03/15	11.25	Put	Currency Future	61.0000	63.0000	3.279	0	0	0
07/08/2009	£ / R	2010/03/15	9.30	Put	Currency Future	9.0000	12.0000	33.333	0	0	0
07/08/2009	£ / R	2010/03/15	10.10	Call	Currency Future	4,061.0000	3,850.0000	(5.196)	0	0	0
07/08/2009	£ / R	2010/03/15	16.15	Put	Currency Future	0.0000	2,527.0000	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
07/08/2009	£ / R 2010/03/15	19.80	Put	Currency Future	5,740.0000	5,941.0000	3.502	0	0	0
07/08/2009	£ / R 2010/03/15	17.65	Call	Currency Future	181.0000	160.0000	(11.602)	0	0	0
07/08/2009	£ / R 2010/03/15	10.45	Put	Currency Future	39.0000	41.0000	5.128	0	0	0
07/08/2009	£ / R 2010/03/15	12.25	Put	Currency Future	113.0000	141.0000	24.779	0	0	0
07/08/2009	£ / R 2010/03/15	13.30	Call	Currency Future	1,214.0000	1,081.0000	(10.956)	0	0	0
07/08/2009	£ / R 2010/03/15	18.15	Call	Currency Future	0.0000	129.0000	100.000	0	0	0
07/08/2009	£ / R 2010/03/15	14.65	Call	Currency Future	629.0000	558.0000	(11.288)	0	0	0
07/08/2009	£ / R 2010/03/15	10.45	Call	Currency Future	3,719.0000	3,508.0000	(5.674)	0	0	0
07/08/2009	£ / R 2010/03/15	15.25	Call	Currency Future	481.0000	427.0000	(11.227)	0	0	0
07/08/2009	£ / R 2010/03/15	18.15	Put	Currency Future	0.0000	4,362.0000	100.000	0	0	0
07/08/2009	£ / R 2010/03/15	19.80	Call	Currency Future	70.0000	58.0000	(17.143)	0	0	0
07/08/2009	£ / R 2010/03/15	16.65	Call	Currency Future	269.0000	237.0000	(11.896)	0	0	0
07/08/2009	£ / R 2010/03/15	11.45	Call	Currency Future	2,748.0000	2,536.0000	(7.715)	0	0	0
07/08/2009	£ / R 2010/03/15	10.25	Put	Currency Future	34.0000	37.0000	8.824	0	0	0
07/08/2009	£ / R 2010/03/15	19.75	Call	Currency Future	72.0000	59.0000	(18.056)	0	0	0
07/08/2009	£ / R 2010/03/15	13.30	Put	Currency Future	384.0000	465.0000	21.094	0	0	0
07/08/2009	£ / R 2010/03/15	20.15	Put	Currency Future	0.0000	6,283.0000	100.000	0	0	0
07/08/2009	£ / R 2010/03/15	21.80	Put	Currency Future	7,701.0000	7,911.0000	2.727	0	0	0
07/08/2009	£ / R 2010/03/15	9.65	Put	Currency Future	15.0000	21.0000	40.000	0	0	0
07/08/2009	£ / R 2010/03/15	11.45	Put	Currency Future	67.0000	69.0000	2.985	0	0	0
07/08/2009	£ / R 2010/03/15	11.25	Call	Currency Future	2,941.0000	2,730.0000	(7.174)	0	0	0
07/08/2009	£ / R 2010/03/15	22.15	Call	Currency Future	0.0000	23.0000	100.000	0	0	0
07/08/2009	£ / R 2010/03/15	10.65	Call	Currency Future	3,523.0000	3,313.0000	(5.961)	0	0	0
07/08/2009	£ / R 2010/03/15	12.45	Call	Currency Future	1,828.0000	1,648.0000	(9.847)	0	0	0
07/08/2009	£ / R 2010/03/15	12.25	Call	Currency Future	1,994.0000	1,808.0000	(9.328)	0	0	0
07/08/2009	£ / R 2010/03/15	13.20	Put	Currency Future	344.0000	420.0000	22.093	0	0	0
07/08/2009	£ / R 2010/03/15	19.75	Put	Currency Future	5,691.0000	5,892.0000	3.532	0	0	0
07/08/2009	£ / R 2010/03/15	20.15	Call	Currency Future	0.0000	50.0000	100.000	0	0	0
07/08/2009	£ / R 2010/03/15	10.65	Put	Currency Future	43.0000	46.0000	6.977	0	0	0
07/08/2009	£ / R 2010/03/15	12.45	Put	Currency Future	147.0000	182.0000	23.810	0	0	0
07/08/2009	£ / R 2010/03/15	15.25	Put	Currency Future	1,600.0000	1,761.0000	10.063	0	0	0
07/08/2009	£ / R 2010/03/15	13.35	Call	Currency Future	1,185.0000	1,054.0000	(11.055)	0	0	0
07/08/2009	£ / R 2010/03/15	16.15	Call	Currency Future	0.0000	293.0000	100.000	0	0	0
07/08/2009	£ / R 2010/03/15	9.65	Call	Currency Future	4,496.0000	4,287.0000	(4.649)	0	0	0
07/08/2009	£ / R 2010/03/15	21.95	Put	Currency Future	7,849.0000	8,059.0000	2.676	0	0	0
07/08/2009	£ / R 2010/03/15	17.45	Put	Currency Future	3,515.0000	3,706.0000	5.434	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	£ / R	2010/03/15	10.25	Call	Currency Future	3,915.0000	3,703.0000	(5.415)	0	0	0
07/08/2009	£ / R	2010/03/15	22.15	Put	Currency Future	0.0000	8,257.0000	100.000	0	0	0
07/08/2009	£ / R	2010/03/15	12.65	Call	Currency Future	1,669.0000	1,497.0000	(10.306)	0	0	0
07/08/2009	£ / R	2010/03/15	19.45	Call	Currency Future	82.0000	68.0000	(17.073)	0	0	0
07/08/2009	£ / R	2010/03/15	17.25	Put	Currency Future	3,330.0000	3,519.0000	5.676	0	0	0
07/08/2009	£ / R	2010/03/15	9.30	Call	Currency Future	4,839.0000	4,628.0000	(4.360)	0	0	0
07/08/2009	£ / R	2010/03/15	13.15	Put	Currency Future	0.0000	399.0000	100.000	0	0	0
07/08/2009	£ / R	2010/03/15	12.65	Put	Currency Future	189.0000	230.0000	21.693	0	0	0
07/08/2009	£ / R	2010/03/15	13.20	Call	Currency Future	1,274.0000	1,137.0000	(10.754)	0	0	0
07/08/2009	£ / R	2010/03/15	10.15	Put	Currency Future	0.0000	34.0000	100.000	0	0	0
07/08/2009	£ / R	2010/03/15	15.65	Put	Currency Future	1,926.0000	2,095.0000	8.775	0	0	0
07/08/2009	£ / R	2010/03/15	19.45	Put	Currency Future	5,402.0000	5,602.0000	3.702	0	0	0
07/08/2009	£ / R	2010/03/15	12.15	Put	Currency Future	0.0000	123.0000	100.000	0	0	0
07/08/2009	£ / R	2010/03/15	15.65	Call	Currency Future	406.0000	362.0000	(10.837)	0	0	0
07/08/2009	£ / R	2010/03/15	21.45	Put	Currency Future	7,356.0000	7,564.0000	2.828	0	0	0
07/08/2009	£ / R	2010/03/15	17.25	Call	Currency Future	211.0000	186.0000	(11.848)	0	0	0
07/08/2009	£ / R	2010/03/15	13.90	Put	Currency Future	672.0000	780.0000	16.071	0	0	0
07/08/2009	£ / R	2010/03/15	10.10	Put	Currency Future	30.0000	33.0000	10.000	0	0	0
07/08/2009	£ / R	2010/03/15	14.65	Put	Currency Future	1,149.0000	1,291.0000	12.359	0	0	0
07/08/2009	£ / R	2010/03/15	15.45	Call	Currency Future	441.0000	393.0000	(10.884)	0	0	0
07/08/2009	£ / R	2010/03/15	21.25	Put	Currency Future	7,158.0000	7,367.0000	2.920	0	0	0
07/08/2009	£ / R	2010/03/15	12.10	Call	Currency Future	2,126.0000	1,932.0000	(9.125)	0	0	0
07/08/2009	£ / R	2010/03/15	20.05	Call	Currency Future	63.0000	52.0000	(17.460)	0	0	0
07/08/2009	£ / R	2010/03/15	16.65	Put	Currency Future	2,788.0000	2,970.0000	6.528	0	0	0
07/08/2009	£ / R	2010/03/15	21.45	Call	Currency Future	36.0000	31.0000	(13.889)	0	0	0
07/08/2009	£ / R	2010/03/15	19.25	Put	Currency Future	5,210.0000	5,408.0000	3.800	0	0	0
07/08/2009	£ / R	2010/03/15	21.75	Call	Currency Future	32.0000	28.0000	(12.500)	0	0	0
07/08/2009	£ / R	2010/03/15	11.10	Put	Currency Future	56.0000	59.0000	5.357	0	0	0
07/08/2009	£ / R	2010/03/15	16.55	Call	Currency Future	280.0000	247.0000	(11.786)	0	0	0
07/08/2009	£ / R	2010/03/15	19.25	Call	Currency Future	90.0000	75.0000	(16.667)	0	0	0
07/08/2009	£ / R	2010/03/15	19.55	Call	Currency Future	78.0000	65.0000	(16.667)	0	0	0
07/08/2009	£ / R	2010/03/15	20.10	Put	Currency Future	6,031.0000	6,234.0000	3.366	0	0	0
07/08/2009	£ / R	2010/03/15	21.95	Call	Currency Future	30.0000	26.0000	(13.333)	0	0	0
07/08/2009	£ / R	2010/03/15	21.25	Call	Currency Future	39.0000	33.0000	(15.385)	0	0	0
07/08/2009	£ / R	2010/03/15	13.90	Call	Currency Future	902.0000	797.0000	(11.641)	0	0	0
07/08/2009	£ / R	2010/03/15	19.55	Put	Currency Future	5,498.0000	5,698.0000	3.638	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	£ / R	2010/03/15	20.10	Call	Currency Future	61.0000	51.0000	(16.393)	0	0	0
07/08/2009	£ / R	2010/03/15	11.65	Call	Currency Future	2,555.0000	2,343.0000	(8.297)	0	0	0
07/08/2009	£ / R	2010/03/15	19.95	Put	Currency Future	5,885.0000	6,087.0000	3.432	0	0	0
07/08/2009	£ / R	2010/03/15	9.25	Put	Currency Future	8.0000	11.0000	37.500	0	0	0
07/08/2009	£ / R	2010/03/15	21.55	Call	Currency Future	34.0000	30.0000	(11.765)	0	0	0
07/08/2009	£ / R	2010/03/15	22.10	Call	Currency Future	28.0000	24.0000	(14.286)	0	0	0
07/08/2009	£ / R	2010/03/15	14.75	Call	Currency Future	601.0000	533.0000	(11.314)	0	0	0
07/08/2009	£ / R	2010/03/15	19.95	Call	Currency Future	65.0000	54.0000	(16.923)	0	0	0
07/08/2009	£ / R	2010/03/15	13.45	Call	Currency Future	1,128.0000	1,002.0000	(11.170)	0	0	0
07/08/2009	£ / R	2010/03/15	21.55	Put	Currency Future	7,454.0000	7,663.0000	2.804	0	0	0
07/08/2009	£ / R	2010/03/15	14.75	Put	Currency Future	1,221.0000	1,366.0000	11.876	0	0	0
07/08/2009	£ / R	2010/03/15	22.10	Put	Currency Future	7,998.0000	8,207.0000	2.613	0	0	0
07/08/2009	£ / R	2010/03/15	12.75	Put	Currency Future	212.0000	257.0000	21.226	0	0	0
07/08/2009	£ / R	2010/03/15	21.75	Put	Currency Future	7,652.0000	7,861.0000	2.731	0	0	0
07/08/2009	£ / R	2010/03/15	13.45	Put	Currency Future	448.0000	536.0000	19.643	0	0	0
07/08/2009	£ / R	2010/03/15	21.60	Call	Currency Future	34.0000	30.0000	(11.765)	0	0	0
07/08/2009	£ / R	2010/03/15	11.10	Call	Currency Future	3,086.0000	2,876.0000	(6.805)	0	0	0
07/08/2009	£ / R	2010/03/15	19.85	Put	Currency Future	5,788.0000	5,990.0000	3.490	0	0	0
07/08/2009	£ / R	2010/03/15	15.75	Call	Currency Future	390.0000	347.0000	(11.026)	0	0	0
07/08/2009	£ / R	2010/03/15	13.35	Put	Currency Future	404.0000	488.0000	20.792	0	0	0
07/08/2009	£ / R	2010/03/15	21.60	Put	Currency Future	7,504.0000	7,713.0000	2.785	0	0	0
07/08/2009	£ / R	2010/03/15	18.10	Put	Currency Future	4,123.0000	4,315.0000	4.657	0	0	0
07/08/2009	£ / R	2010/03/15	16.75	Call	Currency Future	258.0000	227.0000	(12.016)	0	0	0
07/08/2009	£ / R	2010/03/15	16.10	Put	Currency Future	2,309.0000	2,483.0000	7.536	0	0	0
07/08/2009	£ / R	2010/03/15	16.75	Put	Currency Future	2,877.0000	3,061.0000	6.396	0	0	0
07/08/2009	£ / R	2010/03/15	19.60	Put	Currency Future	5,546.0000	5,747.0000	3.624	0	0	0
07/08/2009	£ / R	2010/03/15	12.10	Put	Currency Future	96.0000	115.0000	19.792	0	0	0
07/08/2009	£ / R	2010/03/15	15.75	Put	Currency Future	2,009.0000	2,181.0000	8.561	0	0	0
07/08/2009	£ / R	2010/03/15	13.25	Call	Currency Future	1,244.0000	1,109.0000	(10.852)	0	0	0
07/08/2009	£ / R	2010/03/15	18.10	Call	Currency Future	153.0000	132.0000	(13.725)	0	0	0
07/08/2009	£ / R	2010/03/15	11.15	Call	Currency Future	0.0000	2,827.0000	100.000	0	0	0
07/08/2009	£ / R	2010/03/15	12.75	Call	Currency Future	1,592.0000	1,424.0000	(10.553)	0	0	0
07/08/2009	£ / R	2010/03/15	17.45	Call	Currency Future	195.0000	172.0000	(11.795)	0	0	0
07/08/2009	£ / R	2010/03/15	19.60	Call	Currency Future	77.0000	63.0000	(18.182)	0	0	0
07/08/2009	£ / R	2010/03/15	13.10	Call	Currency Future	1,339.0000	1,195.0000	(10.754)	0	0	0
07/08/2009	£ / R	2010/03/15	11.15	Put	Currency Future	0.0000	60.0000	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
07/08/2009	£ / R 2010/03/15	21.90	Put	Currency Future	7,800.0000	8,010.0000	2.692	0	0	0
07/08/2009	£ / R 2010/03/15	11.75	Put	Currency Future	79.0000	80.0000	1.266	0	0	0
07/08/2009	£ / R 2010/03/15	13.70	Put	Currency Future	566.0000	666.0000	17.668	0	0	0
07/08/2009	£ / R 2010/03/15	16.10	Call	Currency Future	339.0000	300.0000	(11.504)	0	0	0
07/08/2009	£ / R 2010/03/15	12.15	Call	Currency Future	0.0000	1,890.0000	100.000	0	0	0
07/08/2009	£ / R 2010/03/15	21.90	Call	Currency Future	30.0000	27.0000	(10.000)	0	0	0
07/08/2009	£ / R 2010/03/15	11.75	Call	Currency Future	2,459.0000	2,247.0000	(8.621)	0	0	0
07/08/2009	£ / R 2010/03/15	9.45	Put	Currency Future	11.0000	15.0000	36.364	0	0	0
07/08/2009	£ / R 2010/03/15	13.10	Put	Currency Future	309.0000	378.0000	22.330	0	0	0
07/08/2009	£ / R 2010/03/15	10.15	Call	Currency Future	0.0000	3,801.0000	100.000	0	0	0
07/08/2009	£ / R 2010/03/15	19.90	Put	Currency Future	5,837.0000	6,038.0000	3.444	0	0	0
07/08/2009	£ / R 2010/03/15	16.55	Put	Currency Future	2,700.0000	2,880.0000	6.667	0	0	0
07/08/2009	£ / R 2010/03/15	17.55	Call	Currency Future	188.0000	166.0000	(11.702)	0	0	0
07/08/2009	£ / R 2010/03/15	13.25	Put	Currency Future	363.0000	442.0000	21.763	0	0	0
07/08/2009	£ / R 2010/03/15	19.85	Call	Currency Future	68.0000	56.0000	(17.647)	0	0	0
07/08/2009	£ / R 2010/03/15	17.55	Put	Currency Future	3,607.0000	3,799.0000	5.323	0	0	0
07/08/2009	£ / R 2010/03/15	9.45	Call	Currency Future	4,691.0000	4,482.0000	(4.455)	0	0	0
07/08/2009	£ / R 2010/03/15	16.30	Call	Currency Future	312.0000	275.0000	(11.859)	0	0	0
07/08/2009	£ / R 2010/03/15	9.75	Call	Currency Future	4,398.0000	4,191.0000	(4.707)	0	0	0
07/08/2009	£ / R 2010/03/15	15.30	Put	Currency Future	1,640.0000	1,802.0000	9.878	0	0	0
07/08/2009	£ / R 2010/03/15	19.90	Call	Currency Future	67.0000	55.0000	(17.910)	0	0	0
07/08/2009	£ / R 2010/03/15	9.75	Put	Currency Future	18.0000	24.0000	33.333	0	0	0
07/08/2009	£ / R 2010/03/15	14.30	Put	Currency Future	911.0000	1,040.0000	14.160	0	0	0
07/08/2009	£ / R 2010/03/15	21.85	Call	Currency Future	31.0000	27.0000	(12.903)	0	0	0
07/08/2009	£ / R 2010/03/15	17.75	Call	Currency Future	174.0000	154.0000	(11.494)	0	0	0
07/08/2009	£ / R 2010/03/15	17.30	Put	Currency Future	3,376.0000	3,566.0000	5.628	0	0	0
07/08/2009	£ / R 2010/03/15	13.15	Call	Currency Future	0.0000	1,166.0000	100.000	0	0	0
07/08/2009	£ / R 2010/03/15	21.85	Put	Currency Future	7,751.0000	7,960.0000	2.696	0	0	0
07/08/2009	£ / R 2010/03/15	10.75	Put	Currency Future	46.0000	49.0000	6.522	0	0	0
07/08/2009	£ / R 2010/03/15	9.25	Call	Currency Future	4,888.0000	4,678.0000	(4.296)	0	0	0
07/08/2009	£ / R 2010/03/15	16.30	Put	Currency Future	2,482.0000	2,658.0000	7.091	0	0	0
07/08/2009	£ / R 2010/03/15	10.75	Call	Currency Future	3,426.0000	3,216.0000	(6.130)	0	0	0
07/08/2009	£ / R 2010/03/15	19.30	Call	Currency Future	88.0000	73.0000	(17.045)	0	0	0
07/08/2009	£ / R 2010/03/15	17.30	Call	Currency Future	206.0000	183.0000	(11.165)	0	0	0
07/08/2009	£ / R 2010/03/15	17.75	Put	Currency Future	3,794.0000	3,987.0000	5.087	0	0	0
07/08/2009	£ / R 2010/03/15	14.30	Call	Currency Future	741.0000	657.0000	(11.336)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	£ / R	2010/03/15	11.65	Put	Currency Future	75.0000	76.0000	1.333	0	0	0
07/08/2009	£ / R	2010/03/15	11.05	Call	Currency Future	3,135.0000	2,924.0000	(6.730)	0	0	0
07/08/2009	£ / R	2010/03/15	15.30	Call	Currency Future	470.0000	418.0000	(11.064)	0	0	0
07/08/2009	£ / R	2010/03/15	13.70	Call	Currency Future	997.0000	882.0000	(11.535)	0	0	0
07/08/2009	£ / R	2010/03/15	9.15	Call	Currency Future	4,987.0000	4,776.0000	(4.231)	0	0	0
07/08/2009	£ / R	2010/03/15	22.05	Put	Currency Future	7,948.0000	8,158.0000	2.642	0	0	0
07/08/2009	£ / R	2010/03/15	9.15	Put	Currency Future	7.0000	9.0000	28.571	0	0	0
07/08/2009	£ / R	2010/03/15	10.30	Put	Currency Future	35.0000	38.0000	8.571	0	0	0
07/08/2009	£ / R	2010/03/15	13.05	Put	Currency Future	294.0000	358.0000	21.769	0	0	0
07/08/2009	£ / R	2010/03/15	11.05	Put	Currency Future	54.0000	58.0000	7.407	0	0	0
07/08/2009	£ / R	2010/03/15	10.30	Call	Currency Future	3,866.0000	3,654.0000	(5.484)	0	0	0
07/08/2009	£ / R	2010/03/15	22.05	Call	Currency Future	29.0000	25.0000	(13.793)	0	0	0
07/08/2009	£ / R	2010/03/15	13.40	Call	Currency Future	1,156.0000	1,028.0000	(11.073)	0	0	0
07/08/2009	£ / R	2010/03/15	13.80	Put	Currency Future	618.0000	722.0000	16.828	0	0	0
07/08/2009	£ / R	2010/03/15	11.30	Put	Currency Future	62.0000	65.0000	4.839	0	0	0
07/08/2009	£ / R	2010/03/15	14.55	Call	Currency Future	659.0000	584.0000	(11.381)	0	0	0
07/08/2009	£ / R	2010/03/15	16.05	Put	Currency Future	2,266.0000	2,440.0000	7.679	0	0	0
07/08/2009	£ / R	2010/03/15	14.70	Put	Currency Future	1,184.0000	1,328.0000	12.162	0	0	0
07/08/2009	£ / R	2010/03/15	13.80	Call	Currency Future	948.0000	838.0000	(11.603)	0	0	0
07/08/2009	£ / R	2010/03/15	12.30	Put	Currency Future	121.0000	150.0000	23.967	0	0	0
07/08/2009	£ / R	2010/03/15	12.55	Put	Currency Future	167.0000	205.0000	22.754	0	0	0
07/08/2009	£ / R	2010/03/15	18.05	Call	Currency Future	156.0000	136.0000	(12.821)	0	0	0
07/08/2009	£ / R	2010/03/15	12.90	Put	Currency Future	250.0000	302.0000	20.800	0	0	0
07/08/2009	£ / R	2010/03/15	15.90	Put	Currency Future	2,137.0000	2,311.0000	8.142	0	0	0
07/08/2009	£ / R	2010/03/15	19.30	Put	Currency Future	5,258.0000	5,457.0000	3.785	0	0	0
07/08/2009	£ / R	2010/03/15	11.30	Call	Currency Future	2,892.0000	2,681.0000	(7.296)	0	0	0
07/08/2009	£ / R	2010/03/15	14.55	Put	Currency Future	1,079.0000	1,217.0000	12.790	0	0	0
07/08/2009	£ / R	2010/03/15	16.05	Call	Currency Future	346.0000	306.0000	(11.561)	0	0	0
07/08/2009	£ / R	2010/03/15	14.70	Call	Currency Future	615.0000	545.0000	(11.382)	0	0	11,630
07/08/2009	£ / R	2010/03/15	21.50	Call	Currency Future	35.0000	31.0000	(11.429)	0	0	0
07/08/2009	£ / R	2010/03/15	14.90	Put	Currency Future	1,331.0000	1,481.0000	11.270	0	0	0
07/08/2009	£ / R	2010/03/15	12.30	Call	Currency Future	1,952.0000	1,767.0000	(9.477)	0	0	0
07/08/2009	£ / R	2010/03/15	12.55	Call	Currency Future	1,747.0000	1,571.0000	(10.074)	0	0	0
07/08/2009	£ / R	2010/03/15	18.05	Put	Currency Future	4,076.0000	4,269.0000	4.735	0	0	0
07/08/2009	£ / R	2010/03/15	13.60	Put	Currency Future	517.0000	612.0000	18.375	0	0	0
07/08/2009	£ / R	2010/03/15	12.90	Call	Currency Future	1,481.0000	1,319.0000	(10.939)	0	0	11,630

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	£ / R 2010/03/15	21.50	Put	Currency Future	7,405.0000	7,614.0000	2.822	0	0	0
07/08/2009	£ / R 2010/03/15	15.90	Call	Currency Future	367.0000	328.0000	(10.627)	0	0	0
07/08/2009	£ / R 2010/03/15	21.30	Put	Currency Future	7,208.0000	7,416.0000	2.886	0	0	0
07/08/2009	£ / R 2010/03/15	9.55	Put	Currency Future	13.0000	18.0000	38.462	0	0	0
07/08/2009	£ / R 2010/03/15	13.05	Call	Currency Future	1,374.0000	1,225.0000	(10.844)	0	0	0
07/08/2009	£ / R 2010/03/15	13.85	Call	Currency Future	925.0000	817.0000	(11.676)	0	0	0
07/08/2009	£ / R 2010/03/15	13.40	Put	Currency Future	426.0000	511.0000	19.953	0	0	0
07/08/2009	£ / R 2010/03/15	14.90	Call	Currency Future	561.0000	498.0000	(11.230)	0	0	0
07/08/2009	£ / R 2010/03/15	14.10	Call	Currency Future	816.0000	723.0000	(11.397)	0	0	0
07/08/2009	£ / R 2010/03/15	21.30	Call	Currency Future	38.0000	33.0000	(13.158)	0	0	0
07/08/2009	£ / R 2010/03/15	11.55	Call	Currency Future	2,651.0000	2,439.0000	(7.997)	0	0	0
07/08/2009	£ / R 2010/03/15	12.05	Call	Currency Future	2,174.0000	1,974.0000	(9.200)	0	0	0
07/08/2009	£ / R 2010/03/15	11.90	Put	Currency Future	86.0000	86.0000	-	0	0	0
07/08/2009	£ / R 2010/03/15	11.20	Put	Currency Future	59.0000	62.0000	5.085	0	0	0
07/08/2009	£ / R 2010/03/15	14.10	Put	Currency Future	786.0000	906.0000	15.267	0	0	0
07/08/2009	£ / R 2010/03/15	9.55	Call	Currency Future	4,593.0000	4,384.0000	(4.550)	0	0	0
07/08/2009	£ / R 2010/03/15	19.50	Put	Currency Future	5,450.0000	5,650.0000	3.670	0	0	0
07/08/2009	£ / R 2010/03/15	12.20	Call	Currency Future	2,036.0000	1,849.0000	(9.185)	0	0	0
07/08/2009	£ / R 2010/03/15	10.55	Call	Currency Future	3,621.0000	3,410.0000	(5.827)	0	0	0
07/08/2009	£ / R 2010/03/15	10.90	Put	Currency Future	50.0000	54.0000	8.000	0	0	0
07/08/2009	£ / R 2010/03/15	15.20	Call	Currency Future	491.0000	437.0000	(10.998)	0	0	0
07/08/2009	£ / R 2010/03/15	17.85	Call	Currency Future	168.0000	149.0000	(11.310)	0	0	0
07/08/2009	£ / R 2010/03/15	14.15	Call	Currency Future	0.0000	706.0000	100.000	0	0	0
07/08/2009	£ / R 2010/03/15	10.55	Put	Currency Future	41.0000	44.0000	7.317	0	0	0
07/08/2009	£ / R 2010/03/15	12.05	Put	Currency Future	93.0000	107.0000	15.054	0	0	0
07/08/2009	£ / R 2010/03/15	13.75	Call	Currency Future	972.0000	860.0000	(11.523)	0	0	0
07/08/2009	£ / R 2010/03/15	19.50	Call	Currency Future	80.0000	67.0000	(16.250)	0	0	0
07/08/2009	£ / R 2010/03/15	15.20	Put	Currency Future	1,561.0000	1,720.0000	10.186	0	0	0
07/08/2009	£ / R 2010/03/15	10.95	Call	Currency Future	3,232.0000	3,022.0000	(6.498)	0	0	0
07/08/2009	£ / R 2010/03/15	14.15	Put	Currency Future	0.0000	939.0000	100.000	0	0	0
07/08/2009	£ / R 2010/03/15	11.55	Put	Currency Future	71.0000	73.0000	2.817	0	0	0
07/08/2009	£ / R 2010/03/15	13.75	Put	Currency Future	592.0000	694.0000	17.230	0	0	0
07/08/2009	£ / R 2010/03/15	10.05	Call	Currency Future	4,108.0000	3,899.0000	(5.088)	0	0	0
07/08/2009	£ / R 2010/03/15	13.50	Call	Currency Future	1,100.0000	977.0000	(11.182)	0	0	0
07/08/2009	£ / R 2010/03/15	10.05	Put	Currency Future	28.0000	32.0000	14.286	0	0	0
07/08/2009	£ / R 2010/03/15	13.60	Call	Currency Future	1,047.0000	929.0000	(11.270)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	£ / R	2010/03/15	15.55	Put	Currency Future	1,843.0000	2,010.0000	9.061	0	0	0
07/08/2009	£ / R	2010/03/15	20.05	Put	Currency Future	5,982.0000	6,185.0000	3.394	0	0	0
07/08/2009	£ / R	2010/03/15	13.50	Put	Currency Future	470.0000	560.0000	19.149	0	0	0
07/08/2009	£ / R	2010/03/15	21.40	Call	Currency Future	36.0000	32.0000	(11.111)	0	0	0
07/08/2009	£ / R	2010/03/15	15.55	Call	Currency Future	423.0000	377.0000	(10.875)	0	0	0
07/08/2009	£ / R	2010/03/15	9.40	Put	Currency Future	10.0000	14.0000	40.000	0	0	0
07/08/2009	£ / R	2010/03/15	13.55	Call	Currency Future	1,074.0000	953.0000	(11.266)	0	0	0
07/08/2009	£ / R	2010/03/15	16.90	Call	Currency Future	242.0000	214.0000	(11.570)	0	0	0
07/08/2009	£ / R	2010/03/15	13.85	Put	Currency Future	645.0000	751.0000	16.434	0	0	0
07/08/2009	£ / R	2010/03/15	10.40	Call	Currency Future	3,768.0000	3,557.0000	(5.600)	0	0	0
07/08/2009	£ / R	2010/03/15	10.40	Put	Currency Future	37.0000	40.0000	8.108	0	0	0
07/08/2009	£ / R	2010/03/15	13.65	Call	Currency Future	1,022.0000	905.0000	(11.448)	0	0	0
07/08/2009	£ / R	2010/03/15	11.40	Call	Currency Future	2,796.0000	2,584.0000	(7.582)	0	0	0
07/08/2009	£ / R	2010/03/15	11.40	Put	Currency Future	66.0000	68.0000	3.030	0	0	0
07/08/2009	£ / R	2010/03/15	11.90	Call	Currency Future	2,316.0000	2,103.0000	(9.197)	0	0	0
07/08/2009	£ / R	2010/03/15	13.95	Call	Currency Future	880.0000	777.0000	(11.705)	0	0	0
07/08/2009	£ / R	2010/03/15	9.40	Call	Currency Future	4,741.0000	4,531.0000	(4.429)	0	0	0
07/08/2009	£ / R	2010/03/15	13.65	Put	Currency Future	541.0000	639.0000	18.115	0	0	0
07/08/2009	£ / R	2010/03/15	16.90	Put	Currency Future	3,012.0000	3,197.0000	6.142	0	0	0
07/08/2009	£ / R	2010/03/15	21.65	Put	Currency Future	7,553.0000	7,762.0000	2.767	0	0	0
07/08/2009	£ / R	2010/03/15	12.20	Put	Currency Future	106.0000	132.0000	24.528	0	0	0
07/08/2009	£ / R	2010/03/15	9.90	Call	Currency Future	4,253.0000	4,046.0000	(4.867)	0	0	0
07/08/2009	£ / R	2010/03/15	21.65	Call	Currency Future	33.0000	29.0000	(12.121)	0	0	0
07/08/2009	£ / R	2010/03/15	11.20	Call	Currency Future	2,989.0000	2,779.0000	(7.026)	0	0	0
07/08/2009	£ / R	2010/03/15	17.90	Put	Currency Future	3,934.0000	4,129.0000	4.957	0	0	0
07/08/2009	£ / R	2010/03/15	19.65	Put	Currency Future	5,595.0000	5,795.0000	3.575	0	0	0
07/08/2009	£ / R	2010/03/15	9.20	Call	Currency Future	4,938.0000	4,727.0000	(4.273)	0	0	0
07/08/2009	£ / R	2010/03/15	9.20	Put	Currency Future	7.0000	10.0000	42.857	0	0	0
07/08/2009	£ / R	2010/03/15	12.40	Call	Currency Future	1,869.0000	1,687.0000	(9.738)	0	0	0
07/08/2009	£ / R	2010/03/15	13.70	Put	Currency Future	566.0000	666.0000	17.668	0	0	0
07/08/2009	£ / R	2010/03/15	13.70	Call	Currency Future	997.0000	882.0000	(11.535)	0	0	0
07/08/2009	£ / R	2010/03/15	17.20	Call	Currency Future	215.0000	190.0000	(11.628)	0	0	0
07/08/2009	£ / R	2010/03/15	19.65	Call	Currency Future	75.0000	62.0000	(17.333)	0	0	0
07/08/2009	£ / R	2010/03/15	10.20	Call	Currency Future	3,964.0000	3,752.0000	(5.348)	0	0	0
07/08/2009	£ / R	2010/03/15	13.55	Put	Currency Future	493.0000	586.0000	18.864	0	0	0
07/08/2009	£ / R	2010/03/15	10.20	Put	Currency Future	33.0000	36.0000	9.091	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	£ / R	2010/03/15	13.95	Put	Currency Future	699.0000	811.0000	16.023	0	0	0
07/08/2009	£ / R	2010/03/15	12.40	Put	Currency Future	138.0000	171.0000	23.913	0	0	0
07/08/2009	£ / R	2010/03/15	9.50	Put	Currency Future	12.0000	16.0000	33.333	0	0	0
07/08/2009	£ / R	2010/03/15	17.95	Call	Currency Future	162.0000	142.0000	(12.346)	0	0	0
07/08/2009	£ / R	2010/03/15	17.20	Put	Currency Future	3,284.0000	3,473.0000	5.755	0	0	0
07/08/2009	£ / R	2010/03/15	14.05	Call	Currency Future	837.0000	741.0000	(11.470)	0	0	0
07/08/2009	£ / R	2010/03/15	15.40	Call	Currency Future	451.0000	401.0000	(11.086)	0	0	0
07/08/2009	£ / R	2010/03/15	17.95	Put	Currency Future	3,981.0000	4,176.0000	4.898	0	0	0
07/08/2009	£ / R	2010/03/15	11.35	Put	Currency Future	64.0000	66.0000	3.125	0	0	0
07/08/2009	£ / R	2010/03/15	15.40	Put	Currency Future	1,720.0000	1,884.0000	9.535	0	0	0
07/08/2009	£ / R	2010/03/15	9.85	Call	Currency Future	4,301.0000	4,094.0000	(4.813)	0	0	0
07/08/2009	£ / R	2010/03/15	19.20	Put	Currency Future	5,162.0000	5,360.0000	3.836	0	0	0
07/08/2009	£ / R	2010/03/15	9.90	Put	Currency Future	23.0000	30.0000	30.435	0	0	0
07/08/2009	£ / R	2010/03/15	9.85	Put	Currency Future	21.0000	28.0000	33.333	0	0	0
07/08/2009	£ / R	2010/03/15	17.35	Call	Currency Future	203.0000	179.0000	(11.823)	0	0	0
07/08/2009	£ / R	2010/03/15	10.90	Call	Currency Future	3,280.0000	3,071.0000	(6.372)	0	0	0
07/08/2009	£ / R	2010/03/15	10.85	Call	Currency Future	3,329.0000	3,119.0000	(6.308)	0	0	0
07/08/2009	£ / R	2010/03/15	17.35	Put	Currency Future	3,422.0000	3,612.0000	5.552	0	0	0
07/08/2009	£ / R	2010/03/15	14.05	Put	Currency Future	757.0000	874.0000	15.456	0	0	0
07/08/2009	£ / R	2010/03/15	16.95	Put	Currency Future	3,057.0000	3,243.0000	6.084	0	0	0
07/08/2009	£ / R	2010/03/15	15.35	Put	Currency Future	1,680.0000	1,843.0000	9.702	0	0	0
07/08/2009	£ / R	2010/03/15	17.90	Call	Currency Future	165.0000	146.0000	(11.515)	0	0	0
07/08/2009	£ / R	2010/03/15	11.85	Call	Currency Future	2,364.0000	2,151.0000	(9.010)	0	0	0
07/08/2009	£ / R	2010/03/15	19.35	Call	Currency Future	86.0000	72.0000	(16.279)	0	0	0
07/08/2009	£ / R	2010/03/15	19.40	Call	Currency Future	84.0000	70.0000	(16.667)	0	0	0
07/08/2009	£ / R	2010/03/15	10.85	Put	Currency Future	48.0000	52.0000	8.333	0	0	0
07/08/2009	£ / R	2010/03/15	21.35	Call	Currency Future	37.0000	32.0000	(13.514)	0	0	0
07/08/2009	£ / R	2010/03/15	19.40	Put	Currency Future	5,354.0000	5,553.0000	3.717	0	0	0
07/08/2009	£ / R	2010/03/15	11.85	Put	Currency Future	83.0000	84.0000	1.205	0	0	0
07/08/2009	£ / R	2010/03/15	21.35	Put	Currency Future	7,257.0000	7,465.0000	2.866	0	0	0
07/08/2009	£ / R	2010/03/15	17.40	Put	Currency Future	3,468.0000	3,659.0000	5.507	0	0	0
07/08/2009	£ / R	2010/03/15	9.50	Call	Currency Future	4,642.0000	4,433.0000	(4.502)	0	0	0
07/08/2009	£ / R	2010/03/15	16.95	Call	Currency Future	237.0000	210.0000	(11.392)	0	0	0
07/08/2009	£ / R	2010/03/15	19.35	Put	Currency Future	5,306.0000	5,505.0000	3.750	0	0	0
07/08/2009	£ / R	2010/03/15	15.95	Call	Currency Future	360.0000	320.0000	(11.111)	0	0	0
07/08/2009	£ / R	2010/03/15	15.35	Call	Currency Future	460.0000	409.0000	(11.087)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	£ / R	2010/03/15	10.95	Put	Currency Future	51.0000	55.0000	7.843	0	0	0
07/08/2009	£ / R	2010/03/15	12.35	Put	Currency Future	130.0000	160.0000	23.077	0	0	0
07/08/2009	£ / R	2010/03/15	11.95	Call	Currency Future	2,269.0000	2,060.0000	(9.211)	0	0	0
07/08/2009	£ / R	2010/03/15	12.35	Call	Currency Future	1,910.0000	1,727.0000	(9.581)	0	0	0
07/08/2009	£ / R	2010/03/15	11.95	Put	Currency Future	88.0000	93.0000	5.682	0	0	0
07/08/2009	£ / R	2010/03/15	21.20	Call	Currency Future	39.0000	34.0000	(12.821)	0	0	0
07/08/2009	£ / R	2010/03/15	12.95	Call	Currency Future	1,445.0000	1,287.0000	(10.934)	0	0	0
07/08/2009	£ / R	2010/03/15	21.20	Put	Currency Future	7,109.0000	7,317.0000	2.926	0	0	0
07/08/2009	£ / R	2010/03/15	9.95	Call	Currency Future	4,205.0000	3,997.0000	(4.946)	0	0	0
07/08/2009	£ / R	2010/03/15	12.95	Put	Currency Future	264.0000	320.0000	21.212	0	0	0
07/08/2009	£ / R	2010/03/15	9.35	Call	Currency Future	4,790.0000	4,580.0000	(4.384)	0	0	0
07/08/2009	£ / R	2010/03/15	15.95	Put	Currency Future	2,180.0000	2,354.0000	7.982	0	0	0
07/08/2009	£ / R	2010/03/15	9.35	Put	Currency Future	9.0000	13.0000	44.444	0	0	0
07/08/2009	£ / R	2010/03/15	14.95	Put	Currency Future	1,368.0000	1,520.0000	11.111	0	0	0
07/08/2009	£ / R	2010/03/15	10.35	Call	Currency Future	3,817.0000	3,606.0000	(5.528)	0	0	0
07/08/2009	£ / R	2010/03/15	9.95	Put	Currency Future	24.0000	31.0000	29.167	0	0	0
07/08/2009	£ / R	2010/03/15	14.95	Call	Currency Future	549.0000	487.0000	(11.293)	0	0	0
07/08/2009	£ / R	2010/03/15	19.20	Call	Currency Future	92.0000	77.0000	(16.304)	0	0	0
07/08/2009	£ / R	2010/03/15	12.80	Call	Currency Future	1,555.0000	1,388.0000	(10.740)	0	0	0
07/08/2009	£ / R	2010/03/15	12.85	Put	Currency Future	237.0000	286.0000	20.675	0	0	0
07/08/2009	£ / R	2010/03/15	11.35	Call	Currency Future	2,844.0000	2,633.0000	(7.419)	0	0	0
07/08/2009	£ / R	2010/03/15	15.80	Call	Currency Future	382.0000	341.0000	(10.733)	0	0	0
07/08/2009	£ / R	2010/03/15	12.85	Call	Currency Future	1,517.0000	1,353.0000	(10.811)	0	0	0
07/08/2009	£ / R	2010/03/15	10.35	Put	Currency Future	36.0000	39.0000	8.333	0	0	0
07/08/2009	£ / R	2010/03/15	14.80	Put	Currency Future	1,257.0000	1,404.0000	11.695	0	0	0
07/08/2009	£ / R	2010/03/15	14.85	Put	Currency Future	1,294.0000	1,443.0000	11.515	0	0	0
07/08/2009	£ / R	2010/03/15	15.80	Put	Currency Future	2,052.0000	2,224.0000	8.382	0	0	0
07/08/2009	£ / R	2010/03/15	16.85	Call	Currency Future	247.0000	218.0000	(11.741)	0	0	0
07/08/2009	£ / R	2010/03/15	9.80	Call	Currency Future	4,350.0000	4,142.0000	(4.782)	0	0	0
07/08/2009	£ / R	2010/03/15	21.40	Put	Currency Future	7,306.0000	7,515.0000	2.861	0	0	0
07/08/2009	£ / R	2010/03/15	17.85	Put	Currency Future	3,887.0000	4,082.0000	5.017	0	0	0
07/08/2009	£ / R	2010/03/15	16.80	Call	Currency Future	252.0000	223.0000	(11.508)	0	0	0
07/08/2009	£ / R	2010/03/15	14.85	Call	Currency Future	574.0000	509.0000	(11.324)	0	0	0
07/08/2009	£ / R	2010/03/15	16.80	Put	Currency Future	2,922.0000	3,106.0000	6.297	0	0	0
07/08/2009	£ / R	2010/03/15	15.85	Put	Currency Future	2,094.0000	2,267.0000	8.262	0	0	0
07/08/2009	£ / R	2010/03/15	14.80	Call	Currency Future	587.0000	521.0000	(11.244)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	£ / R	2010/03/15	17.40	Call	Currency Future	199.0000	176.0000	(11.558)	0	0	0
07/08/2009	£ / R	2010/03/15	16.85	Put	Currency Future	2,967.0000	3,152.0000	6.235	0	0	0
07/08/2009	£ / R	2010/03/15	11.80	Put	Currency Future	81.0000	82.0000	1.235	0	0	0
07/08/2009	£ / R	2010/03/15	15.85	Call	Currency Future	374.0000	334.0000	(10.695)	0	0	0
07/08/2009	£ / R	2010/03/15	9.80	Put	Currency Future	20.0000	26.0000	30.000	0	0	0
07/08/2009	£ / R	2010/03/15	12.80	Put	Currency Future	224.0000	272.0000	21.429	0	0	0
07/08/2009	£ / R	2010/03/15	10.80	Call	Currency Future	3,377.0000	3,168.0000	(6.189)	0	0	0
07/08/2009	£ / R	2010/03/15	11.80	Call	Currency Future	2,412.0000	2,199.0000	(8.831)	0	0	0
07/08/2009	£ / R	2010/03/15	10.80	Put	Currency Future	47.0000	51.0000	8.511	0	0	0
07/08/2009	£ / R	2010/03/15	17.80	Call	Currency Future	171.0000	151.0000	(11.696)	0	0	0
07/08/2009	£ / R	2010/03/15	17.80	Put	Currency Future	3,840.0000	4,035.0000	5.078	0	0	0
07/08/2009	£ / R	2010/03/15	10.50	Call	Currency Future	3,670.0000	3,459.0000	(5.749)	0	0	0
07/08/2009	£ / R	2010/03/15	17.60	Put	Currency Future	3,654.0000	3,846.0000	5.255	0	0	0
07/08/2009	£ / R	2010/03/15	14.60	Put	Currency Future	1,113.0000	1,254.0000	12.668	0	0	0
07/08/2009	£ / R	2010/03/15	15.60	Call	Currency Future	414.0000	369.0000	(10.870)	0	0	0
07/08/2009	£ / R	2010/03/15	15.60	Put	Currency Future	1,884.0000	2,052.0000	8.917	0	0	0
07/08/2009	£ / R	2010/03/15	16.60	Call	Currency Future	274.0000	242.0000	(11.679)	0	0	0
07/08/2009	£ / R	2010/03/15	16.60	Put	Currency Future	2,744.0000	2,925.0000	6.596	0	0	0
07/08/2009	£ / R	2010/03/15	14.60	Call	Currency Future	644.0000	571.0000	(11.335)	0	0	0
07/08/2009	£ / R	2010/03/15	12.70	Call	Currency Future	1,630.0000	1,460.0000	(10.429)	0	0	0
07/08/2009	£ / R	2010/03/15	11.70	Put	Currency Future	77.0000	78.0000	1.299	0	0	0
07/08/2009	£ / R	2010/03/15	11.70	Call	Currency Future	2,507.0000	2,295.0000	(8.456)	0	0	0
07/08/2009	£ / R	2010/03/15	12.70	Put	Currency Future	200.0000	243.0000	21.500	0	0	0
07/08/2009	£ / R	2010/03/15	10.70	Put	Currency Future	44.0000	48.0000	9.091	0	0	0
07/08/2009	£ / R	2010/03/15	15.70	Call	Currency Future	398.0000	354.0000	(11.055)	0	0	0
07/08/2009	£ / R	2010/03/15	16.70	Call	Currency Future	263.0000	232.0000	(11.787)	0	0	0
07/08/2009	£ / R	2010/03/15	17.70	Put	Currency Future	3,747.0000	3,940.0000	5.151	0	0	0
07/08/2009	£ / R	2010/03/15	17.70	Call	Currency Future	177.0000	157.0000	(11.299)	0	0	0
07/08/2009	£ / R	2010/03/15	16.70	Put	Currency Future	2,833.0000	3,015.0000	6.424	0	0	0
07/08/2009	£ / R	2010/03/15	15.70	Put	Currency Future	1,967.0000	2,138.0000	8.693	0	0	0
07/08/2009	£ / R	2010/03/15	10.70	Call	Currency Future	3,475.0000	3,265.0000	(6.043)	0	0	0
07/08/2009	£ / R	2010/03/15	9.70	Call	Currency Future	4,447.0000	4,239.0000	(4.677)	0	0	0
07/08/2009	£ / R	2010/03/15	9.70	Put	Currency Future	17.0000	22.0000	29.412	0	0	0
07/08/2009	£ / R	2010/03/15	12.60	Put	Currency Future	178.0000	217.0000	21.910	0	0	0
07/08/2009	£ / R	2010/03/15	17.60	Call	Currency Future	184.0000	163.0000	(11.413)	0	0	0
07/08/2009	£ / R	2010/03/15	11.60	Put	Currency Future	73.0000	74.0000	1.370	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	£ / R	2010/03/15	17.50	Call	Currency Future	191.0000	169.0000	(11.518)	0	0	0
07/08/2009	£ / R	2010/03/15	17.50	Put	Currency Future	3,561.0000	3,752.0000	5.364	0	0	0
