



Derivatives High/Low Report

High/Low for 12/08/2009

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
12/08/2009	\$ / R 2009/09/14			Currency Future	8.2042	8.1256	(0.958)	8.2600	8.1200	259,619
12/08/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	2,398.0000	2,476.0000	3.253	0	0	0
12/08/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	1,753.0000	1,830.0000	4.392	0	0	0
12/08/2009	\$ / R 2009/09/14	9.05	Call	Currency Future	40.0000	32.0000	(20.000)	0	0	0
12/08/2009	\$ / R 2009/09/14	6.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
12/08/2009	\$ / R 2009/09/14	7.20	Call	Currency Future	1,010.0000	934.0000	(7.525)	0	0	0
12/08/2009	\$ / R 2009/09/14	7.95	Call	Currency Future	366.0000	309.0000	(15.574)	0	0	0
12/08/2009	\$ / R 2009/09/14	8.00	Put	Currency Future	129.0000	153.0000	18.605	0	0	0
12/08/2009	\$ / R 2009/09/14	9.75	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
12/08/2009	\$ / R 2009/09/14	10.45	Put	Currency Future	2,248.0000	2,326.0000	3.470	0	0	0
12/08/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
12/08/2009	\$ / R 2009/09/14	6.40	Call	Currency Future	1,805.0000	1,726.0000	(4.377)	0	0	0
12/08/2009	\$ / R 2009/09/14	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R 2009/09/14	7.40	Call	Currency Future	819.0000	746.0000	(8.913)	0	0	0
12/08/2009	\$ / R 2009/09/14	11.75	Put	Currency Future	3,546.0000	3,625.0000	2.228	0	0	0
12/08/2009	\$ / R 2009/09/14	7.85	Put	Currency Future	83.0000	100.0000	20.482	0	0	0
12/08/2009	\$ / R 2009/09/14	9.05	Call	Currency Future	40.0000	32.0000	(20.000)	0	0	0
12/08/2009	\$ / R 2009/09/14	9.75	Put	Currency Future	1,557.0000	1,633.0000	4.881	0	0	0
12/08/2009	\$ / R 2009/09/14	10.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
12/08/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	2,348.0000	2,426.0000	3.322	0	0	0
12/08/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
12/08/2009	\$ / R 2009/09/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R 2009/09/14	12.20	Put	Currency Future	3,996.0000	4,075.0000	1.977	0	0	0
12/08/2009	\$ / R 2009/09/14	13.65	Put	Currency Future	5,446.0000	5,524.0000	1.432	0	0	0
12/08/2009	\$ / R 2009/09/14	7.40	Put	Currency Future	15.0000	20.0000	33.333	0	0	0
12/08/2009	\$ / R 2009/09/14	11.75	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
12/08/2009	\$ / R 2009/09/14	7.95	Put	Currency Future	112.0000	134.0000	19.643	0	0	140
12/08/2009	\$ / R 2009/09/14	9.35	Put	Currency Future	1,169.0000	1,243.0000	6.330	0	0	0
12/08/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	2,447.0000	2,526.0000	3.228	0	0	0
12/08/2009	\$ / R 2009/09/14	4.90	Call	Currency Future	3,304.0000	3,226.0000	(2.361)	0	0	0
12/08/2009	\$ / R 2009/09/14	13.70	Put	Currency Future	5,496.0000	5,574.0000	1.419	0	0	0
12/08/2009	\$ / R 2009/09/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R 2009/09/14	6.70	Call	Currency Future	1,506.0000	1,427.0000	(5.246)	0	0	0
12/08/2009	\$ / R 2009/09/14	6.75	Put	Currency Future	2.0000	2.0000	-	0	0	0
12/08/2009	\$ / R 2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R 2009/09/14	15.20	Put	Currency Future	6,996.0000	7,074.0000	1.115	0	0	0
12/08/2009	\$ / R 2009/09/14	12.15	Put	Currency Future	3,946.0000	4,025.0000	2.002	0	0	0
12/08/2009	\$ / R 2009/09/14	6.75	Call	Currency Future	1,456.0000	1,378.0000	(5.357)	0	0	0
12/08/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
12/08/2009	\$ / R 2009/09/14	3.40	Call	Currency Future	4,804.0000	4,726.0000	(1.624)	0	0	0
12/08/2009	\$ / R 2009/09/14	15.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R 2009/09/14	12.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R 2009/09/14	10.95	Put	Currency Future	2,747.0000	2,825.0000	2.839	0	0	0
12/08/2009	\$ / R 2009/09/14	6.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	\$ / R 2009/09/14	7.65	Put	Currency Future	42.0000	53.0000	26.190	0	0	0
12/08/2009	\$ / R 2009/09/14	6.90	Put	Currency Future	3.0000	3.0000	-	0	0	0
12/08/2009	\$ / R 2009/09/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R 2009/09/14	7.95	Put	Currency Future	112.0000	134.0000	19.643	0	0	0
12/08/2009	\$ / R 2009/09/14	12.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R 2009/09/14	7.65	Call	Currency Future	596.0000	528.0000	(11.409)	0	0	0
12/08/2009	\$ / R 2009/09/14	6.90	Call	Currency Future	1,307.0000	1,229.0000	(5.968)	0	0	0
12/08/2009	\$ / R 2009/09/14	10.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	\$ / R 2009/09/14	7.70	Call	Currency Future	554.0000	488.0000	(11.913)	0	0	0
12/08/2009	\$ / R 2009/09/14	4.65	Call	Currency Future	3,554.0000	3,476.0000	(2.195)	0	0	0
12/08/2009	\$ / R 2009/09/14	12.75	Put	Currency Future	4,546.0000	4,624.0000	1.716	0	0	0
12/08/2009	\$ / R 2009/09/14	7.85	Call	Currency Future	437.0000	376.0000	(13.959)	0	0	0
12/08/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	2,000.0000	2,077.0000	3.850	0	0	0
12/08/2009	\$ / R 2009/09/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R 2009/09/14	4.70	Call	Currency Future	3,504.0000	3,426.0000	(2.226)	0	0	0
12/08/2009	\$ / R 2009/09/14	15.15	Put	Currency Future	6,946.0000	7,024.0000	1.123	0	0	0
12/08/2009	\$ / R 2009/09/14	8.20	Put	Currency Future	215.0000	256.0000	19.070	0	0	140
12/08/2009	\$ / R 2009/09/14	8.70	Call	Currency Future	80.0000	65.0000	(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
12/08/2009	\$ / R	2009/09/14	8.00	Call	Currency Future	334.0000	278.0000	(16.766)	0	0	2,000
12/08/2009	\$ / R	2009/09/14	9.65	Put	Currency Future	1,460.0000	1,535.0000	5.137	0	0	0
12/08/2009	\$ / R	2009/09/14	12.40	Put	Currency Future	4,196.0000	4,275.0000	1.883	0	0	0
12/08/2009	\$ / R	2009/09/14	7.70	Put	Currency Future	50.0000	62.0000	24.000	0	0	0
12/08/2009	\$ / R	2009/09/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	6.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	8.60	Call	Currency Future	98.0000	80.0000	(18.367)	0	0	0
12/08/2009	\$ / R	2009/09/14	8.70	Put	Currency Future	576.0000	639.0000	10.938	0	0	0
12/08/2009	\$ / R	2009/09/14	8.50	Put	Currency Future	416.0000	472.0000	13.462	0	0	0
12/08/2009	\$ / R	2009/09/14	8.80	Put	Currency Future	662.0000	727.0000	9.819	0	0	0
12/08/2009	\$ / R	2009/09/14	9.65	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
12/08/2009	\$ / R	2009/09/14	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	6.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	6.65	Call	Currency Future	1,556.0000	1,477.0000	(5.077)	0	0	0
12/08/2009	\$ / R	2009/09/14	11.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	8.60	Put	Currency Future	494.0000	554.0000	12.146	0	0	0
12/08/2009	\$ / R	2009/09/14	8.45	Call	Currency Future	133.0000	109.0000	(18.045)	0	0	140
12/08/2009	\$ / R	2009/09/14	10.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	10.60	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
12/08/2009	\$ / R	2009/09/14	11.15	Put	Currency Future	2,946.0000	3,025.0000	2.682	0	0	0
12/08/2009	\$ / R	2009/09/14	6.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	6.15	Call	Currency Future	2,055.0000	1,976.0000	(3.844)	0	0	0
12/08/2009	\$ / R	2009/09/14	6.65	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
12/08/2009	\$ / R	2009/09/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	11.80	Put	Currency Future	3,596.0000	3,675.0000	2.197	0	0	0
12/08/2009	\$ / R	2009/09/14	8.45	Put	Currency Future	379.0000	433.0000	14.248	0	0	0
12/08/2009	\$ / R	2009/09/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	6.20	Call	Currency Future	2,005.0000	1,926.0000	(3.940)	0	0	0
12/08/2009	\$ / R	2009/09/14	3.15	Call	Currency Future	5,054.0000	4,976.0000	(1.543)	0	0	0
12/08/2009	\$ / R	2009/09/14	7.15	Call	Currency Future	1,059.0000	982.0000	(7.271)	0	0	0
12/08/2009	\$ / R	2009/09/14	12.70	Put	Currency Future	4,496.0000	4,574.0000	1.735	0	0	0
12/08/2009	\$ / R	2009/09/14	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	7.90	Call	Currency Future	401.0000	342.0000	(14.713)	0	0	0
12/08/2009	\$ / R	2009/09/14	8.50	Call	Currency Future	121.0000	98.0000	(19.008)	0	0	30
12/08/2009	\$ / R	2009/09/14	8.65	Call	Currency Future	89.0000	72.0000	(19.101)	0	0	100

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	\$ / R	2009/09/14	11.35	Put	Currency Future	3,146.0000	3,225.0000	2.511	0	0	0
12/08/2009	\$ / R	2009/09/14	3.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	3.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	7.15	Put	Currency Future	5.0000	7.0000	40.000	0	0	0
12/08/2009	\$ / R	2009/09/14	7.80	Put	Currency Future	71.0000	86.0000	21.127	0	0	0
12/08/2009	\$ / R	2009/09/14	8.65	Put	Currency Future	535.0000	596.0000	11.402	0	0	0
12/08/2009	\$ / R	2009/09/14	9.40	Put	Currency Future	1,217.0000	1,292.0000	6.163	0	0	0
12/08/2009	\$ / R	2009/09/14	9.70	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
12/08/2009	\$ / R	2009/09/14	10.20	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
12/08/2009	\$ / R	2009/09/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	8.20	Call	Currency Future	220.0000	182.0000	(17.273)	0	0	110
12/08/2009	\$ / R	2009/09/14	7.80	Put	Currency Future	71.0000	86.0000	21.127	0	0	0
12/08/2009	\$ / R	2009/09/14	7.45	Call	Currency Future	773.0000	701.0000	(9.314)	0	0	0
12/08/2009	\$ / R	2009/09/14	8.95	Put	Currency Future	795.0000	864.0000	8.679	0	0	0
12/08/2009	\$ / R	2009/09/14	9.90	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
12/08/2009	\$ / R	2009/09/14	7.10	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
12/08/2009	\$ / R	2009/09/14	7.80	Call	Currency Future	475.0000	412.0000	(13.263)	0	0	0
12/08/2009	\$ / R	2009/09/14	7.45	Put	Currency Future	19.0000	25.0000	31.579	0	0	0
12/08/2009	\$ / R	2009/09/14	8.95	Call	Currency Future	49.0000	39.0000	(20.408)	0	0	200
12/08/2009	\$ / R	2009/09/14	10.60	Put	Currency Future	2,398.0000	2,476.0000	3.253	0	0	0
12/08/2009	\$ / R	2009/09/14	11.15	Put	Currency Future	2,946.0000	3,025.0000	2.682	0	0	0
12/08/2009	\$ / R	2009/09/14	9.10	Put	Currency Future	933.0000	1,004.0000	7.610	0	0	0
12/08/2009	\$ / R	2009/09/14	15.40	Put	Currency Future	7,196.0000	7,274.0000	1.084	0	0	0
12/08/2009	\$ / R	2009/09/14	7.10	Call	Currency Future	1,109.0000	1,031.0000	(7.033)	0	0	0
12/08/2009	\$ / R	2009/09/14	12.80	Put	Currency Future	4,596.0000	4,674.0000	1.697	0	0	0
12/08/2009	\$ / R	2009/09/14	8.05	Call	Currency Future	302.0000	250.0000	(17.219)	0	0	0
12/08/2009	\$ / R	2009/09/14	8.80	Call	Currency Future	66.0000	53.0000	(19.697)	0	0	0
12/08/2009	\$ / R	2009/09/14	9.40	Call	Currency Future	21.0000	17.0000	(19.048)	0	0	0
12/08/2009	\$ / R	2009/09/14	9.70	Put	Currency Future	1,509.0000	1,584.0000	4.970	0	0	0
12/08/2009	\$ / R	2009/09/14	7.80	Call	Currency Future	475.0000	412.0000	(13.263)	0	0	0
12/08/2009	\$ / R	2009/09/14	7.50	Call	Currency Future	728.0000	656.0000	(9.890)	0	0	0
12/08/2009	\$ / R	2009/09/14	9.35	Call	Currency Future	23.0000	19.0000	(17.391)	0	0	0
12/08/2009	\$ / R	2009/09/14	9.90	Put	Currency Future	1,704.0000	1,781.0000	4.519	0	0	0
12/08/2009	\$ / R	2009/09/14	9.55	Put	Currency Future	1,362.0000	1,438.0000	5.580	0	0	0
12/08/2009	\$ / R	2009/09/14	9.10	Call	Currency Future	37.0000	30.0000	(18.919)	0	0	0
12/08/2009	\$ / R	2009/09/14	13.90	Put	Currency Future	5,696.0000	5,774.0000	1.369	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	\$ / R 2009/09/14	7.50	Put	Currency Future	23.0000	30.0000	30.435	0	0	0
12/08/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
12/08/2009	\$ / R 2009/09/14	9.00	Call	Currency Future	44.0000	36.0000	(18.182)	0	0	0
12/08/2009	\$ / R 2009/09/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R 2009/09/14	8.15	Call	Currency Future	245.0000	201.0000	(17.959)	0	0	25
12/08/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	2,348.0000	2,426.0000	3.322	0	0	0
12/08/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	2,198.0000	2,276.0000	3.549	0	0	0
12/08/2009	\$ / R 2009/09/14	9.00	Put	Currency Future	840.0000	910.0000	8.333	0	0	0
12/08/2009	\$ / R 2009/09/14	8.15	Put	Currency Future	191.0000	226.0000	18.325	0	0	25
12/08/2009	\$ / R 2009/09/14	8.30	Put	Currency Future	276.0000	323.0000	17.029	0	0	0
12/08/2009	\$ / R 2009/09/14	8.55	Put	Currency Future	455.0000	513.0000	12.747	0	0	0
12/08/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
12/08/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
12/08/2009	\$ / R 2009/09/14	9.50	Call	Currency Future	18.0000	15.0000	(16.667)	0	0	0
12/08/2009	\$ / R 2009/09/14	11.20	Put	Currency Future	2,996.0000	3,075.0000	2.637	0	0	0
12/08/2009	\$ / R 2009/09/14	9.10	Put	Currency Future	933.0000	1,004.0000	7.610	0	0	0
12/08/2009	\$ / R 2009/09/14	7.30	Put	Currency Future	10.0000	13.0000	30.000	0	0	0
12/08/2009	\$ / R 2009/09/14	7.90	Put	Currency Future	97.0000	116.0000	19.588	0	0	25
12/08/2009	\$ / R 2009/09/14	8.90	Call	Currency Future	54.0000	43.0000	(20.370)	0	0	0
12/08/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	2,099.0000	2,177.0000	3.716	0	0	0
12/08/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
12/08/2009	\$ / R 2009/09/14	7.30	Call	Currency Future	914.0000	839.0000	(8.206)	0	0	0
12/08/2009	\$ / R 2009/09/14	8.90	Put	Currency Future	750.0000	818.0000	9.067	0	0	0
12/08/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
12/08/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	2,000.0000	2,077.0000	3.850	0	0	0
12/08/2009	\$ / R 2009/09/14	6.80	Put	Currency Future	2.0000	2.0000	-	0	0	0
12/08/2009	\$ / R 2009/09/14	8.05	Put	Currency Future	148.0000	174.0000	17.568	0	0	0
12/08/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	2,647.0000	2,725.0000	2.947	0	0	0
12/08/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	2,099.0000	2,177.0000	3.716	0	0	0
12/08/2009	\$ / R 2009/09/14	9.10	Call	Currency Future	37.0000	30.0000	(18.919)	0	0	0
12/08/2009	\$ / R 2009/09/14	7.75	Call	Currency Future	514.0000	449.0000	(12.646)	0	0	0
12/08/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	1,950.0000	2,028.0000	4.000	0	0	0
12/08/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
12/08/2009	\$ / R 2009/09/14	11.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
12/08/2009	\$ / R 2009/09/14	7.75	Put	Currency Future	60.0000	74.0000	23.333	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
12/08/2009	\$ / R	2009/09/14	8.55	Call	Currency Future	109.0000	88.0000	(19.266)	0	0	0
12/08/2009	\$ / R	2009/09/14	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	10.10	Put	Currency Future	1,901.0000	1,978.0000	4.050	0	0	0
12/08/2009	\$ / R	2009/09/14	10.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	6.80	Call	Currency Future	1,406.0000	1,328.0000	(5.548)	0	0	0
12/08/2009	\$ / R	2009/09/14	8.25	Call	Currency Future	199.0000	164.0000	(17.588)	0	0	0
12/08/2009	\$ / R	2009/09/14	12.50	Put	Currency Future	4,296.0000	4,374.0000	1.816	0	0	0
12/08/2009	\$ / R	2009/09/14	13.00	Put	Currency Future	4,796.0000	4,874.0000	1.626	0	0	0
12/08/2009	\$ / R	2009/09/14	11.10	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
12/08/2009	\$ / R	2009/09/14	9.55	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
12/08/2009	\$ / R	2009/09/14	9.60	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
12/08/2009	\$ / R	2009/09/14	7.60	Call	Currency Future	639.0000	570.0000	(10.798)	0	0	13,157
12/08/2009	\$ / R	2009/09/14	8.25	Put	Currency Future	245.0000	289.0000	17.959	0	0	0
12/08/2009	\$ / R	2009/09/14	11.50	Put	Currency Future	3,296.0000	3,375.0000	2.397	0	0	0
12/08/2009	\$ / R	2009/09/14	10.75	Put	Currency Future	2,547.0000	2,625.0000	3.062	0	0	0
12/08/2009	\$ / R	2009/09/14	9.40	Put	Currency Future	1,217.0000	1,292.0000	6.163	0	0	0
12/08/2009	\$ / R	2009/09/14	3.20	Call	Currency Future	5,004.0000	4,926.0000	(1.559)	0	0	0
12/08/2009	\$ / R	2009/09/14	9.65	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
12/08/2009	\$ / R	2009/09/14	10.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	9.40	Call	Currency Future	21.0000	17.0000	(19.048)	0	0	0
12/08/2009	\$ / R	2009/09/14	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	10.25	Put	Currency Future	2,050.0000	2,127.0000	3.756	0	0	0
12/08/2009	\$ / R	2009/09/14	9.55	Put	Currency Future	1,362.0000	1,438.0000	5.580	0	0	0
12/08/2009	\$ / R	2009/09/14	9.60	Put	Currency Future	1,411.0000	1,487.0000	5.386	0	0	0
12/08/2009	\$ / R	2009/09/14	8.10	Put	Currency Future	169.0000	197.0000	16.568	0	0	0
12/08/2009	\$ / R	2009/09/14	8.30	Call	Currency Future	180.0000	148.0000	(17.778)	0	0	2,054
12/08/2009	\$ / R	2009/09/14	10.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	9.15	Call	Currency Future	33.0000	27.0000	(18.182)	0	0	0
12/08/2009	\$ / R	2009/09/14	7.95	Call	Currency Future	366.0000	309.0000	(15.574)	0	0	0
12/08/2009	\$ / R	2009/09/14	8.40	Put	Currency Future	343.0000	395.0000	15.160	0	0	0
12/08/2009	\$ / R	2009/09/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	8.70	Call	Currency Future	80.0000	65.0000	(18.750)	0	0	0
12/08/2009	\$ / R	2009/09/14	10.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	9.45	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0
12/08/2009	\$ / R	2009/09/14	9.20	Call	Currency Future	30.0000	25.0000	(16.667)	0	0	0
12/08/2009	\$ / R	2009/09/14	6.50	Call	Currency Future	1,705.0000	1,627.0000	(4.575)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	\$ / R 2009/09/14	8.70	Put	Currency Future	576.0000	639.0000	10.938	0	0	0
12/08/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
12/08/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	2,647.0000	2,725.0000	2.947	0	0	0
12/08/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	1,265.0000	1,340.0000	5.929	0	0	0
12/08/2009	\$ / R 2009/09/14	9.20	Put	Currency Future	1,026.0000	1,099.0000	7.115	0	0	0
12/08/2009	\$ / R 2009/09/14	11.70	Put	Currency Future	3,496.0000	3,575.0000	2.260	0	0	0
12/08/2009	\$ / R 2009/09/14	8.10	Call	Currency Future	273.0000	223.0000	(18.315)	0	0	0
12/08/2009	\$ / R 2009/09/14	7.00	Call	Currency Future	1,208.0000	1,129.0000	(6.540)	0	0	0
12/08/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	1,704.0000	1,781.0000	4.519	0	0	0
12/08/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	2,597.0000	2,675.0000	3.003	0	0	0
12/08/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	1,852.0000	1,929.0000	4.158	0	0	0
12/08/2009	\$ / R 2009/09/14	9.15	Put	Currency Future	979.0000	1,051.0000	7.354	0	0	0
12/08/2009	\$ / R 2009/09/14	6.60	Call	Currency Future	1,605.0000	1,527.0000	(4.860)	0	0	0
12/08/2009	\$ / R 2009/09/14	7.60	Put	Currency Future	35.0000	44.0000	25.714	0	0	200
12/08/2009	\$ / R 2009/09/14	6.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
12/08/2009	\$ / R 2009/09/14	9.50	Put	Currency Future	1,314.0000	1,389.0000	5.708	0	0	0
12/08/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
12/08/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	1,655.0000	1,731.0000	4.592	0	0	0
12/08/2009	\$ / R 2009/09/14	11.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	1,460.0000	1,535.0000	5.137	0	0	0
12/08/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
12/08/2009	\$ / R 2009/09/14	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R 2009/09/14	7.00	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
12/08/2009	\$ / R 2009/09/14	10.25	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
12/08/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	1,265.0000	1,340.0000	5.929	0	0	0