07/08/2009	£ / R	2010/03/15	12.60	Call	Currency Future	1,708.0000	1,534.0000	(10.187)	0	0	0
07/08/2009	£ / R	2010/03/15	16.50	Put	Currency Future	2,656.0000	2,836.0000	6.777	0	0	0
07/08/2009	£ / R	2010/03/15	16.50	Call	Currency Future	286.0000	252.0000	(11.888)	0	0	0
07/08/2009	£ / R	2010/03/15	15.50	Call	Currency Future	432.0000	385.0000	(10.880)	0	0	0
07/08/2009	£ / R	2010/03/15	10.50	Put	Currency Future	40.0000	42.0000	5.000	0	0	0
07/08/2009	£ / R	2010/03/15	11.50	Call	Currency Future	2,699.0000	2,488.0000	(7.818)	0	0	0
07/08/2009	£ / R	2010/03/15	11.50	Put	Currency Future	69.0000	71.0000	2.899	0	0	0
07/08/2009	£ / R	2010/03/15	12.50	Call	Currency Future	1,787.0000	1,610.0000	(9.905)	0	0	0
07/08/2009	£ / R	2010/03/15	12.50	Put	Currency Future	157.0000	193.0000	22.930	0	0	0
07/08/2009	£ / R	2010/03/15	15.50	Put	Currency Future	1,802.0000	1,968.0000	9.212	0	0	0
07/08/2009	£ / R	2010/03/15	14.50	Put	Currency Future	1,044.0000	1,181.0000	13.123	0	0	0
07/08/2009	£ / R	2010/03/15	14.50	Call	Currency Future	674.0000	598.0000	(11.276)	0	0	0
07/08/2009	£ / R	2010/03/15	9.60	Call	Currency Future	4,545.0000	4,336.0000	(4.598)	0	0	0
07/08/2009	£ / R	2010/03/15	9.60	Put	Currency Future	14.0000	19.0000	35.714	0	0	0
07/08/2009	£ / R	2010/03/15	10.60	Put	Currency Future	42.0000	45.0000	7.143	0	0	0
07/08/2009	£ / R	2010/03/15	10.60	Call	Currency Future	3,572.0000	3,362.0000	(5.879)	0	0	0
07/08/2009	£ / R	2010/03/15	11.60	Call	Currency Future	2,603.0000	2,391.0000	(8.144)	0	0	0
07/08/2009	£ / R	2010/06/14			Currency Future	14.3522	14.1335	(1.524)	0.0000	0.0000	0
07/08/2009	£ / R	2010/06/14	12.00	Call	Currency Future	2,490.0000	2,292.0000	(7.952)	0	0	0
07/08/2009	£ / R	2010/06/14	10.20	Put	Currency Future	42.0000	50.0000	19.048	0	0	0
07/08/2009	£ / R	2010/06/14	18.30	Call	Currency Future	261.0000	235.0000	(9.962)	0	0	0
07/08/2009	£ / R	2010/06/14	16.50	Call	Currency Future	463.0000	417.0000	(9.935)	0	0	0
07/08/2009	£ / R	2010/06/14	19.75	Put	Currency Future	5,566.0000	5,768.0000	3.629	0	0	0
07/08/2009	£ / R	2010/06/14	16.90	Call	Currency Future	404.0000	364.0000	(9.901)	0	0	0
07/08/2009	£ / R	2010/06/14	12.00	Put	Currency Future	138.0000	158.0000	14.493	0	0	0
07/08/2009	£ / R	2010/06/14	11.20	Put	Currency Future	71.0000	79.0000	11.268	0	0	0
07/08/2009	£ / R	2010/06/14	12.80	Call	Currency Future	1,841.0000	1,670.0000	(9.288)	0	0	0
07/08/2009	£ / R	2010/06/14	16.50	Put	Currency Future	2,611.0000	2,784.0000	6.626	0	0	0
07/08/2009	£ / R	2010/06/14	15.95	Call	Currency Future	555.0000	504.0000	(9.189)	0	0	0
07/08/2009	£ / R	2010/06/14	11.55	Call	Currency Future	2,894.0000	2,691.0000	(7.015)	0	0	0
07/08/2009	£ / R	2010/06/14	19.75	Call	Currency Future	168.0000	151.0000	(10.119)	0	0	0
07/08/2009	£ / R	2010/06/14	7.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	£ / R	2010/06/14	13.00	Call	Currency Future	1,697.0000	1,532.0000	(9.723)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	£ / R	2010/06/14	12.30	Put	Currency Future	179.0000	211.0000	17.877	0	0	0
07/08/2009	£ / R	2010/06/14	15.50	Put	Currency Future	1,794.0000	1,952.0000	8.807	0	0	0
07/08/2009	£ / R	2010/06/14	13.90	Call	Currency Future	1,175.0000	1,062.0000	(9.617)	0	0	0
07/08/2009	£ / R	2010/06/14	15.95	Put	Currency Future	2,153.0000	2,320.0000	7.757	0	0	0
07/08/2009	£ / R	2010/06/14	10.55	Put	Currency Future	55.0000	57.0000	3.636	0	0	0
07/08/2009	£ / R	2010/06/14	15.40	Put	Currency Future	1,716.0000	1,872.0000	9.091	0	0	0
07/08/2009	£ / R	2010/06/14	11.00	Put	Currency Future	66.0000	69.0000	4.545	0	0	0
07/08/2009	£ / R	2010/06/14	12.80	Put	Currency Future	289.0000	337.0000	16.609	0	0	0
07/08/2009	£ / R	2010/06/14	13.65	Put	Currency Future	595.0000	691.0000	16.134	0	0	0
07/08/2009	£ / R	2010/06/14	11.55	Put	Currency Future	92.0000	108.0000	17.391	0	0	0
07/08/2009	£ / R	2010/06/14	15.40	Call	Currency Future	669.0000	606.0000	(9.417)	0	0	0
07/08/2009	£ / R	2010/06/14	10.70	Put	Currency Future	59.0000	61.0000	3.390	0	0	0
07/08/2009	£ / R	2010/06/14	11.20	Call	Currency Future	3,224.0000	3,012.0000	(6.576)	0	0	0
07/08/2009	£ / R	2010/06/14	18.30	Put	Currency Future	4,209.0000	4,401.0000	4.562	0	0	0
07/08/2009	£ / R	2010/06/14	15.50	Call	Currency Future	646.0000	585.0000	(9.443)	0	0	0
07/08/2009	£ / R	2010/06/14	13.90	Put	Currency Future	723.0000	829.0000	14.661	0	0	0
07/08/2009	£ / R	2010/06/14	21.95	Put	Currency Future	7,682.0000	7,889.0000	2.695	0	0	0
07/08/2009	£ / R	2010/06/14	12.55	Call	Currency Future	2,030.0000	1,852.0000	(8.768)	0	0	0
07/08/2009	£ / R	2010/06/14	21.75	Put	Currency Future	7,488.0000	7,694.0000	2.751	0	0	0
07/08/2009	£ / R	2010/06/14	12.40	Put	Currency Future	196.0000	233.0000	18.878	0	0	0
07/08/2009	£ / R	2010/06/14	10.00	Put	Currency Future	33.0000	42.0000	27.273	0	0	0
07/08/2009	£ / R	2010/06/14	10.20	Call	Currency Future	4,195.0000	3,983.0000	(5.054)	0	0	0
07/08/2009	£ / R	2010/06/14	12.30	Call	Currency Future	2,231.0000	2,044.0000	(8.382)	0	0	0
07/08/2009	£ / R	2010/06/14	12.55	Put	Currency Future	228.0000	269.0000	17.982	0	0	0
07/08/2009	£ / R	2010/06/14	13.70	Put	Currency Future	620.0000	718.0000	15.806	0	0	0
07/08/2009	£ / R	2010/06/14	21.75	Call	Currency Future	90.0000	78.0000	(13.333)	0	0	0
07/08/2009	£ / R	2010/06/14	10.90	Put	Currency Future	63.0000	66.0000	4.762	0	0	0
07/08/2009	£ / R	2010/06/14	10.00	Call	Currency Future	4,385.0000	4,176.0000	(4.766)	0	0	0
07/08/2009	£ / R	2010/06/14	12.20	Call	Currency Future	2,317.0000	2,124.0000	(8.330)	0	0	0
07/08/2009	£ / R	2010/06/14	13.30	Call	Currency Future	1,493.0000	1,353.0000	(9.377)	0	0	0
07/08/2009	£ / R	2010/06/14	21.95	Call	Currency Future	84.0000	73.0000	(13.095)	0	0	0
07/08/2009	£ / R	2010/06/14	15.05	Call	Currency Future	758.0000	686.0000	(9.499)	0	0	0
07/08/2009	£ / R	2010/06/14	10.90	Call	Currency Future	3,516.0000	3,300.0000	(6.143)	0	0	0
07/08/2009	£ / R	2010/06/14	11.70	Call	Currency Future	2,758.0000	2,556.0000	(7.324)	0	0	0
07/08/2009	£ / R	2010/06/14	17.30	Put	Currency Future	3,302.0000	3,486.0000	5.572	0	0	0
07/08/2009	£ / R	2010/06/14	19.90	Put	Currency Future	5,709.0000	5,912.0000	3.556	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
07/08/2009	£ / R	2010/06/14	17.05	Call	Currency Future	385.0000	347.0000	(9.870)	0	0	0
07/08/2009	£ / R	2010/06/14	13.90	Call	Currency Future	1,175.0000	1,062.0000	(9.617)	0	0	0
07/08/2009	£ / R	2010/06/14	11.80	Call	Currency Future	2,668.0000	2,467.0000	(7.534)	0	0	0
07/08/2009	£ / R	2010/06/14	16.90	Put	Currency Future	2,952.0000	3,131.0000	6.064	0	0	0
07/08/2009	£ / R	2010/06/14	11.70	Put	Currency Future	105.0000	123.0000	17.143	0	0	0
07/08/2009	£ / R	2010/06/14	13.20	Put	Currency Future	407.0000	475.0000	16.708	0	0	0
07/08/2009	£ / R	2010/06/14	15.30	Put	Currency Future	1,640.0000	1,794.0000	9.390	0	0	0
07/08/2009	£ / R	2010/06/14	15.95	Put	Currency Future	2,153.0000	2,320.0000	7.757	0	0	0
07/08/2009	£ / R	2010/06/14	13.90	Put	Currency Future	723.0000	829.0000	14.661	0	0	0
07/08/2009	£ / R	2010/06/14	15.80	Call	Currency Future	583.0000	529.0000	(9.262)	0	0	0
07/08/2009	£ / R	2010/06/14	9.40	Call	Currency Future	4,966.0000	4,752.0000	(4.309)	0	0	0
07/08/2009	£ / R	2010/06/14	12.70	Call	Currency Future	1,915.0000	1,742.0000	(9.034)	0	0	0
07/08/2009	£ / R	2010/06/14	13.20	Call	Currency Future	1,559.0000	1,408.0000	(9.686)	0	0	0
07/08/2009	£ / R	2010/06/14	13.30	Put	Currency Future	441.0000	519.0000	17.687	0	0	0
07/08/2009	£ / R	2010/06/14	14.50	Put	Currency Future	1,078.0000	1,207.0000	11.967	0	0	0
07/08/2009	£ / R	2010/06/14	17.95	Call	Currency Future	289.0000	262.0000	(9.343)	0	0	0
07/08/2009	£ / R	2010/06/14	16.05	Put	Currency Future	2,235.0000	2,404.0000	7.562	0	0	0
07/08/2009	£ / R	2010/06/14	9.40	Put	Currency Future	14.0000	19.0000	35.714	0	0	0
07/08/2009	£ / R	2010/06/14	11.00	Call	Currency Future	3,418.0000	3,202.0000	(6.319)	0	0	0
07/08/2009	£ / R	2010/06/14	12.20	Put	Currency Future	164.0000	191.0000	16.463	0	0	0
07/08/2009	£ / R	2010/06/14	16.30	Call	Currency Future	496.0000	447.0000	(9.879)	0	0	0
07/08/2009	£ / R	2010/06/14	13.65	Call	Currency Future	1,297.0000	1,175.0000	(9.406)	0	0	0
07/08/2009	£ / R	2010/06/14	17.95	Put	Currency Future	3,887.0000	4,078.0000	4.914	0	0	0
07/08/2009	£ / R	2010/06/14	15.05	Put	Currency Future	1,455.0000	1,602.0000	10.103	0	0	0
07/08/2009	£ / R	2010/06/14	9.80	Call	Currency Future	4,577.0000	4,366.0000	(4.610)	0	0	0
07/08/2009	£ / R	2010/06/14	12.40	Call	Currency Future	2,149.0000	1,966.0000	(8.516)	0	0	0
07/08/2009	£ / R	2010/06/14	13.00	Put	Currency Future	344.0000	399.0000	15.988	0	0	0
07/08/2009	£ / R	2010/06/14	20.20	Call	Currency Future	148.0000	132.0000	(10.811)	0	0	0
07/08/2009	£ / R	2010/06/14	17.30	Call	Currency Future	354.0000	320.0000	(9.605)	0	0	0
07/08/2009	£ / R	2010/06/14	12.50	Put	Currency Future	217.0000	256.0000	17.972	0	0	0
07/08/2009	£ / R	2010/06/14	19.95	Put	Currency Future	5,757.0000	5,960.0000	3.526	0	0	0
07/08/2009	£ / R	2010/06/14	16.05	Call	Currency Future	537.0000	488.0000	(9.125)	0	0	0
07/08/2009	£ / R	2010/06/14	15.80	Put	Currency Future	2,031.0000	2,196.0000	8.124	0	0	0
07/08/2009	£ / R	2010/06/14	8.15	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
07/08/2009	£ / R	2010/06/14	18.50	Put	Currency Future	4,393.0000	4,587.0000	4.416	0	0	0
07/08/2009	£ / R	2010/06/14	16.30	Put	Currency Future	2,444.0000	2,614.0000	6.956	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	£ / R 2010/06/14	8.60	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
07/08/2009	£ / R 2010/06/14	14.50	Call	Currency Future	930.0000	841.0000	(9.570)	0	0	0
07/08/2009	£ / R 2010/06/14	14.10	Call	Currency Future	1,086.0000	981.0000	(9.669)	0	0	0
07/08/2009	£ / R 2010/06/14	15.95	Call	Currency Future	555.0000	504.0000	(9.189)	0	0	0
07/08/2009	£ / R 2010/06/14	9.55	Put	Currency Future	17.0000	23.0000	35.294	0	0	0
07/08/2009	£ / R 2010/06/14	9.80	Put	Currency Future	25.0000	32.0000	28.000	0	0	0
07/08/2009	£ / R 2010/06/14	8.15	Call	Currency Future	6,204.0000	5,986.0000	(3.514)	0	0	0
07/08/2009	£ / R 2010/06/14	12.70	Put	Currency Future	263.0000	308.0000	17.110	0	0	0
07/08/2009	£ / R 2010/06/14	20.20	Put	Currency Future	5,996.0000	6,199.0000	3.386	0	0	0
07/08/2009	£ / R 2010/06/14	15.30	Call	Currency Future	693.0000	627.0000	(9.524)	0	0	0
07/08/2009	£ / R 2010/06/14	10.10	Call	Currency Future	4,290.0000	4,081.0000	(4.872)	0	0	0
07/08/2009	£ / R 2010/06/14	14.10	Put	Currency Future	834.0000	947.0000	13.549	0	0	0
07/08/2009	£ / R 2010/06/14	9.55	Call	Currency Future	4,820.0000	4,607.0000	(4.419)	0	0	0
07/08/2009	£ / R 2010/06/14	10.80	Put	Currency Future	61.0000	63.0000	3.279	0	0	0
07/08/2009	£ / R 2010/06/14	10.70	Call	Currency Future	3,711.0000	3,494.0000	(5.847)	0	0	0
07/08/2009	£ / R 2010/06/14	22.20	Put	Currency Future	7,926.0000	8,133.0000	2.612	0	0	0
07/08/2009	£ / R 2010/06/14	17.35	Call	Currency Future	349.0000	315.0000	(9.742)	0	0	0
07/08/2009	£ / R 2010/06/14	10.10	Put	Currency Future	37.0000	48.0000	29.730	0	0	0
07/08/2009	£ / R 2010/06/14	11.80	Put	Currency Future	116.0000	134.0000	15.517	0	0	0
07/08/2009	£ / R 2010/06/14	15.20	Put	Currency Future	1,566.0000	1,716.0000	9.579	0	0	0
07/08/2009	£ / R 2010/06/14	15.35	Call	Currency Future	681.0000	616.0000	(9.545)	0	0	0
07/08/2009	£ / R 2010/06/14	10.80	Call	Currency Future	3,613.0000	3,397.0000	(5.978)	0	0	0
07/08/2009	£ / R 2010/06/14	15.20	Call	Currency Future	718.0000	650.0000	(9.471)	0	0	0
07/08/2009	£ / R 2010/06/14	16.35	Call	Currency Future	488.0000	439.0000	(10.041)	0	0	0
07/08/2009	£ / R 2010/06/14	8.60	Call	Currency Future	5,756.0000	5,538.0000	(3.787)	0	0	0
07/08/2009	£ / R 2010/06/14	9.50	Call	Currency Future	4,868.0000	4,655.0000	(4.376)	0	0	0
07/08/2009	£ / R 2010/06/14	18.50	Call	Currency Future	245.0000	220.0000	(10.204)	0	0	0
07/08/2009	£ / R 2010/06/14	16.35	Put	Currency Future	2,486.0000	2,656.0000	6.838	0	0	0
07/08/2009	£ / R 2010/06/14	19.65	Put	Currency Future	5,471.0000	5,672.0000	3.674	0	0	0
07/08/2009	£ / R 2010/06/14	19.90	Call	Currency Future	161.0000	145.0000	(9.938)	0	0	0
07/08/2009	£ / R 2010/06/14	12.45	Call	Currency Future	2,109.0000	1,928.0000	(8.582)	0	0	0
07/08/2009	£ / R 2010/06/14	17.80	Put	Currency Future	3,751.0000	3,940.0000	5.039	0	0	0
07/08/2009	£ / R 2010/06/14	22.20	Call	Currency Future	78.0000	67.0000	(14.103)	0	0	0
07/08/2009	£ / R 2010/06/14	15.35	Put	Currency Future	1,678.0000	1,833.0000	9.237	0	0	0
07/08/2009	£ / R 2010/06/14	20.60	Put	Currency Future	6,379.0000	6,582.0000	3.182	0	0	0
07/08/2009	£ / R 2010/06/14	19.65	Call	Currency Future	173.0000	156.0000	(9.827)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	£ / R	2010/06/14	10.50	Call	Currency Future	3,906.0000	3,690.0000	(5.530)	0	0	0
07/08/2009	£ / R	2010/06/14	21.45	Put	Currency Future	7,197.0000	7,403.0000	2.862	0	0	0
07/08/2009	£ / R	2010/06/14	7.90	Call	Currency Future	6,453.0000	6,235.0000	(3.378)	0	0	0
07/08/2009	£ / R	2010/06/14	12.85	Call	Currency Future	1,804.0000	1,635.0000	(9.368)	0	0	0
07/08/2009	£ / R	2010/06/14	21.65	Call	Currency Future	93.0000	81.0000	(12.903)	0	0	0
07/08/2009	£ / R	2010/06/14	9.50	Put	Currency Future	16.0000	21.0000	31.250	0	0	0
07/08/2009	£ / R	2010/06/14	12.85	Put	Currency Future	302.0000	352.0000	16.556	0	0	0
07/08/2009	£ / R	2010/06/14	11.65	Put	Currency Future	101.0000	118.0000	16.832	0	0	0
07/08/2009	£ / R	2010/06/14	11.50	Call	Currency Future	2,940.0000	2,737.0000	(6.905)	0	0	0
07/08/2009	£ / R	2010/06/14	9.65	Put	Currency Future	20.0000	26.0000	30.000	0	0	0
07/08/2009	£ / R	2010/06/14	12.35	Put	Currency Future	187.0000	222.0000	18.717	0	0	0
07/08/2009	£ / R	2010/06/14	10.65	Put	Currency Future	57.0000	60.0000	5.263	0	0	0
07/08/2009	£ / R	2010/06/14	11.50	Put	Currency Future	87.0000	103.0000	18.391	0	0	0
07/08/2009	£ / R	2010/06/14	19.55	Call	Currency Future	178.0000	160.0000	(10.112)	0	0	0
07/08/2009	£ / R	2010/06/14	12.35	Call	Currency Future	2,189.0000	2,005.0000	(8.406)	0	0	0
07/08/2009	£ / R	2010/06/14	10.65	Call	Currency Future	3,760.0000	3,543.0000	(5.771)	0	0	0
07/08/2009	£ / R	2010/06/14	10.50	Put	Currency Future	54.0000	56.0000	3.704	0	0	0
07/08/2009	£ / R	2010/06/14	9.65	Call	Currency Future	4,722.0000	4,510.0000	(4.490)	0	0	0
07/08/2009	£ / R	2010/06/14	10.30	Call	Currency Future	4,100.0000	3,885.0000	(5.244)	0	0	0
07/08/2009	£ / R	2010/06/14	18.35	Call	Currency Future	257.0000	231.0000	(10.117)	0	0	0
07/08/2009	£ / R	2010/06/14	11.65	Call	Currency Future	2,803.0000	2,601.0000	(7.207)	0	0	0
07/08/2009	£ / R	2010/06/14	12.50	Call	Currency Future	2,069.0000	1,890.0000	(8.652)	0	0	0
07/08/2009	£ / R	2010/06/14	17.05	Put	Currency Future	3,082.0000	3,263.0000	5.873	0	0	0
07/08/2009	£ / R	2010/06/14	13.70	Call	Currency Future	1,272.0000	1,151.0000	(9.513)	0	0	0
07/08/2009	£ / R	2010/06/14	21.80	Put	Currency Future	7,536.0000	7,743.0000	2.747	0	0	0
07/08/2009	£ / R	2010/06/14	17.35	Put	Currency Future	3,347.0000	3,531.0000	5.497	0	0	0
07/08/2009	£ / R	2010/06/14	19.10	Call	Currency Future	204.0000	183.0000	(10.294)	0	0	0
07/08/2009	£ / R	2010/06/14	18.35	Put	Currency Future	4,255.0000	4,447.0000	4.512	0	0	0
07/08/2009	£ / R	2010/06/14	17.60	Put	Currency Future	3,570.0000	3,757.0000	5.238	0	0	0
07/08/2009	£ / R	2010/06/14	21.65	Put	Currency Future	7,391.0000	7,597.0000	2.787	0	0	0
07/08/2009	£ / R	2010/06/14	19.80	Put	Currency Future	5,614.0000	5,816.0000	3.598	0	0	0
07/08/2009	£ / R	2010/06/14	17.60	Call	Currency Future	322.0000	291.0000	(9.627)	0	0	0
07/08/2009	£ / R	2010/06/14	13.55	Put	Currency Future	548.0000	640.0000	16.788	0	0	0
07/08/2009	£ / R	2010/06/14	12.95	Put	Currency Future	330.0000	383.0000	16.061	0	0	0
07/08/2009	£ / R	2010/06/14	13.95	Call	Currency Future	1,152.0000	1,041.0000	(9.635)	0	0	0
07/08/2009	£ / R	2010/06/14	21.80	Call	Currency Future	88.0000	77.0000	(12.500)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	£ / R	2010/06/14	11.15	Call	Currency Future	3,272.0000	3,059.0000	(6.510)	0	0	0
07/08/2009	£ / R	2010/06/14	13.25	Put	Currency Future	424.0000	497.0000	17.217	0	0	0
07/08/2009	£ / R	2010/06/14	16.10	Put	Currency Future	2,276.0000	2,447.0000	7.513	0	0	0
07/08/2009	£ / R	2010/06/14	19.95	Call	Currency Future	159.0000	143.0000	(10.063)	0	0	0
07/08/2009	£ / R	2010/06/14	18.05	Call	Currency Future	281.0000	254.0000	(9.609)	0	0	0
07/08/2009	£ / R	2010/06/14	13.95	Put	Currency Future	750.0000	858.0000	14.400	0	0	0
07/08/2009	£ / R	2010/06/14	17.80	Call	Currency Future	303.0000	274.0000	(9.571)	0	0	0
07/08/2009	£ / R	2010/06/14	22.35	Put	Currency Future	0.0000	8,279.0000	100.000	0	0	0
07/08/2009	£ / R	2010/06/14	20.00	Call	Currency Future	157.0000	141.0000	(10.191)	0	0	0
07/08/2009	£ / R	2010/06/14	13.25	Call	Currency Future	1,526.0000	1,380.0000	(9.567)	0	0	0
07/08/2009	£ / R	2010/06/14	19.10	Put	Currency Future	4,951.0000	5,149.0000	3.999	0	0	0
07/08/2009	£ / R	2010/06/14	11.95	Put	Currency Future	132.0000	152.0000	15.152	0	0	0
07/08/2009	£ / R	2010/06/14	10.55	Call	Currency Future	3,857.0000	3,641.0000	(5.600)	0	0	0
07/08/2009	£ / R	2010/06/14	17.55	Put	Currency Future	3,525.0000	3,712.0000	5.305	0	0	0
07/08/2009	£ / R	2010/06/14	22.35	Call	Currency Future	0.0000	62.0000	100.000	0	0	0
07/08/2009	£ / R	2010/06/14	18.65	Call	Currency Future	234.0000	210.0000	(10.256)	0	0	0
07/08/2009	£ / R	2010/06/14	13.50	Call	Currency Future	1,377.0000	1,248.0000	(9.368)	0	0	0
07/08/2009	£ / R	2010/06/14	13.45	Put	Currency Future	502.0000	590.0000	17.530	0	0	0
07/08/2009	£ / R	2010/06/14	19.80	Call	Currency Future	166.0000	149.0000	(10.241)	0	0	0
07/08/2009	£ / R	2010/06/14	14.75	Call	Currency Future	846.0000	765.0000	(9.574)	0	0	0
07/08/2009	£ / R	2010/06/14	18.65	Put	Currency Future	4,532.0000	4,726.0000	4.281	0	0	0
07/08/2009	£ / R	2010/06/14	22.15	Put	Currency Future	7,877.0000	8,084.0000	2.628	0	0	0
07/08/2009	£ / R	2010/06/14	13.50	Put	Currency Future	525.0000	615.0000	17.143	0	0	0
07/08/2009	£ / R	2010/06/14	20.60	Call	Currency Future	131.0000	115.0000	(12.214)	0	0	0
07/08/2009	£ / R	2010/06/14	13.45	Call	Currency Future	1,404.0000	1,273.0000	(9.330)	0	0	0
07/08/2009	£ / R	2010/06/14	14.00	Call	Currency Future	1,130.0000	1,021.0000	(9.646)	0	0	0
07/08/2009	£ / R	2010/06/14	20.35	Call	Currency Future	0.0000	126.0000	100.000	0	0	0
07/08/2009	£ / R	2010/06/14	20.15	Call	Currency Future	151.0000	135.0000	(10.596)	0	0	0
07/08/2009	£ / R	2010/06/14	19.55	Put	Currency Future	5,376.0000	5,577.0000	3.739	0	0	0
07/08/2009	£ / R	2010/06/14	15.75	Call	Currency Future	593.0000	538.0000	(9.275)	0	0	0
07/08/2009	£ / R	2010/06/14	20.35	Put	Currency Future	0.0000	6,342.0000	100.000	0	0	0
07/08/2009	£ / R	2010/06/14	17.15	Put	Currency Future	3,170.0000	3,352.0000	5.741	0	0	0
07/08/2009	£ / R	2010/06/14	10.25	Call	Currency Future	4,147.0000	3,934.0000	(5.136)	0	0	0
07/08/2009	£ / R	2010/06/14	20.15	Put	Currency Future	5,948.0000	6,151.0000	3.413	0	0	0
07/08/2009	£ / R	2010/06/14	11.25	Call	Currency Future	3,175.0000	2,966.0000	(6.583)	0	0	0
07/08/2009	£ / R	2010/06/14	21.55	Call	Currency Future	96.0000	83.0000	(13.542)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	£ / R 2010/06/14	12.95	Call	Currency Future	1,732.0000	1,566.0000	(9.584)	0	0	0
07/08/2009	£ / R 2010/06/14	14.00	Put	Currency Future	777.0000	887.0000	14.157	0	0	0
07/08/2009	£ / R 2010/06/14	10.30	Put	Currency Future	48.0000	52.0000	8.333	0	0	0
07/08/2009	£ / R 2010/06/14	17.15	Call	Currency Future	372.0000	336.0000	(9.677)	0	0	0
07/08/2009	£ / R 2010/06/14	22.15	Call	Currency Future	79.0000	68.0000	(13.924)	0	0	0
07/08/2009	£ / R 2010/06/14	10.25	Put	Currency Future	45.0000	51.0000	13.333	0	0	0
07/08/2009	£ / R 2010/06/14	16.10	Call	Currency Future	528.0000	480.0000	(9.091)	0	0	0
07/08/2009	£ / R 2010/06/14	13.55	Call	Currency Future	1,350.0000	1,223.0000	(9.407)	0	0	0
07/08/2009	£ / R 2010/06/14	15.65	Call	Currency Future	613.0000	556.0000	(9.299)	0	0	0
07/08/2009	£ / R 2010/06/14	18.15	Put	Currency Future	4,071.0000	4,263.0000	4.716	0	0	0
07/08/2009	£ / R 2010/06/14	13.10	Call	Currency Future	1,627.0000	1,466.0000	(9.896)	0	0	0
07/08/2009	£ / R 2010/06/14	10.45	Put	Currency Future	53.0000	55.0000	3.774	0	0	0
07/08/2009	£ / R 2010/06/14	21.55	Put	Currency Future	7,294.0000	7,500.0000	2.824	0	0	0
07/08/2009	£ / R 2010/06/14	11.30	Put	Currency Future	74.0000	86.0000	16.216	0	0	0
07/08/2009	£ / R 2010/06/14	13.80	Put	Currency Future	670.0000	772.0000	15.224	0	0	0
07/08/2009	£ / R 2010/06/14	11.15	Put	Currency Future	70.0000	75.0000	7.143	0	0	0
07/08/2009	£ / R 2010/06/14	18.15	Call	Currency Future	273.0000	246.0000	(9.890)	0	0	0
07/08/2009	£ / R 2010/06/14	14.75	Put	Currency Future	1,244.0000	1,382.0000	11.093	0	0	0
07/08/2009	£ / R 2010/06/14	11.30	Call	Currency Future	3,126.0000	2,920.0000	(6.590)	0	0	0
07/08/2009	£ / R 2010/06/14	13.80	Call	Currency Future	1,223.0000	1,106.0000	(9.567)	0	0	0
07/08/2009	£ / R 2010/06/14	12.65	Call	Currency Future	1,953.0000	1,778.0000	(8.961)	0	0	0
07/08/2009	£ / R 2010/06/14	20.00	Put	Currency Future	5,805.0000	6,008.0000	3.497	0	0	0
07/08/2009	£ / R 2010/06/14	18.05	Put	Currency Future	3,979.0000	4,171.0000	4.825	0	0	0
07/08/2009	£ / R 2010/06/14	17.55	Call	Currency Future	327.0000	295.0000	(9.786)	0	0	0
07/08/2009	£ / R 2010/06/14	21.85	Put	Currency Future	7,585.0000	7,792.0000	2.729	0	0	0
07/08/2009	£ / R 2010/06/14	12.65	Put	Currency Future	251.0000	295.0000	17.530	0	0	0
07/08/2009	£ / R 2010/06/14	22.00	Call	Currency Future	83.0000	72.0000	(13.253)	0	0	0
07/08/2009	£ / R 2010/06/14	13.60	Put	Currency Future	571.0000	665.0000	16.462	0	0	0
07/08/2009	£ / R 2010/06/14	11.60	Call	Currency Future	2,848.0000	2,646.0000	(7.093)	0	0	0
07/08/2009	£ / R 2010/06/14	19.45	Call	Currency Future	184.0000	165.0000	(10.326)	0	0	0
07/08/2009	£ / R 2010/06/14	17.75	Call	Currency Future	308.0000	278.0000	(9.740)	0	0	0
07/08/2009	£ / R 2010/06/14	21.85	Call	Currency Future	87.0000	75.0000	(13.793)	0	0	0
07/08/2009	£ / R 2010/06/14	13.95	Call	Currency Future	1,152.0000	1,041.0000	(9.635)	0	0	0
07/08/2009	£ / R 2010/06/14	15.65	Put	Currency Future	1,911.0000	2,073.0000	8.477	0	0	0
07/08/2009	£ / R 2010/06/14	22.00	Put	Currency Future	7,731.0000	7,938.0000	2.678	0	0	0
07/08/2009	£ / R 2010/06/14	13.60	Call	Currency Future	1,323.0000	1,199.0000	(9.373)	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
07/08/2009	£ / R	2010/06/14	13.35	Put	Currency Future	459.0000	542.0000	18.083	0	0	0
07/08/2009	£ / R	2010/06/14	13.10	Put	Currency Future	375.0000	433.0000	15.467	0	0	0
07/08/2009	£ / R	2010/06/14	19.45	Put	Currency Future	5,281.0000	5,481.0000	3.787	0	0	0
07/08/2009	£ / R	2010/06/14	14.60	Put	Currency Future	1,143.0000	1,276.0000	11.636	0	0	0
07/08/2009	£ / R	2010/06/14	15.75	Put	Currency Future	1,991.0000	2,154.0000	8.187	0	0	0
07/08/2009	£ / R	2010/06/14	19.85	Put	Currency Future	5,661.0000	5,864.0000	3.586	0	0	0
07/08/2009	£ / R	2010/06/14	18.40	Call	Currency Future	253.0000	227.0000	(10.277)	0	0	0
07/08/2009	£ / R	2010/06/14	16.15	Call	Currency Future	520.0000	472.0000	(9.231)	0	0	0
07/08/2009	£ / R	2010/06/14	15.70	Call	Currency Future	603.0000	547.0000	(9.287)	0	0	0
07/08/2009	£ / R	2010/06/14	9.45	Call	Currency Future	4,917.0000	4,703.0000	(4.352)	0	0	0
07/08/2009	£ / R	2010/06/14	16.75	Call	Currency Future	425.0000	383.0000	(9.882)	0	0	0
07/08/2009	£ / R	2010/06/14	18.40	Put	Currency Future	4,301.0000	4,494.0000	4.487	0	0	0
07/08/2009	£ / R	2010/06/14	16.15	Put	Currency Future	2,318.0000	2,488.0000	7.334	0	0	0
07/08/2009	£ / R	2010/06/14	17.70	Put	Currency Future	3,660.0000	3,849.0000	5.164	0	0	0
07/08/2009	£ / R	2010/06/14	10.45	Call	Currency Future	3,955.0000	3,739.0000	(5.461)	0	0	0
07/08/2009	£ / R	2010/06/14	16.75	Put	Currency Future	2,823.0000	2,999.0000	6.235	0	0	0
07/08/2009	£ / R	2010/06/14	19.85	Call	Currency Future	164.0000	147.0000	(10.366)	0	0	0
07/08/2009	£ / R	2010/06/14	17.70	Call	Currency Future	312.0000	282.0000	(9.615)	0	0	0
07/08/2009	£ / R	2010/06/14	14.30	Call	Currency Future	1,004.0000	907.0000	(9.661)	0	0	0
07/08/2009	£ / R	2010/06/14	9.45	Put	Currency Future	15.0000	20.0000	33.333	0	0	0
07/08/2009	£ / R	2010/06/14	10.95	Call	Currency Future	3,467.0000	3,251.0000	(6.230)	0	0	0
07/08/2009	£ / R	2010/06/14	17.75	Put	Currency Future	3,705.0000	3,894.0000	5.101	0	0	0
07/08/2009	£ / R	2010/06/14	11.25	Put	Currency Future	73.0000	82.0000	12.329	0	0	0
07/08/2009	£ / R	2010/06/14	13.35	Call	Currency Future	1,461.0000	1,326.0000	(9.240)	0	0	0
07/08/2009	£ / R	2010/06/14	14.05	Call	Currency Future	1,108.0000	1,001.0000	(9.657)	0	0	0
07/08/2009	£ / R	2010/06/14	11.45	Call	Currency Future	2,986.0000	2,782.0000	(6.832)	0	0	0
07/08/2009	£ / R	2010/06/14	11.35	Put	Currency Future	76.0000	90.0000	18.421	0	0	0
07/08/2009	£ / R	2010/06/14	17.85	Call	Currency Future	298.0000	270.0000	(9.396)	0	0	0
07/08/2009	£ / R	2010/06/14	12.25	Call	Currency Future	2,274.0000	2,084.0000	(8.355)	0	0	0
07/08/2009	£ / R	2010/06/14	14.35	Call	Currency Future	985.0000	890.0000	(9.645)	0	0	0
07/08/2009	£ / R	2010/06/14	12.45	Put	Currency Future	207.0000	244.0000	17.874	0	0	0
07/08/2009	£ / R	2010/06/14	10.95	Put	Currency Future	65.0000	67.0000	3.077	0	0	0
07/08/2009	£ / R	2010/06/14	10.35	Call	Currency Future	4,053.0000	3,836.0000	(5.354)	0	0	0
07/08/2009	£ / R	2010/06/14	17.85	Put	Currency Future	3,796.0000	3,986.0000	5.005	0	0	0
07/08/2009	£ / R	2010/06/14	11.60	Put	Currency Future	96.0000	113.0000	17.708	0	0	0
07/08/2009	£ / R	2010/06/14	11.45	Put	Currency Future	83.0000	99.0000	19.277	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	£ / R	2010/06/14	14.60	Call	Currency Future	895.0000	809.0000	(9.609)	0	0	0
07/08/2009	£ / R	2010/06/14	11.95	Call	Currency Future	2,534.0000	2,335.0000	(7.853)	0	0	0
07/08/2009	£ / R	2010/06/14	10.35	Put	Currency Future	51.0000	53.0000	3.922	0	0	0
07/08/2009	£ / R	2010/06/14	20.25	Call	Currency Future	146.0000	130.0000	(10.959)	0	0	0
07/08/2009	£ / R	2010/06/14	15.70	Put	Currency Future	1,951.0000	2,113.0000	8.303	0	0	0
07/08/2009	£ / R	2010/06/14	12.90	Call	Currency Future	1,768.0000	1,600.0000	(9.502)	0	0	0
07/08/2009	£ / R	2010/06/14	21.45	Call	Currency Future	99.0000	86.0000	(13.131)	0	0	0
07/08/2009	£ / R	2010/06/14	11.40	Put	Currency Future	79.0000	94.0000	18.987	0	0	0
07/08/2009	£ / R	2010/06/14	20.30	Call	Currency Future	145.0000	128.0000	(11.724)	0	0	0
07/08/2009	£ / R	2010/06/14	13.95	Put	Currency Future	750.0000	858.0000	14.400	0	0	0
07/08/2009	£ / R	2010/06/14	16.60	Put	Currency Future	2,695.0000	2,870.0000	6.494	0	0	0
07/08/2009	£ / R	2010/06/14	9.90	Call	Currency Future	4,481.0000	4,271.0000	(4.686)	0	0	0
07/08/2009	£ / R	2010/06/14	14.30	Put	Currency Future	952.0000	1,074.0000	12.815	0	0	0
07/08/2009	£ / R	2010/06/14	14.40	Call	Currency Future	966.0000	873.0000	(9.627)	0	0	0
07/08/2009	£ / R	2010/06/14	20.30	Put	Currency Future	6,092.0000	6,294.0000	3.316	0	0	0
07/08/2009	£ / R	2010/06/14	21.70	Call	Currency Future	91.0000	79.0000	(13.187)	0	0	0
07/08/2009	£ / R	2010/06/14	9.90	Put	Currency Future	29.0000	37.0000	27.586	0	0	0
07/08/2009	£ / R	2010/06/14	14.40	Put	Currency Future	1,014.0000	1,140.0000	12.426	0	0	0
07/08/2009	£ / R	2010/06/14	18.60	Call	Currency Future	238.0000	213.0000	(10.504)	0	0	0
07/08/2009	£ / R	2010/06/14	12.90	Put	Currency Future	316.0000	367.0000	16.139	0	0	0
07/08/2009	£ / R	2010/06/14	16.40	Call	Currency Future	480.0000	432.0000	(10.000)	0	0	0
07/08/2009	£ / R	2010/06/14	22.30	Call	Currency Future	75.0000	64.0000	(14.667)	0	0	0
07/08/2009	£ / R	2010/06/14	18.20	Put	Currency Future	4,117.0000	4,309.0000	4.664	0	0	0
07/08/2009	£ / R	2010/06/14	16.40	Put	Currency Future	2,527.0000	2,698.0000	6.767	0	0	0
07/08/2009	£ / R	2010/06/14	12.25	Put	Currency Future	171.0000	201.0000	17.544	0	0	0
07/08/2009	£ / R	2010/06/14	12.70	Call	Currency Future	1,915.0000	1,742.0000	(9.034)	0	0	0
07/08/2009	£ / R	2010/06/14	11.40	Call	Currency Future	3,032.0000	2,828.0000	(6.728)	0	0	0
07/08/2009	£ / R	2010/06/14	22.10	Put	Currency Future	7,828.0000	8,036.0000	2.657	0	0	0
07/08/2009	£ / R	2010/06/14	13.70	Call	Currency Future	1,272.0000	1,151.0000	(9.513)	0	0	0
07/08/2009	£ / R	2010/06/14	17.40	Call	Currency Future	343.0000	310.0000	(9.621)	0	0	0
07/08/2009	£ / R	2010/06/14	15.85	Put	Currency Future	2,071.0000	2,237.0000	8.015	0	0	0
07/08/2009	£ / R	2010/06/14	22.10	Call	Currency Future	80.0000	69.0000	(13.750)	0	0	0
07/08/2009	£ / R	2010/06/14	13.70	Put	Currency Future	620.0000	718.0000	15.806	0	0	0
07/08/2009	£ / R	2010/06/14	11.70	Call	Currency Future	2,758.0000	2,556.0000	(7.324)	0	0	0
07/08/2009	£ / R	2010/06/14	10.40	Put	Currency Future	52.0000	54.0000	3.846	0	0	0
07/08/2009	£ / R	2010/06/14	22.30	Put	Currency Future	8,023.0000	8,230.0000	2.580	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	£ / R	2010/06/14	11.70	Put	Currency Future	105.0000	123.0000	17.143	0	0	0
07/08/2009	£ / R	2010/06/14	11.35	Call	Currency Future	3,078.0000	2,874.0000	(6.628)	0	0	0
07/08/2009	£ / R	2010/06/14	19.70	Call	Currency Future	171.0000	153.0000	(10.526)	0	0	0
07/08/2009	£ / R	2010/06/14	20.10	Call	Currency Future	153.0000	137.0000	(10.458)	0	0	0
07/08/2009	£ / R	2010/06/14	15.85	Call	Currency Future	573.0000	520.0000	(9.250)	0	0	0
07/08/2009	£ / R	2010/06/14	19.70	Put	Currency Future	5,519.0000	5,720.0000	3.642	0	0	0
07/08/2009	£ / R	2010/06/14	22.25	Call	Currency Future	77.0000	65.0000	(15.584)	0	0	0
07/08/2009	£ / R	2010/06/14	12.70	Put	Currency Future	263.0000	308.0000	17.110	0	0	0
07/08/2009	£ / R	2010/06/14	21.70	Put	Currency Future	7,439.0000	7,646.0000	2.783	0	0	0
07/08/2009	£ / R	2010/06/14	22.25	Put	Currency Future	7,974.0000	8,182.0000	2.608	0	0	0
07/08/2009	£ / R	2010/06/14	15.20	Call	Currency Future	718.0000	650.0000	(9.471)	0	0	0
07/08/2009	£ / R	2010/06/14	16.60	Call	Currency Future	448.0000	403.0000	(10.045)	0	0	0
07/08/2009	£ / R	2010/06/14	20.10	Put	Currency Future	5,900.0000	6,104.0000	3.458	0	0	0
07/08/2009	£ / R	2010/06/14	18.20	Call	Currency Future	269.0000	242.0000	(10.037)	0	0	0
07/08/2009	£ / R	2010/06/14	15.60	Put	Currency Future	1,872.0000	2,032.0000	8.547	0	0	0
07/08/2009	£ / R	2010/06/14	18.10	Put	Currency Future	4,025.0000	4,217.0000	4.770	0	0	0
07/08/2009	£ / R	2010/06/14	10.70	Call	Currency Future	3,711.0000	3,494.0000	(5.847)	0	0	0
07/08/2009	£ / R	2010/06/14	15.60	Call	Currency Future	624.0000	566.0000	(9.295)	0	0	0
07/08/2009	£ / R	2010/06/14	9.60	Put	Currency Future	19.0000	25.0000	31.579	0	0	0
07/08/2009	£ / R	2010/06/14	18.10	Call	Currency Future	277.0000	250.0000	(9.747)	0	0	0
07/08/2009	£ / R	2010/06/14	17.50	Call	Currency Future	333.0000	300.0000	(9.910)	0	0	12,265
07/08/2009	£ / R	2010/06/14	9.70	Put	Currency Future	22.0000	28.0000	27.273	0	0	0
07/08/2009	£ / R	2010/06/14	10.40	Call	Currency Future	4,004.0000	3,787.0000	(5.420)	0	0	0
07/08/2009	£ / R	2010/06/14	9.60	Call	Currency Future	4,771.0000	4,558.0000	(4.464)	0	0	0
07/08/2009	£ / R	2010/06/14	20.25	Put	Currency Future	6,044.0000	6,247.0000	3.359	0	0	0
07/08/2009	£ / R	2010/06/14	9.70	Call	Currency Future	4,674.0000	4,462.0000	(4.536)	0	0	0
07/08/2009	£ / R	2010/06/14	17.40	Put	Currency Future	3,391.0000	3,576.0000	5.456	0	0	0
07/08/2009	£ / R	2010/06/14	14.20	Call	Currency Future	1,044.0000	943.0000	(9.674)	0	0	0
07/08/2009	£ / R	2010/06/14	11.90	Put	Currency Future	126.0000	145.0000	15.079	0	0	0
07/08/2009	£ / R	2010/06/14	9.85	Call	Currency Future	4,529.0000	4,318.0000	(4.659)	0	0	0
07/08/2009	£ / R	2010/06/14	10.60	Call	Currency Future	3,809.0000	3,592.0000	(5.697)	0	0	0
07/08/2009	£ / R	2010/06/14	14.20	Put	Currency Future	892.0000	1,010.0000	13.229	0	0	0
07/08/2009	£ / R	2010/06/14	11.90	Call	Currency Future	2,579.0000	2,379.0000	(7.755)	0	0	0
07/08/2009	£ / R	2010/06/14	13.40	Call	Currency Future	1,432.0000	1,299.0000	(9.288)	0	0	12,265
07/08/2009	£ / R	2010/06/14	9.85	Put	Currency Future	27.0000	35.0000	29.630	0	0	0
07/08/2009	£ / R	2010/06/14	10.60	Put	Currency Future	56.0000	58.0000	3.571	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	£ / R	2010/06/14	18.00	Put	Currency Future	3,933.0000	4,124.0000	4.856	0	0	0
07/08/2009	£ / R	2010/06/14	15.20	Put	Currency Future	1,566.0000	1,716.0000	9.579	0	0	0
07/08/2009	£ / R	2010/06/14	9.35	Put	Currency Future	13.0000	17.0000	30.769	0	0	0
07/08/2009	£ / R	2010/06/14	12.60	Call	Currency Future	1,992.0000	1,815.0000	(8.886)	0	0	0
07/08/2009	£ / R	2010/06/14	15.90	Put	Currency Future	2,112.0000	2,278.0000	7.860	0	0	0
07/08/2009	£ / R	2010/06/14	17.00	Put	Currency Future	3,039.0000	3,219.0000	5.923	0	0	0
07/08/2009	£ / R	2010/06/14	13.85	Call	Currency Future	1,199.0000	1,084.0000	(9.591)	0	0	0
07/08/2009	£ / R	2010/06/14	10.85	Call	Currency Future	3,564.0000	3,348.0000	(6.061)	0	0	0