12/08/2009	\$ / R 2009/09/14	6.25	Call	Currency Future	1,955.0000	1,876.0000	(4.041)	0	0	0
12/08/2009	\$ / R 2009/09/14	9.20	Call	Currency Future	30.0000	25.0000	(16.667)	0	0	0
12/08/2009	\$ / R 2009/09/14	10.50	Put	Currency Future	2,298.0000	2,376.0000	3.394	0	0	0
12/08/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	2,447.0000	2,526.0000	3.228	0	0	0
12/08/2009	\$ / R 2009/09/14	9.25	Put	Currency Future	1,074.0000	1,147.0000	6.797	0	0	0
12/08/2009	\$ / R 2009/09/14	6.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	\$ / R 2009/09/14	8.35	Call	Currency Future	163.0000	134.0000	(17.791)	0	0	0
12/08/2009	\$ / R 2009/09/14	9.20	Put	Currency Future	1,026.0000	1,099.0000	7.115	0	0	0
12/08/2009	\$ / R 2009/09/14	10.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
12/08/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	2,896.0000	2,975.0000	2.728	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	2,896.0000	2,975.0000	2.728	0	0	0
12/08/2009	\$ / R 2009/09/14	9.05	Put	Currency Future	886.0000	957.0000	8.014	0	0	0
12/08/2009	\$ / R 2009/09/14	12.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
12/08/2009	\$ / R 2009/09/14	12.25	Put	Currency Future	4,046.0000	4,125.0000	1.953	0	0	0
12/08/2009	\$ / R 2009/09/14	8.35	Put	Currency Future	309.0000	358.0000	15.858	0	0	0
12/08/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	1,852.0000	1,929.0000	4.158	0	0	0
12/08/2009	\$ / R 2009/09/14	6.95	Call	Currency Future	1,257.0000	1,179.0000	(6.205)	0	0	0
12/08/2009	\$ / R 2009/09/14	8.40	Call	Currency Future	148.0000	120.0000	(18.919)	0	0	25
12/08/2009	\$ / R 2009/09/14	9.30	Call	Currency Future	25.0000	20.0000	(20.000)	0	0	0
12/08/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
12/08/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	1,901.0000	1,978.0000	4.050	0	0	0
12/08/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
12/08/2009	\$ / R 2009/09/14	13.95	Put	Currency Future	5,746.0000	5,824.0000	1.357	0	0	0
12/08/2009	\$ / R 2009/09/14	8.45	Put	Currency Future	379.0000	433.0000	14.248	0	0	0
12/08/2009	\$ / R 2009/09/14	9.30	Put	Currency Future	1,121.0000	1,195.0000	6.601	0	0	0
12/08/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	2,198.0000	2,276.0000	3.549	0	0	0
12/08/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
12/08/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
12/08/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	2,597.0000	2,675.0000	3.003	0	0	0
12/08/2009	\$ / R 2009/09/14	9.25	Call	Currency Future	28.0000	22.0000	(21.429)	0	0	0
12/08/2009	\$ / R 2009/09/14	13.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R 2009/09/14	8.45	Call	Currency Future	133.0000	109.0000	(18.045)	0	0	0
12/08/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
12/08/2009	\$ / R 2009/09/14	9.35	Call	Currency Future	23.0000	19.0000	(17.391)	0	0	0
12/08/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
12/08/2009	\$ / R 2009/09/14	9.35	Put	Currency Future	1,169.0000	1,243.0000	6.330	0	0	0
12/08/2009	\$ / R 2009/09/14	7.20	Put	Currency Future	6.0000	8.0000	33.333	0	0	0
12/08/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
12/08/2009	\$ / R 2009/09/14	8.85	Put	Currency Future	705.0000	772.0000	9.504	0	0	0
12/08/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	2,846.0000	2,925.0000	2.776	0	0	0
12/08/2009	\$ / R 2009/09/14	8.85	Call	Currency Future	60.0000	48.0000	(20.000)	0	0	0
12/08/2009	\$ / R 2009/09/14	5.90	Call	Currency Future	2,304.0000	2,226.0000	(3.385)	0	0	0
12/08/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	2,697.0000	2,775.0000	2.892	0	0	0
12/08/2009	\$ / R 2009/09/14	5.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R 2009/09/14	5.90	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
12/08/2009	\$ / R 2009/09/14	6.95	Put	Currency Future	3.0000	3.0000	-	0	0	0
12/08/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	1,000
12/08/2009	\$ / R 2009/09/14	10.70	Put	Currency Future	2,497.0000	2,575.0000	3.124	0	0	0
12/08/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
12/08/2009	\$ / R 2009/09/14	12.35	Put	Currency Future	4,146.0000	4,225.0000	1.905	0	0	0
12/08/2009	\$ / R 2009/09/14	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R 2009/09/14	8.75	Put	Currency Future	619.0000	683.0000	10.339	0	0	0
12/08/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
12/08/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
12/08/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	\$ / R 2009/09/14	11.90	Put	Currency Future	3,696.0000	3,775.0000	2.137	0	0	0
12/08/2009	\$ / R 2009/09/14	4.95	Call	Currency Future	3,254.0000	3,176.0000	(2.397)	0	0	0
12/08/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	1,606.0000	1,682.0000	4.732	0	0	0
12/08/2009	\$ / R 2009/09/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R 2009/09/14	12.45	Put	Currency Future	4,246.0000	4,324.0000	1.837	0	0	0
12/08/2009	\$ / R 2009/09/14	6.10	Call	Currency Future	2,104.0000	2,026.0000	(3.707)	0	0	0
12/08/2009	\$ / R 2009/09/14	10.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	\$ / R 2009/09/14	11.25	Put	Currency Future	3,046.0000	3,125.0000	2.594	0	0	0
12/08/2009	\$ / R 2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R 2009/09/14	4.30	Call	Currency Future	3,904.0000	3,826.0000	(1.998)	0	0	0
12/08/2009	\$ / R 2009/09/14	4.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R 2009/09/14	12.65	Put	Currency Future	4,446.0000	4,524.0000	1.754	0	0	0
12/08/2009	\$ / R 2009/09/14	7.25	Call	Currency Future	962.0000	886.0000	(7.900)	0	0	0
12/08/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	2,846.0000	2,925.0000	2.776	0	0	0
12/08/2009	\$ / R 2009/09/14	4.25	Call	Currency Future	3,954.0000	3,876.0000	(1.973)	0	0	0
12/08/2009	\$ / R 2009/09/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R 2009/09/14	5.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R 2009/09/14	14.00	Put	Currency Future	5,796.0000	5,874.0000	1.346	0	0	0
12/08/2009	\$ / R 2009/09/14	8.75	Call	Currency Future	73.0000	59.0000	(19.178)	0	0	15,157
12/08/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	1,753.0000	1,830.0000	4.392	0	0	0
12/08/2009	\$ / R 2009/09/14	12.85	Put	Currency Future	4,646.0000	4,724.0000	1.679	0	0	0
12/08/2009	\$ / R 2009/09/14	6.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	\$ / R 2009/09/14	11.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R 2009/09/14	5.95	Call	Currency Future	2,254.0000	2,176.0000	(3.461)	0	0	0
12/08/2009	\$ / R 2009/09/14	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R 2009/09/14	11.65	Put	Currency Future	3,446.0000	3,525.0000	2.293	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	\$ / R	2009/09/14	7.25	Put	Currency Future	8.0000	11.0000	37.500	0	0	2,000
12/08/2009	\$ / R	2009/09/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	9.95	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
12/08/2009	\$ / R	2009/09/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	6.30	Call	Currency Future	1,905.0000	1,826.0000	(4.147)	0	0	0
12/08/2009	\$ / R	2009/09/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	4.00	Call	Currency Future	4,204.0000	4,126.0000	(1.855)	0	0	0
12/08/2009	\$ / R	2009/09/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	5.40	Call	Currency Future	2,804.0000	2,726.0000	(2.782)	0	0	0
12/08/2009	\$ / R	2009/09/14	9.80	Put	Currency Future	1,606.0000	1,682.0000	4.732	0	0	0
12/08/2009	\$ / R	2009/09/14	10.35	Put	Currency Future	2,149.0000	2,227.0000	3.630	0	0	0
12/08/2009	\$ / R	2009/09/14	4.35	Call	Currency Future	3,854.0000	3,776.0000	(2.024)	0	0	0
12/08/2009	\$ / R	2009/09/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	5.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	3.95	Call	Currency Future	4,254.0000	4,176.0000	(1.834)	0	0	0
12/08/2009	\$ / R	2009/09/14	5.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	9.85	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
12/08/2009	\$ / R	2009/09/14	10.35	Put	Currency Future	2,149.0000	2,227.0000	3.630	0	0	0
12/08/2009	\$ / R	2009/09/14	10.65	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
12/08/2009	\$ / R	2009/09/14	5.35	Call	Currency Future	2,854.0000	2,776.0000	(2.733)	0	0	0
12/08/2009	\$ / R	2009/09/14	7.35	Call	Currency Future	866.0000	792.0000	(8.545)	0	0	0
12/08/2009	\$ / R	2009/09/14	14.20	Put	Currency Future	5,996.0000	6,074.0000	1.301	0	0	0
12/08/2009	\$ / R	2009/09/14	11.60	Put	Currency Future	3,396.0000	3,475.0000	2.326	0	0	0
12/08/2009	\$ / R	2009/09/14	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	11.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	9.85	Put	Currency Future	1,655.0000	1,731.0000	4.592	0	0	0
12/08/2009	\$ / R	2009/09/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	10.90	Put	Currency Future	2,697.0000	2,775.0000	2.892	0	0	0
12/08/2009	\$ / R	2009/09/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	12.30	Put	Currency Future	4,096.0000	4,175.0000	1.929	0	0	0
12/08/2009	\$ / R	2009/09/14	13.85	Put	Currency Future	5,646.0000	5,724.0000	1.382	0	0	0
12/08/2009	\$ / R	2009/09/14	4.40	Call	Currency Future	3,804.0000	3,726.0000	(2.050)	0	0	0
12/08/2009	\$ / R	2009/09/14	10.15	Put	Currency Future	1,950.0000	2,028.0000	4.000	0	0	0
12/08/2009	\$ / R	2009/09/14	5.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	7.35	Put	Currency Future	12.0000	16.0000	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
12/08/2009	\$ / R	2009/09/14	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	5.80	Call	Currency Future	2,404.0000	2,326.0000	(3.245)	0	0	0
12/08/2009	\$ / R	2009/09/14	10.15	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