07/08/2009	£ / R	2010/06/14	12.60	Put	Currency Future	239.0000	282.0000	17.992	0	0	0
07/08/2009	£ / R	2010/06/14	15.00	Call	Currency Future	772.0000	698.0000	(9.585)	0	0	0
07/08/2009	£ / R	2010/06/14	13.40	Put	Currency Future	480.0000	566.0000	17.917	0	0	0
07/08/2009	£ / R	2010/06/14	11.85	Call	Currency Future	2,623.0000	2,423.0000	(7.625)	0	0	0
07/08/2009	£ / R	2010/06/14	14.35	Put	Currency Future	982.0000	1,107.0000	12.729	0	0	0
07/08/2009	£ / R	2010/06/14	9.35	Call	Currency Future	5,015.0000	4,801.0000	(4.267)	0	0	0
07/08/2009	£ / R	2010/06/14	21.40	Put	Currency Future	7,148.0000	7,354.0000	2.882	0	0	0
07/08/2009	£ / R	2010/06/14	21.60	Put	Currency Future	7,342.0000	7,548.0000	2.806	0	0	0
07/08/2009	£ / R	2010/06/14	18.00	Call	Currency Future	285.0000	258.0000	(9.474)	0	0	0
07/08/2009	£ / R	2010/06/14	17.50	Put	Currency Future	3,480.0000	3,667.0000	5.374	0	0	0
07/08/2009	£ / R	2010/06/14	11.85	Put	Currency Future	121.0000	139.0000	14.876	0	0	0
07/08/2009	£ / R	2010/06/14	21.40	Call	Currency Future	101.0000	88.0000	(12.871)	0	0	0
07/08/2009	£ / R	2010/06/14	17.90	Put	Currency Future	3,842.0000	4,032.0000	4.945	0	0	0
07/08/2009	£ / R	2010/06/14	15.00	Put	Currency Future	1,419.0000	1,565.0000	10.289	0	0	0
07/08/2009	£ / R	2010/06/14	10.85	Put	Currency Future	62.0000	65.0000	4.839	0	0	0
07/08/2009	£ / R	2010/06/14	19.40	Put	Currency Future	5,234.0000	5,434.0000	3.821	0	0	0
07/08/2009	£ / R	2010/06/14	21.60	Call	Currency Future	94.0000	82.0000	(12.766)	0	0	0
07/08/2009	£ / R	2010/06/14	21.90	Put	Currency Future	7,633.0000	7,841.0000	2.725	0	0	0
07/08/2009	£ / R	2010/06/14	16.00	Put	Currency Future	2,194.0000	2,362.0000	7.657	0	0	0
07/08/2009	£ / R	2010/06/14	16.20	Call	Currency Future	512.0000	463.0000	(9.570)	0	0	0
07/08/2009	£ / R	2010/06/14	14.05	Put	Currency Future	805.0000	917.0000	13.913	0	0	0
07/08/2009	£ / R	2010/06/14	11.10	Call	Currency Future	3,321.0000	3,105.0000	(6.504)	0	0	0
07/08/2009	£ / R	2010/06/14	19.60	Call	Currency Future	176.0000	158.0000	(10.227)	0	0	0
07/08/2009	£ / R	2010/06/14	14.25	Put	Currency Future	922.0000	1,042.0000	13.015	0	0	0
07/08/2009	£ / R	2010/06/14	16.00	Call	Currency Future	546.0000	496.0000	(9.158)	0	0	0
07/08/2009	£ / R	2010/06/14	10.70	Put	Currency Future	59.0000	61.0000	3.390	0	0	0
07/08/2009	£ / R	2010/06/14	11.10	Put	Currency Future	69.0000	72.0000	4.348	0	0	0
07/08/2009	£ / R	2010/06/14	19.60	Put	Currency Future	5,423.0000	5,624.0000	3.706	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	£ / R	2010/06/14	14.25	Call	Currency Future	1,024.0000	925.0000	(9.668)	0	0	0
07/08/2009	£ / R	2010/06/14	21.90	Call	Currency Future	86.0000	74.0000	(13.953)	0	0	0
07/08/2009	£ / R	2010/06/14	17.00	Call	Currency Future	391.0000	352.0000	(9.974)	0	0	0
07/08/2009	£ / R	2010/06/14	17.20	Call	Currency Future	366.0000	330.0000	(9.836)	0	0	0
07/08/2009	£ / R	2010/06/14	12.10	Call	Currency Future	2,403.0000	2,205.0000	(8.240)	0	0	0
07/08/2009	£ / R	2010/06/14	16.20	Put	Currency Future	2,359.0000	2,530.0000	7.249	0	0	0
07/08/2009	£ / R	2010/06/14	11.75	Put	Currency Future	110.0000	128.0000	16.364	0	0	0
07/08/2009	£ / R	2010/06/14	17.20	Put	Currency Future	3,214.0000	3,397.0000	5.694	0	0	0
07/08/2009	£ / R	2010/06/14	12.10	Put	Currency Future	151.0000	172.0000	13.907	0	0	0
07/08/2009	£ / R	2010/06/14	11.75	Call	Currency Future	2,713.0000	2,512.0000	(7.409)	0	0	0
07/08/2009	£ / R	2010/06/14	14.15	Call	Currency Future	1,065.0000	962.0000	(9.671)	0	0	0
07/08/2009	£ / R	2010/06/14	10.75	Put	Currency Future	60.0000	62.0000	3.333	0	0	0
07/08/2009	£ / R	2010/06/14	14.15	Put	Currency Future	863.0000	978.0000	13.326	0	0	0
07/08/2009	£ / R	2010/06/14	10.75	Call	Currency Future	3,662.0000	3,446.0000	(5.898)	0	0	0
07/08/2009	£ / R	2010/06/14	18.60	Put	Currency Future	4,485.0000	4,680.0000	4.348	0	0	0
07/08/2009	£ / R	2010/06/14	9.75	Put	Currency Future	23.0000	30.0000	30.435	0	0	0
07/08/2009	£ / R	2010/06/14	9.75	Call	Currency Future	4,626.0000	4,414.0000	(4.583)	0	0	0
07/08/2009	£ / R	2010/06/14	16.65	Call	Currency Future	440.0000	396.0000	(10.000)	0	0	0
07/08/2009	£ / R	2010/06/14	12.75	Call	Currency Future	1,878.0000	1,706.0000	(9.159)	0	0	0
07/08/2009	£ / R	2010/06/14	13.75	Call	Currency Future	1,247.0000	1,128.0000	(9.543)	0	0	0
07/08/2009	£ / R	2010/06/14	17.65	Put	Currency Future	3,615.0000	3,803.0000	5.201	0	0	0
07/08/2009	£ / R	2010/06/14	12.75	Put	Currency Future	276.0000	322.0000	16.667	0	0	0
07/08/2009	£ / R	2010/06/14	13.75	Put	Currency Future	645.0000	745.0000	15.504	0	0	0
07/08/2009	£ / R	2010/06/14	17.65	Call	Currency Future	317.0000	286.0000	(9.779)	0	0	0
07/08/2009	£ / R	2010/06/14	13.85	Put	Currency Future	696.0000	800.0000	14.943	0	0	0
07/08/2009	£ / R	2010/06/14	16.65	Put	Currency Future	2,738.0000	2,913.0000	6.392	0	0	0
07/08/2009	£ / R	2010/06/14	13.15	Call	Currency Future	1,593.0000	1,437.0000	(9.793)	0	0	0
07/08/2009	£ / R	2010/06/14	12.15	Put	Currency Future	157.0000	181.0000	15.287	0	0	0
07/08/2009	£ / R	2010/06/14	10.15	Call	Currency Future	4,242.0000	4,032.0000	(4.950)	0	0	0
07/08/2009	£ / R	2010/06/14	10.15	Put	Currency Future	40.0000	49.0000	22.500	0	0	0
07/08/2009	£ / R	2010/06/14	13.15	Put	Currency Future	391.0000	454.0000	16.113	0	0	0
07/08/2009	£ / R	2010/06/14	12.15	Call	Currency Future	2,360.0000	2,164.0000	(8.305)	0	0	0
07/08/2009	£ / R	2010/06/14	19.40	Call	Currency Future	186.0000	167.0000	(10.215)	0	0	0
07/08/2009	£ / R	2010/06/14	17.90	Call	Currency Future	294.0000	266.0000	(9.524)	0	0	0
07/08/2009	£ / R	2010/06/14	15.25	Put	Currency Future	1,603.0000	1,755.0000	9.482	0	0	0
07/08/2009	£ / R	2010/06/14	16.25	Put	Currency Future	2,401.0000	2,572.0000	7.122	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	£ / R	2010/06/14	17.25	Call	Currency Future	360.0000	325.0000	(9.722)	0	0	0
07/08/2009	£ / R	2010/06/14	17.25	Put	Currency Future	3,258.0000	3,441.0000	5.617	0	0	0
07/08/2009	£ / R	2010/06/14	15.25	Call	Currency Future	705.0000	638.0000	(9.504)	0	0	0
07/08/2009	£ / R	2010/06/14	18.25	Call	Currency Future	265.0000	238.0000	(10.189)	0	0	0
07/08/2009	£ / R	2010/06/14	15.90	Call	Currency Future	564.0000	512.0000	(9.220)	0	0	0
07/08/2009	£ / R	2010/06/14	16.25	Call	Currency Future	504.0000	455.0000	(9.722)	0	0	0
07/08/2009	£ / R	2010/06/14	18.25	Put	Currency Future	4,163.0000	4,355.0000	4.612	0	0	0
07/08/2009	£ / R	2010/06/14	10.05	Call	Currency Future	4,337.0000	4,128.0000	(4.819)	0	0	0
07/08/2009	£ / R	2010/06/14	10.05	Put	Currency Future	35.0000	45.0000	28.571	0	0	0
07/08/2009	£ / R	2010/06/14	11.05	Put	Currency Future	67.0000	70.0000	4.478	0	0	0
07/08/2009	£ / R	2010/06/14	11.05	Call	Currency Future	3,369.0000	3,154.0000	(6.382)	0	0	0
07/08/2009	£ / R	2010/06/14	13.05	Call	Currency Future	1,662.0000	1,499.0000	(9.807)	0	0	0
07/08/2009	£ / R	2010/06/14	12.05	Put	Currency Future	144.0000	165.0000	14.583	0	0	0
07/08/2009	£ / R	2010/06/14	12.05	Call	Currency Future	2,447.0000	2,248.0000	(8.132)	0	0	0
07/08/2009	£ / R	2010/06/14	13.05	Put	Currency Future	359.0000	416.0000	15.877	0	0	0
07/08/2009	£ / R	2010/06/14	15.55	Call	Currency Future	635.0000	575.0000	(9.449)	0	0	0
07/08/2009	£ / R	2010/06/14	16.55	Call	Currency Future	455.0000	410.0000	(9.890)	0	0	0
07/08/2009	£ / R	2010/06/14	18.55	Put	Currency Future	4,439.0000	4,633.0000	4.370	0	0	0
07/08/2009	£ / R	2010/06/14	18.55	Call	Currency Future	241.0000	217.0000	(9.959)	0	0	0
07/08/2009	£ / R	2010/06/14	16.55	Put	Currency Future	2,653.0000	2,826.0000	6.521	0	0	0
07/08/2009	£ / R	2010/06/14	15.55	Put	Currency Future	1,832.0000	1,992.0000	8.734	0	0	0
07/08/2009	£ / R	2010/06/14	9.95	Call	Currency Future	4,433.0000	4,223.0000	(4.737)	0	0	0
07/08/2009	£ / R	2010/06/14	10.95	Call	Currency Future	3,467.0000	3,251.0000	(6.230)	0	0	0
07/08/2009	£ / R	2010/06/14	9.95	Put	Currency Future	31.0000	39.0000	25.806	0	0	0
07/08/2009	£ / R	2010/06/14	10.95	Put	Currency Future	65.0000	67.0000	3.077	0	0	0
07/08/2009	£ / R	2010/06/14	11.95	Call	Currency Future	2,534.0000	2,335.0000	(7.853)	0	0	0
07/08/2009	£ / R	2010/06/14	15.45	Call	Currency Future	657.0000	595.0000	(9.437)	0	0	0
07/08/2009	£ / R	2010/06/14	12.95	Call	Currency Future	1,732.0000	1,566.0000	(9.584)	0	0	0
07/08/2009	£ / R	2010/06/14	12.95	Put	Currency Future	330.0000	383.0000	16.061	0	0	0
07/08/2009	£ / R	2010/06/14	17.45	Call	Currency Future	338.0000	305.0000	(9.763)	0	0	0
07/08/2009	£ / R	2010/06/14	17.45	Put	Currency Future	3,436.0000	3,621.0000	5.384	0	0	0
07/08/2009	£ / R	2010/06/14	11.95	Put	Currency Future	132.0000	152.0000	15.152	0	0	0
07/08/2009	£ / R	2010/06/14	18.45	Put	Currency Future	4,347.0000	4,540.0000	4.440	0	0	0
07/08/2009	£ / R	2010/06/14	15.45	Put	Currency Future	1,755.0000	1,912.0000	8.946	0	0	0
07/08/2009	£ / R	2010/06/14	16.45	Call	Currency Future	471.0000	424.0000	(9.979)	0	0	0
07/08/2009	£ / R	2010/06/14	16.45	Put	Currency Future	2,569.0000	2,741.0000	6.695	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	£ / R	2010/06/14	18.45	Call	Currency Future	249.0000	224.0000	(10.040)	0	0	0
07/08/2009	€ / R	2009/09/14			Currency Future	11.6727	11.4562	(1.855)	11.7900	11.4800	21,043
07/08/2009	€ / R	2009/09/14	7.45	Call	Currency Future	4,223.0000	4,006.0000	(5.139)	0	0	0
07/08/2009	€ / R	2009/09/14	15.20	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
07/08/2009	€ / R	2009/09/14	14.20	Put	Currency Future	2,537.0000	2,751.0000	8.435	0	0	0
07/08/2009	€ / R	2009/09/14	13.25	Call	Currency Future	29.0000	22.0000	(24.138)	0	0	0
07/08/2009	€ / R	2009/09/14	13.30	Call	Currency Future	28.0000	21.0000	(25.000)	0	0	0
07/08/2009	€ / R	2009/09/14	10.75	Put	Currency Future	36.0000	62.0000	72.222	0	0	0
07/08/2009	€ / R	2009/09/14	12.10	Put	Currency Future	574.0000	748.0000	30.314	0	0	0
07/08/2009	€ / R	2009/09/14	14.15	Put	Currency Future	2,487.0000	2,701.0000	8.605	0	0	0
07/08/2009	€ / R	2009/09/14	11.30	Put	Currency Future	136.0000	208.0000	52.941	0	0	0
07/08/2009	€ / R	2009/09/14	15.60	Put	Currency Future	3,930.0000	4,146.0000	5.496	0	0	0
07/08/2009	€ / R	2009/09/14	5.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	€ / R	2009/09/14	10.20	Put	Currency Future	13.0000	18.0000	38.462	0	0	0
07/08/2009	€ / R	2009/09/14	13.65	Call	Currency Future	18.0000	14.0000	(22.222)	0	0	0
07/08/2009	€ / R	2009/09/14	13.25	Put	Currency Future	1,607.0000	1,816.0000	13.006	0	0	0
07/08/2009	€ / R	2009/09/14	13.30	Put	Currency Future	1,655.0000	1,864.0000	12.628	0	0	0
07/08/2009	€ / R	2009/09/14	10.70	Call	Currency Future	1,004.0000	810.0000	(19.323)	0	0	0
07/08/2009	€ / R	2009/09/14	13.00	Call	Currency Future	41.0000	30.0000	(26.829)	0	0	0
07/08/2009	€ / R	2009/09/14	14.15	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
07/08/2009	€ / R	2009/09/14	17.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	€ / R	2009/09/14	9.20	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
07/08/2009	€ / R	2009/09/14	14.20	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
07/08/2009	€ / R	2009/09/14	13.15	Call	Currency Future	33.0000	25.0000	(24.242)	0	0	0
07/08/2009	€ / R	2009/09/14	11.40	Call	Currency Future	440.0000	307.0000	(30.227)	0	0	0
07/08/2009	€ / R	2009/09/14	10.70	Put	Currency Future	32.0000	54.0000	68.750	0	0	0
07/08/2009	€ / R	2009/09/14	14.25	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
07/08/2009	€ / R	2009/09/14	17.60	Put	Currency Future	5,928.0000	6,144.0000	3.644	0	0	0
07/08/2009	€ / R	2009/09/14	10.20	Call	Currency Future	1,486.0000	1,274.0000	(14.266)	0	0	0
07/08/2009	€ / R	2009/09/14	13.90	Put	Currency Future	2,241.0000	2,454.0000	9.505	0	0	0
07/08/2009	€ / R	2009/09/14	13.35	Put	Currency Future	1,703.0000	1,913.0000	12.331	0	0	0
07/08/2009	€ / R	2009/09/14	11.65	Put	Currency Future	268.0000	401.0000	49.627	0	0	0
07/08/2009	€ / R	2009/09/14	13.30	Call	Currency Future	28.0000	21.0000	(25.000)	0	0	0
07/08/2009	€ / R	2009/09/14	12.10	Call	Currency Future	147.0000	104.0000	(29.252)	0	0	0
07/08/2009	€ / R	2009/09/14	14.05	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	€ / R 2009/09/14	11.65	Call	Currency Future	291.0000	207.0000	(28.866)	0	0	0
07/08/2009	€ / R 2009/09/14	19.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	€ / R 2009/09/14	19.05	Put	Currency Future	7,377.0000	7,594.0000	2.942	0	0	0
07/08/2009	€ / R 2009/09/14	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	€ / R 2009/09/14	17.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	€ / R 2009/09/14	13.65	Put	Currency Future	1,996.0000	2,207.0000	10.571	0	0	0
07/08/2009	€ / R 2009/09/14	11.65	Call	Currency Future	291.0000	207.0000	(28.866)	0	0	0
07/08/2009	€ / R 2009/09/14	13.85	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
07/08/2009	€ / R 2009/09/14	10.80	Put	Currency Future	42.0000	70.0000	66.667	0	0	0
07/08/2009	€ / R 2009/09/14	13.10	Call	Currency Future	36.0000	26.0000	(27.778)	0	0	0
07/08/2009	€ / R 2009/09/14	11.30	Call	Currency Future	509.0000	365.0000	(28.291)	0	0	0
07/08/2009	€ / R 2009/09/14	19.60	Put	Currency Future	7,927.0000	8,144.0000	2.737	0	0	0
07/08/2009	€ / R 2009/09/14	7.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	€ / R 2009/09/14	5.95	Call	Currency Future	5,723.0000	5,506.0000	(3.792)	0	0	0
07/08/2009	€ / R 2009/09/14	9.20	Call	Currency Future	2,475.0000	2,259.0000	(8.727)	0	0	0
07/08/2009	€ / R 2009/09/14	13.90	Call	Currency Future	14.0000	10.0000	(28.571)	0	0	0
07/08/2009	€ / R 2009/09/14	10.80	Call	Currency Future	914.0000	726.0000	(20.569)	0	0	0
07/08/2009	€ / R 2009/09/14	14.05	Put	Currency Future	2,389.0000	2,602.0000	8.916	0	0	0
07/08/2009	€ / R 2009/09/14	7.05	Call	Currency Future	4,623.0000	4,406.0000	(4.694)	0	0	0
07/08/2009	€ / R 2009/09/14	17.95	Put	Currency Future	6,278.0000	6,494.0000	3.441	0	0	0
07/08/2009	€ / R 2009/09/14	19.20	Put	Currency Future	7,527.0000	7,744.0000	2.883	0	0	0
07/08/2009	€ / R 2009/09/14	14.85	Put	Currency Future	3,182.0000	3,398.0000	6.788	0	0	0
07/08/2009	€ / R 2009/09/14	13.85	Put	Currency Future	2,192.0000	2,404.0000	9.672	0	0	0
07/08/2009	€ / R 2009/09/14	11.25	Put	Currency Future	122.0000	189.0000	54.918	0	0	0
07/08/2009	€ / R 2009/09/14	13.00	Put	Currency Future	1,368.0000	1,573.0000	14.985	0	0	0
07/08/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,463.0000	1,670.0000	14.149	0	0	0
07/08/2009	€ / R 2009/09/14	11.65	Put	Currency Future	268.0000	401.0000	49.627	0	0	0
07/08/2009	€ / R 2009/09/14	8.05	Call	Currency Future	3,623.0000	3,406.0000	(5.990)	0	0	0
07/08/2009	€ / R 2009/09/14	8.95	Call	Currency Future	2,724.0000	2,508.0000	(7.930)	0	0	0
07/08/2009	€ / R 2009/09/14	19.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	€ / R 2009/09/14	13.75	Call	Currency Future	16.0000	12.0000	(25.000)	0	0	0
07/08/2009	€ / R 2009/09/14	13.55	Put	Currency Future	1,898.0000	2,109.0000	11.117	0	0	0
07/08/2009	€ / R 2009/09/14	8.65	Call	Currency Future	3,023.0000	2,807.0000	(7.145)	0	0	0
07/08/2009	€ / R 2009/09/14	10.45	Call	Currency Future	1,242.0000	1,034.0000	(16.747)	0	0	0
07/08/2009	€ / R 2009/09/14	17.20	Put	Currency Future	5,528.0000	5,745.0000	3.925	0	0	0
07/08/2009	€ / R 2009/09/14	14.85	Call	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
07/08/2009	€ / R 2009/09/14	11.55	Call	Currency Future	346.0000	241.0000	(30.347)	0	0	0
07/08/2009	€ / R 2009/09/14	13.70	Call	Currency Future	17.0000	13.0000	(23.529)	0	0	0
07/08/2009	€ / R 2009/09/14	13.55	Call	Currency Future	21.0000	15.0000	(28.571)	0	0	0
07/08/2009	€ / R 2009/09/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	€ / R 2009/09/14	15.20	Put	Currency Future	3,531.0000	3,747.0000	6.117	0	0	0
07/08/2009	€ / R 2009/09/14	14.00	Put	Currency Future	2,339.0000	2,553.0000	9.149	0	0	0
07/08/2009	€ / R 2009/09/14	13.35	Put	Currency Future	1,703.0000	1,913.0000	12.331	0	0	0
07/08/2009	€ / R 2009/09/14	11.20	Call	Currency Future	582.0000	427.0000	(26.632)	0	0	0
07/08/2009	€ / R 2009/09/14	14.25	Put	Currency Future	2,586.0000	2,801.0000	8.314	0	0	0
07/08/2009	€ / R 2009/09/14	7.65	Call	Currency Future	4,023.0000	3,806.0000	(5.394)	0	0	0
07/08/2009	€ / R 2009/09/14	8.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	€ / R 2009/09/14	13.10	Call	Currency Future	36.0000	26.0000	(27.778)	0	0	0
07/08/2009	€ / R 2009/09/14	13.35	Call	Currency Future	26.0000	19.0000	(26.923)	0	0	0
07/08/2009	€ / R 2009/09/14	13.70	Put	Currency Future	2,045.0000	2,256.0000	10.318	0	0	0
07/08/2009	€ / R 2009/09/14	11.20	Put	Currency Future	110.0000	171.0000	55.455	0	0	0
07/08/2009	€ / R 2009/09/14	12.30	Put	Currency Future	736.0000	921.0000	25.136	0	0	0
07/08/2009	€ / R 2009/09/14	11.60	Call	Currency Future	318.0000	224.0000	(29.560)	0	0	0
07/08/2009	€ / R 2009/09/14	11.60	Call	Currency Future	318.0000	224.0000	(29.560)	0	0	0
07/08/2009	€ / R 2009/09/14	8.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	€ / R 2009/09/14	7.20	Call	Currency Future	4,473.0000	4,256.0000	(4.851)	0	0	0
07/08/2009	€ / R 2009/09/14	14.10	Put	Currency Future	2,438.0000	2,652.0000	8.778	0	0	0
07/08/2009	€ / R 2009/09/14	11.55	Put	Currency Future	224.0000	335.0000	49.554	0	0	0
07/08/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,655.0000	1,864.0000	12.628	0	0	0
07/08/2009	€ / R 2009/09/14	12.65	Put	Currency Future	1,043.0000	1,241.0000	18.984	0	0	0
07/08/2009	€ / R 2009/09/14	11.85	Call	Currency Future	215.0000	152.0000	(29.302)	0	0	0
07/08/2009	€ / R 2009/09/14	7.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	€ / R 2009/09/14	7.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	€ / R 2009/09/14	14.10	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
07/08/2009	€ / R 2009/09/14	13.35	Call	Currency Future	26.0000	19.0000	(26.923)	0	0	0
07/08/2009	€ / R 2009/09/14	12.80	Call	Currency Future	53.0000	38.0000	(28.302)	0	0	0
07/08/2009	€ / R 2009/09/14	9.05	Call	Currency Future	2,624.0000	2,408.0000	(8.232)	0	0	0
07/08/2009	€ / R 2009/09/14	7.70	Call	Currency Future	3,973.0000	3,756.0000	(5.462)	0	0	0
07/08/2009	€ / R 2009/09/14	8.40	Call	Currency Future	3,273.0000	3,057.0000	(6.599)	0	0	0
07/08/2009	€ / R 2009/09/14	14.00	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
07/08/2009	€ / R 2009/09/14	13.40	Call	Currency Future	25.0000	18.0000	(28.000)	0	0	0
07/08/2009	€ / R 2009/09/14	11.40	Put	Currency Future	167.0000	251.0000	50.299	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	€ / R 2009/09/14	13.90	Call	Currency Future	14.0000	10.0000	(28.571)	0	0	0
07/08/2009	€ / R 2009/09/14	12.45	Put	Currency Future	865.0000	1,056.0000	22.081	0	0	0
07/08/2009	€ / R 2009/09/14	11.70	Put	Currency Future	297.0000	436.0000	46.801	0	0	0
07/08/2009	€ / R 2009/09/14	11.85	Put	Currency Future	392.0000	546.0000	39.286	0	0	0
07/08/2009	€ / R 2009/09/14	15.60	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
07/08/2009	€ / R 2009/09/14	10.05	Call	Currency Future	1,633.0000	1,420.0000	(13.043)	0	0	0
07/08/2009	€ / R 2009/09/14	15.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
07/08/2009	€ / R 2009/09/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	€ / R 2009/09/14	13.80	Call	Currency Future	15.0000	11.0000	(26.667)	0	0	0
07/08/2009	€ / R 2009/09/14	13.40	Call	Currency Future	25.0000	18.0000	(28.000)	0	0	0
07/08/2009	€ / R 2009/09/14	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	€ / R 2009/09/14	10.65	Call	Currency Future	1,050.0000	854.0000	(18.667)	0	0	0
07/08/2009	€ / R 2009/09/14	7.40	Call	Currency Future	4,273.0000	4,056.0000	(5.078)	0	0	0
07/08/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,143.0000	2,355.0000	9.893	0	0	0
07/08/2009	€ / R 2009/09/14	13.55	Call	Currency Future	21.0000	15.0000	(28.571)	0	0	0
07/08/2009	€ / R 2009/09/14	13.60	Put	Currency Future	1,947.0000	2,158.0000	10.837	0	0	0
07/08/2009	€ / R 2009/09/14	11.60	Put	Currency Future	245.0000	367.0000	49.796	0	0	0
07/08/2009	€ / R 2009/09/14	17.05	Put	Currency Future	5,378.0000	5,595.0000	4.035	0	0	0
07/08/2009	€ / R 2009/09/14	9.65	Put	Currency Future	5.0000	7.0000	40.000	0	0	0
07/08/2009	€ / R 2009/09/14	8.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	€ / R 2009/09/14	13.95	Put	Currency Future	2,290.0000	2,503.0000	9.301	0	0	0
07/08/2009	€ / R 2009/09/14	13.55	Put	Currency Future	1,898.0000	2,109.0000	11.117	0	0	0
07/08/2009	€ / R 2009/09/14	10.85	Call	Currency Future	870.0000	685.0000	(21.264)	0	0	0
07/08/2009	€ / R 2009/09/14	12.45	Call	Currency Future	87.0000	62.0000	(28.736)	0	0	0
07/08/2009	€ / R 2009/09/14	12.50	Call	Currency Future	81.0000	58.0000	(28.395)	0	0	100
07/08/2009	€ / R 2009/09/14	9.00	Call	Currency Future	2,674.0000	2,458.0000	(8.078)	0	0	0
07/08/2009	€ / R 2009/09/14	9.05	Put	Currency Future	2.0000	2.0000	-	0	0	0
07/08/2009	€ / R 2009/09/14	15.65	Put	Currency Future	3,980.0000	4,196.0000	5.427	0	0	0
07/08/2009	€ / R 2009/09/14	10.40	Call	Currency Future	1,291.0000	1,081.0000	(16.266)	0	0	0
07/08/2009	€ / R 2009/09/14	13.05	Call	Currency Future	38.0000	28.0000	(26.316)	0	0	0
07/08/2009	€ / R 2009/09/14	13.60	Call	Currency Future	19.0000	14.0000	(26.316)	0	0	0
07/08/2009	€ / R 2009/09/14	10.85	Put	Currency Future	47.0000	79.0000	68.085	0	0	0
07/08/2009	€ / R 2009/09/14	11.25	Call	Currency Future	545.0000	395.0000	(27.523)	0	0	0
07/08/2009	€ / R 2009/09/14	13.20	Call	Currency Future	31.0000	23.0000	(25.806)	0	0	0
07/08/2009	€ / R 2009/09/14	8.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	€ / R 2009/09/14	17.05	Call	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	€ / R 2009/09/14	17.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	€ / R 2009/09/14	10.45	Put	Currency Future	20.0000	27.0000	35.000	0	0	0
07/08/2009	€ / R 2009/09/14	17.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	€ / R 2009/09/14	13.05	Put	Currency Future	1,415.0000	1,622.0000	14.629	0	0	0
07/08/2009	€ / R 2009/09/14	12.05	Call	Currency Future	159.0000	112.0000	(29.560)	0	0	0
07/08/2009	€ / R 2009/09/14	11.90	Call	Currency Future	199.0000	141.0000	(29.146)	0	0	0
07/08/2009	€ / R 2009/09/14	7.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	€ / R 2009/09/14	15.05	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
07/08/2009	€ / R 2009/09/14	8.70	Call	Currency Future	2,973.0000	2,757.0000	(7.265)	0	0	0
07/08/2009	€ / R 2009/09/14	14.95	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
07/08/2009	€ / R 2009/09/14	19.40	Put	Currency Future	7,727.0000	7,944.0000	2.808	0	0	0
07/08/2009	€ / R 2009/09/14	13.95	Call	Currency Future	13.0000	9.0000	(30.769)	0	0	0
07/08/2009	€ / R 2009/09/14	11.90	Call	Currency Future	199.0000	141.0000	(29.146)	0	0	0
07/08/2009	€ / R 2009/09/14	13.90	Put	Currency Future	2,241.0000	2,454.0000	9.505	0	0	0
07/08/2009	€ / R 2009/09/14	12.25	Put	Currency Future	695.0000	877.0000	26.187	0	0	0
07/08/2009	€ / R 2009/09/14	11.70	Call	Currency Future	270.0000	192.0000	(28.889)	0	0	0
07/08/2009	€ / R 2009/09/14	9.00	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
07/08/2009	€ / R 2009/09/14	10.05	Put	Currency Future	10.0000	14.0000	40.000	0	0	0
07/08/2009	€ / R 2009/09/14	17.65	Put	Currency Future	5,978.0000	6,194.0000	3.613	0	0	0
07/08/2009	€ / R 2009/09/14	8.95	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
07/08/2009	€ / R 2009/09/14	19.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,463.0000	1,670.0000	14.149	0	0	0
07/08/2009	€ / R 2009/09/14	13.50	Call	Currency Future	22.0000	16.0000	(27.273)	0	0	0
07/08/2009	€ / R 2009/09/14	11.90	Put	Currency Future	427.0000	585.0000	37.002	0	0	0
07/08/2009	€ / R 2009/09/14	11.05	Put	Currency Future	78.0000	125.0000	60.256	0	0	0
07/08/2009	€ / R 2009/09/14	11.50	Put	Currency Future	203.0000	304.0000	49.754	0	0	0
07/08/2009	€ / R 2009/09/14	8.00	Call	Currency Future	3,673.0000	3,456.0000	(5.908)	0	0	0
07/08/2009	€ / R 2009/09/14	15.05	Put	Currency Future	3,381.0000	3,597.0000	6.389	0	0	0
07/08/2009	€ / R 2009/09/14	10.65	Put	Currency Future	28.0000	48.0000	71.429	0	0	0
07/08/2009	€ / R 2009/09/14	14.95	Put	Currency Future	3,282.0000	3,497.0000	6.551	0	0	0
07/08/2009	€ / R 2009/09/14	17.40	Put	Currency Future	5,728.0000	5,944.0000	3.771	0	0	0
07/08/2009	€ / R 2009/09/14	13.75	Put	Currency Future	2,094.0000	2,306.0000	10.124	0	0	0
07/08/2009	€ / R 2009/09/14	12.05	Put	Currency Future	536.0000	706.0000	31.716	0	0	0
07/08/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,752.0000	1,962.0000	11.986	0	0	0
07/08/2009	€ / R 2009/09/14	11.05	Call	Currency Future	700.0000	531.0000	(24.143)	0	0	0
07/08/2009	€ / R 2009/09/14	10.00	Call	Currency Future	1,682.0000	1,469.0000	(12.663)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	€ / R 2009/09/14	8.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	€ / R 2009/09/14	9.65	Call	Currency Future	2,028.0000	1,813.0000	(10.602)	0	0	0
07/08/2009	€ / R 2009/09/14	17.95	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
07/08/2009	€ / R 2009/09/14	8.20	Call	Currency Future	3,473.0000	3,256.0000	(6.248)	0	0	0
07/08/2009	€ / R 2009/09/14	12.35	Call	Currency Future	101.0000	72.0000	(28.713)	0	0	0
07/08/2009	€ / R 2009/09/14	12.25	Call	Currency Future	117.0000	83.0000	(29.060)	0	0	0
07/08/2009	€ / R 2009/09/14	17.00	Put	Currency Future	5,328.0000	5,545.0000	4.073	0	0	0
07/08/2009	€ / R 2009/09/14	14.60	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
07/08/2009	€ / R 2009/09/14	8.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	€ / R 2009/09/14	10.40	Put	Currency Future	18.0000	25.0000	38.889	0	0	0
07/08/2009	€ / R 2009/09/14	12.55	Put	Currency Future	953.0000	1,148.0000	20.462	0	0	0
07/08/2009	€ / R 2009/09/14	13.50	Put	Currency Future	1,849.0000	2,060.0000	11.412	0	0	0
07/08/2009	€ / R 2009/09/14	11.90	Put	Currency Future	427.0000	585.0000	37.002	0	0	0
07/08/2009	€ / R 2009/09/14	11.60	Put	Currency Future	245.0000	367.0000	49.796	0	0	0
07/08/2009	€ / R 2009/09/14	15.00	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
07/08/2009	€ / R 2009/09/14	14.50	Put	Currency Future	2,834.0000	3,049.0000	7.586	0	0	0
07/08/2009	€ / R 2009/09/14	16.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,227.0000	1,430.0000	16.544	0	0	0
07/08/2009	€ / R 2009/09/14	19.00	Put	Currency Future	7,327.0000	7,544.0000	2.962	0	0	0
07/08/2009	€ / R 2009/09/14	14.10	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
07/08/2009	€ / R 2009/09/14	9.70	Put	Currency Future	6.0000	8.0000	33.333	0	0	0
07/08/2009	€ / R 2009/09/14	16.45	Put	Currency Future	4,779.0000	4,995.0000	4.520	0	0	0
07/08/2009	€ / R 2009/09/14	12.85	Call	Currency Future	50.0000	36.0000	(28.000)	0	0	0
07/08/2009	€ / R 2009/09/14	11.75	Call	Currency Future	250.0000	178.0000	(28.800)	0	0	0
07/08/2009	€ / R 2009/09/14	19.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,143.0000	2,355.0000	9.893	0	0	0
07/08/2009	€ / R 2009/09/14	16.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	€ / R 2009/09/14	13.45	Call	Currency Future	23.0000	17.0000	(26.087)	0	0	0
07/08/2009	€ / R 2009/09/14	11.95	Call	Currency Future	185.0000	131.0000	(29.189)	0	0	0
07/08/2009	€ / R 2009/09/14	11.50	Call	Currency Future	376.0000	260.0000	(30.851)	0	0	0
07/08/2009	€ / R 2009/09/14	7.00	Call	Currency Future	4,673.0000	4,456.0000	(4.644)	0	0	0
07/08/2009	€ / R 2009/09/14	13.80	Call	Currency Future	15.0000	11.0000	(26.667)	0	0	0
07/08/2009	€ / R 2009/09/14	15.40	Put	Currency Future	3,730.0000	3,946.0000	5.791	0	0	0
07/08/2009	€ / R 2009/09/14	11.95	Put	Currency Future	462.0000	624.0000	35.065	0	0	0
07/08/2009	€ / R 2009/09/14	12.50	Put	Currency Future	908.0000	1,102.0000	21.366	0	0	0
07/08/2009	€ / R 2009/09/14	17.00	Call	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	€ / R 2009/09/14	14.60	Put	Currency Future	2,933.0000	3,149.0000	7.364	0	0	0
07/08/2009	€ / R 2009/09/14	16.90	Put	Currency Future	5,228.0000	5,445.0000	4.151	0	0	0
07/08/2009	€ / R 2009/09/14	12.15	Put	Currency Future	614.0000	790.0000	28.664	0	0	0
07/08/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,752.0000	1,962.0000	11.986	0	0	0
07/08/2009	€ / R 2009/09/14	12.00	Call	Currency Future	171.0000	121.0000	(29.240)	0	0	0
07/08/2009	€ / R 2009/09/14	15.00	Put	Currency Future	3,331.0000	3,547.0000	6.485	0	0	0
07/08/2009	€ / R 2009/09/14	14.30	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
07/08/2009	€ / R 2009/09/14	15.40	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
07/08/2009	€ / R 2009/09/14	12.35	Put	Currency Future	778.0000	966.0000	24.165	0	0	0
07/08/2009	€ / R 2009/09/14	13.15	Put	Currency Future	1,511.0000	1,718.0000	13.700	0	0	0
07/08/2009	€ / R 2009/09/14	12.40	Call	Currency Future	94.0000	67.0000	(28.723)	0	0	0
07/08/2009	€ / R 2009/09/14	10.00	Put	Currency Future	9.0000	13.0000	44.444	0	0	0
07/08/2009	€ / R 2009/09/14	14.40	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
07/08/2009	€ / R 2009/09/14	19.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	€ / R 2009/09/14	10.15	Put	Currency Future	12.0000	16.0000	33.333	0	0	0
07/08/2009	€ / R 2009/09/14	10.90	Call	Currency Future	826.0000	645.0000	(21.913)	0	0	0
07/08/2009	€ / R 2009/09/14	12.15	Call	Currency Future	136.0000	97.0000	(28.676)	0	0	0
07/08/2009	€ / R 2009/09/14	11.75	Put	Currency Future	327.0000	471.0000	44.037	0	0	0
07/08/2009	€ / R 2009/09/14	10.75	Call	Currency Future	959.0000	768.0000	(19.917)	0	0	0
07/08/2009	€ / R 2009/09/14	12.30	Call	Currency Future	109.0000	77.0000	(29.358)	0	0	0
07/08/2009	€ / R 2009/09/14	14.30	Put	Currency Future	2,636.0000	2,850.0000	8.118	0	0	0
07/08/2009	€ / R 2009/09/14	19.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	€ / R 2009/09/14	9.40	Put	Currency Future	3.0000	5.0000	66.667	0	0	0
07/08/2009	€ / R 2009/09/14	12.65	Call	Currency Future	65.0000	47.0000	(27.692)	0	0	0
07/08/2009	€ / R 2009/09/14	14.50	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
07/08/2009	€ / R 2009/09/14	9.70	Call	Currency Future	1,979.0000	1,764.0000	(10.864)	0	0	0
07/08/2009	€ / R 2009/09/14	7.15	Call	Currency Future	4,523.0000	4,306.0000	(4.798)	0	0	0
07/08/2009	€ / R 2009/09/14	10.90	Put	Currency Future	54.0000	89.0000	64.815	0	0	0
07/08/2009	€ / R 2009/09/14	12.00	Put	Currency Future	499.0000	665.0000	33.267	0	0	0
07/08/2009	€ / R 2009/09/14	14.40	Put	Currency Future	2,735.0000	2,950.0000	7.861	0	0	0
07/08/2009	€ / R 2009/09/14	13.45	Put	Currency Future	1,800.0000	2,011.0000	11.722	0	0	0
07/08/2009	€ / R 2009/09/14	14.10	Put	Currency Future	2,438.0000	2,652.0000	8.778	0	0	0
07/08/2009	€ / R 2009/09/14	19.70	Put	Currency Future	8,027.0000	8,244.0000	2.703	0	0	0
07/08/2009	€ / R 2009/09/14	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	€ / R 2009/09/14	13.15	Put	Currency Future	1,511.0000	1,718.0000	13.700	0	0	0
07/08/2009	€ / R 2009/09/14	19.55	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
07/08/2009	€ / R 2009/09/14	15.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
07/08/2009	€ / R 2009/09/14	13.15	Call	Currency Future	33.0000	25.0000	(24.242)	0	0	0
07/08/2009	€ / R 2009/09/14	12.75	Call	Currency Future	57.0000	41.0000	(28.070)	0	0	0
07/08/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,180.0000	1,382.0000	17.119	0	0	0
07/08/2009	€ / R 2009/09/14	19.55	Put	Currency Future	7,877.0000	8,094.0000	2.755	0	0	0
07/08/2009	€ / R 2009/09/14	15.70	Put	Currency Future	4,030.0000	4,246.0000	5.360	0	0	0
07/08/2009	€ / R 2009/09/14	12.35	Put	Currency Future	778.0000	966.0000	24.165	0	0	0
07/08/2009	€ / R 2009/09/14	12.40	Put	Currency Future	821.0000	1,011.0000	23.143	0	0	0
07/08/2009	€ / R 2009/09/14	10.55	Put	Currency Future	23.0000	36.0000	56.522	0	0	0
07/08/2009	€ / R 2009/09/14	17.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	€ / R 2009/09/14	7.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	€ / R 2009/09/14	12.35	Call	Currency Future	101.0000	72.0000	(28.713)	0	0	0
07/08/2009	€ / R 2009/09/14	12.75	Put	Currency Future	1,134.0000	1,335.0000	17.725	0	0	0
07/08/2009	€ / R 2009/09/14	12.60	Put	Currency Future	998.0000	1,194.0000	19.639	0	0	0
07/08/2009	€ / R 2009/09/14	8.60	Call	Currency Future	3,073.0000	2,857.0000	(7.029)	0	0	0
07/08/2009	€ / R 2009/09/14	17.70	Put	Currency Future	6,028.0000	6,244.0000	3.583	0	0	0
07/08/2009	€ / R 2009/09/14	18.40	Put	Currency Future	6,727.0000	6,944.0000	3.226	0	0	0
07/08/2009	€ / R 2009/09/14	12.60	Call	Currency Future	70.0000	50.0000	(28.571)	0	0	0
07/08/2009	€ / R 2009/09/14	8.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	€ / R 2009/09/14	19.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	€ / R 2009/09/14	13.20	Put	Currency Future	1,559.0000	1,767.0000	13.342	0	0	0
07/08/2009	€ / R 2009/09/14	17.55	Put	Currency Future	5,878.0000	6,094.0000	3.675	0	0	0
07/08/2009	€ / R 2009/09/14	19.15	Put	Currency Future	7,477.0000	7,694.0000	2.902	0	0	0
07/08/2009	€ / R 2009/09/14	13.65	Put	Currency Future	1,996.0000	2,207.0000	10.571	0	0	0
07/08/2009	€ / R 2009/09/14	17.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	€ / R 2009/09/14	19.65	Put	Currency Future	7,977.0000	8,194.0000	2.720	0	0	0
07/08/2009	€ / R 2009/09/14	8.15	Call	Currency Future	3,523.0000	3,306.0000	(6.160)	0	0	0
07/08/2009	€ / R 2009/09/14	12.55	Call	Currency Future	75.0000	54.0000	(28.000)	0	0	0
07/08/2009	€ / R 2009/09/14	15.55	Put	Currency Future	3,880.0000	4,096.0000	5.567	0	0	0
07/08/2009	€ / R 2009/09/14	9.15	Call	Currency Future	2,525.0000	2,309.0000	(8.554)	0	0	0
07/08/2009	€ / R 2009/09/14	12.60	Call	Currency Future	70.0000	50.0000	(28.571)	0	0	0
07/08/2009	€ / R 2009/09/14	8.55	Call	Currency Future	3,123.0000	2,907.0000	(6.916)	0	0	0
07/08/2009	€ / R 2009/09/14	13.05	Call	Currency Future	38.0000	28.0000	(26.316)	0	0	0
07/08/2009	€ / R 2009/09/14	17.15	Put	Currency Future	5,478.0000	5,695.0000	3.961	0	0	0
07/08/2009	€ / R 2009/09/14	9.40	Call	Currency Future	2,276.0000	2,061.0000	(9.446)	0	0	0
07/08/2009	€ / R 2009/09/14	12.60	Put	Currency Future	998.0000	1,194.0000	19.639	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	€ / R 2009/09/14	8.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	€ / R 2009/09/14	15.55	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
07/08/2009	€ / R 2009/09/14	17.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	€ / R 2009/09/14	9.55	Put	Currency Future	4.0000	6.0000	50.000	0	0	0
07/08/2009	€ / R 2009/09/14	13.85	Put	Currency Future	2,192.0000	2,404.0000	9.672	0	0	0
07/08/2009	€ / R 2009/09/14	15.15	Put	Currency Future	3,481.0000	3,697.0000	6.205	0	0	0
07/08/2009	€ / R 2009/09/14	7.55	Call	Currency Future	4,123.0000	3,906.0000	(5.263)	0	0	0
07/08/2009	€ / R 2009/09/14	15.15	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
07/08/2009	€ / R 2009/09/14	15.25	Call	Currency Future	3.0000	3.0000	-	0	0	0
07/08/2009	€ / R 2009/09/14	9.55	Call	Currency Future	2,127.0000	1,912.0000	(10.108)	0	0	0
07/08/2009	€ / R 2009/09/14	13.05	Put	Currency Future	1,415.0000	1,622.0000	14.629	0	0	0
07/08/2009	€ / R 2009/09/14	10.25	Put	Currency Future	14.0000	19.0000	35.714	0	0	0
07/08/2009	€ / R 2009/09/14	7.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	€ / R 2009/09/14	13.85	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
07/08/2009	€ / R 2009/09/14	8.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	€ / R 2009/09/14	18.10	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
07/08/2009	€ / R 2009/09/14	10.25	Call	Currency Future	1,437.0000	1,226.0000	(14.683)	0	0	0
07/08/2009	€ / R 2009/09/14	10.55	Call	Currency Future	1,146.0000	943.0000	(17.714)	0	0	0
07/08/2009	€ / R 2009/09/14	12.90	Put	Currency Future	1,274.0000	1,477.0000	15.934	0	0	0
07/08/2009	€ / R 2009/09/14	9.15	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
07/08/2009	€ / R 2009/09/14	9.25	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
07/08/2009	€ / R 2009/09/14	8.55	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
07/08/2009	€ / R 2009/09/14	10.15	Call	Currency Future	1,535.0000	1,323.0000	(13.811)	0	0	0
07/08/2009	€ / R 2009/09/14	16.60	Put	Currency Future	4,929.0000	5,145.0000	4.382	0	0	0
07/08/2009	€ / R 2009/09/14	9.25	Call	Currency Future	2,425.0000	2,210.0000	(8.866)	0	0	0
07/08/2009	€ / R 2009/09/14	10.50	Call	Currency Future	1,194.0000	988.0000	(17.253)	0	0	0
07/08/2009	€ / R 2009/09/14	18.10	Put	Currency Future	6,428.0000	6,644.0000	3.360	0	0	0
07/08/2009	€ / R 2009/09/14	15.25	Put	Currency Future	3,581.0000	3,796.0000	6.004	0	0	0
07/08/2009	€ / R 2009/09/14	17.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	€ / R 2009/09/14	19.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	€ / R 2009/09/14	12.95	Put	Currency Future	1,321.0000	1,525.0000	15.443	0	0	0
07/08/2009	€ / R 2009/09/14	16.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	€ / R 2009/09/14	17.25	Put	Currency Future	5,578.0000	5,795.0000	3.890	0	0	0
07/08/2009	€ / R 2009/09/14	17.50	Put	Currency Future	5,828.0000	6,044.0000	3.706	0	0	0
07/08/2009	€ / R 2009/09/14	15.10	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
07/08/2009	€ / R 2009/09/14	19.25	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
07/08/2009	€ / R 2009/09/14	11.15	Put	Currency Future	98.0000	154.0000	57.143	0	0	0
07/08/2009	€ / R 2009/09/14	19.50	Put	Currency Future	7,827.0000	8,044.0000	2.772	0	0	0
07/08/2009	€ / R 2009/09/14	12.95	Call	Currency Future	43.0000	32.0000	(25.581)	0	0	0
07/08/2009	€ / R 2009/09/14	8.25	Call	Currency Future	3,423.0000	3,206.0000	(6.339)	0	0	0
07/08/2009	€ / R 2009/09/14	13.65	Call	Currency Future	18.0000	14.0000	(22.222)	0	0	0
07/08/2009	€ / R 2009/09/14	11.00	Put	Currency Future	69.0000	112.0000	62.319	0	0	0
07/08/2009	€ / R 2009/09/14	17.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	€ / R 2009/09/14	15.50	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
07/08/2009	€ / R 2009/09/14	12.85	Call	Currency Future	50.0000	36.0000	(28.000)	0	0	0
07/08/2009	€ / R 2009/09/14	10.50	Put	Currency Future	21.0000	32.0000	52.381	0	0	0
07/08/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,227.0000	1,430.0000	16.544	0	0	0
07/08/2009	€ / R 2009/09/14	11.00	Call	Currency Future	742.0000	568.0000	(23.450)	0	0	0
07/08/2009	€ / R 2009/09/14	15.50	Put	Currency Future	3,830.0000	4,046.0000	5.640	0	0	0
07/08/2009	€ / R 2009/09/14	7.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	€ / R 2009/09/14	19.25	Put	Currency Future	7,577.0000	7,794.0000	2.864	0	0	0
07/08/2009	€ / R 2009/09/14	7.25	Call	Currency Future	4,423.0000	4,206.0000	(4.906)	0	0	0
07/08/2009	€ / R 2009/09/14	6.10	Call	Currency Future	5,573.0000	5,356.0000	(3.894)	0	0	0
07/08/2009	€ / R 2009/09/14	11.10	Call	Currency Future	660.0000	495.0000	(25.000)	0	0	0
07/08/2009	€ / R 2009/09/14	6.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	€ / R 2009/09/14	11.40	Put	Currency Future	167.0000	251.0000	50.299	0	0	0
07/08/2009	€ / R 2009/09/14	10.60	Put	Currency Future	25.0000	42.0000	68.000	0	0	0
07/08/2009	€ / R 2009/09/14	11.40	Call	Currency Future	440.0000	307.0000	(30.227)	0	0	0
07/08/2009	€ / R 2009/09/14	10.60	Call	Currency Future	1,098.0000	898.0000	(18.215)	0	0	0
07/08/2009	€ / R 2009/09/14	11.15	Call	Currency Future	621.0000	461.0000	(25.765)	0	0	0
07/08/2009	€ / R 2009/09/14	15.10	Put	Currency Future	3,431.0000	3,647.0000	6.296	0	0	0
07/08/2009	€ / R 2009/09/14	11.80	Put	Currency Future	359.0000	508.0000	41.504	0	0	0
07/08/2009	€ / R 2009/09/14	9.60	Call	Currency Future	2,078.0000	1,863.0000	(10.346)	0	0	0
07/08/2009	€ / R 2009/09/14	9.10	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
07/08/2009	€ / R 2009/09/14	11.35	Put	Currency Future	151.0000	229.0000	51.656	0	0	0
07/08/2009	€ / R 2009/09/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	€ / R 2009/09/14	11.15	Call	Currency Future	621.0000	461.0000	(25.765)	0	0	0
07/08/2009	€ / R 2009/09/14	7.60	Call	Currency Future	4,073.0000	3,856.0000	(5.328)	0	0	0
07/08/2009	€ / R 2009/09/14	11.35	Put	Currency Future	151.0000	229.0000	51.656	0	0	0
07/08/2009	€ / R 2009/09/14	9.60	Put	Currency Future	5.0000	7.0000	40.000	0	0	0
07/08/2009	€ / R 2009/09/14	9.10	Call	Currency Future	2,574.0000	2,359.0000	(8.353)	0	0	0
07/08/2009	€ / R 2009/09/14	11.85	Put	Currency Future	392.0000	546.0000	39.286	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	€ / R 2009/09/14	11.15	Put	Currency Future	98.0000	154.0000	57.143	0	0	0
07/08/2009	€ / R 2009/09/14	11.85	Call	Currency Future	215.0000	152.0000	(29.302)	0	0	0
07/08/2009	€ / R 2009/09/14	11.45	Put	Currency Future	185.0000	275.0000	48.649	0	0	0
07/08/2009	€ / R 2009/09/14	11.10	Put	Currency Future	87.0000	139.0000	59.770	0	0	0
07/08/2009	€ / R 2009/09/14	12.20	Put	Currency Future	654.0000	833.0000	27.370	0	0	0
07/08/2009	€ / R 2009/09/14	11.45	Call	Currency Future	407.0000	281.0000	(30.958)	0	0	0
07/08/2009	€ / R 2009/09/14	11.80	Call	Currency Future	232.0000	164.0000	(29.310)	0	0	0
07/08/2009	€ / R 2009/09/14	12.20	Call	Currency Future	127.0000	90.0000	(29.134)	0	0	0
07/08/2009	€ / R 2009/09/14	11.45	Call	Currency Future	407.0000	281.0000	(30.958)	0	0	0
07/08/2009	€ / R 2009/09/14	6.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	€ / R 2009/09/14	12.90	Call	Currency Future	46.0000	34.0000	(26.087)	0	0	0
07/08/2009	€ / R 2009/09/14	19.30	Put	Currency Future	7,627.0000	7,844.0000	2.845	0	0	0
07/08/2009	€ / R 2009/09/14	6.40	Call	Currency Future	5,273.0000	5,056.0000	(4.115)	0	0	0
07/08/2009	€ / R 2009/09/14	15.30	Call	Currency Future	3.0000	3.0000	-	0	0	0
07/08/2009	€ / R 2009/09/14	12.10	Put	Currency Future	574.0000	748.0000	30.314	0	0	0
07/08/2009	€ / R 2009/09/14	11.35	Call	Currency Future	474.0000	335.0000	(29.325)	0	0	0
07/08/2009	€ / R 2009/09/14	17.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	€ / R 2009/09/14	12.10	Call	Currency Future	147.0000	104.0000	(29.252)	0	0	0
07/08/2009	€ / R 2009/09/14	19.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	€ / R 2009/09/14	12.15	Call	Currency Future	136.0000	97.0000	(28.676)	0	0	0
07/08/2009	€ / R 2009/09/14	15.30	Put	Currency Future	3,631.0000	3,846.0000	5.921	0	0	0
07/08/2009	€ / R 2009/09/14	17.30	Put	Currency Future	5,628.0000	5,845.0000	3.856	0	0	0
07/08/2009	€ / R 2009/09/14	12.65	Call	Currency Future	65.0000	47.0000	(27.692)	0	0	0
07/08/2009	€ / R 2009/09/14	7.90	Call	Currency Future	3,773.0000	3,556.0000	(5.751)	0	0	0
07/08/2009	€ / R 2009/09/14	11.45	Put	Currency Future	185.0000	275.0000	48.649	0	0	0
07/08/2009	€ / R 2009/09/14	11.35	Call	Currency Future	474.0000	335.0000	(29.325)	0	0	0
07/08/2009	€ / R 2009/09/14	12.15	Put	Currency Future	614.0000	790.0000	28.664	0	0	0
07/08/2009	€ / R 2009/09/14	10.30	Put	Currency Future	15.0000	21.0000	40.000	0	0	0
07/08/2009	€ / R 2009/09/14	10.30	Call	Currency Future	1,388.0000	1,177.0000	(15.202)	0	0	0
07/08/2009	€ / R 2009/09/14	12.65	Put	Currency Future	1,043.0000	1,241.0000	18.984	0	0	0
07/08/2009	€ / R 2009/09/14	9.30	Call	Currency Future	2,375.0000	2,160.0000	(9.053)	0	0	0
07/08/2009	€ / R 2009/09/14	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	€ / R 2009/09/14	7.50	Call	Currency Future	4,173.0000	3,956.0000	(5.200)	0	0	0
07/08/2009	€ / R 2009/09/14	8.50	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
07/08/2009	€ / R 2009/09/14	7.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	€ / R 2009/09/14	8.50	Call	Currency Future	3,173.0000	2,957.0000	(6.807)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	€ / R 2009/09/14	9.50	Call	Currency Future	2,177.0000	1,962.0000	(9.876)	0	0	0
07/08/2009	€ / R 2009/09/14	7.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	€ / R 2009/09/14	8.30	Call	Currency Future	3,373.0000	3,157.0000	(6.404)	0	0	0
07/08/2009	€ / R 2009/09/14	8.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	€ / R 2009/09/14	7.30	Call	Currency Future	4,373.0000	4,156.0000	(4.962)	0	0	0
07/08/2009	€ / R 2009/09/14	9.50	Put	Currency Future	4.0000	6.0000	50.000	0	0	0
07/08/2009	€ / R 2009/09/14	9.30	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
07/08/2009	€ / R 2009/09/14	14.30	Put	Currency Future	2,636.0000	2,850.0000	8.118	0	0	0
07/08/2009	€ / R 2009/09/14	14.30	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
07/08/2009	€ / R 2009/09/14	14.40	Put	Currency Future	2,735.0000	2,950.0000	7.861	0	0	0
07/08/2009	€ / R 2009/09/14	12.90	Put	Currency Future	1,274.0000	1,477.0000	15.934	0	0	0
07/08/2009	€ / R 2009/09/14	14.40	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
07/08/2009	€ / R 2009/09/14	12.90	Call	Currency Future	46.0000	34.0000	(26.087)	0	0	0
07/08/2009	€ / R 2009/09/14	12.80	Call	Currency Future	53.0000	38.0000	(28.302)	0	0	0
07/08/2009	€ / R 2009/09/14	13.60	Call	Currency Future	19.0000	14.0000	(26.316)	0	0	0
07/08/2009	€ / R 2009/09/14	12.70	Call	Currency Future	61.0000	44.0000	(27.869)	0	0	0
07/08/2009	€ / R 2009/09/14	12.70	Put	Currency Future	1,088.0000	1,288.0000	18.382	0	0	0
07/08/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,180.0000	1,382.0000	17.119	0	0	0
07/08/2009	€ / R 2009/09/14	13.60	Put	Currency Future	1,947.0000	2,158.0000	10.837	0	0	0
07/08/2009	€ / R 2009/09/14	10.95	Put	Currency Future	61.0000	100.0000	63.934	0	0	0
07/08/2009	€ / R 2009/09/14	10.95	Call	Currency Future	784.0000	606.0000	(22.704)	0	0	0
07/08/2009	€ / R 2009/12/14			Currency Future	11.8794	11.6586	(1.859)	12.0000	11.6900	12,903
07/08/2009	€ / R 2009/12/14	11.90	Call	Currency Future	524.0000	442.0000	(15.649)	0	0	0
07/08/2009	€ / R 2009/12/14	8.90	Call	Currency Future	2,995.0000	2,777.0000	(7.279)	0	0	0
07/08/2009	€ / R 2009/12/14	11.60	Put	Currency Future	384.0000	496.0000	29.167	0	0	0
07/08/2009	€ / R 2009/12/14	8.00	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
07/08/2009	€ / R 2009/12/14	19.60	Call	Currency Future	6.0000	6.0000	-	0	0	0
07/08/2009	€ / R 2009/12/14	9.90	Put	Currency Future	37.0000	49.0000	32.432	0	0	0
07/08/2009	€ / R 2009/12/14	11.50	Put	Currency Future	337.0000	443.0000	31.454	0	0	0
07/08/2009	€ / R 2009/12/14	19.45	Put	Currency Future	7,577.0000	7,797.0000	2.904	0	0	0
07/08/2009	€ / R 2009/12/14	9.00	Put	Currency Future	17.0000	20.0000	17.647	0	0	0
07/08/2009	€ / R 2009/12/14	19.60	Put	Currency Future	7,727.0000	7,947.0000	2.847	0	0	0
07/08/2009	€ / R 2009/12/14	10.05	Call	Currency Future	1,874.0000	1,667.0000	(11.046)	0	0	0
07/08/2009	€ / R 2009/12/14	19.85	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
07/08/2009	€ / R 2009/12/14	12.20	Call	Currency Future	420.0000	355.0000	(15.476)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	€ / R 2009/12/14	8.90	Put	Currency Future	16.0000	18.0000	12.500	0	0	0
07/08/2009	€ / R 2009/12/14	13.45	Call	Currency Future	180.0000	154.0000	(14.444)	0	0	0
07/08/2009	€ / R 2009/12/14	11.60	Call	Currency Future	663.0000	555.0000	(16.290)	0	0	0
07/08/2009	€ / R 2009/12/14	13.00	Call	Currency Future	240.0000	204.0000	(15.000)	0	0	0
07/08/2009	€ / R 2009/12/14	11.50	Call	Currency Future	716.0000	601.0000	(16.061)	0	0	0
07/08/2009	€ / R 2009/12/14	10.00	Call	Currency Future	1,921.0000	1,714.0000	(10.776)	0	0	0
07/08/2009	€ / R 2009/12/14	17.60	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
07/08/2009	€ / R 2009/12/14	17.85	Put	Currency Future	5,983.0000	6,202.0000	3.660	0	0	0
07/08/2009	€ / R 2009/12/14	12.20	Put	Currency Future	740.0000	896.0000	21.081	0	0	0
07/08/2009	€ / R 2009/12/14	9.90	Call	Currency Future	2,016.0000	1,807.0000	(10.367)	0	0	0
07/08/2009	€ / R 2009/12/14	15.00	Call	Currency Future	58.0000	46.0000	(20.690)	0	0	0
07/08/2009	€ / R 2009/12/14	17.85	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
07/08/2009	€ / R 2009/12/14	13.55	Put	Currency Future	1,840.0000	2,037.0000	10.707	0	0	0
07/08/2009	€ / R 2009/12/14	10.90	Call	Currency Future	1,107.0000	949.0000	(14.273)	0	0	0
07/08/2009	€ / R 2009/12/14	12.25	Call	Currency Future	405.0000	342.0000	(15.556)	0	0	0
07/08/2009	€ / R 2009/12/14	19.45	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
07/08/2009	€ / R 2009/12/14	15.00	Put	Currency Future	3,179.0000	3,387.0000	6.543	0	0	0
07/08/2009	€ / R 2009/12/14	13.40	Put	Currency Future	1,706.0000	1,900.0000	11.372	0	0	0
07/08/2009	€ / R 2009/12/14	11.90	Put	Currency Future	544.0000	684.0000	25.735	0	0	0
07/08/2009	€ / R 2009/12/14	14.90	Call	Currency Future	63.0000	50.0000	(20.635)	0	0	0
07/08/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,113.0000	2,308.0000	9.229	0	0	0
07/08/2009	€ / R 2009/12/14	12.25	Put	Currency Future	775.0000	933.0000	20.387	0	0	0
07/08/2009	€ / R 2009/12/14	17.75	Put	Currency Future	5,884.0000	6,103.0000	3.722	0	0	0
07/08/2009	€ / R 2009/12/14	9.45	Call	Currency Future	2,454.0000	2,238.0000	(8.802)	0	0	0
07/08/2009	€ / R 2009/12/14	8.00	Call	Currency Future	3,885.0000	3,666.0000	(5.637)	0	0	0
07/08/2009	€ / R 2009/12/14	19.85	Put	Currency Future	7,976.0000	8,196.0000	2.758	0	0	0
07/08/2009	€ / R 2009/12/14	13.55	Call	Currency Future	170.0000	145.0000	(14.706)	0	0	0
07/08/2009	€ / R 2009/12/14	7.90	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
07/08/2009	€ / R 2009/12/14	17.45	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
07/08/2009	€ / R 2009/12/14	16.00	Put	Currency Future	4,148.0000	4,364.0000	5.207	0	0	0
07/08/2009	€ / R 2009/12/14	13.50	Put	Currency Future	1,795.0000	1,991.0000	10.919	0	0	0
07/08/2009	€ / R 2009/12/14	7.70	Put	Currency Future	3.0000	5.0000	66.667	0	0	0
07/08/2009	€ / R 2009/12/14	13.85	Call	Currency Future	142.0000	116.0000	(18.310)	0	0	0
07/08/2009	€ / R 2009/12/14	11.25	Call	Currency Future	864.0000	732.0000	(15.278)	0	0	0
07/08/2009	€ / R 2009/12/14	13.20	Call	Currency Future	211.0000	179.0000	(15.166)	0	0	0
07/08/2009	€ / R 2009/12/14	17.75	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	€ / R 2009/12/14	7.45	Call	Currency Future	4,431.0000	4,212.0000	(4.942)	0	0	0
07/08/2009	€ / R 2009/12/14	10.00	Put	Currency Future	42.0000	55.0000	30.952	0	0	0
07/08/2009	€ / R 2009/12/14	13.50	Call	Currency Future	175.0000	149.0000	(14.857)	0	0	0
07/08/2009	€ / R 2009/12/14	8.70	Call	Currency Future	3,192.0000	2,974.0000	(6.830)	0	0	0
07/08/2009	€ / R 2009/12/14	14.60	Put	Currency Future	2,800.0000	3,005.0000	7.321	0	0	0
07/08/2009	€ / R 2009/12/14	13.20	Put	Currency Future	1,531.0000	1,721.0000	12.410	0	0	0
07/08/2009	€ / R 2009/12/14	19.75	Put	Currency Future	7,877.0000	8,097.0000	2.793	0	0	0
07/08/2009	€ / R 2009/12/14	7.45	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
07/08/2009	€ / R 2009/12/14	9.00	Call	Currency Future	2,896.0000	2,679.0000	(7.493)	0	0	0
07/08/2009	€ / R 2009/12/14	15.10	Call	Currency Future	54.0000	42.0000	(22.222)	0	0	0
07/08/2009	€ / R 2009/12/14	11.75	Put	Currency Future	460.0000	586.0000	27.391	0	0	0
07/08/2009	€ / R 2009/12/14	8.70	Put	Currency Future	13.0000	16.0000	23.077	0	0	0
07/08/2009	€ / R 2009/12/14	13.45	Put	Currency Future	1,751.0000	1,945.0000	11.079	0	0	0
07/08/2009	€ / R 2009/12/14	10.30	Call	Currency Future	1,641.0000	1,438.0000	(12.371)	0	0	0
07/08/2009	€ / R 2009/12/14	13.00	Put	Currency Future	1,360.0000	1,545.0000	13.603	0	0	0
07/08/2009	€ / R 2009/12/14	8.45	Call	Currency Future	3,439.0000	3,221.0000	(6.339)	0	0	0
07/08/2009	€ / R 2009/12/14	16.00	Call	Currency Future	28.0000	23.0000	(17.857)	0	0	0
07/08/2009	€ / R 2009/12/14	10.60	Put	Currency Future	88.0000	114.0000	29.545	0	0	0
07/08/2009	€ / R 2009/12/14	11.75	Call	Currency Future	590.0000	495.0000	(16.102)	0	0	0
07/08/2009	€ / R 2009/12/14	9.70	Call	Currency Future	2,210.0000	1,996.0000	(9.683)	0	0	0
07/08/2009	€ / R 2009/12/14	10.30	Put	Currency Future	61.0000	80.0000	31.148	0	0	0
07/08/2009	€ / R 2009/12/14	8.45	Put	Currency Future	10.0000	12.0000	20.000	0	0	0
07/08/2009	€ / R 2009/12/14	10.60	Call	Currency Future	1,368.0000	1,173.0000	(14.254)	0	0	0
07/08/2009	€ / R 2009/12/14	13.40	Call	Currency Future	186.0000	159.0000	(14.516)	0	0	0
07/08/2009	€ / R 2009/12/14	15.90	Put	Currency Future	4,050.0000	4,265.0000	5.309	0	0	0
07/08/2009	€ / R 2009/12/14	14.30	Call	Currency Future	101.0000	81.0000	(19.802)	0	0	0
07/08/2009	€ / R 2009/12/14	11.85	Put	Currency Future	515.0000	650.0000	26.214	0	0	0
07/08/2009	€ / R 2009/12/14	9.45	Put	Currency Future	25.0000	30.0000	20.000	0	0	0
07/08/2009	€ / R 2009/12/14	11.00	Call	Currency Future	1,033.0000	883.0000	(14.521)	0	0	0
07/08/2009	€ / R 2009/12/14	17.60	Put	Currency Future	5,734.0000	5,954.0000	3.837	0	0	0
07/08/2009	€ / R 2009/12/14	8.05	Put	Currency Future	6.0000	8.0000	33.333	0	0	0
07/08/2009	€ / R 2009/12/14	9.10	Put	Currency Future	19.0000	22.0000	15.789	0	0	0
07/08/2009	€ / R 2009/12/14	10.90	Put	Currency Future	127.0000	191.0000	50.394	0	0	0
07/08/2009	€ / R 2009/12/14	13.25	Call	Currency Future	204.0000	174.0000	(14.706)	0	0	0
07/08/2009	€ / R 2009/12/14	9.30	Put	Currency Future	22.0000	26.0000	18.182	0	0	0
07/08/2009	€ / R 2009/12/14	19.75	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	€ / R 2009/12/14	17.45	Put	Currency Future	5,585.0000	5,804.0000	3.921	0	0	0
07/08/2009	€ / R 2009/12/14	10.10	Call	Currency Future	1,827.0000	1,621.0000	(11.275)	0	0	0
07/08/2009	€ / R 2009/12/14	9.05	Call	Currency Future	2,847.0000	2,630.0000	(7.622)	0	0	0
07/08/2009	€ / R 2009/12/14	9.10	Call	Currency Future	2,798.0000	2,581.0000	(7.756)	0	0	0
07/08/2009	€ / R 2009/12/14	14.90	Put	Currency Future	3,084.0000	3,291.0000	6.712	0	0	0
07/08/2009	€ / R 2009/12/14	14.30	Put	Currency Future	2,522.0000	2,722.0000	7.930	0	0	0
07/08/2009	€ / R 2009/12/14	14.60	Call	Currency Future	80.0000	63.0000	(21.250)	0	0	12,547
07/08/2009	€ / R 2009/12/14	15.45	Put	Currency Future	3,612.0000	3,823.0000	5.842	0	0	0
07/08/2009	€ / R 2009/12/14	8.10	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
07/08/2009	€ / R 2009/12/14	16.05	Put	Currency Future	4,198.0000	4,414.0000	5.145	0	0	0
07/08/2009	€ / R 2009/12/14	15.10	Put	Currency Future	3,275.0000	3,484.0000	6.382	0	0	0
07/08/2009	€ / R 2009/12/14	13.55	Call	Currency Future	170.0000	145.0000	(14.706)	0	0	0
07/08/2009	€ / R 2009/12/14	12.05	Call	Currency Future	468.0000	396.0000	(15.385)	0	0	0
07/08/2009	€ / R 2009/12/14	15.90	Call	Currency Future	29.0000	24.0000	(17.241)	0	0	0
07/08/2009	€ / R 2009/12/14	9.30	Call	Currency Future	2,601.0000	2,385.0000	(8.304)	0	0	0
07/08/2009	€ / R 2009/12/14	11.25	Put	Currency Future	234.0000	323.0000	38.034	0	0	0
07/08/2009	€ / R 2009/12/14	12.65	Call	Currency Future	304.0000	258.0000	(15.132)	0	0	0
07/08/2009	€ / R 2009/12/14	15.45	Call	Currency Future	41.0000	32.0000	(21.951)	0	0	0
07/08/2009	€ / R 2009/12/14	8.10	Call	Currency Future	3,786.0000	3,567.0000	(5.784)	0	0	0
07/08/2009	€ / R 2009/12/14	16.05	Call	Currency Future	27.0000	22.0000	(18.519)	0	0	0
07/08/2009	€ / R 2009/12/14	16.60	Call	Currency Future	21.0000	18.0000	(14.286)	0	0	0
07/08/2009	€ / R 2009/12/14	7.90	Call	Currency Future	3,985.0000	3,765.0000	(5.521)	0	0	0
07/08/2009	€ / R 2009/12/14	7.30	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
07/08/2009	€ / R 2009/12/14	12.20	Put	Currency Future	740.0000	896.0000	21.081	0	0	0
07/08/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,075.0000	1,249.0000	16.186	0	0	0
07/08/2009	€ / R 2009/12/14	15.05	Put	Currency Future	3,227.0000	3,435.0000	6.446	0	0	0
07/08/2009	€ / R 2009/12/14	16.60	Put	Currency Future	4,741.0000	4,959.0000	4.598	0	0	0
07/08/2009	€ / R 2009/12/14	14.70	Call	Currency Future	74.0000	58.0000	(21.622)	0	0	0
07/08/2009	€ / R 2009/12/14	13.25	Put	Currency Future	1,575.0000	1,765.0000	12.063	0	0	0
07/08/2009	€ / R 2009/12/14	11.40	Put	Currency Future	293.0000	392.0000	33.788	0	0	0
07/08/2009	€ / R 2009/12/14	10.10	Put	Currency Future	48.0000	62.0000	29.167	0	0	0
07/08/2009	€ / R 2009/12/14	8.05	Call	Currency Future	3,836.0000	3,616.0000	(5.735)	0	0	0
07/08/2009	€ / R 2009/12/14	18.10	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
07/08/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,662.0000	1,855.0000	11.613	0	0	0
07/08/2009	€ / R 2009/12/14	11.95	Call	Currency Future	504.0000	426.0000	(15.476)	0	0	0
07/08/2009	€ / R 2009/12/14	10.70	Call	Currency Future	1,279.0000	1,092.0000	(14.621)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	€ / R 2009/12/14	11.10	Put	Currency Future	183.0000	261.0000	42.623	0	0	0
07/08/2009	€ / R 2009/12/14	10.05	Put	Currency Future	45.0000	59.0000	31.111	0	0	0
07/08/2009	€ / R 2009/12/14	13.70	Call	Currency Future	155.0000	132.0000	(14.839)	0	0	0
07/08/2009	€ / R 2009/12/14	14.85	Call	Currency Future	66.0000	52.0000	(21.212)	0	0	0
07/08/2009	€ / R 2009/12/14	7.30	Call	Currency Future	4,581.0000	4,361.0000	(4.802)	0	0	0
07/08/2009	€ / R 2009/12/14	12.40	Put	Currency Future	884.0000	1,048.0000	18.552	0	0	0
07/08/2009	€ / R 2009/12/14	11.85	Call	Currency Future	545.0000	459.0000	(15.780)	0	0	0
07/08/2009	€ / R 2009/12/14	11.10	Call	Currency Future	963.0000	820.0000	(14.849)	0	0	0
07/08/2009	€ / R 2009/12/14	15.05	Call	Currency Future	56.0000	44.0000	(21.429)	0	0	0
07/08/2009	€ / R 2009/12/14	13.35	Call	Currency Future	192.0000	164.0000	(14.583)	0	0	0
07/08/2009	€ / R 2009/12/14	8.65	Put	Currency Future	12.0000	15.0000	25.000	0	0	0
07/08/2009	€ / R 2009/12/14	8.30	Put	Currency Future	8.0000	10.0000	25.000	0	0	0
07/08/2009	€ / R 2009/12/14	11.40	Call	Currency Future	773.0000	651.0000	(15.783)	0	0	0
07/08/2009	€ / R 2009/12/14	16.10	Put	Currency Future	4,247.0000	4,463.0000	5.086	0	0	0
07/08/2009	€ / R 2009/12/14	8.65	Call	Currency Future	3,241.0000	3,023.0000	(6.726)	0	0	0
07/08/2009	€ / R 2009/12/14	14.85	Put	Currency Future	3,036.0000	3,243.0000	6.818	0	0	0
07/08/2009	€ / R 2009/12/14	15.30	Call	Currency Future	46.0000	36.0000	(21.739)	0	0	0
07/08/2009	€ / R 2009/12/14	12.45	Call	Currency Future	350.0000	296.0000	(15.429)	0	0	0
07/08/2009	€ / R 2009/12/14	16.10	Call	Currency Future	26.0000	22.0000	(15.385)	0	0	0
07/08/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,662.0000	1,855.0000	11.613	0	0	0
07/08/2009	€ / R 2009/12/14	7.65	Put	Currency Future	3.0000	5.0000	66.667	0	0	0
07/08/2009	€ / R 2009/12/14	15.30	Put	Currency Future	3,467.0000	3,677.0000	6.057	0	0	0
07/08/2009	€ / R 2009/12/14	12.45	Put	Currency Future	921.0000	1,088.0000	18.132	0	0	0
07/08/2009	€ / R 2009/12/14	11.00	Put	Currency Future	154.0000	224.0000	45.455	0	0	0
07/08/2009	€ / R 2009/12/14	13.65	Put	Currency Future	1,930.0000	2,128.0000	10.259	0	0	0
07/08/2009	€ / R 2009/12/14	11.95	Put	Currency Future	575.0000	717.0000	24.696	0	0	0
07/08/2009	€ / R 2009/12/14	7.65	Call	Currency Future	4,232.0000	4,013.0000	(5.175)	0	0	0
07/08/2009	€ / R 2009/12/14	12.20	Call	Currency Future	420.0000	355.0000	(15.476)	0	0	13,482
07/08/2009	€ / R 2009/12/14	10.35	Put	Currency Future	65.0000	85.0000	30.769	0	0	0
07/08/2009	€ / R 2009/12/14	18.10	Put	Currency Future	6,232.0000	6,451.0000	3.514	0	0	0
07/08/2009	€ / R 2009/12/14	12.10	Put	Currency Future	672.0000	823.0000	22.470	0	0	0
07/08/2009	€ / R 2009/12/14	12.40	Call	Currency Future	363.0000	307.0000	(15.427)	0	0	0
07/08/2009	€ / R 2009/12/14	15.35	Call	Currency Future	45.0000	35.0000	(22.222)	0	0	0
07/08/2009	€ / R 2009/12/14	9.55	Call	Currency Future	2,357.0000	2,141.0000	(9.164)	0	0	0
07/08/2009	€ / R 2009/12/14	13.70	Put	Currency Future	1,976.0000	2,173.0000	9.970	0	0	0
07/08/2009	€ / R 2009/12/14	12.15	Call	Currency Future	435.0000	368.0000	(15.402)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	€ / R 2009/12/14	9.70	Put	Currency Future	31.0000	38.0000	22.581	0	0	0
07/08/2009	€ / R 2009/12/14	12.55	Put	Currency Future	997.0000	1,168.0000	17.151	0	0	0
07/08/2009	€ / R 2009/12/14	11.70	Put	Currency Future	434.0000	555.0000	27.880	0	0	0
07/08/2009	€ / R 2009/12/14	15.35	Put	Currency Future	3,515.0000	3,726.0000	6.003	0	0	0
07/08/2009	€ / R 2009/12/14	9.05	Put	Currency Future	18.0000	21.0000	16.667	0	0	0
07/08/2009	€ / R 2009/12/14	18.55	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
07/08/2009	€ / R 2009/12/14	13.35	Call	Currency Future	192.0000	164.0000	(14.583)	0	0	0
07/08/2009	€ / R 2009/12/14	9.65	Call	Currency Future	2,259.0000	2,044.0000	(9.517)	0	0	0
07/08/2009	€ / R 2009/12/14	12.70	Call	Currency Future	294.0000	249.0000	(15.306)	0	0	0
07/08/2009	€ / R 2009/12/14	11.70	Call	Currency Future	613.0000	513.0000	(16.313)	0	0	0
07/08/2009	€ / R 2009/12/14	17.35	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
07/08/2009	€ / R 2009/12/14	17.90	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
07/08/2009	€ / R 2009/12/14	19.30	Put	Currency Future	7,428.0000	7,648.0000	2.962	0	0	0
07/08/2009	€ / R 2009/12/14	12.35	Put	Currency Future	847.0000	1,010.0000	19.244	0	0	0
07/08/2009	€ / R 2009/12/14	15.65	Call	Currency Future	35.0000	27.0000	(22.857)	0	0	0
07/08/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,114.0000	1,291.0000	15.889	0	0	0
07/08/2009	€ / R 2009/12/14	17.35	Put	Currency Future	5,486.0000	5,705.0000	3.992	0	0	0
07/08/2009	€ / R 2009/12/14	17.90	Put	Currency Future	6,033.0000	6,252.0000	3.630	0	0	0
07/08/2009	€ / R 2009/12/14	19.30	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
07/08/2009	€ / R 2009/12/14	12.35	Call	Currency Future	376.0000	318.0000	(15.426)	0	0	0
07/08/2009	€ / R 2009/12/14	13.30	Call	Currency Future	198.0000	169.0000	(14.646)	0	0	0
07/08/2009	€ / R 2009/12/14	10.70	Put	Currency Future	100.0000	134.0000	34.000	0	0	0
07/08/2009	€ / R 2009/12/14	12.80	Call	Currency Future	274.0000	233.0000	(14.964)	0	0	0
07/08/2009	€ / R 2009/12/14	10.35	Call	Currency Future	1,595.0000	1,393.0000	(12.665)	0	0	0
07/08/2009	€ / R 2009/12/14	19.90	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
07/08/2009	€ / R 2009/12/14	17.30	Put	Currency Future	5,436.0000	5,655.0000	4.029	0	0	0
07/08/2009	€ / R 2009/12/14	14.70	Put	Currency Future	2,894.0000	3,100.0000	7.118	0	0	0
07/08/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,195.0000	1,374.0000	14.979	0	0	0
07/08/2009	€ / R 2009/12/14	19.35	Put	Currency Future	7,478.0000	7,698.0000	2.942	0	0	0
07/08/2009	€ / R 2009/12/14	19.90	Put	Currency Future	8,026.0000	8,246.0000	2.741	0	0	0
07/08/2009	€ / R 2009/12/14	17.30	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
07/08/2009	€ / R 2009/12/14	12.05	Put	Currency Future	639.0000	787.0000	23.161	0	0	0
07/08/2009	€ / R 2009/12/14	15.70	Call	Currency Future	34.0000	27.0000	(20.588)	0	0	0
07/08/2009	€ / R 2009/12/14	19.35	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
07/08/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,618.0000	1,810.0000	11.867	0	0	0
07/08/2009	€ / R 2009/12/14	15.70	Put	Currency Future	3,855.0000	4,068.0000	5.525	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	€ / R 2009/12/14	12.65	Call	Currency Future	304.0000	258.0000	(15.132)	0	0	0
07/08/2009	€ / R 2009/12/14	13.60	Put	Currency Future	1,885.0000	2,082.0000	10.451	0	0	0
07/08/2009	€ / R 2009/12/14	12.15	Put	Currency Future	706.0000	859.0000	21.671	0	0	0
07/08/2009	€ / R 2009/12/14	15.65	Put	Currency Future	3,806.0000	4,019.0000	5.596	0	0	0
07/08/2009	€ / R 2009/12/14	7.20	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
07/08/2009	€ / R 2009/12/14	9.35	Put	Currency Future	23.0000	27.0000	17.391	0	0	0
07/08/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,277.0000	1,459.0000	14.252	0	0	0
07/08/2009	€ / R 2009/12/14	13.60	Call	Currency Future	165.0000	141.0000	(14.545)	0	0	0
07/08/2009	€ / R 2009/12/14	9.65	Put	Currency Future	30.0000	36.0000	20.000	0	0	0
07/08/2009	€ / R 2009/12/14	8.25	Call	Currency Future	3,637.0000	3,418.0000	(6.021)	0	0	0
07/08/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,154.0000	1,332.0000	15.425	0	0	0
07/08/2009	€ / R 2009/12/14	8.35	Put	Currency Future	9.0000	11.0000	22.222	0	0	0
07/08/2009	€ / R 2009/12/14	18.55	Put	Currency Future	6,680.0000	6,900.0000	3.293	0	0	0
07/08/2009	€ / R 2009/12/14	13.05	Call	Currency Future	232.0000	197.0000	(15.086)	0	0	0
07/08/2009	€ / R 2009/12/14	12.10	Call	Currency Future	452.0000	381.0000	(15.708)	0	0	0
07/08/2009	€ / R 2009/12/14	7.70	Call	Currency Future	4,183.0000	3,964.0000	(5.235)	0	0	0
07/08/2009	€ / R 2009/12/14	7.25	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
07/08/2009	€ / R 2009/12/14	12.75	Call	Currency Future	284.0000	241.0000	(15.141)	0	0	0
07/08/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,236.0000	1,417.0000	14.644	0	0	0
07/08/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,294.0000	2,490.0000	8.544	0	0	0
07/08/2009	€ / R 2009/12/14	7.25	Call	Currency Future	4,630.0000	4,410.0000	(4.752)	0	0	0
07/08/2009	€ / R 2009/12/14	12.55	Call	Currency Future	326.0000	276.0000	(15.337)	0	0	0
07/08/2009	€ / R 2009/12/14	9.55	Put	Currency Future	27.0000	33.0000	22.222	0	0	0
07/08/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,403.0000	1,589.0000	13.257	0	0	0
07/08/2009	€ / R 2009/12/14	19.25	Put	Currency Future	7,378.0000	7,598.0000	2.982	0	0	0
07/08/2009	€ / R 2009/12/14	8.30	Call	Currency Future	3,588.0000	3,369.0000	(6.104)	0	0	0
07/08/2009	€ / R 2009/12/14	17.05	Put	Currency Future	5,188.0000	5,406.0000	4.202	0	0	0
07/08/2009	€ / R 2009/12/14	13.55	Put	Currency Future	1,840.0000	2,037.0000	10.707	0	0	0
07/08/2009	€ / R 2009/12/14	14.05	Call	Currency Future	123.0000	99.0000	(19.512)	0	0	0
07/08/2009	€ / R 2009/12/14	8.25	Put	Currency Future	8.0000	10.0000	25.000	0	0	0
07/08/2009	€ / R 2009/12/14	17.05	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
07/08/2009	€ / R 2009/12/14	13.65	Call	Currency Future	160.0000	137.0000	(14.375)	0	0	0
07/08/2009	€ / R 2009/12/14	10.25	Put	Currency Future	58.0000	75.0000	29.310	0	0	0
07/08/2009	€ / R 2009/12/14	7.35	Call	Currency Future	4,531.0000	4,311.0000	(4.855)	0	0	0
07/08/2009	€ / R 2009/12/14	17.20	Put	Currency Future	5,337.0000	5,555.0000	4.085	0	0	0