12/08/2009	\$ / R	2009/09/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	5.25	Call	Currency Future	2,954.0000	2,876.0000	(2.640)	0	0	0
12/08/2009	\$ / R	2009/09/14	5.85	Call	Currency Future	2,354.0000	2,276.0000	(3.314)	0	0	0
12/08/2009	\$ / R	2009/09/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	9.45	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0
12/08/2009	\$ / R	2009/09/14	14.35	Put	Currency Future	6,146.0000	6,224.0000	1.269	0	0	0
12/08/2009	\$ / R	2009/09/14	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	5.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	5.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	5.00	Call	Currency Future	3,204.0000	3,126.0000	(2.434)	0	0	0
12/08/2009	\$ / R	2009/09/14	5.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	5.20	Call	Currency Future	3,004.0000	2,926.0000	(2.597)	0	0	0
12/08/2009	\$ / R	2009/09/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	6.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	12.55	Put	Currency Future	4,346.0000	4,424.0000	1.795	0	0	0
12/08/2009	\$ / R	2009/09/14	14.30	Put	Currency Future	6,096.0000	6,174.0000	1.280	0	0	0
12/08/2009	\$ / R	2009/09/14	8.85	Put	Currency Future	705.0000	772.0000	9.504	0	0	0
12/08/2009	\$ / R	2009/09/14	6.00	Call	Currency Future	2,204.0000	2,126.0000	(3.539)	0	0	0
12/08/2009	\$ / R	2009/09/14	11.40	Put	Currency Future	3,196.0000	3,275.0000	2.472	0	0	0
12/08/2009	\$ / R	2009/09/14	13.75	Put	Currency Future	5,546.0000	5,624.0000	1.406	0	0	0
12/08/2009	\$ / R	2009/09/14	11.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	8.85	Call	Currency Future	60.0000	48.0000	(20.000)	0	0	0
12/08/2009	\$ / R	2009/09/14	4.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	13.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	10.00	Put	Currency Future	1,802.0000	1,879.0000	4.273	0	0	0
12/08/2009	\$ / R	2009/09/14	11.05	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
12/08/2009	\$ / R	2009/09/14	5.10	Call	Currency Future	3,104.0000	3,026.0000	(2.513)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	\$ / R	2009/09/14	14.05	Put	Currency Future	5,846.0000	5,924.0000	1.334	0	0	0
12/08/2009	\$ / R	2009/09/14	12.90	Put	Currency Future	4,696.0000	4,774.0000	1.661	0	0	0
12/08/2009	\$ / R	2009/09/14	10.00	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
12/08/2009	\$ / R	2009/09/14	11.00	Put	Currency Future	2,797.0000	2,875.0000	2.789	0	0	0
12/08/2009	\$ / R	2009/09/14	4.10	Call	Currency Future	4,104.0000	4,026.0000	(1.901)	0	0	0
12/08/2009	\$ / R	2009/09/14	5.15	Call	Currency Future	3,054.0000	2,976.0000	(2.554)	0	0	0
12/08/2009	\$ / R	2009/09/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	6.35	Call	Currency Future	1,855.0000	1,776.0000	(4.259)	0	0	0
12/08/2009	\$ / R	2009/09/14	14.25	Put	Currency Future	6,046.0000	6,124.0000	1.290	0	0	0
12/08/2009	\$ / R	2009/09/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	14.15	Put	Currency Future	5,946.0000	6,024.0000	1.312	0	0	0
12/08/2009	\$ / R	2009/09/14	7.05	Call	Currency Future	1,158.0000	1,080.0000	(6.736)	0	0	0
12/08/2009	\$ / R	2009/09/14	6.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	5.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	5.30	Call	Currency Future	2,904.0000	2,826.0000	(2.686)	0	0	0
12/08/2009	\$ / R	2009/09/14	12.60	Put	Currency Future	4,396.0000	4,474.0000	1.774	0	0	0
12/08/2009	\$ / R	2009/09/14	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	7.05	Put	Currency Future	4.0000	4.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	6.85	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
12/08/2009	\$ / R	2009/09/14	5.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	4.05	Call	Currency Future	4,154.0000	4,076.0000	(1.878)	0	0	0
12/08/2009	\$ / R	2009/09/14	6.85	Call	Currency Future	1,357.0000	1,278.0000	(5.822)	0	0	0
12/08/2009	\$ / R	2009/09/14	3.85	Call	Currency Future	4,354.0000	4,276.0000	(1.791)	0	0	0
12/08/2009	\$ / R	2009/09/14	4.15	Call	Currency Future	4,054.0000	3,976.0000	(1.924)	0	0	0
12/08/2009	\$ / R	2009/09/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	4.85	Call	Currency Future	3,354.0000	3,276.0000	(2.326)	0	0	0
12/08/2009	\$ / R	2009/09/14	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	6.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	6.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	5.05	Call	Currency Future	3,154.0000	3,076.0000	(2.473)	0	0	0
12/08/2009	\$ / R	2009/09/14	6.95	Call	Currency Future	1,257.0000	1,179.0000	(6.205)	0	0	0
12/08/2009	\$ / R	2009/09/14	6.05	Call	Currency Future	2,154.0000	2,076.0000	(3.621)	0	0	0
12/08/2009	\$ / R	2009/09/14	6.95	Put	Currency Future	3.0000	3.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	9.05	Put	Currency Future	886.0000	957.0000	8.014	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	\$ / R	2009/09/14	14.40	Put	Currency Future	6,196.0000	6,274.0000	1.259	0	0	0
12/08/2009	\$ / R	2009/09/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	11.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	4.20	Call	Currency Future	4,004.0000	3,926.0000	(1.948)	0	0	0
12/08/2009	\$ / R	2009/09/14	3.80	Call	Currency Future	4,404.0000	4,326.0000	(1.771)	0	0	0
12/08/2009	\$ / R	2009/09/14	11.45	Put	Currency Future	3,246.0000	3,325.0000	2.434	0	0	0
12/08/2009	\$ / R	2009/09/14	6.45	Call	Currency Future	1,755.0000	1,676.0000	(4.501)	0	0	0
12/08/2009	\$ / R	2009/09/14	14.10	Put	Currency Future	5,896.0000	5,974.0000	1.323	0	0	0
12/08/2009	\$ / R	2009/09/14	5.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	4.80	Call	Currency Future	3,404.0000	3,326.0000	(2.291)	0	0	0
12/08/2009	\$ / R	2009/09/14	5.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	11.30	Put	Currency Future	3,096.0000	3,175.0000	2.552	0	0	0
12/08/2009	\$ / R	2009/09/14	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	11.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	6.80	Put	Currency Future	2.0000	2.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	3.90	Call	Currency Future	4,304.0000	4,226.0000	(1.812)	0	0	0
12/08/2009	\$ / R	2009/09/14	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	6.80	Call	Currency Future	1,406.0000	1,328.0000	(5.548)	0	0	0
12/08/2009	\$ / R	2009/09/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	6.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	5.75	Call	Currency Future	2,454.0000	2,376.0000	(3.178)	0	0	0
12/08/2009	\$ / R	2009/09/14	9.60	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
12/08/2009	\$ / R	2009/09/14	4.75	Call	Currency Future	3,454.0000	3,376.0000	(2.258)	0	0	0
12/08/2009	\$ / R	2009/09/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	9.60	Put	Currency Future	1,411.0000	1,487.0000	5.386	0	0	0
12/08/2009	\$ / R	2009/09/14	3.75	Call	Currency Future	4,454.0000	4,376.0000	(1.751)	0	0	0
12/08/2009	\$ / R	2009/09/14	9.70	Put	Currency Future	1,509.0000	1,584.0000	4.970	0	0	0
12/08/2009	\$ / R	2009/09/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	9.70	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
12/08/2009	\$ / R	2009/09/14	10.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	\$ / R	2009/09/14	13.80	Put	Currency Future	5,596.0000	5,674.0000	1.394	0	0	0
12/08/2009	\$ / R	2009/09/14	11.85	Put	Currency Future	3,646.0000	3,725.0000	2.167	0	0	0
12/08/2009	\$ / R	2009/12/14			Currency Future	8.3494	8.2682	(0.973)	8.3500	8.3500	84,765
12/08/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	3,974.0000	4,053.0000	1.988	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
12/08/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	663.0000	607.0000	(8.446)	0	0	0
12/08/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	385.0000	350.0000	(9.091)	0	0	0
12/08/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	152.0000	139.0000	(8.553)	0	0	3,000
12/08/2009	\$ / R 2009/12/14	10.75	Call	Currency Future	61.0000	56.0000	(8.197)	0	0	0
12/08/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
12/08/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	3,629.0000	3,708.0000	2.177	0	0	0
12/08/2009	\$ / R 2009/12/14	12.55	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
12/08/2009	\$ / R 2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R 2009/12/14	4.80	Call	Currency Future	3,550.0000	3,469.0000	(2.282)	0	0	0
12/08/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	805.0000	863.0000	7.205	0	0	0
12/08/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,259.0000	1,326.0000	5.322	0	0	0
12/08/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	33.0000	30.0000	(9.091)	0	0	0
12/08/2009	\$ / R 2009/12/14	14.05	Put	Currency Future	5,708.0000	5,788.0000	1.402	0	0	0
12/08/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	620.0000	672.0000	8.387	0	0	0
12/08/2009	\$ / R 2009/12/14	3.55	Call	Currency Future	4,799.0000	4,718.0000	(1.688)	0	0	0
12/08/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	297.0000	328.0000	10.438	0	0	0
12/08/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	486.0000	532.0000	9.465	0	0	0
12/08/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	158.0000	144.0000	(8.861)	0	0	0
12/08/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	5,360.0000	5,440.0000	1.493	0	0	0
12/08/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
12/08/2009	\$ / R 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	1,184
12/08/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	233.0000	259.0000	11.159	0	0	0
12/08/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	385.0000	350.0000	(9.091)	0	0	0
12/08/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	844.0000	902.0000	6.872	0	0	0
12/08/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	49.0000	45.0000	(8.163)	0	0	0
12/08/2009	\$ / R 2009/12/14	10.70	Put	Currency Future	2,414.0000	2,489.0000	3.107	0	0	0
12/08/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
12/08/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	832.0000	768.0000	(7.692)	0	0	0
12/08/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	4,319.0000	4,399.0000	1.852	0	0	0
12/08/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	275.0000	304.0000	10.545	0	0	0
12/08/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	633.0000	577.0000	(8.847)	0	0	200
12/08/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	396.0000	436.0000	10.101	0	0	0
12/08/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	116.0000	106.0000	(8.621)	0	0	0
12/08/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	2,750.0000	2,827.0000	2.800	0	0	0
12/08/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	3,383.0000	3,462.0000	2.335	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	133.0000	150.0000	12.782	0	0	0
12/08/2009	\$ / R 2009/12/14	14.05	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
12/08/2009	\$ / R 2009/12/14	13.05	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
12/08/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	574.0000	522.0000	(9.059)	0	0	0
12/08/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	446.0000	404.0000	(9.417)	0	0	0
12/08/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
12/08/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	266.0000	241.0000	(9.398)	0	0	0
12/08/2009	\$ / R 2009/12/14	13.05	Put	Currency Future	4,715.0000	4,794.0000	1.676	0	0	0
12/08/2009	\$ / R 2009/12/14	15.40	Put	Currency Future	7,052.0000	7,133.0000	1.149	0	0	0
12/08/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	469.0000	423.0000	(9.808)	0	0	0
12/08/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	546.0000	496.0000	(9.158)	0	0	0
12/08/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	423.0000	385.0000	(8.983)	0	0	0
12/08/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	254.0000	231.0000	(9.055)	0	0	13,513
12/08/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,130.0000	1,195.0000	5.752	0	0	0
12/08/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	4,566.0000	4,646.0000	1.752	0	0	0
12/08/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	4,517.0000	4,596.0000	1.749	0	0	0
12/08/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	319.0000	290.0000	(9.091)	0	0	0
12/08/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	147.0000	166.0000	12.925	0	0	0
12/08/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	633.0000	577.0000	(8.847)	0	0	0
12/08/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	805.0000	863.0000	7.205	0	0	0
12/08/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	1,617.0000	1,688.0000	4.391	0	0	0
12/08/2009	\$ / R 2009/12/14	12.20	Call	Currency Future	25.0000	23.0000	(8.000)	0	0	0
12/08/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	43.0000	40.0000	(6.977)	0	0	0
12/08/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	3,334.0000	3,413.0000	2.370	0	0	0
12/08/2009	\$ / R 2009/12/14	7.25	Put	Currency Future	55.0000	59.0000	7.273	0	0	0
12/08/2009	\$ / R 2009/12/14	15.40	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
12/08/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	796.0000	734.0000	(7.789)	0	0	0
12/08/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	233.0000	259.0000	11.159	0	0	0
12/08/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	254.0000	231.0000	(9.055)	0	0	0
12/08/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	2,271.0000	2,346.0000	3.303	0	0	0
12/08/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	5,161.0000	5,241.0000	1.550	0	0	0
12/08/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	767.0000	823.0000	7.301	0	0	0
12/08/2009	\$ / R 2009/12/14	12.45	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	0
12/08/2009	\$ / R 2009/12/14	7.25	Call	Currency Future	1,154.0000	1,078.0000	(6.586)	0	0	0
12/08/2009	\$ / R 2009/12/14	7.00	Put	Currency Future	32.0000	36.0000	12.500	0	0	0
12/08/2009	\$ / R 2009/12/14	8.00	Call	Currency Future	603.0000	549.0000	(8.955)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	424.0000	467.0000	10.142	0	0	0
12/08/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	71.0000	64.0000	(9.859)	0	0	9,530
12/08/2009	\$ / R 2009/12/14	13.50	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
12/08/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	3,531.0000	3,610.0000	2.237	0	0	0
12/08/2009	\$ / R 2009/12/14	5.05	Call	Currency Future	3,300.0000	3,219.0000	(2.455)	0	0	0
12/08/2009	\$ / R 2009/12/14	7.00	Call	Currency Future	1,382.0000	1,304.0000	(5.644)	0	0	0
12/08/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	253.0000	281.0000	11.067	0	0	0
12/08/2009	\$ / R 2009/12/14	7.40	Put	Currency Future	75.0000	87.0000	16.000	0	0	0
12/08/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	1,617.0000	1,688.0000	4.391	0	0	0
12/08/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	59.0000	54.0000	(8.475)	0	0	0
12/08/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	4,764.0000	4,844.0000	1.679	0	0	0
12/08/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	30.0000	28.0000	(6.667)	0	0	0
12/08/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	34.0000	31.0000	(8.824)	0	0	0
12/08/2009	\$ / R 2009/12/14	15.35	Put	Currency Future	7,002.0000	7,083.0000	1.157	0	0	0
12/08/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	179.0000	163.0000	(8.939)	0	0	0
12/08/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	2,509.0000	2,586.0000	3.069	0	0	0
12/08/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	3,876.0000	3,955.0000	2.038	0	0	0
12/08/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
12/08/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,259.0000	1,326.0000	5.322	0	0	0
12/08/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
12/08/2009	\$ / R 2009/12/14	12.45	Put	Currency Future	4,122.0000	4,201.0000	1.917	0	0	0
12/08/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	345.0000	378.0000	9.565	0	0	0
12/08/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
12/08/2009	\$ / R 2009/12/14	5.00	Call	Currency Future	3,350.0000	3,269.0000	(2.418)	0	0	0
12/08/2009	\$ / R 2009/12/14	10.30	Call	Currency Future	85.0000	78.0000	(8.235)	0	0	0
12/08/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	4,270.0000	4,349.0000	1.850	0	0	0
12/08/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	5,459.0000	5,539.0000	1.465	0	0	0
12/08/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	1,428.0000	1,350.0000	(5.462)	0	0	0
12/08/2009	\$ / R 2009/12/14	6.00	Call	Currency Future	2,353.0000	2,272.0000	(3.442)	0	0	0
12/08/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	9,676
12/08/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	486.0000	532.0000	9.465	0	0	0
12/08/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
12/08/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	2,944.0000	3,022.0000	2.649	0	0	0
12/08/2009	\$ / R 2009/12/14	13.45	Put	Currency Future	5,111.0000	5,191.0000	1.565	0	0	0
12/08/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	29.0000	32.0000	10.345	0	0	0
12/08/2009	\$ / R 2009/12/14	6.00	Put	Currency Future	4.0000	4.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	\$ / R	2009/12/14	10.30	Put	Currency Future	2,035.0000	2,110.0000	3.686	0	0	0
12/08/2009	\$ / R	2009/12/14	11.40	Put	Currency Future	3,090.0000	3,168.0000	2.524	0	0	0
12/08/2009	\$ / R	2009/12/14	7.75	Call	Currency Future	762.0000	701.0000	(8.005)	0	0	0
12/08/2009	\$ / R	2009/12/14	5.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	\$ / R	2009/12/14	15.35	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
12/08/2009	\$ / R	2009/12/14	10.55	Call	Currency Future	71.0000	64.0000	(9.859)	0	0	260
12/08/2009	\$ / R	2009/12/14	8.30	Put	Currency Future	396.0000	436.0000	10.101	0	0	0
12/08/2009	\$ / R	2009/12/14	7.40	Call	Currency Future	1,025.0000	955.0000	(6.829)	0	0	13,513
12/08/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	116.0000	106.0000	(8.621)	0	0	0
12/08/2009	\$ / R	2009/12/14	8.80	Call	Currency Future	278.0000	253.0000	(8.993)	0	0	0
12/08/2009	\$ / R	2009/12/14	5.90	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
12/08/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	2,271.0000	2,346.0000	3.303	0	0	0
12/08/2009	\$ / R	2009/12/14	8.80	Put	Currency Future	729.0000	784.0000	7.545	0	0	0
12/08/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	446.0000	404.0000	(9.417)	0	0	0
12/08/2009	\$ / R	2009/12/14	6.65	Call	Currency Future	1,714.0000	1,635.0000	(4.609)	0	0	0
12/08/2009	\$ / R	2009/12/14	8.80	Put	Currency Future	729.0000	784.0000	7.545	0	0	0
12/08/2009	\$ / R	2009/12/14	13.45	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
12/08/2009	\$ / R	2009/12/14	15.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
12/08/2009	\$ / R	2009/12/14	8.70	Call	Currency Future	305.0000	277.0000	(9.180)	0	0	0
12/08/2009	\$ / R	2009/12/14	11.00	Put	Currency Future	2,702.0000	2,779.0000	2.850	0	0	0
12/08/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	31.0000	29.0000	(6.452)	0	0	0
12/08/2009	\$ / R	2009/12/14	5.75	Put	Currency Future	3.0000	3.0000	-	0	0	0
12/08/2009	\$ / R	2009/12/14	8.70	Put	Currency Future	656.0000	709.0000	8.079	0	0	0
12/08/2009	\$ / R	2009/12/14	8.65	Put	Currency Future	620.0000	672.0000	8.387	0	0	0
12/08/2009	\$ / R	2009/12/14	10.05	Call	Currency Future	100.0000	92.0000	(8.000)	0	0	0
12/08/2009	\$ / R	2009/12/14	13.60	Put	Currency Future	5,260.0000	5,340.0000	1.521	0	0	0
12/08/2009	\$ / R	2009/12/14	11.95	Call	Currency Future	29.0000	26.0000	(10.345)	0	0	0