07/08/2009	€ / R 2009/12/14	12.85	Call	Currency Future	265.0000	225.0000	(15.094)	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
07/08/2009	€ / R 2009/12/14	12.95	Call	Currency Future	248.0000	211.0000	(14.919)	0	0	0
07/08/2009	€ / R 2009/12/14	10.25	Call	Currency Future	1,687.0000	1,483.0000	(12.092)	0	0	0
07/08/2009	€ / R 2009/12/14	9.35	Call	Currency Future	2,552.0000	2,336.0000	(8.464)	0	0	0
07/08/2009	€ / R 2009/12/14	17.20	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
07/08/2009	€ / R 2009/12/14	15.55	Put	Currency Future	3,709.0000	3,921.0000	5.716	0	0	0
07/08/2009	€ / R 2009/12/14	12.50	Call	Currency Future	338.0000	286.0000	(15.385)	0	0	0
07/08/2009	€ / R 2009/12/14	12.95	Put	Currency Future	1,318.0000	1,502.0000	13.961	0	0	0
07/08/2009	€ / R 2009/12/14	17.25	Put	Currency Future	5,386.0000	5,605.0000	4.066	0	0	0
07/08/2009	€ / R 2009/12/14	8.35	Call	Currency Future	3,538.0000	3,319.0000	(6.190)	0	0	0
07/08/2009	€ / R 2009/12/14	11.05	Put	Currency Future	168.0000	242.0000	44.048	0	0	0
07/08/2009	€ / R 2009/12/14	12.50	Put	Currency Future	959.0000	1,128.0000	17.623	0	0	0
07/08/2009	€ / R 2009/12/14	17.25	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
07/08/2009	€ / R 2009/12/14	10.85	Put	Currency Future	120.0000	175.0000	45.833	0	0	0
07/08/2009	€ / R 2009/12/14	7.35	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
07/08/2009	€ / R 2009/12/14	11.05	Call	Currency Future	997.0000	851.0000	(14.644)	0	0	0
07/08/2009	€ / R 2009/12/14	13.10	Call	Currency Future	225.0000	191.0000	(15.111)	0	0	0
07/08/2009	€ / R 2009/12/14	19.25	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
07/08/2009	€ / R 2009/12/14	15.85	Call	Currency Future	30.0000	25.0000	(16.667)	0	0	0
07/08/2009	€ / R 2009/12/14	13.95	Call	Currency Future	133.0000	107.0000	(19.549)	0	0	0
07/08/2009	€ / R 2009/12/14	15.55	Call	Currency Future	38.0000	29.0000	(23.684)	0	0	0
07/08/2009	€ / R 2009/12/14	13.80	Call	Currency Future	147.0000	121.0000	(17.687)	0	0	0
07/08/2009	€ / R 2009/12/14	15.85	Put	Currency Future	4,001.0000	4,216.0000	5.374	0	0	0
07/08/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,445.0000	1,633.0000	13.010	0	0	0
07/08/2009	€ / R 2009/12/14	10.85	Call	Currency Future	1,149.0000	984.0000	(14.360)	0	0	0
07/08/2009	€ / R 2009/12/14	13.75	Put	Currency Future	2,021.0000	2,218.0000	9.748	0	0	0
07/08/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,036.0000	1,208.0000	16.602	0	0	0
07/08/2009	€ / R 2009/12/14	13.60	Call	Currency Future	165.0000	141.0000	(14.545)	0	0	0
07/08/2009	€ / R 2009/12/14	12.60	Call	Currency Future	315.0000	267.0000	(15.238)	0	0	0
07/08/2009	€ / R 2009/12/14	13.60	Put	Currency Future	1,885.0000	2,082.0000	10.451	0	0	0
07/08/2009	€ / R 2009/12/14	9.85	Put	Currency Future	35.0000	46.0000	31.429	0	0	0
07/08/2009	€ / R 2009/12/14	13.75	Call	Currency Future	151.0000	126.0000	(16.556)	0	0	0
07/08/2009	€ / R 2009/12/14	12.90	Call	Currency Future	256.0000	218.0000	(14.844)	0	0	0
07/08/2009	€ / R 2009/12/14	13.10	Call	Currency Future	225.0000	191.0000	(15.111)	0	0	0
07/08/2009	€ / R 2009/12/14	8.85	Put	Currency Future	15.0000	18.0000	20.000	0	0	0
07/08/2009	€ / R 2009/12/14	9.20	Call	Currency Future	2,700.0000	2,483.0000	(8.037)	0	0	0
07/08/2009	€ / R 2009/12/14	19.20	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
07/08/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,075.0000	1,249.0000	16.186	0	0	0
07/08/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,277.0000	1,459.0000	14.252	0	0	0
07/08/2009	€ / R 2009/12/14	7.85	Call	Currency Future	4,034.0000	3,815.0000	(5.429)	0	0	0
07/08/2009	€ / R 2009/12/14	8.20	Put	Currency Future	7.0000	9.0000	28.571	0	0	0
07/08/2009	€ / R 2009/12/14	12.90	Call	Currency Future	256.0000	218.0000	(14.844)	0	0	0
07/08/2009	€ / R 2009/12/14	7.85	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
07/08/2009	€ / R 2009/12/14	8.20	Call	Currency Future	3,687.0000	3,468.0000	(5.940)	0	0	0
07/08/2009	€ / R 2009/12/14	15.25	Put	Currency Future	3,419.0000	3,629.0000	6.142	0	0	0
07/08/2009	€ / R 2009/12/14	13.90	Call	Currency Future	139.0000	112.0000	(19.424)	0	0	0
07/08/2009	€ / R 2009/12/14	8.85	Call	Currency Future	3,044.0000	2,826.0000	(7.162)	0	0	0
07/08/2009	€ / R 2009/12/14	9.20	Put	Currency Future	20.0000	24.0000	20.000	0	0	0
07/08/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,488.0000	1,677.0000	12.702	0	0	0
07/08/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,067.0000	2,263.0000	9.482	0	0	0
07/08/2009	€ / R 2009/12/14	9.85	Call	Currency Future	2,065.0000	1,854.0000	(10.218)	0	0	0
07/08/2009	€ / R 2009/12/14	7.20	Call	Currency Future	4,680.0000	4,460.0000	(4.701)	0	0	0
07/08/2009	€ / R 2009/12/14	13.85	Call	Currency Future	142.0000	116.0000	(18.310)	0	0	0
07/08/2009	€ / R 2009/12/14	19.20	Put	Currency Future	7,328.0000	7,548.0000	3.002	0	0	0
07/08/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,445.0000	1,633.0000	13.010	0	0	0
07/08/2009	€ / R 2009/12/14	10.20	Call	Currency Future	1,733.0000	1,529.0000	(11.771)	0	0	0
07/08/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,113.0000	2,308.0000	9.229	0	0	0
07/08/2009	€ / R 2009/12/14	16.75	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
07/08/2009	€ / R 2009/12/14	14.10	Put	Currency Future	2,339.0000	2,536.0000	8.422	0	0	0
07/08/2009	€ / R 2009/12/14	14.20	Call	Currency Future	109.0000	88.0000	(19.266)	0	0	0
07/08/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,159.0000	2,353.0000	8.986	0	0	0
07/08/2009	€ / R 2009/12/14	15.20	Put	Currency Future	3,371.0000	3,580.0000	6.200	0	0	0
07/08/2009	€ / R 2009/12/14	13.15	Call	Currency Future	217.0000	185.0000	(14.747)	0	0	0
07/08/2009	€ / R 2009/12/14	14.10	Call	Currency Future	118.0000	95.0000	(19.492)	0	0	0
07/08/2009	€ / R 2009/12/14	15.20	Call	Currency Future	50.0000	39.0000	(22.000)	0	0	0
07/08/2009	€ / R 2009/12/14	10.75	Call	Currency Future	1,236.0000	1,055.0000	(14.644)	0	0	0
07/08/2009	€ / R 2009/12/14	14.20	Put	Currency Future	2,430.0000	2,629.0000	8.189	0	0	0
07/08/2009	€ / R 2009/12/14	13.95	Put	Currency Future	2,204.0000	2,399.0000	8.848	0	0	0
07/08/2009	€ / R 2009/12/14	10.75	Put	Currency Future	106.0000	147.0000	38.679	0	0	0
07/08/2009	€ / R 2009/12/14	11.20	Call	Currency Future	896.0000	760.0000	(15.179)	0	0	0
07/08/2009	€ / R 2009/12/14	10.20	Put	Currency Future	54.0000	70.0000	29.630	0	0	0
07/08/2009	€ / R 2009/12/14	15.25	Call	Currency Future	48.0000	37.0000	(22.917)	0	0	0
07/08/2009	€ / R 2009/12/14	11.35	Call	Currency Future	802.0000	677.0000	(15.586)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	€ / R 2009/12/14	18.25	Put	Currency Future	6,381.0000	6,601.0000	3.448	0	0	0
07/08/2009	€ / R 2009/12/14	7.40	Call	Currency Future	4,481.0000	4,261.0000	(4.910)	0	0	0
07/08/2009	€ / R 2009/12/14	14.05	Call	Currency Future	123.0000	99.0000	(19.512)	0	0	0
07/08/2009	€ / R 2009/12/14	18.25	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
07/08/2009	€ / R 2009/12/14	11.35	Put	Currency Future	273.0000	368.0000	34.799	0	0	0
07/08/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,403.0000	1,589.0000	13.257	0	0	0
07/08/2009	€ / R 2009/12/14	9.25	Put	Currency Future	21.0000	25.0000	19.048	0	0	0
07/08/2009	€ / R 2009/12/14	11.45	Call	Currency Future	744.0000	626.0000	(15.860)	0	0	0
07/08/2009	€ / R 2009/12/14	17.65	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
07/08/2009	€ / R 2009/12/14	14.15	Call	Currency Future	114.0000	91.0000	(20.175)	0	0	0
07/08/2009	€ / R 2009/12/14	9.25	Call	Currency Future	2,650.0000	2,434.0000	(8.151)	0	0	0
07/08/2009	€ / R 2009/12/14	11.20	Put	Currency Future	217.0000	301.0000	38.710	0	0	0
07/08/2009	€ / R 2009/12/14	19.65	Call	Currency Future	6.0000	6.0000	-	0	0	0
07/08/2009	€ / R 2009/12/14	13.90	Call	Currency Future	139.0000	112.0000	(19.424)	0	0	0
07/08/2009	€ / R 2009/12/14	7.40	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
07/08/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,067.0000	2,263.0000	9.482	0	0	0
07/08/2009	€ / R 2009/12/14	12.00	Put	Currency Future	607.0000	752.0000	23.888	0	0	0
07/08/2009	€ / R 2009/12/14	13.80	Call	Currency Future	147.0000	121.0000	(17.687)	0	0	0
07/08/2009	€ / R 2009/12/14	12.00	Call	Currency Future	486.0000	411.0000	(15.432)	0	0	0
07/08/2009	€ / R 2009/12/14	7.60	Call	Currency Future	4,282.0000	4,063.0000	(5.114)	0	0	0
07/08/2009	€ / R 2009/12/14	17.65	Put	Currency Future	5,784.0000	6,003.0000	3.786	0	0	0
07/08/2009	€ / R 2009/12/14	13.40	Put	Currency Future	1,706.0000	1,900.0000	11.372	0	0	0
07/08/2009	€ / R 2009/12/14	13.40	Call	Currency Future	186.0000	159.0000	(14.516)	0	0	0
07/08/2009	€ / R 2009/12/14	8.60	Call	Currency Future	3,291.0000	3,073.0000	(6.624)	0	0	0
07/08/2009	€ / R 2009/12/14	11.45	Put	Currency Future	315.0000	417.0000	32.381	0	0	0
07/08/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,159.0000	2,353.0000	8.986	0	0	0
07/08/2009	€ / R 2009/12/14	11.80	Call	Currency Future	567.0000	476.0000	(16.049)	0	0	0
07/08/2009	€ / R 2009/12/14	19.65	Put	Currency Future	7,777.0000	7,997.0000	2.829	0	0	0
07/08/2009	€ / R 2009/12/14	13.30	Call	Currency Future	198.0000	169.0000	(14.646)	0	0	0
07/08/2009	€ / R 2009/12/14	11.55	Call	Currency Future	689.0000	578.0000	(16.110)	0	0	0
07/08/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,618.0000	1,810.0000	11.867	0	0	0
07/08/2009	€ / R 2009/12/14	7.60	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
07/08/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,294.0000	2,490.0000	8.544	0	0	0
07/08/2009	€ / R 2009/12/14	14.00	Call	Currency Future	128.0000	103.0000	(19.531)	0	0	0
07/08/2009	€ / R 2009/12/14	16.75	Put	Currency Future	4,890.0000	5,108.0000	4.458	0	0	0
07/08/2009	€ / R 2009/12/14	14.25	Put	Currency Future	2,476.0000	2,675.0000	8.037	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	€ / R 2009/12/14	12.40	Put	Currency Future	884.0000	1,048.0000	18.552	0	0	0
07/08/2009	€ / R 2009/12/14	11.80	Put	Currency Future	488.0000	618.0000	26.639	0	0	0
07/08/2009	€ / R 2009/12/14	13.65	Put	Currency Future	1,930.0000	2,128.0000	10.259	0	0	0
07/08/2009	€ / R 2009/12/14	12.60	Call	Currency Future	315.0000	267.0000	(15.238)	0	0	0
07/08/2009	€ / R 2009/12/14	13.65	Call	Currency Future	160.0000	137.0000	(14.375)	0	0	0
07/08/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,488.0000	1,677.0000	12.702	0	0	0
07/08/2009	€ / R 2009/12/14	12.30	Put	Currency Future	811.0000	971.0000	19.729	0	0	0
07/08/2009	€ / R 2009/12/14	13.15	Call	Currency Future	217.0000	185.0000	(14.747)	0	0	0
07/08/2009	€ / R 2009/12/14	12.40	Call	Currency Future	363.0000	307.0000	(15.427)	0	0	0
07/08/2009	€ / R 2009/12/14	11.55	Put	Currency Future	360.0000	469.0000	30.278	0	0	0
07/08/2009	€ / R 2009/12/14	13.05	Call	Currency Future	232.0000	197.0000	(15.086)	0	0	0
07/08/2009	€ / R 2009/12/14	12.30	Call	Currency Future	390.0000	330.0000	(15.385)	0	0	0
07/08/2009	€ / R 2009/12/14	8.60	Put	Currency Future	11.0000	14.0000	27.273	0	0	0
07/08/2009	€ / R 2009/12/14	14.00	Put	Currency Future	2,249.0000	2,444.0000	8.671	0	0	0
07/08/2009	€ / R 2009/12/14	14.75	Call	Currency Future	71.0000	56.0000	(21.127)	0	0	0
07/08/2009	€ / R 2009/12/14	14.25	Call	Currency Future	105.0000	84.0000	(20.000)	0	0	0
07/08/2009	€ / R 2009/12/14	15.75	Call	Currency Future	33.0000	26.0000	(21.212)	0	0	0
07/08/2009	€ / R 2009/12/14	14.15	Put	Currency Future	2,384.0000	2,583.0000	8.347	0	0	0
07/08/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,036.0000	1,208.0000	16.602	0	0	0
07/08/2009	€ / R 2009/12/14	11.30	Put	Currency Future	253.0000	345.0000	36.364	0	0	0
07/08/2009	€ / R 2009/12/14	11.30	Call	Currency Future	833.0000	704.0000	(15.486)	0	0	0
07/08/2009	€ / R 2009/12/14	11.15	Call	Currency Future	929.0000	789.0000	(15.070)	0	0	0
07/08/2009	€ / R 2009/12/14	11.65	Put	Currency Future	408.0000	524.0000	28.431	0	0	0
07/08/2009	€ / R 2009/12/14	11.65	Call	Currency Future	638.0000	533.0000	(16.458)	0	0	0
07/08/2009	€ / R 2009/12/14	10.45	Call	Currency Future	1,503.0000	1,304.0000	(13.240)	0	0	0
07/08/2009	€ / R 2009/12/14	15.40	Call	Currency Future	43.0000	33.0000	(23.256)	0	0	0
07/08/2009	€ / R 2009/12/14	8.40	Put	Currency Future	9.0000	11.0000	22.222	0	0	0
07/08/2009	€ / R 2009/12/14	10.45	Put	Currency Future	74.0000	95.0000	28.378	0	0	0
07/08/2009	€ / R 2009/12/14	9.40	Call	Currency Future	2,503.0000	2,287.0000	(8.630)	0	0	0
07/08/2009	€ / R 2009/12/14	10.95	Put	Currency Future	140.0000	207.0000	47.857	0	0	0
07/08/2009	€ / R 2009/12/14	9.40	Put	Currency Future	24.0000	28.0000	16.667	0	0	0
07/08/2009	€ / R 2009/12/14	10.95	Call	Currency Future	1,069.0000	916.0000	(14.312)	0	0	0
07/08/2009	€ / R 2009/12/14	10.40	Call	Currency Future	1,549.0000	1,348.0000	(12.976)	0	0	0
07/08/2009	€ / R 2009/12/14	10.40	Put	Currency Future	69.0000	90.0000	30.435	0	0	0
07/08/2009	€ / R 2009/12/14	14.65	Put	Currency Future	2,847.0000	3,052.0000	7.201	0	0	0
07/08/2009	€ / R 2009/12/14	11.15	Put	Currency Future	199.0000	281.0000	41.206	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	€ / R 2009/12/14	19.40	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
07/08/2009	€ / R 2009/12/14	14.65	Call	Currency Future	77.0000	61.0000	(20.779)	0	0	0
07/08/2009	€ / R 2009/12/14	15.75	Put	Currency Future	3,903.0000	4,117.0000	5.483	0	0	0
07/08/2009	€ / R 2009/12/14	10.65	Call	Currency Future	1,323.0000	1,130.0000	(14.588)	0	0	0
07/08/2009	€ / R 2009/12/14	14.75	Put	Currency Future	2,942.0000	3,147.0000	6.968	0	0	0
07/08/2009	€ / R 2009/12/14	10.65	Put	Currency Future	94.0000	121.0000	28.723	0	0	0
07/08/2009	€ / R 2009/12/14	7.75	Call	Currency Future	4,133.0000	3,914.0000	(5.299)	0	0	0
07/08/2009	€ / R 2009/12/14	7.75	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
07/08/2009	€ / R 2009/12/14	8.75	Call	Currency Future	3,143.0000	2,925.0000	(6.936)	0	0	0
07/08/2009	€ / R 2009/12/14	9.75	Call	Currency Future	2,162.0000	1,949.0000	(9.852)	0	0	0
07/08/2009	€ / R 2009/12/14	17.50	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
07/08/2009	€ / R 2009/12/14	9.75	Put	Currency Future	32.0000	40.0000	25.000	0	0	0
07/08/2009	€ / R 2009/12/14	8.75	Put	Currency Future	13.0000	16.0000	23.077	0	0	0
07/08/2009	€ / R 2009/12/14	17.50	Put	Currency Future	5,635.0000	5,854.0000	3.886	0	0	0
07/08/2009	€ / R 2009/12/14	9.60	Call	Currency Future	2,308.0000	2,093.0000	(9.315)	0	0	0
07/08/2009	€ / R 2009/12/14	19.50	Put	Currency Future	7,627.0000	7,847.0000	2.884	0	0	0
07/08/2009	€ / R 2009/12/14	19.50	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
07/08/2009	€ / R 2009/12/14	15.40	Put	Currency Future	3,563.0000	3,775.0000	5.950	0	0	0
07/08/2009	€ / R 2009/12/14	9.60	Put	Currency Future	28.0000	34.0000	21.429	0	0	0
07/08/2009	€ / R 2009/12/14	17.40	Put	Currency Future	5,535.0000	5,754.0000	3.957	0	0	0
07/08/2009	€ / R 2009/12/14	8.80	Call	Currency Future	3,093.0000	2,876.0000	(7.016)	0	0	0
07/08/2009	€ / R 2009/12/14	7.80	Call	Currency Future	4,084.0000	3,864.0000	(5.387)	0	0	0
07/08/2009	€ / R 2009/12/14	19.40	Put	Currency Future	7,527.0000	7,747.0000	2.923	0	0	0
07/08/2009	€ / R 2009/12/14	7.80	Put	Currency Future	4.0000	6.0000	50.000	0	0	0
07/08/2009	€ / R 2009/12/14	8.80	Put	Currency Future	14.0000	17.0000	21.429	0	0	0
07/08/2009	€ / R 2009/12/14	17.40	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
07/08/2009	€ / R 2009/12/14	9.80	Put	Currency Future	34.0000	43.0000	26.471	0	0	0
07/08/2009	€ / R 2009/12/14	8.40	Call	Currency Future	3,489.0000	3,270.0000	(6.277)	0	0	0
07/08/2009	€ / R 2009/12/14	10.80	Call	Currency Future	1,192.0000	1,019.0000	(14.513)	0	0	0
07/08/2009	€ / R 2009/12/14	15.80	Put	Currency Future	3,952.0000	4,167.0000	5.440	0	0	0
07/08/2009	€ / R 2009/12/14	9.80	Call	Currency Future	2,113.0000	1,902.0000	(9.986)	0	0	0
07/08/2009	€ / R 2009/12/14	15.80	Call	Currency Future	32.0000	25.0000	(21.875)	0	0	0
07/08/2009	€ / R 2009/12/14	10.80	Put	Currency Future	113.0000	160.0000	41.593	0	0	0
07/08/2009	€ / R 2009/12/14	14.80	Put	Currency Future	2,989.0000	3,195.0000	6.892	0	0	0
07/08/2009	€ / R 2009/12/14	14.80	Call	Currency Future	68.0000	54.0000	(20.588)	0	0	0
07/08/2009	€ / R 2009/12/14	15.50	Put	Currency Future	3,660.0000	3,872.0000	5.792	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	€ / R	2009/12/14	15.50	Call	Currency Future	40.0000	31.0000	(22.500)	0	0	0
07/08/2009	€ / R	2009/12/14	14.50	Call	Currency Future	86.0000	69.0000	(19.767)	0	0	0
07/08/2009	€ / R	2009/12/14	15.60	Put	Currency Future	3,757.0000	3,970.0000	5.669	0	0	0
07/08/2009	€ / R	2009/12/14	7.60	Call	Currency Future	4,282.0000	4,063.0000	(5.114)	0	0	0
07/08/2009	€ / R	2009/12/14	7.60	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
07/08/2009	€ / R	2009/12/14	14.50	Put	Currency Future	2,707.0000	2,910.0000	7.499	0	0	0
07/08/2009	€ / R	2009/12/14	9.50	Call	Currency Future	2,405.0000	2,190.0000	(8.940)	0	0	0
07/08/2009	€ / R	2009/12/14	8.50	Put	Currency Future	10.0000	13.0000	30.000	0	0	0
07/08/2009	€ / R	2009/12/14	9.50	Put	Currency Future	26.0000	31.0000	19.231	0	0	0
07/08/2009	€ / R	2009/12/14	10.50	Put	Currency Future	78.0000	101.0000	29.487	0	0	0
07/08/2009	€ / R	2009/12/14	10.50	Call	Currency Future	1,458.0000	1,260.0000	(13.580)	0	0	0
07/08/2009	€ / R	2009/12/14	8.50	Call	Currency Future	3,390.0000	3,171.0000	(6.460)	0	0	0
07/08/2009	€ / R	2009/12/14	7.50	Call	Currency Future	4,381.0000	4,162.0000	(4.999)	0	0	0
07/08/2009	€ / R	2009/12/14	7.50	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
07/08/2009	€ / R	2009/12/14	15.60	Call	Currency Future	37.0000	28.0000	(24.324)	0	0	0
07/08/2009	€ / R	2010/03/15			Currency Future	12.0793	11.8548	(1.859)	0.0000	0.0000	1,356
07/08/2009	€ / R	2010/03/15	18.05	Call	Currency Future	56.0000	46.0000	(17.857)	0	0	0
07/08/2009	€ / R	2010/03/15	19.75	Put	Currency Future	7,690.0000	7,911.0000	2.874	0	0	0
07/08/2009	€ / R	2010/03/15	8.90	Put	Currency Future	29.0000	32.0000	10.345	0	0	0
07/08/2009	€ / R	2010/03/15	13.15	Put	Currency Future	1,483.0000	1,659.0000	11.868	0	0	0
07/08/2009	€ / R	2010/03/15	15.20	Call	Currency Future	170.0000	149.0000	(12.353)	0	0	0
07/08/2009	€ / R	2010/03/15	19.55	Put	Currency Future	7,493.0000	7,713.0000	2.936	0	0	0
07/08/2009	€ / R	2010/03/15	13.40	Call	Currency Future	367.0000	324.0000	(11.717)	0	0	0
07/08/2009	€ / R	2010/03/15	8.25	Call	Currency Future	3,848.0000	3,626.0000	(5.769)	0	0	0
07/08/2009	€ / R	2010/03/15	18.05	Put	Currency Future	6,027.0000	6,241.0000	3.551	0	0	0
07/08/2009	€ / R	2010/03/15	19.75	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0
07/08/2009	€ / R	2010/03/15	11.80	Call	Currency Future	835.0000	730.0000	(12.575)	0	0	0
07/08/2009	€ / R	2010/03/15	9.90	Call	Currency Future	2,230.0000	2,014.0000	(9.686)	0	0	0
07/08/2009	€ / R	2010/03/15	11.60	Put	Currency Future	455.0000	564.0000	23.956	0	0	0
07/08/2009	€ / R	2010/03/15	10.15	Put	Currency Future	62.0000	90.0000	45.161	0	0	0
07/08/2009	€ / R	2010/03/15	15.20	Put	Currency Future	3,290.0000	3,494.0000	6.201	0	0	0
07/08/2009	€ / R	2010/03/15	13.40	Put	Currency Future	1,688.0000	1,869.0000	10.723	0	0	0
07/08/2009	€ / R	2010/03/15	17.75	Put	Currency Future	5,733.0000	5,949.0000	3.768	0	0	0
07/08/2009	€ / R	2010/03/15	9.90	Put	Currency Future	51.0000	59.0000	15.686	0	0	0
07/08/2009	€ / R	2010/03/15	10.15	Call	Currency Future	1,991.0000	1,795.0000	(9.844)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	€ / R 2010/03/15	16.20	Put	Currency Future	4,238.0000	4,446.0000	4.908	0	0	0
07/08/2009	€ / R 2010/03/15	17.55	Put	Currency Future	5,538.0000	5,753.0000	3.882	0	0	0
07/08/2009	€ / R 2010/03/15	15.40	Call	Currency Future	157.0000	138.0000	(12.102)	0	0	0
07/08/2009	€ / R 2010/03/15	8.25	Put	Currency Future	19.0000	21.0000	10.526	0	0	0
07/08/2009	€ / R 2010/03/15	17.75	Call	Currency Future	62.0000	53.0000	(14.516)	0	0	0
07/08/2009	€ / R 2010/03/15	10.90	Call	Currency Future	1,373.0000	1,211.0000	(11.799)	0	0	0
07/08/2009	€ / R 2010/03/15	15.50	Put	Currency Future	3,572.0000	3,778.0000	5.767	0	0	0
07/08/2009	€ / R 2010/03/15	11.60	Call	Currency Future	934.0000	818.0000	(12.420)	0	0	0
07/08/2009	€ / R 2010/03/15	13.15	Call	Currency Future	413.0000	363.0000	(12.107)	0	0	0
07/08/2009	€ / R 2010/03/15	16.20	Call	Currency Future	117.0000	101.0000	(13.675)	0	0	0
07/08/2009	€ / R 2010/03/15	19.55	Call	Currency Future	22.0000	18.0000	(18.182)	0	0	0
07/08/2009	€ / R 2010/03/15	15.40	Put	Currency Future	3,478.0000	3,683.0000	5.894	0	0	0
07/08/2009	€ / R 2010/03/15	9.20	Put	Currency Future	35.0000	38.0000	8.571	0	0	0
07/08/2009	€ / R 2010/03/15	10.90	Put	Currency Future	194.0000	256.0000	31.959	0	0	0
07/08/2009	€ / R 2010/03/15	11.00	Put	Currency Future	220.0000	292.0000	32.727	0	0	0
07/08/2009	€ / R 2010/03/15	11.15	Put	Currency Future	267.0000	350.0000	31.086	0	0	0
07/08/2009	€ / R 2010/03/15	8.05	Put	Currency Future	15.0000	18.0000	20.000	0	0	0
07/08/2009	€ / R 2010/03/15	17.40	Call	Currency Future	71.0000	61.0000	(14.085)	0	0	0
07/08/2009	€ / R 2010/03/15	10.20	Call	Currency Future	1,947.0000	1,752.0000	(10.015)	0	0	0
07/08/2009	€ / R 2010/03/15	20.05	Put	Currency Future	7,987.0000	8,208.0000	2.767	0	0	0
07/08/2009	€ / R 2010/03/15	8.90	Call	Currency Future	3,208.0000	2,987.0000	(6.889)	0	0	0
07/08/2009	€ / R 2010/03/15	11.00	Call	Currency Future	1,300.0000	1,146.0000	(11.846)	0	0	13,636
07/08/2009	€ / R 2010/03/15	11.70	Call	Currency Future	883.0000	773.0000	(12.458)	0	0	0
07/08/2009	€ / R 2010/03/15	14.15	Call	Currency Future	265.0000	232.0000	(12.453)	0	0	0
07/08/2009	€ / R 2010/03/15	14.20	Call	Currency Future	259.0000	226.0000	(12.741)	0	0	0
07/08/2009	€ / R 2010/03/15	17.40	Put	Currency Future	5,392.0000	5,606.0000	3.969	0	0	0
07/08/2009	€ / R 2010/03/15	9.20	Call	Currency Future	2,914.0000	2,692.0000	(7.618)	0	0	0
07/08/2009	€ / R 2010/03/15	11.80	Put	Currency Future	556.0000	675.0000	21.403	0	0	0
07/08/2009	€ / R 2010/03/15	7.80	Put	Currency Future	10.0000	14.0000	40.000	0	0	0
07/08/2009	€ / R 2010/03/15	15.50	Call	Currency Future	151.0000	133.0000	(11.921)	0	0	0
07/08/2009	€ / R 2010/03/15	11.15	Call	Currency Future	1,196.0000	1,055.0000	(11.789)	0	0	0
07/08/2009	€ / R 2010/03/15	19.95	Put	Currency Future	7,888.0000	8,109.0000	2.802	0	0	0
07/08/2009	€ / R 2010/03/15	11.20	Put	Currency Future	285.0000	371.0000	30.175	0	0	0
07/08/2009	€ / R 2010/03/15	10.55	Call	Currency Future	1,648.0000	1,467.0000	(10.983)	0	0	0
07/08/2009	€ / R 2010/03/15	8.20	Call	Currency Future	3,897.0000	3,675.0000	(5.697)	0	0	0
07/08/2009	€ / R 2010/03/15	20.05	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	€ / R 2010/03/15	11.95	Call	Currency Future	768.0000	672.0000	(12.500)	0	0	0
07/08/2009	€ / R 2010/03/15	7.90	Put	Currency Future	12.0000	16.0000	33.333	0	0	0
07/08/2009	€ / R 2010/03/15	7.50	Put	Currency Future	5.0000	8.0000	60.000	0	0	0
07/08/2009	€ / R 2010/03/15	11.70	Put	Currency Future	504.0000	618.0000	22.619	0	0	0
07/08/2009	€ / R 2010/03/15	14.15	Put	Currency Future	2,335.0000	2,527.0000	8.223	0	0	0
07/08/2009	€ / R 2010/03/15	13.20	Call	Currency Future	403.0000	355.0000	(11.911)	0	0	0
07/08/2009	€ / R 2010/03/15	9.55	Put	Currency Future	42.0000	46.0000	9.524	0	0	0
07/08/2009	€ / R 2010/03/15	19.80	Put	Currency Future	7,739.0000	7,961.0000	2.869	0	0	0
07/08/2009	€ / R 2010/03/15	8.20	Put	Currency Future	18.0000	20.0000	11.111	0	0	0
07/08/2009	€ / R 2010/03/15	10.80	Call	Currency Future	1,449.0000	1,280.0000	(11.663)	0	0	0
07/08/2009	€ / R 2010/03/15	14.50	Call	Currency Future	226.0000	198.0000	(12.389)	0	0	0
07/08/2009	€ / R 2010/03/15	12.05	Put	Currency Future	697.0000	831.0000	19.225	0	0	0
07/08/2009	€ / R 2010/03/15	16.15	Call	Currency Future	120.0000	103.0000	(14.167)	0	0	0
07/08/2009	€ / R 2010/03/15	13.20	Put	Currency Future	1,524.0000	1,700.0000	11.549	0	0	0
07/08/2009	€ / R 2010/03/15	10.55	Put	Currency Future	119.0000	162.0000	36.134	0	0	0
07/08/2009	€ / R 2010/03/15	17.80	Put	Currency Future	5,782.0000	5,998.0000	3.736	0	0	0
07/08/2009	€ / R 2010/03/15	9.25	Call	Currency Future	2,865.0000	2,643.0000	(7.749)	0	0	0
07/08/2009	€ / R 2010/03/15	8.80	Call	Currency Future	3,306.0000	3,085.0000	(6.685)	0	0	0
07/08/2009	€ / R 2010/03/15	12.05	Call	Currency Future	726.0000	636.0000	(12.397)	0	0	0
07/08/2009	€ / R 2010/03/15	15.15	Put	Currency Future	3,244.0000	3,447.0000	6.258	0	0	0
07/08/2009	€ / R 2010/03/15	17.95	Call	Currency Future	58.0000	48.0000	(17.241)	0	0	0
07/08/2009	€ / R 2010/03/15	14.20	Put	Currency Future	2,379.0000	2,572.0000	8.113	0	0	0
07/08/2009	€ / R 2010/03/15	13.55	Put	Currency Future	1,813.0000	1,998.0000	10.204	0	0	0
07/08/2009	€ / R 2010/03/15	17.80	Call	Currency Future	61.0000	52.0000	(14.754)	0	0	0
07/08/2009	€ / R 2010/03/15	10.25	Put	Currency Future	73.0000	105.0000	43.836	0	0	0
07/08/2009	€ / R 2010/03/15	12.90	Call	Currency Future	466.0000	410.0000	(12.017)	0	0	0
07/08/2009	€ / R 2010/03/15	9.15	Call	Currency Future	2,963.0000	2,741.0000	(7.492)	0	0	0
07/08/2009	€ / R 2010/03/15	17.95	Put	Currency Future	5,929.0000	6,144.0000	3.626	0	0	0
07/08/2009	€ / R 2010/03/15	15.05	Call	Currency Future	180.0000	158.0000	(12.222)	0	0	0
07/08/2009	€ / R 2010/03/15	13.55	Call	Currency Future	343.0000	303.0000	(11.662)	0	0	0
07/08/2009	€ / R 2010/03/15	19.80	Call	Currency Future	19.0000	15.0000	(21.053)	0	0	0
07/08/2009	€ / R 2010/03/15	10.25	Call	Currency Future	1,903.0000	1,710.0000	(10.142)	0	0	0
07/08/2009	€ / R 2010/03/15	8.80	Put	Currency Future	27.0000	30.0000	11.111	0	0	0
07/08/2009	€ / R 2010/03/15	12.60	Put	Currency Future	1,063.0000	1,222.0000	14.958	0	0	0
07/08/2009	€ / R 2010/03/15	19.95	Call	Currency Future	17.0000	14.0000	(17.647)	0	0	0
07/08/2009	€ / R 2010/03/15	16.05	Put	Currency Future	4,095.0000	4,303.0000	5.079	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	€ / R	2010/03/15	10.40	Put	Currency Future	94.0000	132.0000	40.426	0	0	0
07/08/2009	€ / R	2010/03/15	11.95	Put	Currency Future	639.0000	767.0000	20.031	0	0	0
07/08/2009	€ / R	2010/03/15	9.80	Put	Currency Future	48.0000	52.0000	8.333	0	0	0
07/08/2009	€ / R	2010/03/15	12.60	Call	Currency Future	543.0000	477.0000	(12.155)	0	0	13,636
07/08/2009	€ / R	2010/03/15	11.85	Call	Currency Future	812.0000	709.0000	(12.685)	0	0	0
07/08/2009	€ / R	2010/03/15	15.15	Call	Currency Future	173.0000	152.0000	(12.139)	0	0	0
07/08/2009	€ / R	2010/03/15	9.05	Put	Currency Future	32.0000	35.0000	9.375	0	0	0
07/08/2009	€ / R	2010/03/15	9.55	Call	Currency Future	2,571.0000	2,350.0000	(8.596)	0	0	0
07/08/2009	€ / R	2010/03/15	9.80	Call	Currency Future	2,327.0000	2,107.0000	(9.454)	0	0	0
07/08/2009	€ / R	2010/03/15	14.05	Call	Currency Future	276.0000	242.0000	(12.319)	0	0	0
07/08/2009	€ / R	2010/03/15	8.55	Call	Currency Future	3,552.0000	3,330.0000	(6.250)	0	0	0
07/08/2009	€ / R	2010/03/15	7.90	Call	Currency Future	4,191.0000	3,971.0000	(5.249)	0	0	0
07/08/2009	€ / R	2010/03/15	12.00	Call	Currency Future	747.0000	654.0000	(12.450)	0	0	0
07/08/2009	€ / R	2010/03/15	8.15	Put	Currency Future	17.0000	19.0000	11.765	0	0	0
07/08/2009	€ / R	2010/03/15	14.05	Put	Currency Future	2,247.0000	2,438.0000	8.500	0	0	0
07/08/2009	€ / R	2010/03/15	19.40	Call	Currency Future	24.0000	20.0000	(16.667)	0	0	0
07/08/2009	€ / R	2010/03/15	12.25	Call	Currency Future	651.0000	572.0000	(12.135)	0	0	0
07/08/2009	€ / R	2010/03/15	12.90	Put	Currency Future	1,287.0000	1,455.0000	13.054	0	0	0
07/08/2009	€ / R	2010/03/15	12.00	Put	Currency Future	667.0000	799.0000	19.790	0	0	0
07/08/2009	€ / R	2010/03/15	16.15	Put	Currency Future	4,190.0000	4,398.0000	4.964	0	0	0
07/08/2009	€ / R	2010/03/15	15.05	Put	Currency Future	3,151.0000	3,353.0000	6.411	0	0	0
07/08/2009	€ / R	2010/03/15	17.55	Call	Currency Future	67.0000	58.0000	(13.433)	0	0	0
07/08/2009	€ / R	2010/03/15	8.55	Put	Currency Future	23.0000	25.0000	8.696	0	0	0
07/08/2009	€ / R	2010/03/15	12.25	Put	Currency Future	822.0000	967.0000	17.640	0	0	0
07/08/2009	€ / R	2010/03/15	13.90	Put	Currency Future	2,115.0000	2,305.0000	8.983	0	0	0
07/08/2009	€ / R	2010/03/15	8.15	Call	Currency Future	3,947.0000	3,724.0000	(5.650)	0	0	0
07/08/2009	€ / R	2010/03/15	16.05	Call	Currency Future	124.0000	108.0000	(12.903)	0	0	0
07/08/2009	€ / R	2010/03/15	19.40	Put	Currency Future	7,345.0000	7,565.0000	2.995	0	0	0
07/08/2009	€ / R	2010/03/15	14.80	Call	Currency Future	199.0000	175.0000	(12.060)	0	0	0
07/08/2009	€ / R	2010/03/15	11.85	Put	Currency Future	583.0000	704.0000	20.755	0	0	0
07/08/2009	€ / R	2010/03/15	9.15	Put	Currency Future	34.0000	37.0000	8.824	0	0	0
07/08/2009	€ / R	2010/03/15	13.05	Call	Currency Future	433.0000	381.0000	(12.009)	0	0	0
07/08/2009	€ / R	2010/03/15	7.55	Put	Currency Future	6.0000	9.0000	50.000	0	0	0
07/08/2009	€ / R	2010/03/15	13.80	Put	Currency Future	2,028.0000	2,217.0000	9.320	0	0	0
07/08/2009	€ / R	2010/03/15	11.45	Call	Currency Future	1,015.0000	891.0000	(12.217)	0	0	0
07/08/2009	€ / R	2010/03/15	11.05	Put	Currency Future	235.0000	310.0000	31.915	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
07/08/2009	€ / R 2010/03/15	7.55	Call	Currency Future	4,535.0000	4,314.0000	(4.873)	0	0	0
07/08/2009	€ / R 2010/03/15	14.80	Put	Currency Future	2,920.0000	3,120.0000	6.849	0	0	0
07/08/2009	€ / R 2010/03/15	10.05	Call	Currency Future	2,084.0000	1,881.0000	(9.741)	0	0	0
07/08/2009	€ / R 2010/03/15	10.40	Call	Currency Future	1,773.0000	1,586.0000	(10.547)	0	0	0
07/08/2009	€ / R 2010/03/15	16.25	Put	Currency Future	4,285.0000	4,494.0000	4.877	0	0	0
07/08/2009	€ / R 2010/03/15	15.80	Put	Currency Future	3,856.0000	4,065.0000	5.420	0	0	0
07/08/2009	€ / R 2010/03/15	10.05	Put	Currency Future	55.0000	76.0000	38.182	0	0	0
07/08/2009	€ / R 2010/03/15	7.40	Put	Currency Future	4.0000	7.0000	75.000	0	0	0
07/08/2009	€ / R 2010/03/15	16.25	Call	Currency Future	114.0000	98.0000	(14.035)	0	0	0
07/08/2009	€ / R 2010/03/15	15.80	Call	Currency Future	136.0000	120.0000	(11.765)	0	0	0
07/08/2009	€ / R 2010/03/15	11.70	Put	Currency Future	504.0000	618.0000	22.619	0	0	0
07/08/2009	€ / R 2010/03/15	11.05	Call	Currency Future	1,264.0000	1,115.0000	(11.788)	0	0	0
07/08/2009	€ / R 2010/03/15	9.40	Call	Currency Future	2,718.0000	2,497.0000	(8.131)	0	0	0
07/08/2009	€ / R 2010/03/15	15.25	Put	Currency Future	3,337.0000	3,541.0000	6.113	0	0	0
07/08/2009	€ / R 2010/03/15	13.80	Call	Currency Future	307.0000	272.0000	(11.401)	0	0	0
07/08/2009	€ / R 2010/03/15	7.50	Call	Currency Future	4,585.0000	4,363.0000	(4.842)	0	0	0
07/08/2009	€ / R 2010/03/15	11.70	Call	Currency Future	883.0000	773.0000	(12.458)	0	0	0
07/08/2009	€ / R 2010/03/15	9.05	Call	Currency Future	3,061.0000	2,840.0000	(7.220)	0	0	0
07/08/2009	€ / R 2010/03/15	11.25	Put	Currency Future	304.0000	393.0000	29.276	0	0	0
07/08/2009	€ / R 2010/03/15	12.80	Put	Currency Future	1,211.0000	1,376.0000	13.625	0	0	0
07/08/2009	€ / R 2010/03/15	12.50	Put	Currency Future	992.0000	1,147.0000	15.625	0	0	0
07/08/2009	€ / R 2010/03/15	11.45	Put	Currency Future	386.0000	486.0000	25.907	0	0	0
07/08/2009	€ / R 2010/03/15	13.05	Put	Currency Future	1,404.0000	1,576.0000	12.251	0	0	0
07/08/2009	€ / R 2010/03/15	11.25	Call	Currency Future	1,133.0000	998.0000	(11.915)	0	0	0
07/08/2009	€ / R 2010/03/15	20.10	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
07/08/2009	€ / R 2010/03/15	12.80	Call	Currency Future	490.0000	431.0000	(12.041)	0	0	0
07/08/2009	€ / R 2010/03/15	13.50	Call	Currency Future	351.0000	309.0000	(11.966)	0	0	0
07/08/2009	€ / R 2010/03/15	16.10	Call	Currency Future	122.0000	105.0000	(13.934)	0	0	0
07/08/2009	€ / R 2010/03/15	14.90	Call	Currency Future	191.0000	168.0000	(12.042)	0	0	0
07/08/2009	€ / R 2010/03/15	13.50	Put	Currency Future	1,771.0000	1,955.0000	10.390	0	0	0
07/08/2009	€ / R 2010/03/15	16.10	Put	Currency Future	4,143.0000	4,350.0000	4.996	0	0	0
07/08/2009	€ / R 2010/03/15	9.25	Put	Currency Future	36.0000	39.0000	8.333	0	0	0
07/08/2009	€ / R 2010/03/15	14.90	Put	Currency Future	3,012.0000	3,213.0000	6.673	0	0	0
07/08/2009	€ / R 2010/03/15	12.50	Call	Currency Future	571.0000	502.0000	(12.084)	0	0	0
07/08/2009	€ / R 2010/03/15	11.10	Call	Currency Future	1,229.0000	1,085.0000	(11.717)	0	0	0
07/08/2009	€ / R 2010/03/15	13.25	Call	Currency Future	394.0000	347.0000	(11.929)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	€ / R 2010/03/15	15.90	Call	Currency Future	131.0000	115.0000	(12.214)	0	0	0
07/08/2009	€ / R 2010/03/15	10.50	Put	Currency Future	110.0000	152.0000	38.182	0	0	0
07/08/2009	€ / R 2010/03/15	10.10	Put	Currency Future	56.0000	83.0000	48.214	0	0	0
07/08/2009	€ / R 2010/03/15	14.25	Call	Currency Future	253.0000	221.0000	(12.648)	0	0	0
07/08/2009	€ / R 2010/03/15	15.90	Put	Currency Future	3,952.0000	4,160.0000	5.263	0	0	0