12/08/2009	\$ / R	2009/12/14	6.75	Call	Currency Future	1,618.0000	1,539.0000	(4.883)	0	0	0
12/08/2009	\$ / R	2009/12/14	8.20	Call	Currency Future	494.0000	447.0000	(9.514)	0	0	0
12/08/2009	\$ / R	2009/12/14	8.15	Put	Currency Future	320.0000	353.0000	10.313	0	0	0
12/08/2009	\$ / R	2009/12/14	10.05	Put	Currency Future	1,801.0000	1,874.0000	4.053	0	0	0
12/08/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	213.0000	193.0000	(9.390)	0	0	0
12/08/2009	\$ / R	2009/12/14	6.75	Put	Currency Future	18.0000	21.0000	16.667	0	0	0
12/08/2009	\$ / R	2009/12/14	10.90	Put	Currency Future	2,605.0000	2,682.0000	2.956	0	0	0
12/08/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	3,482.0000	3,560.0000	2.240	0	0	0
12/08/2009	\$ / R	2009/12/14	11.85	Call	Currency Future	30.0000	28.0000	(6.667)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	\$ / R	2009/12/14	13.80	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
12/08/2009	\$ / R	2009/12/14	15.25	Call	Currency Future	2.0000	2.0000	-	0	0	0
12/08/2009	\$ / R	2009/12/14	4.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	\$ / R	2009/12/14	13.00	Put	Currency Future	4,665.0000	4,745.0000	1.715	0	0	0
12/08/2009	\$ / R	2009/12/14	8.80	Call	Currency Future	278.0000	253.0000	(8.993)	0	0	75
12/08/2009	\$ / R	2009/12/14	8.40	Call	Currency Future	404.0000	367.0000	(9.158)	0	0	247
12/08/2009	\$ / R	2009/12/14	10.90	Call	Currency Future	55.0000	50.0000	(9.091)	0	0	0
12/08/2009	\$ / R	2009/12/14	12.50	Put	Currency Future	4,171.0000	4,250.0000	1.894	0	0	0
12/08/2009	\$ / R	2009/12/14	6.90	Call	Currency Future	1,475.0000	1,397.0000	(5.288)	0	0	0
12/08/2009	\$ / R	2009/12/14	6.95	Put	Currency Future	29.0000	32.0000	10.345	0	0	0
12/08/2009	\$ / R	2009/12/14	5.80	Call	Currency Future	2,552.0000	2,471.0000	(3.174)	0	0	0
12/08/2009	\$ / R	2009/12/14	15.25	Put	Currency Future	6,903.0000	6,983.0000	1.159	0	0	0
12/08/2009	\$ / R	2009/12/14	4.90	Call	Currency Future	3,450.0000	3,369.0000	(2.348)	0	0	0
12/08/2009	\$ / R	2009/12/14	8.20	Put	Currency Future	345.0000	378.0000	9.565	0	0	0
12/08/2009	\$ / R	2009/12/14	11.00	Call	Currency Future	51.0000	47.0000	(7.843)	0	0	0
12/08/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
12/08/2009	\$ / R	2009/12/14	7.20	Call	Currency Future	1,199.0000	1,122.0000	(6.422)	0	0	0
12/08/2009	\$ / R	2009/12/14	6.95	Call	Currency Future	1,428.0000	1,350.0000	(5.462)	0	0	0
12/08/2009	\$ / R	2009/12/14	5.80	Put	Currency Future	3.0000	3.0000	-	0	0	0
12/08/2009	\$ / R	2009/12/14	5.75	Call	Currency Future	2,602.0000	2,521.0000	(3.113)	0	0	0
12/08/2009	\$ / R	2009/12/14	8.05	Call	Currency Future	574.0000	522.0000	(9.059)	0	0	0
12/08/2009	\$ / R	2009/12/14	7.85	Put	Currency Future	196.0000	219.0000	11.735	0	0	0
12/08/2009	\$ / R	2009/12/14	10.45	Call	Currency Future	76.0000	69.0000	(9.211)	0	0	0
12/08/2009	\$ / R	2009/12/14	12.80	Put	Currency Future	4,467.0000	4,547.0000	1.791	0	0	0
12/08/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	195.0000	177.0000	(9.231)	0	0	0
12/08/2009	\$ / R	2009/12/14	7.20	Put	Currency Future	49.0000	54.0000	10.204	0	0	0
12/08/2009	\$ / R	2009/12/14	7.75	Put	Currency Future	162.0000	182.0000	12.346	0	0	0
12/08/2009	\$ / R	2009/12/14	4.75	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
12/08/2009	\$ / R	2009/12/14	7.35	Put	Currency Future	66.0000	77.0000	16.667	0	0	0
12/08/2009	\$ / R	2009/12/14	8.55	Put	Currency Future	551.0000	600.0000	8.893	0	0	0
12/08/2009	\$ / R	2009/12/14	9.00	Call	Currency Future	232.0000	211.0000	(9.052)	0	0	0
12/08/2009	\$ / R	2009/12/14	9.45	Call	Currency Future	158.0000	144.0000	(8.861)	0	0	0
12/08/2009	\$ / R	2009/12/14	10.45	Put	Currency Future	2,177.0000	2,251.0000	3.399	0	0	0
12/08/2009	\$ / R	2009/12/14	13.40	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
12/08/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	1,046.0000	1,109.0000	6.023	0	0	0
12/08/2009	\$ / R	2009/12/14	13.65	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	\$ / R	2009/12/14	10.25	Call	Currency Future	88.0000	81.0000	(7.955)	0	0	0
12/08/2009	\$ / R	2009/12/14	4.75	Call	Currency Future	3,600.0000	3,519.0000	(2.250)	0	0	0
12/08/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	424.0000	467.0000	10.142	0	0	0
12/08/2009	\$ / R	2009/12/14	8.05	Put	Currency Future	275.0000	304.0000	10.545	0	0	0
12/08/2009	\$ / R	2009/12/14	8.55	Call	Currency Future	351.0000	318.0000	(9.402)	0	0	0
12/08/2009	\$ / R	2009/12/14	9.00	Put	Currency Future	883.0000	943.0000	6.795	0	0	0
12/08/2009	\$ / R	2009/12/14	9.40	Put	Currency Future	1,216.0000	1,282.0000	5.428	0	0	0
12/08/2009	\$ / R	2009/12/14	9.25	Put	Currency Future	1,088.0000	1,152.0000	5.882	0	0	0
12/08/2009	\$ / R	2009/12/14	13.65	Put	Currency Future	5,310.0000	5,390.0000	1.507	0	0	0
12/08/2009	\$ / R	2009/12/14	10.25	Put	Currency Future	1,988.0000	2,063.0000	3.773	0	0	0
12/08/2009	\$ / R	2009/12/14	8.35	Call	Currency Future	423.0000	385.0000	(8.983)	0	0	50
12/08/2009	\$ / R	2009/12/14	8.20	Call	Currency Future	494.0000	447.0000	(9.514)	0	0	0
12/08/2009	\$ / R	2009/12/14	9.40	Call	Currency Future	165.0000	150.0000	(9.091)	0	0	0
12/08/2009	\$ / R	2009/12/14	9.25	Call	Currency Future	187.0000	170.0000	(9.091)	0	0	0
12/08/2009	\$ / R	2009/12/14	12.35	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
12/08/2009	\$ / R	2009/12/14	15.15	Put	Currency Future	6,803.0000	6,884.0000	1.191	0	0	0
12/08/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	195.0000	177.0000	(9.231)	0	0	0
12/08/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	3,482.0000	3,560.0000	2.240	0	0	0
12/08/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	796.0000	734.0000	(7.789)	0	0	0
12/08/2009	\$ / R	2009/12/14	12.35	Put	Currency Future	4,024.0000	4,103.0000	1.963	0	0	0
12/08/2009	\$ / R	2009/12/14	3.30	Call	Currency Future	5,049.0000	4,968.0000	(1.604)	0	0	0
12/08/2009	\$ / R	2009/12/14	8.25	Put	Currency Future	370.0000	405.0000	9.459	0	0	0
12/08/2009	\$ / R	2009/12/14	10.00	Put	Currency Future	1,755.0000	1,827.0000	4.103	0	0	0
12/08/2009	\$ / R	2009/12/14	11.05	Call	Currency Future	49.0000	45.0000	(8.163)	0	0	0
12/08/2009	\$ / R	2009/12/14	11.35	Put	Currency Future	3,041.0000	3,119.0000	2.565	0	0	0
12/08/2009	\$ / R	2009/12/14	7.30	Call	Currency Future	1,110.0000	1,036.0000	(6.667)	0	0	0
12/08/2009	\$ / R	2009/12/14	5.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	\$ / R	2009/12/14	14.60	Put	Currency Future	6,255.0000	6,336.0000	1.295	0	0	0
12/08/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	1,046.0000	1,109.0000	6.023	0	0	0
12/08/2009	\$ / R	2009/12/14	7.35	Call	Currency Future	1,066.0000	995.0000	(6.660)	0	0	0
12/08/2009	\$ / R	2009/12/14	6.65	Put	Currency Future	15.0000	17.0000	13.333	0	0	0
12/08/2009	\$ / R	2009/12/14	10.35	Put	Currency Future	2,083.0000	2,157.0000	3.553	0	0	0
12/08/2009	\$ / R	2009/12/14	11.05	Put	Currency Future	2,750.0000	2,827.0000	2.800	0	0	0
12/08/2009	\$ / R	2009/12/14	11.35	Call	Currency Future	41.0000	37.0000	(9.756)	0	0	0
12/08/2009	\$ / R	2009/12/14	7.30	Put	Currency Future	60.0000	68.0000	13.333	0	0	0
12/08/2009	\$ / R	2009/12/14	6.55	Call	Currency Future	1,811.0000	1,731.0000	(4.417)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	\$ / R	2009/12/14	7.85	Call	Currency Future	695.0000	637.0000	(8.345)	0	0	0
12/08/2009	\$ / R	2009/12/14	5.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
12/08/2009	\$ / R	2009/12/14	8.70	Put	Currency Future	656.0000	709.0000	8.079	0	0	0
12/08/2009	\$ / R	2009/12/14	11.65	Call	Currency Future	34.0000	31.0000	(8.824)	0	0	0
12/08/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	147.0000	166.0000	12.925	0	0	0
12/08/2009	\$ / R	2009/12/14	6.55	Put	Currency Future	11.0000	13.0000	18.182	0	0	0
12/08/2009	\$ / R	2009/12/14	5.90	Call	Currency Future	2,453.0000	2,372.0000	(3.302)	0	0	0
12/08/2009	\$ / R	2009/12/14	5.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	\$ / R	2009/12/14	5.65	Call	Currency Future	2,702.0000	2,621.0000	(2.998)	0	0	0
12/08/2009	\$ / R	2009/12/14	12.25	Put	Currency Future	3,925.0000	4,004.0000	2.013	0	0	0
12/08/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	796.0000	734.0000	(7.789)	0	0	0
12/08/2009	\$ / R	2009/12/14	15.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	\$ / R	2009/12/14	15.30	Put	Currency Future	6,953.0000	7,033.0000	1.151	0	0	0
12/08/2009	\$ / R	2009/12/14	6.25	Call	Currency Future	2,105.0000	2,025.0000	(3.800)	0	0	0
12/08/2009	\$ / R	2009/12/14	10.40	Call	Currency Future	79.0000	72.0000	(8.861)	0	0	0
12/08/2009	\$ / R	2009/12/14	12.25	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
12/08/2009	\$ / R	2009/12/14	7.60	Put	Currency Future	119.0000	136.0000	14.286	0	0	0
12/08/2009	\$ / R	2009/12/14	15.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
12/08/2009	\$ / R	2009/12/14	5.85	Put	Currency Future	3.0000	3.0000	-	0	0	0
12/08/2009	\$ / R	2009/12/14	6.25	Put	Currency Future	6.0000	6.0000	-	0	0	0
12/08/2009	\$ / R	2009/12/14	8.50	Put	Currency Future	518.0000	566.0000	9.266	0	0	0
12/08/2009	\$ / R	2009/12/14	9.15	Call	Currency Future	204.0000	185.0000	(9.314)	0	0	0
12/08/2009	\$ / R	2009/12/14	11.65	Put	Currency Future	3,334.0000	3,413.0000	2.370	0	0	0
12/08/2009	\$ / R	2009/12/14	6.80	Put	Currency Future	21.0000	23.0000	9.524	0	0	0
12/08/2009	\$ / R	2009/12/14	7.80	Call	Currency Future	728.0000	668.0000	(8.242)	0	0	0
12/08/2009	\$ / R	2009/12/14	14.60	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
12/08/2009	\$ / R	2009/12/14	14.75	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
12/08/2009	\$ / R	2009/12/14	9.90	Put	Currency Future	1,662.0000	1,734.0000	4.332	0	0	0
12/08/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	266.0000	241.0000	(9.398)	0	0	0
12/08/2009	\$ / R	2009/12/14	9.80	Put	Currency Future	1,571.0000	1,642.0000	4.519	0	0	0
12/08/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	31.0000	29.0000	(6.452)	0	0	0
12/08/2009	\$ / R	2009/12/14	6.90	Put	Currency Future	26.0000	29.0000	11.538	0	0	0
12/08/2009	\$ / R	2009/12/14	6.85	Call	Currency Future	1,523.0000	1,444.0000	(5.187)	0	0	0
12/08/2009	\$ / R	2009/12/14	7.80	Put	Currency Future	178.0000	200.0000	12.360	0	0	0
12/08/2009	\$ / R	2009/12/14	5.45	Put	Currency Future	2.0000	2.0000	-	0	0	0
12/08/2009	\$ / 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
12/08/2009	\$ / R 2009/12/14	14.75	Put	Currency Future	6,404.0000	6,485.0000	1.265	0	0	0
12/08/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	767.0000	823.0000	7.301	0	0	0
12/08/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	120.0000	110.0000	(8.333)	0	0	0
12/08/2009	\$ / R 2009/12/14	10.65	Call	Currency Future	66.0000	60.0000	(9.091)	0	0	0
12/08/2009	\$ / R 2009/12/14	13.55	Put	Currency Future	5,211.0000	5,291.0000	1.535	0	0	0
12/08/2009	\$ / R 2009/12/14	4.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	\$ / R 2009/12/14	5.25	Call	Currency Future	3,101.0000	3,019.0000	(2.644)	0	0	0
12/08/2009	\$ / R 2009/12/14	4.40	Call	Currency Future	3,950.0000	3,868.0000	(2.076)	0	0	0
12/08/2009	\$ / R 2009/12/14	8.40	Put	Currency Future	454.0000	499.0000	9.912	0	0	0
12/08/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	82.0000	75.0000	(8.537)	0	0	0
12/08/2009	\$ / R 2009/12/14	10.60	Call	Currency Future	68.0000	62.0000	(8.824)	0	0	0
12/08/2009	\$ / R 2009/12/14	10.70	Call	Currency Future	63.0000	58.0000	(7.937)	0	0	0
12/08/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
12/08/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	3,531.0000	3,610.0000	2.237	0	0	0
12/08/2009	\$ / R 2009/12/14	6.85	Put	Currency Future	23.0000	26.0000	13.043	0	0	0
12/08/2009	\$ / R 2009/12/14	6.30	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
12/08/2009	\$ / R 2009/12/14	14.85	Put	Currency Future	6,504.0000	6,585.0000	1.245	0	0	0
12/08/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	305.0000	277.0000	(9.180)	0	0	0
12/08/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	1,004.0000	1,067.0000	6.275	0	0	0
12/08/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	2,319.0000	2,394.0000	3.234	0	0	0
12/08/2009	\$ / R 2009/12/14	12.95	Put	Currency Future	4,616.0000	4,695.0000	1.711	0	0	0
12/08/2009	\$ / R 2009/12/14	6.30	Call	Currency Future	2,056.0000	1,975.0000	(3.940)	0	0	0
12/08/2009	\$ / R 2009/12/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	1,173.0000	1,238.0000	5.541	0	0	0
12/08/2009	\$ / R 2009/12/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	112.0000	103.0000	(8.036)	0	0	11,185
12/08/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	104.0000	96.0000	(7.692)	0	0	0
12/08/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	91.0000	83.0000	(8.791)	0	0	0
12/08/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	172.0000	157.0000	(8.721)	0	0	0
12/08/2009	\$ / R 2009/12/14	15.95	Put	Currency Future	7,601.0000	7,682.0000	1.066	0	0	0
12/08/2009	\$ / R 2009/12/14	5.85	Call	Currency Future	2,502.0000	2,421.0000	(3.237)	0	0	0
12/08/2009	\$ / R 2009/12/14	4.25	Call	Currency Future	4,100.0000	4,018.0000	(2.000)	0	0	0
12/08/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	214.0000	239.0000	11.682	0	0	0
12/08/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	367.0000	334.0000	(8.992)	0	0	0
12/08/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	319.0000	290.0000	(9.091)	0	0	0
12/08/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	5,062.0000	5,142.0000	1.580	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
12/08/2009	\$ / R	2009/12/14	7.60	Call	Currency Future	869.0000	804.0000	(7.480)	0	0	0
12/08/2009	\$ / R	2009/12/14	8.95	Call	Currency Future	243.0000	221.0000	(9.053)	0	0	0
12/08/2009	\$ / R	2009/12/14	10.50	Put	Currency Future	2,224.0000	2,299.0000	3.372	0	0	0
12/08/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	59.0000	54.0000	(8.475)	0	0	0
12/08/2009	\$ / R	2009/12/14	9.95	Call	Currency Future	108.0000	99.0000	(8.333)	0	0	0
12/08/2009	\$ / R	2009/12/14	6.45	Call	Currency Future	1,908.0000	1,829.0000	(4.140)	0	0	0
12/08/2009	\$ / R	2009/12/14	11.40	Call	Currency Future	39.0000	36.0000	(7.692)	0	0	0
12/08/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	147.0000	166.0000	12.925	0	0	0
12/08/2009	\$ / R	2009/12/14	8.15	Call	Currency Future	520.0000	471.0000	(9.423)	0	0	0
12/08/2009	\$ / R	2009/12/14	9.95	Put	Currency Future	1,708.0000	1,781.0000	4.274	0	0	0
12/08/2009	\$ / R	2009/12/14	10.15	Call	Currency Future	94.0000	86.0000	(8.511)	0	0	0
12/08/2009	\$ / R	2009/12/14	10.65	Put	Currency Future	2,366.0000	2,442.0000	3.212	0	0	0
12/08/2009	\$ / R	2009/12/14	11.75	Put	Currency Future	3,433.0000	3,511.0000	2.272	0	0	0
12/08/2009	\$ / R	2009/12/14	14.00	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
12/08/2009	\$ / R	2009/12/14	15.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	\$ / R	2009/12/14	5.45	Call	Currency Future	2,901.0000	2,820.0000	(2.792)	0	0	0
12/08/2009	\$ / R	2009/12/14	6.15	Call	Currency Future	2,204.0000	2,124.0000	(3.630)	0	0	0
12/08/2009	\$ / R	2009/12/14	8.55	Call	Currency Future	351.0000	318.0000	(9.402)	0	0	0
12/08/2009	\$ / R	2009/12/14	10.50	Call	Currency Future	73.0000	67.0000	(8.219)	0	0	0
12/08/2009	\$ / R	2009/12/14	12.95	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
12/08/2009	\$ / R	2009/12/14	11.55	Put	Currency Future	3,237.0000	3,315.0000	2.410	0	0	0
12/08/2009	\$ / R	2009/12/14	14.00	Put	Currency Future	5,658.0000	5,738.0000	1.414	0	0	0
12/08/2009	\$ / R	2009/12/14	6.80	Call	Currency Future	1,570.0000	1,492.0000	(4.968)	0	0	0
12/08/2009	\$ / R	2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/12/14	14.80	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
12/08/2009	\$ / R	2009/12/14	12.35	Put	Currency Future	4,024.0000	4,103.0000	1.963	0	0	0
12/08/2009	\$ / R	2009/12/14	11.55	Call	Currency Future	36.0000	33.0000	(8.333)	0	0	0
12/08/2009	\$ / R	2009/12/14	13.35	Put	Currency Future	5,012.0000	5,092.0000	1.596	0	0	0
12/08/2009	\$ / R	2009/12/14	4.45	Call	Currency Future	3,900.0000	3,818.0000	(2.103)	0	0	0
12/08/2009	\$ / R	2009/12/14	5.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	\$ / R	2009/12/14	14.55	Put	Currency Future	6,205.0000	6,286.0000	1.305	0	0	0
12/08/2009	\$ / R	2009/12/14	8.55	Put	Currency Future	551.0000	600.0000	8.893	0	0	0
12/08/2009	\$ / R	2009/12/14	10.15	Call	Currency Future	94.0000	86.0000	(8.511)	0	0	0
12/08/2009	\$ / R	2009/12/14	12.35	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
12/08/2009	\$ / R	2009/12/14	10.95	Put	Currency Future	2,654.0000	2,730.0000	2.864	0	0	0
12/08/2009	\$ / R	2009/12/14	13.95	Put	Currency Future	5,608.0000	5,689.0000	1.444	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
12/08/2009	\$ / R 2009/12/14	5.30	Call	Currency Future	3,051.0000	2,969.0000	(2.688)	0	0	0
12/08/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	1,894.0000	1,968.0000	3.907	0	0	0
12/08/2009	\$ / R 2009/12/14	11.75	Call	Currency Future	32.0000	29.0000	(9.375)	0	0	0
12/08/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	53.0000	48.0000	(9.434)	0	0	0
12/08/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	1,894.0000	1,968.0000	3.907	0	0	0
12/08/2009	\$ / R 2009/12/14	13.95	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
12/08/2009	\$ / R 2009/12/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	1,347.0000	1,415.0000	5.048	0	0	0
12/08/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	1,941.0000	2,015.0000	3.812	0	0	0
12/08/2009	\$ / R 2009/12/14	12.15	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0
12/08/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	4,319.0000	4,399.0000	1.852	0	0	0
12/08/2009	\$ / R 2009/12/14	4.30	Call	Currency Future	4,050.0000	3,968.0000	(2.025)	0	0	0
12/08/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	179.0000	163.0000	(8.939)	0	0	0
12/08/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	91.0000	83.0000	(8.791)	0	0	0
12/08/2009	\$ / R 2009/12/14	13.25	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
12/08/2009	\$ / R 2009/12/14	14.80	Put	Currency Future	6,454.0000	6,535.0000	1.255	0	0	0
12/08/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	1,303.0000	1,370.0000	5.142	0	0	0
12/08/2009	\$ / R 2009/12/14	10.40	Put	Currency Future	2,130.0000	2,204.0000	3.474	0	0	0
12/08/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	1,941.0000	2,015.0000	3.812	0	0	0
12/08/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	1,391.0000	1,460.0000	4.960	0	0	0
12/08/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	162.0000	182.0000	12.346	0	0	0
12/08/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
12/08/2009	\$ / R 2009/12/14	6.35	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
12/08/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,130.0000	1,195.0000	5.752	0	0	0
12/08/2009	\$ / R 2009/12/14	11.20	Call	Currency Future	45.0000	41.0000	(8.889)	0	0	0
12/08/2009	\$ / R 2009/12/14	14.25	Call	Currency Future	6.0000	6.0000	-	0	0	0
12/08/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
12/08/2009	\$ / R 2009/12/14	15.55	Put	Currency Future	7,202.0000	7,283.0000	1.125	0	0	0
12/08/2009	\$ / R 2009/12/14	14.20	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
12/08/2009	\$ / R 2009/12/14	9.55	Call	Currency Future	146.0000	133.0000	(8.904)	0	0	0
12/08/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	2,993.0000	3,070.0000	2.573	0	0	0