07/08/2009	€ / R 2010/03/15	10.50	Call	Currency Future	1,689.0000	1,506.0000	(10.835)	0	0	0
07/08/2009	€ / R 2010/03/15	10.10	Call	Currency Future	2,036.0000	1,838.0000	(9.725)	0	0	0
07/08/2009	€ / R 2010/03/15	13.25	Put	Currency Future	1,564.0000	1,742.0000	11.381	0	0	0
07/08/2009	€ / R 2010/03/15	10.80	Put	Currency Future	170.0000	225.0000	32.353	0	0	0
07/08/2009	€ / R 2010/03/15	9.50	Put	Currency Future	41.0000	44.0000	7.317	0	0	0
07/08/2009	€ / R 2010/03/15	11.10	Put	Currency Future	249.0000	330.0000	32.530	0	0	0
07/08/2009	€ / R 2010/03/15	15.25	Call	Currency Future	166.0000	146.0000	(12.048)	0	0	0
07/08/2009	€ / R 2010/03/15	13.90	Call	Currency Future	294.0000	260.0000	(11.565)	0	0	0
07/08/2009	€ / R 2010/03/15	9.10	Put	Currency Future	33.0000	36.0000	9.091	0	0	0
07/08/2009	€ / R 2010/03/15	15.35	Put	Currency Future	3,431.0000	3,636.0000	5.975	0	0	0
07/08/2009	€ / R 2010/03/15	9.40	Put	Currency Future	39.0000	42.0000	7.692	0	0	0
07/08/2009	€ / R 2010/03/15	14.25	Put	Currency Future	2,424.0000	2,617.0000	7.962	0	0	0
07/08/2009	€ / R 2010/03/15	18.10	Call	Currency Future	55.0000	44.0000	(20.000)	0	0	0
07/08/2009	€ / R 2010/03/15	7.80	Call	Currency Future	4,289.0000	4,069.0000	(5.129)	0	0	0
07/08/2009	€ / R 2010/03/15	14.50	Put	Currency Future	2,647.0000	2,844.0000	7.442	0	0	0
07/08/2009	€ / R 2010/03/15	13.10	Call	Currency Future	423.0000	372.0000	(12.057)	0	0	0
07/08/2009	€ / R 2010/03/15	10.20	Put	Currency Future	67.0000	97.0000	44.776	0	0	0
07/08/2009	€ / R 2010/03/15	8.50	Call	Currency Future	3,601.0000	3,379.0000	(6.165)	0	0	0
07/08/2009	€ / R 2010/03/15	14.10	Call	Currency Future	271.0000	237.0000	(12.546)	0	0	0
07/08/2009	€ / R 2010/03/15	15.35	Call	Currency Future	160.0000	141.0000	(11.875)	0	0	0
07/08/2009	€ / R 2010/03/15	18.10	Put	Currency Future	6,076.0000	6,289.0000	3.506	0	0	0
07/08/2009	€ / R 2010/03/15	19.35	Put	Currency Future	7,296.0000	7,516.0000	3.015	0	0	0
07/08/2009	€ / R 2010/03/15	9.50	Call	Currency Future	2,620.0000	2,399.0000	(8.435)	0	0	0
07/08/2009	€ / R 2010/03/15	15.10	Put	Currency Future	3,197.0000	3,400.0000	6.350	0	0	0
07/08/2009	€ / R 2010/03/15	10.35	Call	Currency Future	1,816.0000	1,627.0000	(10.407)	0	0	0
07/08/2009	€ / R 2010/03/15	8.40	Put	Currency Future	21.0000	23.0000	9.524	0	0	0
07/08/2009	€ / R 2010/03/15	19.35	Call	Currency Future	25.0000	20.0000	(20.000)	0	0	0
07/08/2009	€ / R 2010/03/15	8.50	Put	Currency Future	22.0000	25.0000	13.636	0	0	0
07/08/2009	€ / R 2010/03/15	15.10	Call	Currency Future	176.0000	155.0000	(11.932)	0	0	0
07/08/2009	€ / R 2010/03/15	9.35	Put	Currency Future	38.0000	41.0000	7.895	0	0	0
07/08/2009	€ / R 2010/03/15	8.40	Call	Currency Future	3,700.0000	3,478.0000	(6.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	€ / R 2010/03/15	17.35	Put	Currency Future	5,343.0000	5,558.0000	4.024	0	0	0
07/08/2009	€ / R 2010/03/15	14.10	Put	Currency Future	2,291.0000	2,482.0000	8.337	0	0	0
07/08/2009	€ / R 2010/03/15	9.35	Call	Currency Future	2,767.0000	2,546.0000	(7.987)	0	0	0
07/08/2009	€ / R 2010/03/15	7.40	Call	Currency Future	4,684.0000	4,462.0000	(4.740)	0	0	0
07/08/2009	€ / R 2010/03/15	17.35	Call	Currency Future	73.0000	62.0000	(15.068)	0	0	0
07/08/2009	€ / R 2010/03/15	13.10	Put	Currency Future	1,444.0000	1,617.0000	11.981	0	0	0
07/08/2009	€ / R 2010/03/15	10.35	Put	Currency Future	87.0000	122.0000	40.230	0	0	0
07/08/2009	€ / R 2010/03/15	15.55	Call	Currency Future	148.0000	131.0000	(11.486)	0	0	0
07/08/2009	€ / R 2010/03/15	8.05	Call	Currency Future	4,045.0000	3,823.0000	(5.488)	0	0	0
07/08/2009	€ / R 2010/03/15	12.35	Put	Currency Future	889.0000	1,038.0000	16.760	0	0	0
07/08/2009	€ / R 2010/03/15	9.10	Call	Currency Future	3,013.0000	2,790.0000	(7.401)	0	0	0
07/08/2009	€ / R 2010/03/15	13.35	Call	Currency Future	376.0000	331.0000	(11.968)	0	0	0
07/08/2009	€ / R 2010/03/15	8.10	Call	Currency Future	3,996.0000	3,773.0000	(5.581)	0	0	0
07/08/2009	€ / R 2010/03/15	14.35	Put	Currency Future	2,513.0000	2,707.0000	7.720	0	0	0
07/08/2009	€ / R 2010/03/15	20.10	Put	Currency Future	8,036.0000	8,258.0000	2.763	0	0	0
07/08/2009	€ / R 2010/03/15	12.10	Put	Currency Future	727.0000	865.0000	18.982	0	0	0
07/08/2009	€ / R 2010/03/15	14.35	Call	Currency Future	242.0000	212.0000	(12.397)	0	0	0
07/08/2009	€ / R 2010/03/15	12.10	Call	Currency Future	706.0000	619.0000	(12.323)	0	0	0
07/08/2009	€ / R 2010/03/15	13.35	Put	Currency Future	1,646.0000	1,826.0000	10.936	0	0	0
07/08/2009	€ / R 2010/03/15	15.55	Put	Currency Future	3,619.0000	3,826.0000	5.720	0	0	0
07/08/2009	€ / R 2010/03/15	8.45	Put	Currency Future	21.0000	24.0000	14.286	0	0	0
07/08/2009	€ / R 2010/03/15	8.35	Put	Currency Future	20.0000	22.0000	10.000	0	0	0
07/08/2009	€ / R 2010/03/15	7.45	Call	Currency Future	4,634.0000	4,412.0000	(4.791)	0	0	0
07/08/2009	€ / R 2010/03/15	8.35	Call	Currency Future	3,749.0000	3,527.0000	(5.922)	0	0	0
07/08/2009	€ / R 2010/03/15	19.50	Call	Currency Future	23.0000	19.0000	(17.391)	0	0	0
07/08/2009	€ / R 2010/03/15	10.45	Put	Currency Future	102.0000	141.0000	38.235	0	0	0
07/08/2009	€ / R 2010/03/15	8.10	Put	Currency Future	17.0000	19.0000	11.765	0	0	0
07/08/2009	€ / R 2010/03/15	7.35	Put	Currency Future	4.0000	6.0000	50.000	0	0	0
07/08/2009	€ / R 2010/03/15	17.50	Put	Currency Future	5,489.0000	5,704.0000	3.917	0	0	0
07/08/2009	€ / R 2010/03/15	13.45	Call	Currency Future	359.0000	316.0000	(11.978)	0	0	0
07/08/2009	€ / R 2010/03/15	7.35	Call	Currency Future	4,733.0000	4,511.0000	(4.690)	0	0	0
07/08/2009	€ / R 2010/03/15	10.45	Call	Currency Future	1,731.0000	1,546.0000	(10.687)	0	0	0
07/08/2009	€ / R 2010/03/15	9.45	Call	Currency Future	2,669.0000	2,448.0000	(8.280)	0	0	0
07/08/2009	€ / R 2010/03/15	9.45	Put	Currency Future	40.0000	43.0000	7.500	0	0	0
07/08/2009	€ / R 2010/03/15	8.45	Call	Currency Future	3,651.0000	3,429.0000	(6.081)	0	0	0
07/08/2009	€ / R 2010/03/15	13.45	Put	Currency Future	1,729.0000	1,912.0000	10.584	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	€ / R 2010/03/15	15.45	Put	Currency Future	3,525.0000	3,731.0000	5.844	0	0	0
07/08/2009	€ / R 2010/03/15	11.20	Call	Currency Future	1,164.0000	1,026.0000	(11.856)	0	0	0
07/08/2009	€ / R 2010/03/15	19.85	Call	Currency Future	18.0000	15.0000	(16.667)	0	0	0
07/08/2009	€ / R 2010/03/15	19.45	Put	Currency Future	7,394.0000	7,614.0000	2.975	0	0	0
07/08/2009	€ / R 2010/03/15	11.40	Put	Currency Future	364.0000	462.0000	26.923	0	0	0
07/08/2009	€ / R 2010/03/15	15.45	Call	Currency Future	154.0000	136.0000	(11.688)	0	0	0
07/08/2009	€ / R 2010/03/15	11.40	Call	Currency Future	1,044.0000	917.0000	(12.165)	0	0	0
07/08/2009	€ / R 2010/03/15	19.45	Call	Currency Future	24.0000	19.0000	(20.833)	0	0	0
07/08/2009	€ / R 2010/03/15	17.45	Call	Currency Future	70.0000	60.0000	(14.286)	0	0	0
07/08/2009	€ / R 2010/03/15	19.50	Put	Currency Future	7,443.0000	7,664.0000	2.969	0	0	0
07/08/2009	€ / R 2010/03/15	7.45	Put	Currency Future	5.0000	7.0000	40.000	0	0	0
07/08/2009	€ / R 2010/03/15	17.50	Call	Currency Future	69.0000	59.0000	(14.493)	0	0	0
07/08/2009	€ / R 2010/03/15	17.45	Put	Currency Future	5,441.0000	5,655.0000	3.933	0	0	0
07/08/2009	€ / R 2010/03/15	12.35	Call	Currency Future	618.0000	542.0000	(12.298)	0	0	0
07/08/2009	€ / R 2010/03/15	13.95	Call	Currency Future	288.0000	254.0000	(11.806)	0	0	0
07/08/2009	€ / R 2010/03/15	13.95	Put	Currency Future	2,159.0000	2,349.0000	8.800	0	0	0
07/08/2009	€ / R 2010/03/15	19.85	Put	Currency Future	7,789.0000	8,010.0000	2.837	0	0	0
07/08/2009	€ / R 2010/03/15	14.95	Call	Currency Future	187.0000	165.0000	(11.765)	0	0	0
07/08/2009	€ / R 2010/03/15	14.95	Put	Currency Future	3,058.0000	3,260.0000	6.606	0	0	0
07/08/2009	€ / R 2010/03/15	15.95	Call	Currency Future	129.0000	112.0000	(13.178)	0	0	0
07/08/2009	€ / R 2010/03/15	17.85	Put	Currency Future	5,831.0000	6,047.0000	3.704	0	0	0
07/08/2009	€ / R 2010/03/15	12.95	Put	Currency Future	1,326.0000	1,495.0000	12.745	0	0	0
07/08/2009	€ / R 2010/03/15	17.85	Call	Currency Future	60.0000	51.0000	(15.000)	0	0	0
07/08/2009	€ / R 2010/03/15	11.50	Call	Currency Future	988.0000	866.0000	(12.348)	0	0	0
07/08/2009	€ / R 2010/03/15	15.95	Put	Currency Future	3,999.0000	4,208.0000	5.226	0	0	0
07/08/2009	€ / R 2010/03/15	7.85	Put	Currency Future	11.0000	16.0000	45.455	0	0	0
07/08/2009	€ / R 2010/03/15	12.95	Call	Currency Future	455.0000	400.0000	(12.088)	0	0	0
07/08/2009	€ / R 2010/03/15	10.95	Call	Currency Future	1,336.0000	1,178.0000	(11.826)	0	0	0
07/08/2009	€ / R 2010/03/15	7.85	Call	Currency Future	4,240.0000	4,020.0000	(5.189)	0	0	0
07/08/2009	€ / R 2010/03/15	11.55	Put	Currency Future	431.0000	537.0000	24.594	0	0	0
07/08/2009	€ / R 2010/03/15	12.20	Call	Currency Future	669.0000	587.0000	(12.257)	0	0	0
07/08/2009	€ / R 2010/03/15	7.95	Call	Currency Future	4,142.0000	3,922.0000	(5.311)	0	0	0
07/08/2009	€ / R 2010/03/15	11.55	Call	Currency Future	961.0000	842.0000	(12.383)	0	0	0
07/08/2009	€ / R 2010/03/15	7.95	Put	Currency Future	13.0000	17.0000	30.769	0	0	0
07/08/2009	€ / R 2010/03/15	8.95	Call	Currency Future	3,159.0000	2,938.0000	(6.996)	0	0	0
07/08/2009	€ / R 2010/03/15	8.95	Put	Currency Future	30.0000	33.0000	10.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	€ / R 2010/03/15	10.95	Put	Currency Future	207.0000	273.0000	31.884	0	0	0
07/08/2009	€ / R 2010/03/15	12.20	Put	Currency Future	790.0000	932.0000	17.975	0	0	0
07/08/2009	€ / R 2010/03/15	9.95	Put	Currency Future	52.0000	64.0000	23.077	0	0	0
07/08/2009	€ / R 2010/03/15	9.95	Call	Currency Future	2,181.0000	1,969.0000	(9.720)	0	0	0
07/08/2009	€ / R 2010/03/15	12.15	Put	Currency Future	758.0000	898.0000	18.470	0	0	0
07/08/2009	€ / R 2010/03/15	16.00	Call	Currency Future	126.0000	110.0000	(12.698)	0	0	0
07/08/2009	€ / R 2010/03/15	11.75	Call	Currency Future	859.0000	751.0000	(12.573)	0	0	0
07/08/2009	€ / R 2010/03/15	13.85	Call	Currency Future	301.0000	266.0000	(11.628)	0	0	0
07/08/2009	€ / R 2010/03/15	13.85	Put	Currency Future	2,071.0000	2,261.0000	9.174	0	0	0
07/08/2009	€ / R 2010/03/15	11.75	Put	Currency Future	530.0000	646.0000	21.887	0	0	0
07/08/2009	€ / R 2010/03/15	12.85	Put	Currency Future	1,249.0000	1,415.0000	13.291	0	0	0
07/08/2009	€ / R 2010/03/15	14.85	Call	Currency Future	195.0000	171.0000	(12.308)	0	0	0
07/08/2009	€ / R 2010/03/15	11.90	Put	Currency Future	610.0000	735.0000	20.492	0	0	0
07/08/2009	€ / R 2010/03/15	15.85	Call	Currency Future	133.0000	118.0000	(11.278)	0	0	0
07/08/2009	€ / R 2010/03/15	15.85	Put	Currency Future	3,904.0000	4,113.0000	5.353	0	0	0
07/08/2009	€ / R 2010/03/15	14.85	Put	Currency Future	2,966.0000	3,167.0000	6.777	0	0	0
07/08/2009	€ / R 2010/03/15	8.00	Call	Currency Future	4,093.0000	3,872.0000	(5.399)	0	0	0
07/08/2009	€ / R 2010/03/15	19.60	Call	Currency Future	21.0000	17.0000	(19.048)	0	0	0
07/08/2009	€ / R 2010/03/15	12.15	Call	Currency Future	687.0000	603.0000	(12.227)	0	0	0
07/08/2009	€ / R 2010/03/15	12.85	Call	Currency Future	478.0000	420.0000	(12.134)	0	0	0
07/08/2009	€ / R 2010/03/15	10.85	Call	Currency Future	1,411.0000	1,244.0000	(11.836)	0	0	0
07/08/2009	€ / R 2010/03/15	11.35	Put	Currency Future	343.0000	438.0000	27.697	0	0	0
07/08/2009	€ / R 2010/03/15	7.85	Call	Currency Future	4,240.0000	4,020.0000	(5.189)	0	0	0
07/08/2009	€ / R 2010/03/15	11.35	Call	Currency Future	1,073.0000	943.0000	(12.116)	0	0	0
07/08/2009	€ / R 2010/03/15	7.85	Put	Currency Future	11.0000	16.0000	45.455	0	0	0
07/08/2009	€ / R 2010/03/15	10.85	Put	Currency Future	182.0000	239.0000	31.319	0	0	0
07/08/2009	€ / R 2010/03/15	11.50	Put	Currency Future	408.0000	512.0000	25.490	0	0	0
07/08/2009	€ / R 2010/03/15	8.85	Call	Currency Future	3,257.0000	3,036.0000	(6.785)	0	0	0
07/08/2009	€ / R 2010/03/15	11.90	Call	Currency Future	790.0000	690.0000	(12.658)	0	0	0
07/08/2009	€ / R 2010/03/15	9.85	Call	Currency Future	2,278.0000	2,059.0000	(9.614)	0	0	0
07/08/2009	€ / R 2010/03/15	9.85	Put	Currency Future	49.0000	54.0000	10.204	0	0	0
07/08/2009	€ / R 2010/03/15	8.85	Put	Currency Future	28.0000	31.0000	10.714	0	0	0
07/08/2009	€ / R 2010/03/15	8.00	Put	Currency Future	14.0000	17.0000	21.429	0	0	0
07/08/2009	€ / R 2010/03/15	10.60	Put	Currency Future	128.0000	174.0000	35.938	0	0	0
07/08/2009	€ / R 2010/03/15	9.00	Put	Currency Future	31.0000	34.0000	9.677	0	0	0
07/08/2009	€ / R 2010/03/15	10.60	Call	Currency Future	1,607.0000	1,429.0000	(11.077)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	€ / R 2010/03/15	9.60	Put	Currency Future	43.0000	47.0000	9.302	0	0	0
07/08/2009	€ / R 2010/03/15	13.60	Call	Currency Future	335.0000	296.0000	(11.642)	0	0	0
07/08/2009	€ / R 2010/03/15	16.00	Put	Currency Future	4,047.0000	4,255.0000	5.140	0	0	0
07/08/2009	€ / R 2010/03/15	13.60	Put	Currency Future	1,856.0000	2,041.0000	9.968	0	0	0
07/08/2009	€ / R 2010/03/15	15.60	Call	Currency Future	146.0000	128.0000	(12.329)	0	0	0
07/08/2009	€ / R 2010/03/15	19.60	Put	Currency Future	7,542.0000	7,763.0000	2.930	0	0	0
07/08/2009	€ / R 2010/03/15	17.60	Call	Currency Future	66.0000	57.0000	(13.636)	0	0	0
07/08/2009	€ / R 2010/03/15	15.60	Put	Currency Future	3,666.0000	3,874.0000	5.674	0	0	0
07/08/2009	€ / R 2010/03/15	9.00	Call	Currency Future	3,110.0000	2,889.0000	(7.106)	0	0	0
07/08/2009	€ / R 2010/03/15	9.60	Call	Currency Future	2,522.0000	2,302.0000	(8.723)	0	0	0
07/08/2009	€ / R 2010/03/15	17.70	Call	Currency Future	64.0000	54.0000	(15.625)	0	0	0
07/08/2009	€ / R 2010/03/15	8.60	Put	Currency Future	24.0000	26.0000	8.333	0	0	0
07/08/2009	€ / R 2010/03/15	15.00	Call	Currency Future	184.0000	161.0000	(12.500)	0	0	0
07/08/2009	€ / R 2010/03/15	8.60	Call	Currency Future	3,503.0000	3,281.0000	(6.337)	0	0	0
07/08/2009	€ / R 2010/03/15	10.00	Call	Currency Future	2,133.0000	1,925.0000	(9.752)	0	0	0
07/08/2009	€ / R 2010/03/15	7.60	Put	Currency Future	7.0000	10.0000	42.857	0	0	0
07/08/2009	€ / R 2010/03/15	10.00	Put	Currency Future	53.0000	70.0000	32.075	0	0	0
07/08/2009	€ / R 2010/03/15	17.70	Put	Currency Future	5,684.0000	5,900.0000	3.800	0	0	0
07/08/2009	€ / R 2010/03/15	15.00	Put	Currency Future	3,104.0000	3,307.0000	6.540	0	0	0
07/08/2009	€ / R 2010/03/15	19.70	Put	Currency Future	7,641.0000	7,862.0000	2.892	0	0	0
07/08/2009	€ / R 2010/03/15	13.00	Call	Currency Future	444.0000	391.0000	(11.937)	0	0	0
07/08/2009	€ / R 2010/03/15	19.70	Call	Currency Future	20.0000	16.0000	(20.000)	0	0	0
07/08/2009	€ / R 2010/03/15	14.00	Call	Currency Future	282.0000	248.0000	(12.057)	0	0	0
07/08/2009	€ / R 2010/03/15	14.00	Put	Currency Future	2,203.0000	2,393.0000	8.625	0	0	0
07/08/2009	€ / R 2010/03/15	13.00	Put	Currency Future	1,365.0000	1,536.0000	12.527	0	0	0
07/08/2009	€ / R 2010/03/15	7.60	Call	Currency Future	4,486.0000	4,265.0000	(4.926)	0	0	0
07/08/2009	€ / R 2010/03/15	17.60	Put	Currency Future	5,587.0000	5,802.0000	3.848	0	0	0
07/08/2009	€ / R 2010/03/15	7.70	Call	Currency Future	4,387.0000	4,167.0000	(5.015)	0	0	0
07/08/2009	€ / R 2010/03/15	9.70	Put	Currency Future	45.0000	50.0000	11.111	0	0	0
07/08/2009	€ / R 2010/03/15	8.70	Call	Currency Future	3,405.0000	3,183.0000	(6.520)	0	0	0
07/08/2009	€ / R 2010/03/15	7.70	Put	Currency Future	8.0000	12.0000	50.000	0	0	0
07/08/2009	€ / R 2010/03/15	9.70	Call	Currency Future	2,425.0000	2,204.0000	(9.113)	0	0	0
07/08/2009	€ / R 2010/03/15	8.70	Put	Currency Future	25.0000	28.0000	12.000	0	0	0
07/08/2009	€ / R 2010/03/15	10.70	Call	Currency Future	1,527.0000	1,353.0000	(11.395)	0	0	0
07/08/2009	€ / R 2010/03/15	15.70	Put	Currency Future	3,761.0000	3,969.0000	5.530	0	0	0
07/08/2009	€ / R 2010/03/15	12.70	Call	Currency Future	516.0000	453.0000	(12.209)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	€ / R	2010/03/15	15.70	Call	Currency Future	140.0000	124.0000	(11.429)	0	0	0
07/08/2009	€ / R	2010/03/15	14.70	Put	Currency Future	2,829.0000	3,028.0000	7.034	0	0	0
07/08/2009	€ / R	2010/03/15	14.70	Call	Currency Future	208.0000	182.0000	(12.500)	0	0	0
07/08/2009	€ / R	2010/03/15	13.70	Put	Currency Future	1,941.0000	2,129.0000	9.686	0	0	0
07/08/2009	€ / R	2010/03/15	10.70	Put	Currency Future	148.0000	198.0000	33.784	0	0	0
07/08/2009	€ / R	2010/03/15	12.70	Put	Currency Future	1,136.0000	1,298.0000	14.261	0	0	0
07/08/2009	€ / R	2010/03/15	13.70	Call	Currency Future	321.0000	283.0000	(11.838)	0	0	0
07/08/2009	€ / R	2010/03/15	13.75	Call	Currency Future	314.0000	277.0000	(11.783)	0	0	0
07/08/2009	€ / R	2010/03/15	9.75	Put	Currency Future	47.0000	51.0000	8.511	0	0	0
07/08/2009	€ / R	2010/03/15	9.75	Call	Currency Future	2,376.0000	2,156.0000	(9.259)	0	0	0
07/08/2009	€ / R	2010/03/15	10.75	Call	Currency Future	1,488.0000	1,316.0000	(11.559)	0	0	0
07/08/2009	€ / R	2010/03/15	12.75	Call	Currency Future	503.0000	442.0000	(12.127)	0	0	0
07/08/2009	€ / R	2010/03/15	10.75	Put	Currency Future	159.0000	211.0000	32.704	0	0	0
07/08/2009	€ / R	2010/03/15	12.75	Put	Currency Future	1,173.0000	1,337.0000	13.981	0	0	0
07/08/2009	€ / R	2010/03/15	8.75	Put	Currency Future	26.0000	29.0000	11.538	0	0	0
07/08/2009	€ / R	2010/03/15	7.75	Put	Currency Future	9.0000	13.0000	44.444	0	0	0
07/08/2009	€ / R	2010/03/15	8.75	Call	Currency Future	3,356.0000	3,134.0000	(6.615)	0	0	0
07/08/2009	€ / R	2010/03/15	7.75	Call	Currency Future	4,338.0000	4,118.0000	(5.071)	0	0	0
07/08/2009	€ / R	2010/03/15	13.75	Put	Currency Future	1,984.0000	2,173.0000	9.526	0	0	0
07/08/2009	€ / R	2010/03/15	14.75	Put	Currency Future	2,874.0000	3,074.0000	6.959	0	0	0
07/08/2009	€ / R	2010/03/15	14.75	Call	Currency Future	204.0000	179.0000	(12.255)	0	0	0
07/08/2009	€ / R	2010/03/15	15.75	Call	Currency Future	138.0000	122.0000	(11.594)	0	0	0
07/08/2009	€ / R	2010/03/15	15.75	Put	Currency Future	3,809.0000	4,017.0000	5.461	0	0	0
07/08/2009	AL13	2009/11/05			Index Future	247.7230	247.7450	0.009	247.8100	247.8100	10
07/08/2009	ALBI	2009/11/05			Index Future	295.3860	295.1810	(0.069)	296.3200	296.3200	735
07/08/2009	ALBI	2010/02/04			Index Future	301.1360	300.9270	(0.069)	0.0000	0.0000	0
07/08/2009	CRD1	2009/11/05			Index Future	126.4170	126.3930	(0.019)	0.0000	0.0000	2
07/08/2009	CRD1	2010/02/04			Index Future	128.8910	128.8670	(0.019)	0.0000	0.0000	0
07/08/2009	GOVI	2009/11/05			jGovi	297.1750	296.9765	(0.067)	0.0000	0.0000	543

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	GOVI	2010/02/04			jGovi	302.9925	302.7890	(0.067)	0.0000	0.0000	0
07/08/2009	ILBI	2009/11/05			Index Future	366.1140	359.2170	(1.884)	0.0000	0.0000	3
07/08/2009	J153	2010/08/31			jSwap	7.8790	7.8780	(0.013)	0.0000	0.0000	0
07/08/2009	J157	2015/09/15			jSwap	8.8390	8.8200	(0.215)	0.0000	0.0000	0
07/08/2009	J186	2026/12/21			jSwap	8.5110	8.4660	(0.529)	0.0000	0.0000	0
07/08/2009	J201	2014/12/22			jSwap	8.6990	8.6780	(0.241)	0.0000	0.0000	0
07/08/2009	J203	2017/09/15			jSwap	8.9740	8.9440	(0.334)	0.0000	0.0000	0
07/08/2009	J204	2018/12/21			jSwap	8.9680	8.9350	(0.368)	0.0000	0.0000	0
07/08/2009	J207	2020/01/15			jSwap	8.9600	8.9250	(0.391)	0.0000	0.0000	0
07/08/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
07/08/2009	JFRA	2009/11/05			jFra	7.3610	7.3670	0.082	0.0000	0.0000	0
07/08/2009	JFRA	2010/02/04			jFra	7.3400	7.3470	0.095	0.0000	0.0000	0
07/08/2009	JFRA	2010/05/06			jFra	7.4570	7.4510	(0.080)	0.0000	0.0000	0
07/08/2009	JFRA	2010/08/05			jFra	7.7140	7.7120	(0.026)	0.0000	0.0000	0
07/08/2009	JFRA	2010/11/04			jFra	8.0040	8.0070	0.037	0.0000	0.0000	0
07/08/2009	JN02	2009/11/05			jNote	7.9150	7.9090	(0.076)	0.0000	0.0000	0
07/08/2009	JN02	2010/02/04			jNote	8.1030	8.0890	(0.173)	0.0000	0.0000	0
07/08/2009	JN05	2009/11/05			jNote	8.6900	8.6680	(0.253)	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
07/08/2009	JN05	2010/02/04			jNote	8.8120	8.7870	(0.284)	0.0000	0.0000	0
07/08/2009	JN10	2009/11/05			jNote	8.9400	8.9030	(0.414)	0.0000	0.0000	0
07/08/2009	JN10	2010/02/04			jNote	8.9910	8.9510	(0.445)	0.0000	0.0000	0
07/08/2009	JROD	2009/08/31			jRod	7.2500	7.2450	(0.069)	0.0000	0.0000	0
07/08/2009	JROD	2009/09/30			jRod	7.3860	7.3730	(0.176)	0.0000	0.0000	0
07/08/2009	JROD	2009/10/30			jRod	7.6150	7.5950	(0.263)	0.0000	0.0000	0
07/08/2009	JROD	2009/11/30			jRod	7.5610	7.5500	(0.145)	0.0000	0.0000	0
07/08/2009	JROD	2009/12/31			jRod	7.7420	7.7330	(0.116)	0.0000	0.0000	0
07/08/2009	OTH1	2009/11/05			Index Future	285.3830	285.0520	(0.116)	0.0000	0.0000	3
07/08/2009	OTH1	2010/02/04			Index Future	290.9690	290.6310	(0.116)	0.0000	0.0000	0
07/08/2009	R153	2009/11/05			Bond Future	9.1160	9.1260	0.110	0.0000	0.0000	0
07/08/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	2,076.0000	2,083.0000	0.337	0	0	0
07/08/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/08/2009	R155	2009/11/05			Bond Future	8.0480	8.0610	0.162	0.0000	0.0000	0
07/08/2009	R155	2009/11/05	7.75	Call	Option on Bond Future	864.0000	848.0000	(1.852)	0	0	0
07/08/2009	R155	2009/11/05	7.75	Put	Option on Bond Future	1,385.0000	1,392.0000	0.505	0	0	0
07/08/2009	R157	2009/11/05			Bond Future	8.5600	8.5700	0.117	8.5300	8.5300	5,808
07/08/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	284.0000	272.0000	(4.225)	0	0	0
07/08/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	5,913.0000	5,953.0000	0.676	0	0	0
07/08/2009	R157	2010/02/04			Bond Future	8.6330	8.6430	0.116	0.0000	0.0000	0
07/08/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	937.0000	919.0000	(1.921)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	5,405.0000	5,436.0000	0.574	0	0	0
07/08/2009	R157	2010/05/06			Bond Future	8.6590	8.6700	0.127	0.0000	0.0000	0
07/08/2009	R157	2010/05/06	8.50	Put	Option on Bond Future	3,359.0000	3,382.0000	0.685	0	0	0
07/08/2009	R157	2010/05/06	8.50	Call	Option on Bond Future	2,602.0000	2,572.0000	(1.153)	0	0	0
07/08/2009	R157	2010/08/05			Bond Future	8.6430	8.6510	0.093	0.0000	0.0000	0
07/08/2009	R157	2010/08/05	8.75	Call	Option on Bond Future	2,738.0000	2,715.0000	(0.840)	0	0	0
07/08/2009	R157	2010/08/05	8.75	Put	Option on Bond Future	2,252.0000	2,266.0000	0.622	0	0	0
07/08/2009	R186	2009/11/05			Bond Future	8.9440	8.9750	0.347	8.9700	8.9700	11,134
07/08/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	3,502.0000	3,620.0000	3.370	0	0	5,000
07/08/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	4,036.0000	3,858.0000	(4.410)	0	0	0
07/08/2009	R186	2009/11/05	7.75	Put	Option on Bond Future	12,769.0000	13,025.0000	2.005	0	0	0
07/08/2009	R186	2009/11/05	7.75	Call	Option on Bond Future	446.0000	407.0000	(8.744)	0	0	240
07/08/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	15,387.0000	15,659.0000	1.768	0	0	0
07/08/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	236.0000	212.0000	(10.169)	0	0	5,000
07/08/2009	R186	2009/11/05	8.75	Put	Option on Bond Future	4,778.0000	4,927.0000	3.118	0	0	240
07/08/2009	R186	2009/11/05	8.75	Call	Option on Bond Future	2,902.0000	2,755.0000	(5.065)	0	0	0
07/08/2009	R186	2010/02/04			Bond Future	8.9830	9.0150	0.356	0.0000	0.0000	0
07/08/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	9,655.0000	9,852.0000	2.040	0	0	0
07/08/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	2,407.0000	2,303.0000	(4.321)	0	0	0
07/08/2009	R186	2010/05/06			Bond Future	9.0030	9.0360	0.367	0.0000	0.0000	0
07/08/2009	R186	2010/05/06	9.00	Put	Option on Bond Future	6,213.0000	6,349.0000	2.189	0	0	0
07/08/2009	R186	2010/05/06	9.00	Call	Option on Bond Future	6,185.0000	6,013.0000	(2.781)	0	0	0
07/08/2009	R186	2010/08/05			Bond Future	9.0320	9.0610	0.321	0.0000	0.0000	0
07/08/2009	R186	2010/08/05	9.25	Call	Option on Bond Future	3,380.0000	3,207.0000	(5.118)	0	0	0
07/08/2009	R186	2010/08/05	9.25	Put	Option on Bond Future	1,393.0000	1,486.0000	6.676	0	0	0
07/08/2009	R201	2009/11/05			Bond Future	8.6000	8.6090	0.105	0.0000	0.0000	2
07/08/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	4,847.0000	4,875.0000	0.578	0	0	0
07/08/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	227.0000	218.0000	(3.965)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	R201	2010/02/04			Bond Future	8.6610	8.6710	0.115	0.0000	0.0000	0
07/08/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	5,210.0000	5,238.0000	0.537	0	0	0
07/08/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	539.0000	528.0000	(2.041)	0	0	0
07/08/2009	R201	2010/05/06			Bond Future	8.6840	8.6950	0.127	0.0000	0.0000	0
07/08/2009	R201	2010/05/06	8.50	Put	Option on Bond Future	2,775.0000	2,793.0000	0.649	0	0	0
07/08/2009	R201	2010/05/06	8.50	Call	Option on Bond Future	2,084.0000	2,060.0000	(1.152)	0	0	0
07/08/2009	R201	2010/08/05			Bond Future	8.7280	8.7350	0.080	0.0000	0.0000	0
07/08/2009	R201	2010/08/05	9.00	Call	Option on Bond Future	2,527.0000	2,509.0000	(0.712)	0	0	0
07/08/2009	R201	2010/08/05	9.00	Put	Option on Bond Future	1,562.0000	1,570.0000	0.512	0	0	0
07/08/2009	R203	2009/11/05			Bond Future	9.0310	9.0400	0.100	0.0000	0.0000	1,570
07/08/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	128.0000	122.0000	(4.688)	0	0	0
07/08/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	8,843.0000	8,885.0000	0.475	0	0	0
07/08/2009	R203	2010/02/04			Bond Future	9.0970	9.1070	0.110	0.0000	0.0000	0
07/08/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	1,133.0000	1,113.0000	(1.765)	0	0	0
07/08/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	5,986.0000	6,018.0000	0.535	0	0	0
07/08/2009	R203	2010/05/06			Bond Future	9.1310	9.1420	0.120	0.0000	0.0000	0
07/08/2009	R203	2010/05/06	9.00	Put	Option on Bond Future	3,834.0000	3,857.0000	0.600	0	0	0
07/08/2009	R203	2010/05/06	9.00	Call	Option on Bond Future	3,162.0000	3,128.0000	(1.075)	0	0	0
07/08/2009	R203	2010/08/05			Bond Future	9.1730	9.1850	0.131	0.0000	0.0000	0
07/08/2009	R203	2010/08/05	9.25	Put	Option on Bond Future	1,775.0000	1,799.0000	1.352	0	0	0
07/08/2009	R203	2010/08/05	9.25	Call	Option on Bond Future	2,157.0000	2,122.0000	(1.623)	0	0	0
07/08/2009	R204	2009/11/05			Bond Future	9.0530	9.0630	0.110	0.0000	0.0000	1,788
07/08/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	132.0000	125.0000	(5.303)	0	0	0
07/08/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	9,833.0000	9,885.0000	0.529	0	0	0
07/08/2009	R204	2010/02/04			Bond Future	9.1100	9.1200	0.110	0.0000	0.0000	0
07/08/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	6,632.0000	6,667.0000	0.528	0	0	0
07/08/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	1,221.0000	1,199.0000	(1.802)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	R204	2010/05/06			Bond Future	9.1430	9.1530	0.109	0.0000	0.0000	0
07/08/2009	R204	2010/05/06	9.00	Call	Option on Bond Future	3,441.0000	3,407.0000	(0.988)	0	0	0
07/08/2009	R204	2010/05/06	9.00	Put	Option on Bond Future	4,249.0000	4,271.0000	0.518	0	0	0
07/08/2009	R204	2010/08/05			Bond Future	9.1890	9.1950	0.065	0.0000	0.0000	0
07/08/2009	R204	2010/08/05	9.25	Call	Option on Bond Future	2,046.0000	2,026.0000	(0.978)	0	0	0
07/08/2009	R204	2010/08/05	9.25	Put	Option on Bond Future	1,712.0000	1,724.0000	0.701	0	0	0
07/08/2009	R206	2009/11/05			Bond Future	8.6390	8.6480	0.104	0.0000	0.0000	1,121
07/08/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	174.0000	167.0000	(4.023)	0	0	0
07/08/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	4,102.0000	4,126.0000	0.585	0	0	0
07/08/2009	R206	2010/02/04			Bond Future	8.7110	8.7220	0.126	0.0000	0.0000	0
07/08/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	415.0000	406.0000	(2.169)	0	0	0
07/08/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	4,376.0000	4,401.0000	0.571	0	0	0
07/08/2009	R206	2010/05/06			Bond Future	8.7460	8.7570	0.126	0.0000	0.0000	0
07/08/2009	R206	2010/05/06	8.75	Put	Option on Bond Future	1,972.0000	1,985.0000	0.659	0	0	0
07/08/2009	R206	2010/05/06	8.75	Call	Option on Bond Future	1,984.0000	1,964.0000	(1.008)	0	0	0
07/08/2009	R206	2010/08/05			Bond Future	8.8080	8.8160	0.091	0.0000	0.0000	0
07/08/2009	R206	2010/08/05	9.00	Put	Option on Bond Future	1,662.0000	1,670.0000	0.481	0	0	0
07/08/2009	R206	2010/08/05	9.00	Call	Option on Bond Future	2,205.0000	2,190.0000	(0.680)	0	0	0
07/08/2009	R207	2009/11/05			Bond Future	9.1180	9.1280	0.110	0.0000	0.0000	600
07/08/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	10,586.0000	10,640.0000	0.510	0	0	0
07/08/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	120.0000	114.0000	(5.000)	0	0	0
07/08/2009	R207	2010/02/04			Bond Future	9.1710	9.1810	0.109	0.0000	0.0000	0
07/08/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	6,911.0000	6,947.0000	0.521	0	0	0
07/08/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	1,251.0000	1,229.0000	(1.759)	0	0	0
07/08/2009	R207	2010/05/06			Bond Future	9.2050	9.2160	0.120	0.0000	0.0000	0
07/08/2009	R207	2010/05/06	9.25	Call	Option on Bond Future	4,103.0000	4,061.0000	(1.024)	0	0	0
07/08/2009	R207	2010/05/06	9.25	Put	Option on Bond Future	3,842.0000	3,865.0000	0.599	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	R207	2010/08/05			Bond Future	9.2510	9.2630	0.130	0.0000	0.0000	0
07/08/2009	R207	2010/08/05	9.50	Put	Option on Bond Future	1,129.0000	1,152.0000	2.037	0	0	0
07/08/2009	R207	2010/08/05	9.50	Call	Option on Bond Future	2,531.0000	2,486.0000	(1.778)	0	0	0
07/08/2009	R208	2009/11/05			Bond Future	9.1520	9.1680	0.175	9.1200	9.1200	5,120
07/08/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	207.0000	194.0000	(6.280)	0	0	0
07/08/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	9,506.0000	9,593.0000	0.915	0	0	0
07/08/2009	R208	2010/02/04			Bond Future	9.1970	9.2140	0.185	0.0000	0.0000	0
07/08/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	1,690.0000	1,649.0000	(2.426)	0	0	0
07/08/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	6,082.0000	6,144.0000	1.019	0	0	0
07/08/2009	R208	2010/05/06			Bond Future	9.2430	9.2610	0.195	0.0000	0.0000	0
07/08/2009	R208	2010/05/06	9.25	Call	Option on Bond Future	4,123.0000	4,059.0000	(1.552)	0	0	0
07/08/2009	R208	2010/05/06	9.25	Put	Option on Bond Future	4,081.0000	4,125.0000	1.078	0	0	0
07/08/2009	R208	2010/08/05			Bond Future	9.2900	9.3080	0.194	0.0000	0.0000	0
07/08/2009	R208	2010/08/05	9.50	Call	Option on Bond Future	2,375.0000	2,307.0000	(2.863)	0	0	0
07/08/2009	R208	2010/08/05	9.50	Put	Option on Bond Future	1,147.0000	1,186.0000	3.400	0	0	0
07/08/2009	R209	2009/11/05			Bond Future	8.5150	8.5350	0.235	0.0000	0.0000	3,023
07/08/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	9,798.0000	9,640.0000	(1.613)	0	0	0
07/08/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	464.0000	474.0000	2.155	0	0	2,500
07/08/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	12,234.0000	12,383.0000	1.218	0	0	0
07/08/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	127.0000	116.0000	(8.661)	0	0	5,000
07/08/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	265.0000	246.0000	(7.170)	0	0	0
07/08/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	14,812.0000	14,969.0000	1.060	0	0	0
07/08/2009	R209	2010/02/04			Bond Future	8.5350	8.5560	0.246	0.0000	0.0000	0
07/08/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	10,797.0000	10,926.0000	1.195	0	0	0
07/08/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	1,270.0000	1,223.0000	(3.701)	0	0	2,500
07/08/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	981.0000	1,000.0000	1.937	0	0	0
07/08/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	11,797.0000	11,640.0000	(1.331)	0	0	0
07/08/2009	R209	2010/05/06			Bond Future	8.5400	8.5610	0.246	0.0000	0.0000	0
07/08/2009	R209	2010/05/06	8.50	Call	Option on Bond Future	5,112.0000	5,011.0000	(1.976)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	R209	2010/05/06	8.50	Put	Option on Bond Future	5,447.0000	5,521.0000	1.359	0	0	0
07/08/2009	R209	2010/08/05			Bond Future	8.5510	8.5670	0.187	0.0000	0.0000	0
07/08/2009	R209	2010/08/05	8.75	Call	Option on Bond Future	2,495.0000	2,405.0000	(3.607)	0	0	0
07/08/2009	R209	2010/08/05	8.75	Put	Option on Bond Future	868.0000	910.0000	4.839	0	0	0
07/08/2009	TRT1	2009/11/05			Index Future	293.4060	293.2070	(0.068)	0.0000	0.0000	100
07/08/2009	TRT1	2010/02/04			Index Future	299.1490	298.9460	(0.068)	0.0000	0.0000	0
07/08/2009	ZAAD	2009/09/14			Currency Future	6.8079	6.7409	(0.984)	0.0000	0.0000	240,955
07/08/2009	ZAAD	2009/09/14	10.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	209.0000	252.0000	20.574	0	0	0
07/08/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	714.0000	776.0000	8.683	0	0	0
07/08/2009	ZAAD	2009/09/14	12.45	Put	Currency Future	5,642.0000	5,709.0000	1.188	0	0	0
07/08/2009	ZAAD	2009/09/14	3.60	Call	Currency Future	3,208.0000	3,141.0000	(2.089)	0	0	0
07/08/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	37.0000	29.0000	(21.622)	0	0	0
07/08/2009	ZAAD	2009/09/14	5.90	Call	Currency Future	914.0000	848.0000	(7.221)	0	0	0
07/08/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	19.0000	23.0000	21.053	0	0	0
07/08/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	147.0000	184.0000	25.170	0	0	0
07/08/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	318.0000	369.0000	16.038	0	0	0
07/08/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	47.0000	58.0000	23.404	0	0	0
07/08/2009	ZAAD	2009/09/14	10.50	Put	Currency Future	3,692.0000	3,759.0000	1.815	0	0	0
07/08/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	116.0000	93.0000	(19.828)	0	0	0
07/08/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	29.0000	22.0000	(24.138)	0	0	0
07/08/2009	ZAAD	2009/09/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD	2009/09/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	530.0000	588.0000	10.943	0	0	0
07/08/2009	ZAAD	2009/09/14	5.85	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
07/08/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	364.0000	309.0000	(15.110)	0	0	0
07/08/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	66.0000	52.0000	(21.212)	0	0	0
07/08/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	47.0000	58.0000	23.404	0	0	0
07/08/2009	ZAAD	2009/09/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD	2009/09/14	5.50	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
07/08/2009	ZAAD	2009/09/14	7.00	Put	Currency Future	280.0000	328.0000	17.143	0	0	0
07/08/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	621.0000	681.0000	9.662	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	ZAAD	2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD	2009/09/14	5.95	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
07/08/2009	ZAAD	2009/09/14	4.60	Call	Currency Future	2,208.0000	2,141.0000	(3.034)	0	0	0
07/08/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	442.0000	498.0000	12.670	0	0	0
07/08/2009	ZAAD	2009/09/14	5.80	Call	Currency Future	1,012.0000	946.0000	(6.522)	0	0	0
07/08/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	154.0000	124.0000	(19.481)	0	0	0
07/08/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	56.0000	69.0000	23.214	0	0	0
07/08/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	76.0000	60.0000	(21.053)	0	0	0
07/08/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	405.0000	349.0000	(13.827)	0	0	0
07/08/2009	ZAAD	2009/09/14	14.35	Put	Currency Future	7,542.0000	7,609.0000	0.888	0	0	0
07/08/2009	ZAAD	2009/09/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD	2009/09/14	7.00	Call	Currency Future	87.0000	69.0000	(20.690)	0	0	0
07/08/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	29.0000	22.0000	(24.138)	0	0	0
07/08/2009	ZAAD	2009/09/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD	2009/09/14	5.95	Call	Currency Future	865.0000	800.0000	(7.514)	0	0	0
07/08/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	49.0000	39.0000	(20.408)	0	0	0
07/08/2009	ZAAD	2009/09/14	5.80	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
07/08/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	243.0000	289.0000	18.930	0	0	0
07/08/2009	ZAAD	2009/09/14	12.35	Put	Currency Future	5,542.0000	5,609.0000	1.209	0	0	0
07/08/2009	ZAAD	2009/09/14	4.50	Call	Currency Future	2,308.0000	2,241.0000	(2.903)	0	0	0
07/08/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	209.0000	252.0000	20.574	0	0	0
07/08/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	621.0000	681.0000	9.662	0	0	0
07/08/2009	ZAAD	2009/09/14	8.45	Put	Currency Future	1,645.0000	1,712.0000	4.073	0	0	0
07/08/2009	ZAAD	2009/09/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD	2009/09/14	5.85	Call	Currency Future	963.0000	897.0000	(6.854)	0	0	0
07/08/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	627.0000	564.0000	(10.048)	0	0	0
07/08/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	147.0000	184.0000	25.170	0	0	0
07/08/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	399.0000	454.0000	13.784	0	0	0
07/08/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	405.0000	349.0000	(13.827)	0	0	0
07/08/2009	ZAAD	2009/09/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	22.0000	17.0000	(22.727)	0	0	0
07/08/2009	ZAAD	2009/09/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD	2009/09/14	10.60	Put	Currency Future	3,792.0000	3,859.0000	1.767	0	0	0
07/08/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	721.0000	657.0000	(8.877)	0	0	0
07/08/2009	ZAAD	2009/09/14	6.25	Put	Currency Future	23.0000	28.0000	21.739	0	0	0
07/08/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	101.0000	80.0000	(20.792)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	ZAAD	2009/09/14	8.50	Put	Currency Future	1,695.0000	1,761.0000	3.894	0	0	0
07/08/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	116.0000	93.0000	(19.828)	0	0	0
07/08/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	530.0000	588.0000	10.943	0	0	0
07/08/2009	ZAAD	2009/09/14	5.45	Call	Currency Future	1,359.0000	1,292.0000	(4.930)	0	0	0
07/08/2009	ZAAD	2009/09/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD	2009/09/14	5.90	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
07/08/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	250.0000	203.0000	(18.800)	0	0	0
07/08/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	57.0000	45.0000	(21.053)	0	0	0
07/08/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	324.0000	272.0000	(16.049)	0	0	0
07/08/2009	ZAAD	2009/09/14	2.50	Call	Currency Future	4,308.0000	4,241.0000	(1.555)	0	0	0
07/08/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	442.0000	498.0000	12.670	0	0	0
07/08/2009	ZAAD	2009/09/14	8.45	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
07/08/2009	ZAAD	2009/09/14	12.60	Put	Currency Future	5,792.0000	5,859.0000	1.157	0	0	0
07/08/2009	ZAAD	2009/09/14	5.95	Call	Currency Future	865.0000	800.0000	(7.514)	0	0	0
07/08/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	358.0000	411.0000	14.804	0	0	0
07/08/2009	ZAAD	2009/09/14	8.50	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
07/08/2009	ZAAD	2009/09/14	6.85	Call	Currency Future	134.0000	108.0000	(19.403)	0	0	0
07/08/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	57.0000	45.0000	(21.053)	0	0	0
07/08/2009	ZAAD	2009/09/14	10.45	Put	Currency Future	3,642.0000	3,709.0000	1.840	0	0	0
07/08/2009	ZAAD	2009/09/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD	2009/09/14	6.00	Put	Currency Future	9.0000	11.0000	22.222	0	0	0
07/08/2009	ZAAD	2009/09/14	6.25	Call	Currency Future	581.0000	519.0000	(10.671)	0	0	0
07/08/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	154.0000	124.0000	(19.481)	0	0	0
07/08/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	243.0000	289.0000	18.930	0	0	0
07/08/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	286.0000	237.0000	(17.133)	0	0	0
07/08/2009	ZAAD	2009/09/14	5.50	Call	Currency Future	1,309.0000	1,242.0000	(5.118)	0	0	0
07/08/2009	ZAAD	2009/09/14	6.85	Put	Currency Future	176.0000	217.0000	23.295	0	0	0
07/08/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	25.0000	20.0000	(20.000)	0	0	0
07/08/2009	ZAAD	2009/09/14	5.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	ZAAD	2009/09/14	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	13.0000	16.0000	23.077	0	0	0
07/08/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	92.0000	112.0000	21.739	0	0	0
07/08/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	76.0000	60.0000	(21.053)	0	0	0
07/08/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	19.0000	23.0000	21.053	0	0	0
07/08/2009	ZAAD	2009/09/14	10.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	37.0000	29.0000	(21.622)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	ZAAD 2009/09/14	8.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
07/08/2009	ZAAD 2009/09/14	6.00	Call	Currency Future	817.0000	752.0000	(7.956)	0	0	0
07/08/2009	ZAAD 2009/09/14	6.70	Put	Currency Future	108.0000	131.0000	21.296	0	0	0
07/08/2009	ZAAD 2009/09/14	6.95	Call	Currency Future	101.0000	80.0000	(20.792)	0	0	0
07/08/2009	ZAAD 2009/09/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD 2009/09/14	7.20	Call	Currency Future	49.0000	39.0000	(20.408)	0	0	0
07/08/2009	ZAAD 2009/09/14	8.60	Put	Currency Future	1,795.0000	1,861.0000	3.677	0	0	0
07/08/2009	ZAAD 2009/09/14	5.95	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
07/08/2009	ZAAD 2009/09/14	6.75	Put	Currency Future	126.0000	153.0000	21.429	0	0	0
07/08/2009	ZAAD 2009/09/14	6.70	Call	Currency Future	216.0000	172.0000	(20.370)	0	0	0
07/08/2009	ZAAD 2009/09/14	6.55	Put	Currency Future	66.0000	81.0000	22.727	0	0	0
07/08/2009	ZAAD 2009/09/14	7.10	Put	Currency Future	358.0000	411.0000	14.804	0	0	0
07/08/2009	ZAAD 2009/09/14	6.60	Put	Currency Future	78.0000	96.0000	23.077	0	0	0
07/08/2009	ZAAD 2009/09/14	6.20	Call	Currency Future	627.0000	564.0000	(10.048)	0	0	0
07/08/2009	ZAAD 2009/09/14	3.70	Call	Currency Future	3,108.0000	3,041.0000	(2.156)	0	0	0
07/08/2009	ZAAD 2009/09/14	12.75	Put	Currency Future	5,942.0000	6,009.0000	1.128	0	0	0
07/08/2009	ZAAD 2009/09/14	7.45	Put	Currency Future	667.0000	729.0000	9.295	0	0	0
07/08/2009	ZAAD 2009/09/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD 2009/09/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD 2009/09/14	5.60	Call	Currency Future	1,210.0000	1,143.0000	(5.537)	0	0	0
07/08/2009	ZAAD 2009/09/14	6.70	Put	Currency Future	108.0000	131.0000	21.296	0	0	0
07/08/2009	ZAAD 2009/09/14	7.10	Call	Currency Future	66.0000	52.0000	(21.212)	0	0	0
07/08/2009	ZAAD 2009/09/14	6.55	Put	Currency Future	66.0000	81.0000	22.727	0	0	0
07/08/2009	ZAAD 2009/09/14	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD 2009/09/14	11.25	Put	Currency Future	4,442.0000	4,509.0000	1.508	0	0	0
07/08/2009	ZAAD 2009/09/14	7.25	Put	Currency Future	485.0000	543.0000	11.959	0	0	0
07/08/2009	ZAAD 2009/09/14	5.55	Call	Currency Future	1,260.0000	1,193.0000	(5.317)	0	0	0
07/08/2009	ZAAD 2009/09/14	5.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
07/08/2009	ZAAD 2009/09/14	6.75	Call	Currency Future	184.0000	144.0000	(21.739)	0	0	0
07/08/2009	ZAAD 2009/09/14	6.55	Call	Currency Future	324.0000	272.0000	(16.049)	0	0	0
07/08/2009	ZAAD 2009/09/14	7.05	Put	Currency Future	318.0000	369.0000	16.038	0	0	0
07/08/2009	ZAAD 2009/09/14	2.70	Call	Currency Future	4,108.0000	4,041.0000	(1.631)	0	0	0
07/08/2009	ZAAD 2009/09/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD 2009/09/14	7.55	Call	Currency Future	19.0000	15.0000	(21.053)	0	0	0
07/08/2009	ZAAD 2009/09/14	2.55	Call	Currency Future	4,258.0000	4,191.0000	(1.574)	0	0	0
07/08/2009	ZAAD 2009/09/14	2.60	Call	Currency Future	4,208.0000	4,141.0000	(1.592)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	28.0000	34.0000	21.429	0	0	0
07/08/2009	ZAAD	2009/09/14	0.75	Call	Currency Future	6,058.0000	5,991.0000	(1.106)	0	0	0
07/08/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	399.0000	454.0000	13.784	0	0	0
07/08/2009	ZAAD	2009/09/14	5.55	Put	Currency Future	2.0000	2.0000	-	0	0	0
07/08/2009	ZAAD	2009/09/14	4.40	Call	Currency Future	2,408.0000	2,341.0000	(2.782)	0	0	0
07/08/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	216.0000	172.0000	(20.370)	0	0	0
07/08/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	536.0000	475.0000	(11.381)	0	0	0
07/08/2009	ZAAD	2009/09/14	14.30	Put	Currency Future	7,492.0000	7,559.0000	0.894	0	0	0
07/08/2009	ZAAD	2009/09/14	4.70	Call	Currency Future	2,108.0000	2,041.0000	(3.178)	0	0	0
07/08/2009	ZAAD	2009/09/14	8.25	Put	Currency Future	1,446.0000	1,512.0000	4.564	0	0	0
07/08/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	761.0000	824.0000	8.279	0	0	0
07/08/2009	ZAAD	2009/09/14	10.45	Put	Currency Future	3,642.0000	3,709.0000	1.840	0	0	0
07/08/2009	ZAAD	2009/09/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD	2009/09/14	8.70	Put	Currency Future	1,894.0000	1,961.0000	3.537	0	0	0
07/08/2009	ZAAD	2009/09/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD	2009/09/14	7.25	Call	Currency Future	43.0000	34.0000	(20.930)	0	0	0
07/08/2009	ZAAD	2009/09/14	12.45	Put	Currency Future	5,642.0000	5,709.0000	1.188	0	0	0
07/08/2009	ZAAD	2009/09/14	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD	2009/09/14	6.35	Put	Currency Future	33.0000	41.0000	24.242	0	0	0
07/08/2009	ZAAD	2009/09/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD	2009/09/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD	2009/09/14	5.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	33.0000	26.0000	(21.212)	0	0	0
07/08/2009	ZAAD	2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD	2009/09/14	4.55	Call	Currency Future	2,258.0000	2,191.0000	(2.967)	0	0	0
07/08/2009	ZAAD	2009/09/14	10.35	Put	Currency Future	3,542.0000	3,609.0000	1.892	0	0	0
07/08/2009	ZAAD	2009/09/14	5.70	Put	Currency Future	3.0000	3.0000	-	0	0	0
07/08/2009	ZAAD	2009/09/14	5.25	Call	Currency Future	1,558.0000	1,492.0000	(4.236)	0	0	0
07/08/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	575.0000	635.0000	10.435	0	0	0
07/08/2009	ZAAD	2009/09/14	14.45	Put	Currency Future	7,642.0000	7,709.0000	0.877	0	0	0
07/08/2009	ZAAD	2009/09/14	8.55	Put	Currency Future	1,745.0000	1,811.0000	3.782	0	0	0
07/08/2009	ZAAD	2009/09/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD	2009/09/14	10.70	Put	Currency Future	3,892.0000	3,959.0000	1.721	0	0	0
07/08/2009	ZAAD	2009/09/14	2.25	Call	Currency Future	4,558.0000	4,491.0000	(1.470)	0	0	0
07/08/2009	ZAAD	2009/09/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD	2009/09/14	8.55	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	ZAAD	2009/09/14	8.35	Put	Currency Future	1,546.0000	1,612.0000	4.269	0	0	0
07/08/2009	ZAAD	2009/09/14	9.75	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
07/08/2009	ZAAD	2009/09/14	10.55	Put	Currency Future	3,742.0000	3,809.0000	1.790	0	0	0
07/08/2009	ZAAD	2009/09/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD	2009/09/14	12.70	Put	Currency Future	5,892.0000	5,959.0000	1.137	0	0	0
07/08/2009	ZAAD	2009/09/14	3.75	Call	Currency Future	3,058.0000	2,991.0000	(2.191)	0	0	0
07/08/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	721.0000	657.0000	(8.877)	0	0	0
07/08/2009	ZAAD	2009/09/14	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD	2009/09/14	4.35	Call	Currency Future	2,458.0000	2,391.0000	(2.726)	0	0	0
07/08/2009	ZAAD	2009/09/14	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD	2009/09/14	2.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	13.0000	16.0000	23.077	0	0	0
07/08/2009	ZAAD	2009/09/14	14.55	Put	Currency Future	7,742.0000	7,809.0000	0.865	0	0	0
07/08/2009	ZAAD	2009/09/14	10.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD	2009/09/14	14.70	Put	Currency Future	7,892.0000	7,959.0000	0.849	0	0	0
07/08/2009	ZAAD	2009/09/14	9.75	Put	Currency Future	2,943.0000	3,010.0000	2.277	0	0	0
07/08/2009	ZAAD	2009/09/14	14.50	Put	Currency Future	7,692.0000	7,759.0000	0.871	0	0	0
07/08/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	447.0000	389.0000	(12.975)	0	0	0
07/08/2009	ZAAD	2009/09/14	5.30	Call	Currency Future	1,509.0000	1,442.0000	(4.440)	0	0	0
07/08/2009	ZAAD	2009/09/14	2.35	Call	Currency Future	4,458.0000	4,391.0000	(1.503)	0	0	0
07/08/2009	ZAAD	2009/09/14	5.70	Call	Currency Future	1,111.0000	1,044.0000	(6.031)	0	0	0
07/08/2009	ZAAD	2009/09/14	8.25	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
07/08/2009	ZAAD	2009/09/14	4.45	Call	Currency Future	2,358.0000	2,291.0000	(2.841)	0	0	0
07/08/2009	ZAAD	2009/09/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD	2009/09/14	12.30	Put	Currency Future	5,492.0000	5,559.0000	1.220	0	0	0
07/08/2009	ZAAD	2009/09/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD	2009/09/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD	2009/09/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD	2009/09/14	2.30	Call	Currency Future	4,508.0000	4,441.0000	(1.486)	0	0	0
07/08/2009	ZAAD	2009/09/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD	2009/09/14	0.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD	2009/09/14	3.30	Call	Currency Future	3,508.0000	3,441.0000	(1.910)	0	0	0
07/08/2009	ZAAD	2009/09/14	3.35	Call	Currency Future	3,458.0000	3,391.0000	(1.938)	0	0	0
07/08/2009	ZAAD	2009/09/14	2.40	Call	Currency Future	4,408.0000	4,341.0000	(1.520)	0	0	0
07/08/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	40.0000	48.0000	20.000	0	0	0
07/08/2009	ZAAD	2009/09/14	3.30	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
07/08/2009	ZAAD 2009/09/14	5.35	Call	Currency Future	1,459.0000	1,392.0000	(4.592)	0	0	0
07/08/2009	ZAAD 2009/09/14	5.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	ZAAD 2009/09/14	6.05	Call	Currency Future	769.0000	704.0000	(8.453)	0	0	0
07/08/2009	ZAAD 2009/09/14	6.35	Call	Currency Future	491.0000	431.0000	(12.220)	0	0	0
07/08/2009	ZAAD 2009/09/14	4.30	Call	Currency Future	2,508.0000	2,441.0000	(2.671)	0	0	0
07/08/2009	ZAAD 2009/09/14	8.35	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
07/08/2009	ZAAD 2009/09/14	5.40	Call	Currency Future	1,409.0000	1,342.0000	(4.755)	0	0	0
07/08/2009	ZAAD 2009/09/14	6.05	Put	Currency Future	11.0000	13.0000	18.182	0	0	0
07/08/2009	ZAAD 2009/09/14	6.40	Call	Currency Future	447.0000	389.0000	(12.975)	0	0	0
07/08/2009	ZAAD 2009/09/14	2.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD 2009/09/14	5.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	ZAAD 2009/09/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD 2009/09/14	6.15	Put	Currency Future	16.0000	19.0000	18.750	0	0	0
07/08/2009	ZAAD 2009/09/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD 2009/09/14	3.40	Call	Currency Future	3,408.0000	3,341.0000	(1.966)	0	0	0
07/08/2009	ZAAD 2009/09/14	5.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	ZAAD 2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD 2009/09/14	14.45	Put	Currency Future	7,642.0000	7,709.0000	0.877	0	0	0
07/08/2009	ZAAD 2009/09/14	6.15	Call	Currency Future	674.0000	610.0000	(9.496)	0	0	0
07/08/2009	ZAAD 2009/09/14	8.40	Call	Currency Future	3.0000	3.0000	-	0	0	0
07/08/2009	ZAAD 2009/09/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD 2009/09/14	6.40	Put	Currency Future	40.0000	48.0000	20.000	0	0	0
07/08/2009	ZAAD 2009/09/14	10.30	Put	Currency Future	3,492.0000	3,559.0000	1.919	0	0	0
07/08/2009	ZAAD 2009/09/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD 2009/09/14	3.45	Call	Currency Future	3,358.0000	3,291.0000	(1.995)	0	0	0
07/08/2009	ZAAD 2009/09/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD 2009/09/14	10.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD 2009/09/14	8.40	Put	Currency Future	1,595.0000	1,662.0000	4.201	0	0	0
07/08/2009	ZAAD 2009/09/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD 2009/09/14	8.30	Put	Currency Future	1,496.0000	1,562.0000	4.412	0	0	0
07/08/2009	ZAAD 2009/09/14	6.60	Call	Currency Future	286.0000	237.0000	(17.133)	0	0	0
07/08/2009	ZAAD 2009/09/14	6.65	Call	Currency Future	250.0000	203.0000	(18.800)	0	0	0
07/08/2009	ZAAD 2009/09/14	6.65	Put	Currency Future	92.0000	112.0000	21.739	0	0	0
07/08/2009	ZAAD 2009/09/14	14.60	Put	Currency Future	7,792.0000	7,859.0000	0.860	0	0	0
07/08/2009	ZAAD 2009/09/14	6.60	Put	Currency Future	78.0000	96.0000	23.077	0	0	0
07/08/2009	ZAAD 2009/09/14	8.30	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	ZAAD	2009/09/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	536.0000	475.0000	(11.381)	0	0	0
07/08/2009	ZAAD	2009/09/14	2.45	Call	Currency Future	4,358.0000	4,291.0000	(1.537)	0	0	0
07/08/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	28.0000	34.0000	21.429	0	0	0
07/08/2009	ZAAD	2009/09/14	2.80	Call	Currency Future	0.0000	3,941.0000	100.000	0	0	0
07/08/2009	ZAAD	2009/09/14	3.80	Call	Currency Future	0.0000	2,941.0000	100.000	0	0	0
07/08/2009	ZAAD	2009/09/14	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD	2009/09/14	14.40	Put	Currency Future	7,592.0000	7,659.0000	0.883	0	0	0
07/08/2009	ZAAD	2009/09/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD	2009/09/14	12.40	Put	Currency Future	5,592.0000	5,659.0000	1.198	0	0	0
07/08/2009	ZAAD	2009/09/14	0.55	Call	Currency Future	6,258.0000	6,191.0000	(1.071)	0	0	0
07/08/2009	ZAAD	2009/09/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD	2009/09/14	8.05	Put	Currency Future	1,248.0000	1,314.0000	5.288	0	0	0
07/08/2009	ZAAD	2009/09/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD	2009/09/14	10.40	Put	Currency Future	3,592.0000	3,659.0000	1.865	0	0	0
07/08/2009	ZAAD	2009/09/14	12.55	Put	Currency Future	5,742.0000	5,809.0000	1.167	0	0	0
07/08/2009	ZAAD	2009/09/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD	2009/09/14	10.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD	2009/09/14	9.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	ZAAD	2009/09/14	10.80	Put	Currency Future	0.0000	4,059.0000	100.000	0	0	0
07/08/2009	ZAAD	2009/09/14	8.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
07/08/2009	ZAAD	2009/09/14	9.55	Put	Currency Future	2,743.0000	2,810.0000	2.443	0	0	0
07/08/2009	ZAAD	2009/09/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD	2009/09/14	11.05	Put	Currency Future	4,242.0000	4,309.0000	1.579	0	0	0
07/08/2009	ZAAD	2009/09/14	8.05	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
07/08/2009	ZAAD	2009/09/14	5.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD	2009/09/14	5.05	Call	Currency Future	1,758.0000	1,691.0000	(3.811)	0	0	0
07/08/2009	ZAAD	2009/09/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD	2009/09/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD	2009/09/14	2.05	Call	Currency Future	4,758.0000	4,691.0000	(1.408)	0	0	0
07/08/2009	ZAAD	2009/09/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD	2009/09/14	3.55	Call	Currency Future	3,258.0000	3,191.0000	(2.056)	0	0	0
07/08/2009	ZAAD	2009/09/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD	2009/09/14	14.80	Put	Currency Future	0.0000	8,059.0000	100.000	0	0	0
07/08/2009	ZAAD	2009/09/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD	2009/09/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	ZAAD	2009/09/14	12.80	Put	Currency Future	0.0000	6,059.0000	100.000	0	0	0
07/08/2009	ZAAD	2009/09/14	8.80	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
07/08/2009	ZAAD	2009/09/14	8.80	Put	Currency Future	0.0000	2,061.0000	100.000	0	0	0
07/08/2009	ZAAD	2009/09/14	4.80	Call	Currency Future	0.0000	1,941.0000	100.000	0	0	0
07/08/2009	ZAAD	2009/09/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD	2009/09/14	0.50	Call	Currency Future	6,308.0000	6,241.0000	(1.062)	0	0	0
07/08/2009	ZAAD	2009/09/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD	2009/09/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD	2009/09/14	5.00	Call	Currency Future	1,808.0000	1,741.0000	(3.706)	0	0	0
07/08/2009	ZAAD	2009/09/14	8.00	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
07/08/2009	ZAAD	2009/09/14	8.00	Put	Currency Future	1,199.0000	1,265.0000	5.505	0	0	0
07/08/2009	ZAAD	2009/09/14	11.00	Put	Currency Future	4,192.0000	4,259.0000	1.598	0	0	0
07/08/2009	ZAAD	2009/09/14	9.50	Put	Currency Future	2,693.0000	2,760.0000	2.488	0	0	0
07/08/2009	ZAAD	2009/09/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD	2009/09/14	3.50	Call	Currency Future	3,308.0000	3,241.0000	(2.025)	0	0	0
07/08/2009	ZAAD	2009/09/14	0.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD	2009/09/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD	2009/09/14	2.00	Call	Currency Future	4,808.0000	4,741.0000	(1.394)	0	0	0
07/08/2009	ZAAD	2009/09/14	12.50	Put	Currency Future	5,692.0000	5,759.0000	1.177	0	0	0
07/08/2009	ZAAD	2009/09/14	2.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD	2009/09/14	9.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	ZAAD	2009/12/14			Currency Future	6.8776	6.8095	(0.990)	6.9300	6.9300	714
07/08/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	229.0000	204.0000	(10.917)	0	0	0
07/08/2009	ZAAD	2009/12/14	14.45	Put	Currency Future	7,573.0000	7,641.0000	0.898	0	0	0
07/08/2009	ZAAD	2009/12/14	2.55	Call	Currency Future	4,328.0000	4,260.0000	(1.571)	0	0	0
07/08/2009	ZAAD	2009/12/14	12.70	Put	Currency Future	5,823.0000	5,891.0000	1.168	0	0	0
07/08/2009	ZAAD	2009/12/14	6.05	Put	Currency Future	37.0000	47.0000	27.027	0	0	0
07/08/2009	ZAAD	2009/12/14	12.90	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
07/08/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	478.0000	431.0000	(9.833)	0	0	0
07/08/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	401.0000	445.0000	10.973	0	0	0
07/08/2009	ZAAD	2009/12/14	14.45	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
07/08/2009	ZAAD	2009/12/14	14.55	Put	Currency Future	7,673.0000	7,741.0000	0.886	0	0	0
07/08/2009	ZAAD	2009/12/14	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD	2009/12/14	6.05	Call	Currency Future	864.0000	806.0000	(6.713)	0	0	0
07/08/2009	ZAAD	2009/12/14	6.25	Put	Currency Future	69.0000	83.0000	20.290	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	ZAAD 2009/12/14	6.85	Put	Currency Future	278.0000	311.0000	11.871	0	0	0
07/08/2009	ZAAD 2009/12/14	7.25	Put	Currency Future	546.0000	595.0000	8.974	0	0	0
07/08/2009	ZAAD 2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD 2009/12/14	8.70	Put	Currency Future	1,856.0000	1,921.0000	3.502	0	0	0
07/08/2009	ZAAD 2009/12/14	10.90	Put	Currency Future	0.0000	4,094.0000	100.000	0	0	0
07/08/2009	ZAAD 2009/12/14	6.25	Call	Currency Future	697.0000	642.0000	(7.891)	0	0	0
07/08/2009	ZAAD 2009/12/14	7.15	Put	Currency Future	472.0000	518.0000	9.746	0	0	0
07/08/2009	ZAAD 2009/12/14	10.55	Put	Currency Future	3,677.0000	3,745.0000	1.849	0	0	0
07/08/2009	ZAAD 2009/12/14	8.70	Call	Currency Future	33.0000	30.0000	(9.091)	0	0	0
07/08/2009	ZAAD 2009/12/14	10.65	Put	Currency Future	3,777.0000	3,844.0000	1.774	0	0	0
07/08/2009	ZAAD 2009/12/14	10.90	Call	Currency Future	0.0000	3.0000	100.000	0	0	0
07/08/2009	ZAAD 2009/12/14	6.30	Put	Currency Future	79.0000	95.0000	20.253	0	0	0
07/08/2009	ZAAD 2009/12/14	6.85	Call	Currency Future	306.0000	271.0000	(11.438)	0	0	0
07/08/2009	ZAAD 2009/12/14	6.80	Call	Currency Future	331.0000	291.0000	(12.085)	0	0	0
07/08/2009	ZAAD 2009/12/14	6.55	Put	Currency Future	150.0000	171.0000	14.000	0	0	0
07/08/2009	ZAAD 2009/12/14	7.15	Call	Currency Future	199.0000	178.0000	(10.553)	0	0	0
07/08/2009	ZAAD 2009/12/14	4.55	Put	Currency Future	2.0000	2.0000	-	0	0	0
07/08/2009	ZAAD 2009/12/14	10.70	Call	Currency Future	4.0000	4.0000	-	0	0	0
07/08/2009	ZAAD 2009/12/14	10.35	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
07/08/2009	ZAAD 2009/12/14	9.85	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
07/08/2009	ZAAD 2009/12/14	4.90	Call	Currency Future	0.0000	1,914.0000	100.000	0	0	0
07/08/2009	ZAAD 2009/12/14	6.80	Put	Currency Future	254.0000	281.0000	10.630	0	0	0
07/08/2009	ZAAD 2009/12/14	7.25	Call	Currency Future	174.0000	155.0000	(10.920)	0	0	0
07/08/2009	ZAAD 2009/12/14	12.45	Put	Currency Future	5,574.0000	5,642.0000	1.220	0	0	0
07/08/2009	ZAAD 2009/12/14	6.90	Call	Currency Future	282.0000	252.0000	(10.638)	0	0	0
07/08/2009	ZAAD 2009/12/14	5.55	Call	Currency Future	1,339.0000	1,272.0000	(5.004)	0	0	0
07/08/2009	ZAAD 2009/12/14	2.70	Call	Currency Future	4,178.0000	4,110.0000	(1.628)	0	0	0
07/08/2009	ZAAD 2009/12/14	8.35	Put	Currency Future	1,519.0000	1,582.0000	4.147	0	0	0
07/08/2009	ZAAD 2009/12/14	8.90	Call	Currency Future	0.0000	24.0000	100.000	0	0	0
07/08/2009	ZAAD 2009/12/14	6.80	Call	Currency Future	331.0000	291.0000	(12.085)	0	0	0
07/08/2009	ZAAD 2009/12/14	6.80	Put	Currency Future	254.0000	281.0000	10.630	0	0	0
07/08/2009	ZAAD 2009/12/14	6.60	Put	Currency Future	168.0000	190.0000	13.095	0	0	0
07/08/2009	ZAAD 2009/12/14	6.20	Call	Currency Future	737.0000	682.0000	(7.463)	0	0	0
07/08/2009	ZAAD 2009/12/14	7.15	Call	Currency Future	199.0000	178.0000	(10.553)	0	0	0
07/08/2009	ZAAD 2009/12/14	10.45	Put	Currency Future	3,578.0000	3,645.0000	1.873	0	0	0
07/08/2009	ZAAD 2009/12/14	4.55	Call	Currency Future	2,330.0000	2,262.0000	(2.918)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	ZAAD 2009/12/14	10.70	Put	Currency Future	3,826.0000	3,894.0000	1.777	0	0	0
07/08/2009	ZAAD 2009/12/14	9.85	Put	Currency Future	2,982.0000	3,049.0000	2.247	0	0	0
07/08/2009	ZAAD 2009/12/14	8.90	Put	Currency Future	0.0000	2,115.0000	100.000	0	0	0
07/08/2009	ZAAD 2009/12/14	6.30	Call	Currency Future	657.0000	604.0000	(8.067)	0	0	0
07/08/2009	ZAAD 2009/12/14	6.70	Put	Currency Future	208.0000	233.0000	12.019	0	0	0
07/08/2009	ZAAD 2009/12/14	6.20	Put	Currency Future	59.0000	72.0000	22.034	0	0	0
07/08/2009	ZAAD 2009/12/14	6.95	Call	Currency Future	263.0000	235.0000	(10.646)	0	0	0
07/08/2009	ZAAD 2009/12/14	3.45	Call	Currency Future	3,428.0000	3,360.0000	(1.984)	0	0	0
07/08/2009	ZAAD 2009/12/14	6.90	Put	Currency Future	305.0000	343.0000	12.459	0	0	0
07/08/2009	ZAAD 2009/12/14	5.55	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
07/08/2009	ZAAD 2009/12/14	5.70	Put	Currency Future	15.0000	17.0000	13.333	0	0	0
07/08/2009	ZAAD 2009/12/14	12.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	ZAAD 2009/12/14	12.90	Put	Currency Future	0.0000	6,091.0000	100.000	0	0	0
07/08/2009	ZAAD 2009/12/14	6.30	Call	Currency Future	657.0000	604.0000	(8.067)	0	0	0
07/08/2009	ZAAD 2009/12/14	6.70	Call	Currency Future	386.0000	343.0000	(11.140)	0	0	0
07/08/2009	ZAAD 2009/12/14	6.50	Put	Currency Future	133.0000	153.0000	15.038	0	0	0
07/08/2009	ZAAD 2009/12/14	6.95	Put	Currency Future	336.0000	376.0000	11.905	0	0	0
07/08/2009	ZAAD 2009/12/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD 2009/12/14	8.55	Put	Currency Future	1,710.0000	1,775.0000	3.801	0	0	0
07/08/2009	ZAAD 2009/12/14	12.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	ZAAD 2009/12/14	11.35	Put	Currency Future	4,475.0000	4,543.0000	1.520	0	0	0
07/08/2009	ZAAD 2009/12/14	4.90	Put	Currency Future	0.0000	4.0000	100.000	0	0	0
07/08/2009	ZAAD 2009/12/14	7.15	Put	Currency Future	472.0000	518.0000	9.746	0	0	0
07/08/2009	ZAAD 2009/12/14	2.45	Call	Currency Future	4,428.0000	4,360.0000	(1.536)	0	0	0
07/08/2009	ZAAD 2009/12/14	10.55	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
07/08/2009	ZAAD 2009/12/14	4.70	Put	Currency Future	3.0000	3.0000	-	0	0	0
07/08/2009	ZAAD 2009/12/14	11.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
07/08/2009	ZAAD 2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD 2009/12/14	6.30	Put	Currency Future	79.0000	95.0000	20.253	0	0	0
07/08/2009	ZAAD 2009/12/14	6.55	Put	Currency Future	150.0000	171.0000	14.000	0	0	0
07/08/2009	ZAAD 2009/12/14	6.65	Call	Currency Future	415.0000	371.0000	(10.602)	0	0	0
07/08/2009	ZAAD 2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD 2009/12/14	6.15	Call	Currency Future	779.0000	722.0000	(7.317)	0	0	0
07/08/2009	ZAAD 2009/12/14	3.50	Call	Currency Future	3,378.0000	3,310.0000	(2.013)	0	0	0
07/08/2009	ZAAD 2009/12/14	8.55	Call	Currency Future	38.0000	34.0000	(10.526)	0	0	0
07/08/2009	ZAAD 2009/12/14	5.70	Call	Currency Future	1,193.0000	1,126.0000	(5.616)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	ZAAD 2009/12/14	8.35	Call	Currency Future	46.0000	42.0000	(8.696)	0	0	0
07/08/2009	ZAAD 2009/12/14	14.90	Put	Currency Future	0.0000	8,091.0000	100.000	0	0	0
07/08/2009	ZAAD 2009/12/14	6.75	Call	Currency Future	358.0000	316.0000	(11.732)	0	0	0
07/08/2009	ZAAD 2009/12/14	6.65	Put	Currency Future	187.0000	211.0000	12.834	0	0	0
07/08/2009	ZAAD 2009/12/14	7.05	Put	Currency Future	401.0000	445.0000	10.973	0	0	0
07/08/2009	ZAAD 2009/12/14	4.45	Call	Currency Future	2,429.0000	2,361.0000	(2.800)	0	0	0
07/08/2009	ZAAD 2009/12/14	6.15	Put	Currency Future	51.0000	63.0000	23.529	0	0	0
07/08/2009	ZAAD 2009/12/14	2.50	Call	Currency Future	4,378.0000	4,310.0000	(1.553)	0	0	0
07/08/2009	ZAAD 2009/12/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD 2009/12/14	3.70	Call	Currency Future	3,178.0000	3,110.0000	(2.140)	0	0	0
07/08/2009	ZAAD 2009/12/14	12.85	Put	Currency Future	5,973.0000	6,041.0000	1.138	0	0	0
07/08/2009	ZAAD 2009/12/14	4.45	Put	Currency Future	2.0000	2.0000	-	0	0	0
07/08/2009	ZAAD 2009/12/14	4.70	Call	Currency Future	2,180.0000	2,112.0000	(3.119)	0	0	0
07/08/2009	ZAAD 2009/12/14	5.35	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
07/08/2009	ZAAD 2009/12/14	6.00	Call	Currency Future	909.0000	849.0000	(6.601)	0	0	0
07/08/2009	ZAAD 2009/12/14	6.90	Call	Currency Future	282.0000	252.0000	(10.638)	0	0	0
07/08/2009	ZAAD 2009/12/14	7.05	Call	Currency Future	229.0000	204.0000	(10.917)	0	0	0
07/08/2009	ZAAD 2009/12/14	5.45	Call	Currency Future	1,438.0000	1,370.0000	(4.729)	0	0	0
07/08/2009	ZAAD 2009/12/14	14.50	Put	Currency Future	7,623.0000	7,691.0000	0.892	0	0	0
07/08/2009	ZAAD 2009/12/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD 2009/12/14	5.35	Call	Currency Future	1,536.0000	1,469.0000	(4.362)	0	0	0
07/08/2009	ZAAD 2009/12/14	6.00	Put	Currency Future	31.0000	40.0000	29.032	0	0	0
07/08/2009	ZAAD 2009/12/14	6.90	Put	Currency Future	305.0000	343.0000	12.459	0	0	0
07/08/2009	ZAAD 2009/12/14	6.50	Call	Currency Future	511.0000	463.0000	(9.393)	0	0	0
07/08/2009	ZAAD 2009/12/14	10.45	Call	Currency Future	5.0000	5.0000	-	0	0	0
07/08/2009	ZAAD 2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD 2009/12/14	6.85	Call	Currency Future	306.0000	271.0000	(11.438)	0	0	0
07/08/2009	ZAAD 2009/12/14	4.40	Call	Currency Future	2,479.0000	2,411.0000	(2.743)	0	0	0
07/08/2009	ZAAD 2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD 2009/12/14	6.20	Put	Currency Future	59.0000	72.0000	22.034	0	0	0
07/08/2009	ZAAD 2009/12/14	6.75	Put	Currency Future	230.0000	257.0000	11.739	0	0	0
07/08/2009	ZAAD 2009/12/14	6.55	Call	Currency Future	478.0000	431.0000	(9.833)	0	0	0
07/08/2009	ZAAD 2009/12/14	6.95	Call	Currency Future	263.0000	235.0000	(10.646)	0	0	0
07/08/2009	ZAAD 2009/12/14	12.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	ZAAD 2009/12/14	12.50	Put	Currency Future	5,624.0000	5,692.0000	1.209	0	0	0
07/08/2009	ZAAD 2009/12/14	6.85	Put	Currency Future	278.0000	311.0000	11.871	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	ZAAD	2009/12/14	5.40	Call	Currency Future	1,487.0000	1,419.0000	(4.573)	0	0	0
07/08/2009	ZAAD	2009/12/14	3.35	Call	Currency Future	3,528.0000	3,460.0000	(1.927)	0	0	0
07/08/2009	ZAAD	2009/12/14	0.85	Call	Currency Future	6,028.0000	5,960.0000	(1.128)	0	0	0
07/08/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	737.0000	682.0000	(7.463)	0	0	0
07/08/2009	ZAAD	2009/12/14	6.60	Call	Currency Future	446.0000	400.0000	(10.314)	0	0	0
07/08/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	336.0000	376.0000	11.905	0	0	0
07/08/2009	ZAAD	2009/12/14	8.45	Put	Currency Future	1,614.0000	1,678.0000	3.965	0	0	0
07/08/2009	ZAAD	2009/12/14	12.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	546.0000	496.0000	(9.158)	0	0	0
07/08/2009	ZAAD	2009/12/14	7.30	Call	Currency Future	162.0000	145.0000	(10.494)	0	0	0
07/08/2009	ZAAD	2009/12/14	5.45	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
07/08/2009	ZAAD	2009/12/14	14.65	Put	Currency Future	7,773.0000	7,841.0000	0.875	0	0	0
07/08/2009	ZAAD	2009/12/14	7.10	Call	Currency Future	214.0000	190.0000	(11.215)	0	0	0
07/08/2009	ZAAD	2009/12/14	8.45	Call	Currency Future	42.0000	38.0000	(9.524)	0	0	0
07/08/2009	ZAAD	2009/12/14	12.65	Put	Currency Future	5,773.0000	5,841.0000	1.178	0	0	0
07/08/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	104.0000	121.0000	16.346	0	0	0
07/08/2009	ZAAD	2009/12/14	7.00	Call	Currency Future	246.0000	219.0000	(10.976)	0	0	0
07/08/2009	ZAAD	2009/12/14	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	582.0000	531.0000	(8.763)	0	0	0
07/08/2009	ZAAD	2009/12/14	7.00	Put	Currency Future	368.0000	410.0000	11.413	0	0	0
07/08/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	91.0000	107.0000	17.582	0	0	0
07/08/2009	ZAAD	2009/12/14	4.40	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
07/08/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	118.0000	137.0000	16.102	0	0	0
07/08/2009	ZAAD	2009/12/14	7.10	Put	Currency Future	436.0000	481.0000	10.321	0	0	0
07/08/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	619.0000	567.0000	(8.401)	0	0	0
07/08/2009	ZAAD	2009/12/14	12.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	104.0000	121.0000	16.346	0	0	0
07/08/2009	ZAAD	2009/12/14	7.30	Put	Currency Future	585.0000	635.0000	8.547	0	0	0
07/08/2009	ZAAD	2009/12/14	10.50	Put	Currency Future	3,627.0000	3,695.0000	1.875	0	0	0
07/08/2009	ZAAD	2009/12/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD	2009/12/14	7.20	Call	Currency Future	186.0000	166.0000	(10.753)	0	0	0
07/08/2009	ZAAD	2009/12/14	10.50	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
07/08/2009	ZAAD	2009/12/14	3.40	Call	Currency Future	3,478.0000	3,410.0000	(1.955)	0	0	0
07/08/2009	ZAAD	2009/12/14	7.20	Put	Currency Future	508.0000	556.0000	9.449	0	0	0
07/08/2009	ZAAD	2009/12/14	12.35	Put	Currency Future	5,474.0000	5,542.0000	1.242	0	0	0
07/08/2009	ZAAD	2009/12/14	3.50	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
07/08/2009	ZAAD 2009/12/14	8.40	Call	Currency Future	44.0000	40.0000	(9.091)	0	0	0
07/08/2009	ZAAD 2009/12/14	14.35	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
07/08/2009	ZAAD 2009/12/14	2.40	Call	Currency Future	4,478.0000	4,410.0000	(1.519)	0	0	0
07/08/2009	ZAAD 2009/12/14	2.35	Call	Currency Future	4,528.0000	4,460.0000	(1.502)	0	0	0
07/08/2009	ZAAD 2009/12/14	14.35	Put	Currency Future	7,473.0000	7,541.0000	0.910	0	0	0
07/08/2009	ZAAD 2009/12/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD 2009/12/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD 2009/12/14	5.90	Call	Currency Future	999.0000	938.0000	(6.106)	0	0	0
07/08/2009	ZAAD 2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD 2009/12/14	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD 2009/12/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD 2009/12/14	4.50	Call	Currency Future	2,379.0000	2,311.0000	(2.858)	0	0	0
07/08/2009	ZAAD 2009/12/14	8.40	Put	Currency Future	1,566.0000	1,630.0000	4.087	0	0	0
07/08/2009	ZAAD 2009/12/14	5.90	Put	Currency Future	22.0000	29.0000	31.818	0	0	0
07/08/2009	ZAAD 2009/12/14	6.40	Call	Currency Future	582.0000	531.0000	(8.763)	0	0	0
07/08/2009	ZAAD 2009/12/14	3.85	Call	Currency Future	3,028.0000	2,960.0000	(2.246)	0	0	0
07/08/2009	ZAAD 2009/12/14	2.75	Call	Currency Future	4,128.0000	4,060.0000	(1.647)	0	0	0
07/08/2009	ZAAD 2009/12/14	4.50	Put	Currency Future	2.0000	2.0000	-	0	0	0
07/08/2009	ZAAD 2009/12/14	5.40	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
07/08/2009	ZAAD 2009/12/14	6.10	Call	Currency Future	821.0000	764.0000	(6.943)	0	0	0
07/08/2009	ZAAD 2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD 2009/12/14	12.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	ZAAD 2009/12/14	5.50	Call	Currency Future	1,388.0000	1,321.0000	(4.827)	0	0	0
07/08/2009	ZAAD 2009/12/14	10.40	Put	Currency Future	3,528.0000	3,595.0000	1.899	0	0	0
07/08/2009	ZAAD 2009/12/14	12.75	Put	Currency Future	5,873.0000	5,941.0000	1.158	0	0	0
07/08/2009	ZAAD 2009/12/14	8.50	Put	Currency Future	1,662.0000	1,727.0000	3.911	0	0	0
07/08/2009	ZAAD 2009/12/14	10.40	Call	Currency Future	5.0000	5.0000	-	0	0	0
07/08/2009	ZAAD 2009/12/14	10.75	Put	Currency Future	3,876.0000	3,944.0000	1.754	0	0	0
07/08/2009	ZAAD 2009/12/14	4.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	ZAAD 2009/12/14	8.50	Call	Currency Future	40.0000	36.0000	(10.000)	0	0	0
07/08/2009	ZAAD 2009/12/14	14.40	Put	Currency Future	7,523.0000	7,591.0000	0.904	0	0	0
07/08/2009	ZAAD 2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD 2009/12/14	8.10	Call	Currency Future	60.0000	54.0000	(10.000)	0	0	0
07/08/2009	ZAAD 2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD 2009/12/14	5.50	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
07/08/2009	ZAAD 2009/12/14	6.10	Put	Currency Future	44.0000	54.0000	22.727	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	ZAAD 2009/12/14	12.60	Put	Currency Future	5,723.0000	5,791.0000	1.188	0	0	0
07/08/2009	ZAAD 2009/12/14	12.40	Put	Currency Future	5,524.0000	5,592.0000	1.231	0	0	0
07/08/2009	ZAAD 2009/12/14	6.45	Put	Currency Future	118.0000	137.0000	16.102	0	0	0
07/08/2009	ZAAD 2009/12/14	3.60	Call	Currency Future	3,278.0000	3,210.0000	(2.074)	0	0	0
07/08/2009	ZAAD 2009/12/14	12.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	ZAAD 2009/12/14	14.40	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
07/08/2009	ZAAD 2009/12/14	10.65	Call	Currency Future	4.0000	4.0000	-	0	0	0
07/08/2009	ZAAD 2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD 2009/12/14	14.75	Put	Currency Future	7,873.0000	7,941.0000	0.864	0	0	0
07/08/2009	ZAAD 2009/12/14	12.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	ZAAD 2009/12/14	9.60	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
07/08/2009	ZAAD 2009/12/14	10.75	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
07/08/2009	ZAAD 2009/12/14	10.35	Put	Currency Future	3,478.0000	3,545.0000	1.926	0	0	0
07/08/2009	ZAAD 2009/12/14	6.65	Put	Currency Future	187.0000	211.0000	12.834	0	0	0
07/08/2009	ZAAD 2009/12/14	6.45	Call	Currency Future	546.0000	496.0000	(9.158)	0	0	0
07/08/2009	ZAAD 2009/12/14	5.10	Put	Currency Future	6.0000	6.0000	-	0	0	0
07/08/2009	ZAAD 2009/12/14	8.75	Put	Currency Future	1,904.0000	1,969.0000	3.414	0	0	0
07/08/2009	ZAAD 2009/12/14	4.35	Call	Currency Future	2,529.0000	2,461.0000	(2.689)	0	0	0
07/08/2009	ZAAD 2009/12/14	6.70	Call	Currency Future	386.0000	343.0000	(11.140)	0	0	0
07/08/2009	ZAAD 2009/12/14	3.90	Call	Currency Future	0.0000	2,910.0000	100.000	0	0	0
07/08/2009	ZAAD 2009/12/14	8.60	Call	Currency Future	36.0000	33.0000	(8.333)	0	0	0
07/08/2009	ZAAD 2009/12/14	6.70	Put	Currency Future	208.0000	233.0000	12.019	0	0	0
07/08/2009	ZAAD 2009/12/14	10.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
07/08/2009	ZAAD 2009/12/14	6.65	Call	Currency Future	415.0000	371.0000	(10.602)	0	0	0
07/08/2009	ZAAD 2009/12/14	2.90	Call	Currency Future	0.0000	3,910.0000	100.000	0	0	0
07/08/2009	ZAAD 2009/12/14	10.60	Put	Currency Future	3,727.0000	3,794.0000	1.798	0	0	0
07/08/2009	ZAAD 2009/12/14	5.95	Call	Currency Future	954.0000	893.0000	(6.394)	0	0	0
07/08/2009	ZAAD 2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD 2009/12/14	6.35	Call	Currency Future	619.0000	567.0000	(8.401)	0	0	0
07/08/2009	ZAAD 2009/12/14	5.95	Put	Currency Future	26.0000	34.0000	30.769	0	0	0
07/08/2009	ZAAD 2009/12/14	14.60	Put	Currency Future	7,723.0000	7,791.0000	0.880	0	0	0
07/08/2009	ZAAD 2009/12/14	5.10	Call	Currency Future	1,783.0000	1,715.0000	(3.814)	0	0	0
07/08/2009	ZAAD 2009/12/14	8.60	Put	Currency Future	1,759.0000	1,823.0000	3.638	0	0	0
07/08/2009	ZAAD 2009/12/14	6.35	Put	Currency Future	91.0000	107.0000	17.582	0	0	0
07/08/2009	ZAAD 2009/12/14	8.10	Put	Currency Future	1,283.0000	1,345.0000	4.832	0	0	0
07/08/2009	ZAAD 2009/12/14	5.60	Put	Currency Future	13.0000	14.0000	7.692	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	ZAAD 2009/12/14	2.10	Call	Currency Future	4,778.0000	4,710.0000	(1.423)	0	0	0
07/08/2009	ZAAD 2009/12/14	2.60	Call	Currency Future	4,278.0000	4,210.0000	(1.590)	0	0	0
07/08/2009	ZAAD 2009/12/14	0.60	Call	Currency Future	6,278.0000	6,210.0000	(1.083)	0	0	0
07/08/2009	ZAAD 2009/12/14	4.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
07/08/2009	ZAAD 2009/12/14	8.75	Call	Currency Future	32.0000	29.0000	(9.375)	0	0	0
07/08/2009	ZAAD 2009/12/14	12.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	ZAAD 2009/12/14	5.60	Call	Currency Future	1,290.0000	1,224.0000	(5.116)	0	0	0
07/08/2009	ZAAD 2009/12/14	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD 2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD 2009/12/14	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD 2009/12/14	4.60	Call	Currency Future	2,280.0000	2,212.0000	(2.982)	0	0	0
07/08/2009	ZAAD 2009/12/14	3.75	Call	Currency Future	3,128.0000	3,060.0000	(2.174)	0	0	0
07/08/2009	ZAAD 2009/12/14	11.10	Put	Currency Future	4,225.0000	4,293.0000	1.609	0	0	0
07/08/2009	ZAAD 2009/12/14	2.65	Call	Currency Future	4,228.0000	4,160.0000	(1.608)	0	0	0
07/08/2009	ZAAD 2009/12/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD 2009/12/14	9.60	Put	Currency Future	2,735.0000	2,801.0000	2.413	0	0	0
07/08/2009	ZAAD 2009/12/14	3.65	Call	Currency Future	3,228.0000	3,160.0000	(2.107)	0	0	0
07/08/2009	ZAAD 2009/12/14	4.75	Call	Currency Future	2,131.0000	2,063.0000	(3.191)	0	0	0
07/08/2009	ZAAD 2009/12/14	11.10	Call	Currency Future	3.0000	3.0000	-	0	0	0
07/08/2009	ZAAD 2009/12/14	5.65	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
07/08/2009	ZAAD 2009/12/14	4.75	Put	Currency Future	3.0000	3.0000	-	0	0	0
07/08/2009	ZAAD 2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD 2009/12/14	8.65	Call	Currency Future	35.0000	31.0000	(11.429)	0	0	0
07/08/2009	ZAAD 2009/12/14	8.65	Put	Currency Future	1,807.0000	1,872.0000	3.597	0	0	0
07/08/2009	ZAAD 2009/12/14	5.75	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
07/08/2009	ZAAD 2009/12/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD 2009/12/14	5.75	Call	Currency Future	1,144.0000	1,078.0000	(5.769)	0	0	0
07/08/2009	ZAAD 2009/12/14	4.65	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
07/08/2009	ZAAD 2009/12/14	5.65	Call	Currency Future	1,242.0000	1,175.0000	(5.395)	0	0	0
07/08/2009	ZAAD 2009/12/14	14.70	Put	Currency Future	7,823.0000	7,891.0000	0.869	0	0	0
07/08/2009	ZAAD 2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD 2009/12/14	4.65	Call	Currency Future	2,230.0000	2,162.0000	(3.049)	0	0	0
07/08/2009	ZAAD 2009/12/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD 2009/12/14	11.05	Put	Currency Future	4,175.0000	4,243.0000	1.629	0	0	0
07/08/2009	ZAAD 2009/12/14	11.05	Call	Currency Future	3.0000	3.0000	-	0	0	0
07/08/2009	ZAAD 2009/12/14	12.55	Call	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	ZAAD	2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD	2009/12/14	12.55	Put	Currency Future	5,673.0000	5,741.0000	1.199	0	0	0
07/08/2009	ZAAD	2009/12/14	9.55	Put	Currency Future	2,685.0000	2,752.0000	2.495	0	0	0
07/08/2009	ZAAD	2009/12/14	9.55	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
07/08/2009	ZAAD	2009/12/14	8.05	Put	Currency Future	1,236.0000	1,298.0000	5.016	0	0	0
07/08/2009	ZAAD	2009/12/14	3.55	Call	Currency Future	3,328.0000	3,260.0000	(2.043)	0	0	0
07/08/2009	ZAAD	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD	2009/12/14	5.05	Call	Currency Future	1,833.0000	1,765.0000	(3.710)	0	0	0
07/08/2009	ZAAD	2009/12/14	5.05	Put	Currency Future	5.0000	5.0000	-	0	0	0
07/08/2009	ZAAD	2009/12/14	8.05	Call	Currency Future	64.0000	57.0000	(10.938)	0	0	0
07/08/2009	ZAAD	2009/12/14	0.55	Call	Currency Future	6,328.0000	6,260.0000	(1.075)	0	0	0
07/08/2009	ZAAD	2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD	2009/12/14	2.05	Call	Currency Future	4,828.0000	4,760.0000	(1.408)	0	0	0
07/08/2009	ZAAD	2010/03/15			Currency Future	6.9348	6.8678	(0.966)	0.0000	0.0000	4
07/08/2009	ZAAD	2010/03/15	4.65	Call	Currency Future	2,291.0000	2,225.0000	(2.881)	0	0	0
07/08/2009	ZAAD	2010/03/15	10.45	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
07/08/2009	ZAAD	2010/03/15	6.05	Put	Currency Future	63.0000	73.0000	15.873	0	0	0
07/08/2009	ZAAD	2010/03/15	6.75	Call	Currency Future	479.0000	440.0000	(8.142)	0	0	0
07/08/2009	ZAAD	2010/03/15	6.95	Call	Currency Future	385.0000	356.0000	(7.532)	0	0	0
07/08/2009	ZAAD	2010/03/15	14.65	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
07/08/2009	ZAAD	2010/03/15	10.45	Put	Currency Future	3,530.0000	3,595.0000	1.841	0	0	0
07/08/2009	ZAAD	2010/03/15	6.05	Call	Currency Future	947.0000	891.0000	(5.913)	0	0	0
07/08/2009	ZAAD	2010/03/15	4.85	Call	Currency Future	2,094.0000	2,027.0000	(3.200)	0	0	0
07/08/2009	ZAAD	2010/03/15	6.85	Call	Currency Future	430.0000	394.0000	(8.372)	0	0	0
07/08/2009	ZAAD	2010/03/15	14.65	Put	Currency Future	7,717.0000	7,784.0000	0.868	0	0	0
07/08/2009	ZAAD	2010/03/15	8.45	Put	Currency Future	1,619.0000	1,679.0000	3.706	0	0	0
07/08/2009	ZAAD	2010/03/15	5.50	Call	Currency Future	1,458.0000	1,392.0000	(4.527)	0	0	0
07/08/2009	ZAAD	2010/03/15	6.75	Put	Currency Future	294.0000	322.0000	9.524	0	0	0
07/08/2009	ZAAD	2010/03/15	12.65	Put	Currency Future	5,719.0000	5,786.0000	1.172	0	0	0
07/08/2009	ZAAD	2010/03/15	3.45	Call	Currency Future	3,485.0000	3,418.0000	(1.923)	0	0	0
07/08/2009	ZAAD	2010/03/15	14.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
07/08/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	226.0000	250.0000	10.619	0	0	0
07/08/2009	ZAAD	2010/03/15	6.95	Put	Currency Future	400.0000	438.0000	9.500	0	0	0
07/08/2009	ZAAD	2010/03/15	12.65	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
07/08/2009	ZAAD	2010/03/15	5.45	Put	Currency Future	22.0000	22.0000	-	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
07/08/2009	ZAAD 2010/03/15	14.50	Put	Currency Future	7,567.0000	7,634.0000	0.885	0	0	0
07/08/2009	ZAAD 2010/03/15	6.60	Put	Currency Future	226.0000	250.0000	10.619	0	0	0
07/08/2009	ZAAD 2010/03/15	10.65	Put	Currency Future	3,727.0000	3,793.0000	1.771	0	0	0
07/08/2009	ZAAD 2010/03/15	2.45	Call	Currency Future	4,485.0000	4,418.0000	(1.494)	0	0	0
07/08/2009	ZAAD 2010/03/15	8.40	Put	Currency Future	1,573.0000	1,632.0000	3.751	0	0	0
07/08/2009	ZAAD 2010/03/15	3.50	Call	Currency Future	3,435.0000	3,368.0000	(1.951)	0	0	0
07/08/2009	ZAAD 2010/03/15	6.60	Call	Currency Future	561.0000	518.0000	(7.665)	0	0	0
07/08/2009	ZAAD 2010/03/15	10.65	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
07/08/2009	ZAAD 2010/03/15	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD 2010/03/15	8.40	Call	Currency Future	108.0000	100.0000	(7.407)	0	0	0
07/08/2009	ZAAD 2010/03/15	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD 2010/03/15	14.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
07/08/2009	ZAAD 2010/03/15	5.65	Call	Currency Future	1,314.0000	1,248.0000	(5.023)	0	0	0
07/08/2009	ZAAD 2010/03/15	8.45	Call	Currency Future	104.0000	97.0000	(6.731)	0	0	0
07/08/2009	ZAAD 2010/03/15	5.40	Put	Currency Future	20.0000	21.0000	5.000	0	0	0
07/08/2009	ZAAD 2010/03/15	12.50	Put	Currency Future	5,569.0000	5,636.0000	1.203	0	0	0
07/08/2009	ZAAD 2010/03/15	10.60	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
07/08/2009	ZAAD 2010/03/15	6.85	Put	Currency Future	345.0000	376.0000	8.986	0	0	0
07/08/2009	ZAAD 2010/03/15	6.20	Put	Currency Future	94.0000	108.0000	14.894	0	0	0
07/08/2009	ZAAD 2010/03/15	3.65	Call	Currency Future	3,285.0000	3,218.0000	(2.040)	0	0	0
07/08/2009	ZAAD 2010/03/15	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD 2010/03/15	5.40	Call	Currency Future	1,555.0000	1,489.0000	(4.244)	0	0	0
07/08/2009	ZAAD 2010/03/15	12.50	Call	Currency Future	4.0000	4.0000	-	0	0	0
07/08/2009	ZAAD 2010/03/15	14.60	Put	Currency Future	7,667.0000	7,734.0000	0.874	0	0	0
07/08/2009	ZAAD 2010/03/15	6.65	Put	Currency Future	248.0000	273.0000	10.081	0	0	0
07/08/2009	ZAAD 2010/03/15	6.20	Call	Currency Future	829.0000	776.0000	(6.393)	0	0	0
07/08/2009	ZAAD 2010/03/15	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD 2010/03/15	4.45	Put	Currency Future	5.0000	5.0000	-	0	0	0
07/08/2009	ZAAD 2010/03/15	4.40	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
07/08/2009	ZAAD 2010/03/15	10.50	Put	Currency Future	3,579.0000	3,644.0000	1.816	0	0	0
07/08/2009	ZAAD 2010/03/15	10.60	Put	Currency Future	3,678.0000	3,743.0000	1.767	0	0	0
07/08/2009	ZAAD 2010/03/15	6.30	Call	Currency Future	755.0000	705.0000	(6.623)	0	0	0
07/08/2009	ZAAD 2010/03/15	2.65	Call	Currency Future	4,285.0000	4,218.0000	(1.564)	0	0	0
07/08/2009	ZAAD 2010/03/15	5.45	Call	Currency Future	1,507.0000	1,440.0000	(4.446)	0	0	0
07/08/2009	ZAAD 2010/03/15	4.40	Call	Currency Future	2,539.0000	2,472.0000	(2.639)	0	0	0
07/08/2009	ZAAD 2010/03/15	5.50	Put	Currency Future	24.0000	24.0000	-	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
07/08/2009	ZAAD 2010/03/15	12.60	Put	Currency Future	5,669.0000	5,736.0000	1.182	0	0	0
07/08/2009	ZAAD 2010/03/15	6.65	Call	Currency Future	532.0000	491.0000	(7.707)	0	0	0
07/08/2009	ZAAD 2010/03/15	6.30	Put	Currency Future	121.0000	137.0000	13.223	0	0	0
07/08/2009	ZAAD 2010/03/15	5.65	Put	Currency Future	29.0000	30.0000	3.448	0	0	0
07/08/2009	ZAAD 2010/03/15	4.45	Call	Currency Future	2,489.0000	2,423.0000	(2.652)	0	0	0
07/08/2009	ZAAD 2010/03/15	10.40	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
07/08/2009	ZAAD 2010/03/15	8.50	Call	Currency Future	100.0000	94.0000	(6.000)	0	0	0
07/08/2009	ZAAD 2010/03/15	14.95	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
07/08/2009	ZAAD 2010/03/15	8.60	Put	Currency Future	1,759.0000	1,820.0000	3.468	0	0	0
07/08/2009	ZAAD 2010/03/15	7.00	Put	Currency Future	432.0000	471.0000	9.028	0	0	0
07/08/2009	ZAAD 2010/03/15	4.65	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
07/08/2009	ZAAD 2010/03/15	12.45	Call	Currency Future	4.0000	4.0000	-	0	0	0
07/08/2009	ZAAD 2010/03/15	10.40	Put	Currency Future	3,481.0000	3,546.0000	1.867	0	0	0
07/08/2009	ZAAD 2010/03/15	8.50	Put	Currency Future	1,666.0000	1,726.0000	3.601	0	0	0
07/08/2009	ZAAD 2010/03/15	8.95	Put	Currency Future	0.0000	2,149.0000	100.000	0	0	0
07/08/2009	ZAAD 2010/03/15	12.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
07/08/2009	ZAAD 2010/03/15	6.60	Call	Currency Future	561.0000	518.0000	(7.665)	0	0	0
07/08/2009	ZAAD 2010/03/15	7.10	Call	Currency Future	332.0000	306.0000	(7.831)	0	0	0
07/08/2009	ZAAD 2010/03/15	8.65	Put	Currency Future	1,806.0000	1,867.0000	3.378	0	0	0
07/08/2009	ZAAD 2010/03/15	12.45	Put	Currency Future	5,519.0000	5,586.0000	1.214	0	0	0
07/08/2009	ZAAD 2010/03/15	12.40	Call	Currency Future	4.0000	4.0000	-	0	0	0
07/08/2009	ZAAD 2010/03/15	4.50	Put	Currency Future	5.0000	5.0000	-	0	0	0
07/08/2009	ZAAD 2010/03/15	10.95	Call	Currency Future	0.0000	8.0000	100.000	0	0	0
07/08/2009	ZAAD 2010/03/15	8.60	Call	Currency Future	94.0000	88.0000	(6.383)	0	0	0
07/08/2009	ZAAD 2010/03/15	7.10	Put	Currency Future	497.0000	538.0000	8.249	0	0	0
07/08/2009	ZAAD 2010/03/15	6.80	Call	Currency Future	454.0000	416.0000	(8.370)	0	0	0
07/08/2009	ZAAD 2010/03/15	8.65	Call	Currency Future	91.0000	85.0000	(6.593)	0	0	0
07/08/2009	ZAAD 2010/03/15	12.40	Put	Currency Future	5,469.0000	5,536.0000	1.225	0	0	0
07/08/2009	ZAAD 2010/03/15	10.50	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
07/08/2009	ZAAD 2010/03/15	10.95	Put	Currency Future	0.0000	4,090.0000	100.000	0	0	0
07/08/2009	ZAAD 2010/03/15	5.60	Call	Currency Future	1,362.0000	1,296.0000	(4.846)	0	0	0
07/08/2009	ZAAD 2010/03/15	6.70	Call	Currency Future	505.0000	465.0000	(7.921)	0	0	0
07/08/2009	ZAAD 2010/03/15	6.15	Call	Currency Future	868.0000	813.0000	(6.336)	0	0	0
07/08/2009	ZAAD 2010/03/15	6.80	Put	Currency Future	319.0000	348.0000	9.091	0	0	0
07/08/2009	ZAAD 2010/03/15	14.75	Put	Currency Future	7,817.0000	7,884.0000	0.857	0	0	0
07/08/2009	ZAAD 2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	ZAAD	2010/03/15	12.70	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
07/08/2009	ZAAD	2010/03/15	12.95	Call	Currency Future	0.0000	3.0000	100.000	0	0	0
07/08/2009	ZAAD	2010/03/15	2.60	Call	Currency Future	4,335.0000	4,268.0000	(1.546)	0	0	0
07/08/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	270.0000	297.0000	10.000	0	0	0
07/08/2009	ZAAD	2010/03/15	7.00	Call	Currency Future	366.0000	338.0000	(7.650)	0	0	0
07/08/2009	ZAAD	2010/03/15	6.90	Call	Currency Future	407.0000	374.0000	(8.108)	0	0	0
07/08/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	121.0000	137.0000	13.223	0	0	0
07/08/2009	ZAAD	2010/03/15	6.90	Put	Currency Future	372.0000	406.0000	9.140	0	0	0
07/08/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	454.0000	416.0000	(8.370)	0	0	0
07/08/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	755.0000	705.0000	(6.623)	0	0	0
07/08/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	319.0000	348.0000	9.091	0	0	0
07/08/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	829.0000	776.0000	(6.393)	0	0	0
07/08/2009	ZAAD	2010/03/15	6.15	Put	Currency Future	83.0000	96.0000	15.663	0	0	0
07/08/2009	ZAAD	2010/03/15	6.00	Put	Currency Future	54.0000	64.0000	18.519	0	0	0
07/08/2009	ZAAD	2010/03/15	3.85	Call	Currency Future	3,086.0000	3,020.0000	(2.139)	0	0	0
07/08/2009	ZAAD	2010/03/15	14.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
07/08/2009	ZAAD	2010/03/15	6.25	Put	Currency Future	107.0000	122.0000	14.019	0	0	0
07/08/2009	ZAAD	2010/03/15	6.10	Call	Currency Future	907.0000	852.0000	(6.064)	0	0	0
07/08/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	270.0000	297.0000	10.000	0	0	0
07/08/2009	ZAAD	2010/03/15	6.25	Call	Currency Future	792.0000	740.0000	(6.566)	0	0	0
07/08/2009	ZAAD	2010/03/15	6.10	Put	Currency Future	72.0000	84.0000	16.667	0	0	0
07/08/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	505.0000	465.0000	(7.921)	0	0	0
07/08/2009	ZAAD	2010/03/15	6.35	Call	Currency Future	720.0000	671.0000	(6.806)	0	0	0
07/08/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	94.0000	108.0000	14.894	0	0	0
07/08/2009	ZAAD	2010/03/15	14.70	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
07/08/2009	ZAAD	2010/03/15	6.35	Put	Currency Future	135.0000	153.0000	13.333	0	0	0
07/08/2009	ZAAD	2010/03/15	6.55	Call	Currency Future	590.0000	546.0000	(7.458)	0	0	0
07/08/2009	ZAAD	2010/03/15	2.70	Call	Currency Future	4,235.0000	4,168.0000	(1.582)	0	0	0
07/08/2009	ZAAD	2010/03/15	6.55	Put	Currency Future	206.0000	228.0000	10.680	0	0	0
07/08/2009	ZAAD	2010/03/15	5.70	Call	Currency Future	1,267.0000	1,200.0000	(5.288)	0	0	0
07/08/2009	ZAAD	2010/03/15	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD	2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD	2010/03/15	3.70	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
07/08/2009	ZAAD	2010/03/15	14.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
07/08/2009	ZAAD	2010/03/15	3.70	Call	Currency Future	3,235.0000	3,168.0000	(2.071)	0	0	0
07/08/2009	ZAAD	2010/03/15	12.95	Put	Currency Future	0.0000	6,085.0000	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
07/08/2009	ZAAD 2010/03/15	14.40	Put	Currency Future	7,467.0000	7,534.0000	0.897	0	0	0
07/08/2009	ZAAD 2010/03/15	5.70	Put	Currency Future	32.0000	32.0000	-	0	0	0
07/08/2009	ZAAD 2010/03/15	8.95	Call	Currency Future	0.0000	67.0000	100.000	0	0	0
07/08/2009	ZAAD 2010/03/15	6.45	Call	Currency Future	653.0000	606.0000	(7.198)	0	0	0
07/08/2009	ZAAD 2010/03/15	8.70	Call	Currency Future	88.0000	82.0000	(6.818)	0	0	0
07/08/2009	ZAAD 2010/03/15	3.40	Call	Currency Future	3,535.0000	3,468.0000	(1.895)	0	0	0
07/08/2009	ZAAD 2010/03/15	14.45	Put	Currency Future	7,517.0000	7,584.0000	0.891	0	0	0
07/08/2009	ZAAD 2010/03/15	6.45	Put	Currency Future	168.0000	188.0000	11.905	0	0	0
07/08/2009	ZAAD 2010/03/15	8.70	Put	Currency Future	1,853.0000	1,914.0000	3.292	0	0	0
07/08/2009	ZAAD 2010/03/15	5.95	Put	Currency Future	0.0000	55.0000	100.000	0	0	0
07/08/2009	ZAAD 2010/03/15	2.85	Call	Currency Future	4,085.0000	4,018.0000	(1.640)	0	0	0
07/08/2009	ZAAD 2010/03/15	2.40	Call	Currency Future	4,535.0000	4,468.0000	(1.477)	0	0	0
07/08/2009	ZAAD 2010/03/15	12.70	Put	Currency Future	5,769.0000	5,836.0000	1.161	0	0	0
07/08/2009	ZAAD 2010/03/15	4.95	Put	Currency Future	0.0000	11.0000	100.000	0	0	0
07/08/2009	ZAAD 2010/03/15	6.00	Call	Currency Future	989.0000	931.0000	(5.865)	0	0	0
07/08/2009	ZAAD 2010/03/15	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD 2010/03/15	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD 2010/03/15	2.95	Call	Currency Future	0.0000	3,918.0000	100.000	0	0	0
07/08/2009	ZAAD 2010/03/15	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD 2010/03/15	5.60	Put	Currency Future	27.0000	28.0000	3.704	0	0	0
07/08/2009	ZAAD 2010/03/15	6.50	Call	Currency Future	621.0000	576.0000	(7.246)	0	0	0
07/08/2009	ZAAD 2010/03/15	2.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD 2010/03/15	3.60	Call	Currency Future	3,335.0000	3,268.0000	(2.009)	0	0	0
07/08/2009	ZAAD 2010/03/15	10.70	Put	Currency Future	3,776.0000	3,842.0000	1.748	0	0	0
07/08/2009	ZAAD 2010/03/15	3.95	Call	Currency Future	0.0000	2,920.0000	100.000	0	0	0
07/08/2009	ZAAD 2010/03/15	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD 2010/03/15	5.55	Call	Currency Future	1,410.0000	1,344.0000	(4.681)	0	0	0
07/08/2009	ZAAD 2010/03/15	4.60	Call	Currency Future	2,341.0000	2,274.0000	(2.862)	0	0	0
07/08/2009	ZAAD 2010/03/15	6.50	Put	Currency Future	186.0000	208.0000	11.828	0	0	0
07/08/2009	ZAAD 2010/03/15	10.70	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
07/08/2009	ZAAD 2010/03/15	4.55	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
07/08/2009	ZAAD 2010/03/15	4.60	Put	Currency Future	6.0000	6.0000	-	0	0	0
07/08/2009	ZAAD 2010/03/15	3.95	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
07/08/2009	ZAAD 2010/03/15	14.70	Put	Currency Future	7,767.0000	7,834.0000	0.863	0	0	0
07/08/2009	ZAAD 2010/03/15	5.55	Put	Currency Future	25.0000	26.0000	4.000	0	0	0
07/08/2009	ZAAD 2010/03/15	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	ZAAD 2010/03/15	4.95	Call	Currency Future	0.0000	1,929.0000	100.000	0	0	0
07/08/2009	ZAAD 2010/03/15	4.55	Call	Currency Future	2,390.0000	2,324.0000	(2.762)	0	0	0
07/08/2009	ZAAD 2010/03/15	5.60	Call	Currency Future	1,362.0000	1,296.0000	(4.846)	0	0	0
07/08/2009	ZAAD 2010/03/15	5.95	Call	Currency Future	0.0000	973.0000	100.000	0	0	0
07/08/2009	ZAAD 2010/03/15	4.70	Put	Currency Future	7.0000	7.0000	-	0	0	0
07/08/2009	ZAAD 2010/03/15	3.55	Call	Currency Future	3,385.0000	3,318.0000	(1.979)	0	0	0
07/08/2009	ZAAD 2010/03/15	5.60	Put	Currency Future	27.0000	28.0000	3.704	0	0	0
07/08/2009	ZAAD 2010/03/15	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD 2010/03/15	14.95	Put	Currency Future	0.0000	8,083.0000	100.000	0	0	0
07/08/2009	ZAAD 2010/03/15	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD 2010/03/15	8.55	Call	Currency Future	97.0000	90.0000	(7.216)	0	0	0
07/08/2009	ZAAD 2010/03/15	12.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
07/08/2009	ZAAD 2010/03/15	2.55	Call	Currency Future	4,385.0000	4,318.0000	(1.528)	0	0	0
07/08/2009	ZAAD 2010/03/15	10.85	Put	Currency Future	3,925.0000	3,991.0000	1.682	0	0	0
07/08/2009	ZAAD 2010/03/15	10.55	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
07/08/2009	ZAAD 2010/03/15	6.40	Put	Currency Future	151.0000	170.0000	12.583	0	0	0
07/08/2009	ZAAD 2010/03/15	8.85	Put	Currency Future	1,995.0000	2,057.0000	3.108	0	0	0
07/08/2009	ZAAD 2010/03/15	8.55	Put	Currency Future	1,712.0000	1,773.0000	3.563	0	0	0
07/08/2009	ZAAD 2010/03/15	12.85	Put	Currency Future	5,919.0000	5,985.0000	1.115	0	0	0
07/08/2009	ZAAD 2010/03/15	6.40	Call	Currency Future	686.0000	638.0000	(6.997)	0	0	0
07/08/2009	ZAAD 2010/03/15	8.85	Call	Currency Future	80.0000	75.0000	(6.250)	0	0	0
07/08/2009	ZAAD 2010/03/15	14.55	Put	Currency Future	7,617.0000	7,684.0000	0.880	0	0	0
07/08/2009	ZAAD 2010/03/15	14.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/08/2009	ZAAD 2010/03/15	14.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
07/08/2009	ZAAD 2010/03/15	12.55	Put	Currency Future	5,619.0000	5,686.0000	1.192	0	0	0
07/08/2009	ZAAD 2010/03/15	10.55	Put	Currency Future	3,628.0000	3,694.0000	1.819	0	0	0
07/08/2009	ZAAD 2010/03/15	12.55	Call	Currency Future	4.0000	4.0000	-	0	0	0
07/08/2009	ZAAD 2010/03/15	14.85	Put	Currency Future	7,917.0000	7,984.0000	0.846	0	0	0
07/08/2009	ZAAD 2010/03/15	5.85	Put	Currency Future	40.0000	40.0000	-	0	0	0
07/08/2009	ZAAD 2010/03/15	14.75	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
07/08/2009	ZAAD 2010/03/15	10.85	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
07/08/2009	ZAAD 2010/03/15	4.70	Call	Currency Future	2,242.0000	2,175.0000	(2.988)	0	0	0
07/08/2009	ZAAD 2010/03/15	12.75	Put	Currency Future	5,819.0000	5,886.0000	1.151	0	0	0
07/08/2009	ZAAD 2010/03/15	2.50	Call	Currency Future	4,435.0000	4,368.0000	(1.511)	0	0	0
07/08/2009	ZAAD 2010/03/15	5.85	Call	Currency Future	1,125.0000	1,058.0000	(5.956)	0	0	0
07/08/2009	ZAAD 2010/03/15	4.50	Call	Currency Future	2,440.0000	2,373.0000	(2.746)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2009	ZAAD 2010/03/15	10.75	Put	Currency Future	3,826.0000	3,892.0000	1.725	0	0	0
07/08/2009	ZAAD 2010/03/15	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/08/2009	ZAAD 2010/03/15	3.75	Call	Currency Future	3,185.0000	3,119.0000	(2.072)	0	0	0
07/08/2009	ZAAD 2010/03/15	2.75	Call	Currency Future	4,185.0000	4,118.0000	(1.601)	0	0	0
07/08/2009	ZAAD 2010/03/15	12.75	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
07/08/2009	ZAAD 2010/03/15	3.75	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
07/08/2009	ZAAD 2010/03/15	3.85	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
07/08/2009	ZAAD 2010/03/15	4.75	Put	Currency Future	8.0000	8.0000	-	0	0	0
07/08/2009	ZAAD 2010/03/15	10.75	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
07/08/2009	ZAAD 2010/03/15	4.75	Call	Currency Future	2,192.0000	2,126.0000	(3.011)	0	0	0
07/08/2009	ZAAD 2010/03/15	8.75	Call	Currency Future	85.0000	80.0000	(5.882)	0	0	0
07/08/2009	ZAAD 2010/03/15	5.75	Call	Currency Future	1,219.0000	1,152.0000	(5.496)	0	0	0
07/08/2009	ZAAD 2010/03/15	5.75	Put	Currency Future	34.0000	35.0000	2.941	0	0	0
07/08/2009	ZAAD 2010/03/15	8.75	Put	Currency Future	1,900.0000	1,962.0000	3.263	0	0	0
07/08/2009	ZAAD 2010/03/15	4.85	Put	Currency Future	9.0000	9.0000	-	0	0	0

Grand Total: **1,161,858**