12/08/2009	\$ / R 2009/12/14	13.25	Put	Currency Future	4,913.0000	4,993.0000	1.628	0	0	0
12/08/2009	\$ / R 2009/12/14	14.25	Put	Currency Future	5,907.0000	5,988.0000	1.371	0	0	0
12/08/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	762.0000	701.0000	(8.005)	0	0	0
12/08/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	49.0000	54.0000	10.204	0	0	0
12/08/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	42.0000	38.0000	(9.524)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	1,526.0000	1,596.0000	4.587	0	0	0
12/08/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	1,199.0000	1,122.0000	(6.422)	0	0	0
12/08/2009	\$ / R 2009/12/14	11.10	Put	Currency Future	2,798.0000	2,876.0000	2.788	0	0	0
12/08/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	125.0000	114.0000	(8.800)	0	0	0
12/08/2009	\$ / R 2009/12/14	16.25	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
12/08/2009	\$ / R 2009/12/14	6.20	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
12/08/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	335.0000	304.0000	(9.254)	0	0	0
12/08/2009	\$ / R 2009/12/14	10.75	Put	Currency Future	2,462.0000	2,537.0000	3.046	0	0	0
12/08/2009	\$ / R 2009/12/14	11.20	Put	Currency Future	2,895.0000	2,973.0000	2.694	0	0	0
12/08/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	3,580.0000	3,659.0000	2.207	0	0	0
12/08/2009	\$ / R 2009/12/14	14.95	Put	Currency Future	6,604.0000	6,684.0000	1.211	0	0	0
12/08/2009	\$ / R 2009/12/14	4.85	Call	Currency Future	3,500.0000	3,419.0000	(2.314)	0	0	0
12/08/2009	\$ / R 2009/12/14	6.20	Call	Currency Future	2,155.0000	2,074.0000	(3.759)	0	0	0
12/08/2009	\$ / R 2009/12/14	5.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	\$ / R 2009/12/14	4.65	Call	Currency Future	3,700.0000	3,619.0000	(2.189)	0	0	0
12/08/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	3,974.0000	4,053.0000	1.988	0	0	0
12/08/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	29.0000	27.0000	(6.897)	0	0	0
12/08/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	36.0000	33.0000	(8.333)	0	0	0
12/08/2009	\$ / R 2009/12/14	14.95	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
12/08/2009	\$ / R 2009/12/14	14.20	Put	Currency Future	5,857.0000	5,938.0000	1.383	0	0	0
12/08/2009	\$ / R 2009/12/14	11.45	Put	Currency Future	3,139.0000	3,217.0000	2.485	0	0	0
12/08/2009	\$ / R 2009/12/14	16.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	\$ / R 2009/12/14	4.15	Call	Currency Future	4,199.0000	4,118.0000	(1.929)	0	0	0
12/08/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	1,848.0000	1,921.0000	3.950	0	0	0
12/08/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	10,100
12/08/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	3,237.0000	3,315.0000	2.410	0	0	0
12/08/2009	\$ / R 2009/12/14	5.20	Call	Currency Future	3,150.0000	3,069.0000	(2.571)	0	0	0
12/08/2009	\$ / R 2009/12/14	14.45	Call	Currency Future	5.0000	5.0000	-	0	0	0
12/08/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
12/08/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
12/08/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	1,708.0000	1,781.0000	4.274	0	0	0
12/08/2009	\$ / R 2009/12/14	5.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	\$ / R 2009/12/14	14.45	Put	Currency Future	6,106.0000	6,186.0000	1.310	0	0	0
12/08/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	2,509.0000	2,586.0000	3.069	0	0	0
12/08/2009	\$ / R 2009/12/14	11.60	Call	Currency Future	35.0000	32.0000	(8.571)	0	0	0
12/08/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,012.0000	5,092.0000	1.596	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	\$ / R	2009/12/14	6.35	Call	Currency Future	2,006.0000	1,926.0000	(3.988)	0	0	0
12/08/2009	\$ / R	2009/12/14	16.20	Put	Currency Future	7,851.0000	7,932.0000	1.032	0	0	0
12/08/2009	\$ / R	2009/12/14	8.60	Put	Currency Future	585.0000	636.0000	8.718	0	0	0
12/08/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	97.0000	89.0000	(8.247)	0	0	0
12/08/2009	\$ / R	2009/12/14	11.10	Call	Currency Future	48.0000	44.0000	(8.333)	0	0	0
12/08/2009	\$ / R	2009/12/14	14.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
12/08/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	335.0000	304.0000	(9.254)	0	0	0
12/08/2009	\$ / R	2009/12/14	6.10	Put	Currency Future	5.0000	5.0000	-	0	0	0
12/08/2009	\$ / R	2009/12/14	11.15	Put	Currency Future	2,847.0000	2,924.0000	2.705	0	0	0
12/08/2009	\$ / R	2009/12/14	10.85	Put	Currency Future	2,557.0000	2,634.0000	3.011	0	0	0
12/08/2009	\$ / R	2009/12/14	5.35	Call	Currency Future	3,001.0000	2,920.0000	(2.699)	0	0	0
12/08/2009	\$ / R	2009/12/14	11.45	Call	Currency Future	38.0000	35.0000	(7.895)	0	0	0
12/08/2009	\$ / R	2009/12/14	11.15	Call	Currency Future	46.0000	42.0000	(8.696)	0	0	0
12/08/2009	\$ / R	2009/12/14	14.40	Put	Currency Future	6,056.0000	6,137.0000	1.338	0	0	0
12/08/2009	\$ / R	2009/12/14	12.05	Put	Currency Future	3,728.0000	3,807.0000	2.119	0	0	0
12/08/2009	\$ / R	2009/12/14	8.60	Put	Currency Future	585.0000	636.0000	8.718	0	0	0
12/08/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	97.0000	89.0000	(8.247)	0	0	0
12/08/2009	\$ / R	2009/12/14	16.25	Put	Currency Future	7,901.0000	7,982.0000	1.025	0	0	0
12/08/2009	\$ / R	2009/12/14	10.85	Call	Currency Future	57.0000	52.0000	(8.772)	0	0	0
12/08/2009	\$ / R	2009/12/14	14.30	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
12/08/2009	\$ / R	2009/12/14	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/12/14	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/12/14	15.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	\$ / R	2009/12/14	8.95	Call	Currency Future	243.0000	221.0000	(9.053)	0	0	0
12/08/2009	\$ / R	2009/12/14	14.30	Put	Currency Future	5,957.0000	6,037.0000	1.343	0	0	0
12/08/2009	\$ / R	2009/12/14	16.40	Put	Currency Future	8,051.0000	8,132.0000	1.006	0	0	0
12/08/2009	\$ / R	2009/12/14	14.55	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
12/08/2009	\$ / R	2009/12/14	6.15	Put	Currency Future	5.0000	5.0000	-	0	0	0
12/08/2009	\$ / R	2009/12/14	3.85	Call	Currency Future	4,499.0000	4,418.0000	(1.800)	0	0	0
12/08/2009	\$ / R	2009/12/14	8.75	Put	Currency Future	692.0000	746.0000	7.803	0	0	0
12/08/2009	\$ / R	2009/12/14	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/12/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/12/14	5.95	Put	Currency Future	4.0000	4.0000	-	0	0	0
12/08/2009	\$ / R	2009/12/14	16.05	Put	Currency Future	7,701.0000	7,782.0000	1.052	0	0	0
12/08/2009	\$ / R	2009/12/14	7.15	Put	Currency Future	44.0000	49.0000	11.364	0	0	0
12/08/2009	\$ / R	2009/12/14	13.85	Put	Currency Future	5,509.0000	5,589.0000	1.452	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	\$ / R	2009/12/14	8.75	Call	Currency Future	291.0000	264.0000	(9.278)	0	0	0
12/08/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	1,848.0000	1,921.0000	3.950	0	0	0
12/08/2009	\$ / R	2009/12/14	8.95	Put	Currency Future	844.0000	902.0000	6.872	0	0	0
12/08/2009	\$ / R	2009/12/14	16.00	Put	Currency Future	7,651.0000	7,732.0000	1.059	0	0	0
12/08/2009	\$ / R	2009/12/14	5.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	\$ / R	2009/12/14	14.40	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
12/08/2009	\$ / R	2009/12/14	4.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	\$ / R	2009/12/14	16.45	Put	Currency Future	8,101.0000	8,182.0000	1.000	0	0	0
12/08/2009	\$ / R	2009/12/14	9.95	Call	Currency Future	108.0000	99.0000	(8.333)	0	0	0
12/08/2009	\$ / R	2009/12/14	16.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	\$ / R	2009/12/14	4.50	Call	Currency Future	3,850.0000	3,768.0000	(2.130)	0	0	0
12/08/2009	\$ / R	2009/12/14	12.05	Call	Currency Future	27.0000	25.0000	(7.407)	0	0	0
12/08/2009	\$ / R	2009/12/14	7.45	Put	Currency Future	85.0000	98.0000	15.294	0	0	0
12/08/2009	\$ / R	2009/12/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/12/14	5.50	Call	Currency Future	2,851.0000	2,770.0000	(2.841)	0	0	0
12/08/2009	\$ / R	2009/12/14	7.55	Call	Currency Future	906.0000	840.0000	(7.285)	0	0	0
12/08/2009	\$ / R	2009/12/14	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/12/14	7.45	Call	Currency Future	984.0000	916.0000	(6.911)	0	0	0
12/08/2009	\$ / R	2009/12/14	4.00	Call	Currency Future	4,349.0000	4,268.0000	(1.862)	0	0	0
12/08/2009	\$ / R	2009/12/14	16.50	Put	Currency Future	8,151.0000	8,232.0000	0.994	0	0	0
12/08/2009	\$ / R	2009/12/14	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/12/14	13.85	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
12/08/2009	\$ / R	2009/12/14	7.15	Call	Currency Future	1,244.0000	1,167.0000	(6.190)	0	0	0
12/08/2009	\$ / R	2009/12/14	4.20	Call	Currency Future	4,150.0000	4,068.0000	(1.976)	0	0	0
12/08/2009	\$ / R	2009/12/14	3.95	Call	Currency Future	4,399.0000	4,318.0000	(1.841)	0	0	0
12/08/2009	\$ / R	2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/12/14	7.55	Put	Currency Future	107.0000	122.0000	14.019	0	0	0
12/08/2009	\$ / R	2009/12/14	16.30	Put	Currency Future	7,951.0000	8,032.0000	1.019	0	0	0
12/08/2009	\$ / R	2009/12/14	16.20	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
12/08/2009	\$ / R	2009/12/14	5.95	Call	Currency Future	2,403.0000	2,322.0000	(3.371)	0	0	0
12/08/2009	\$ / R	2009/12/14	4.95	Call	Currency Future	3,400.0000	3,319.0000	(2.382)	0	0	0
12/08/2009	\$ / R	2009/12/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/12/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/12/14	15.85	Put	Currency Future	7,502.0000	7,583.0000	1.080	0	0	0
12/08/2009	\$ / R	2009/12/14	12.10	Put	Currency Future	3,777.0000	3,856.0000	2.092	0	0	0
12/08/2009	\$ / R	2009/12/14	14.50	Put	Currency Future	6,156.0000	6,236.0000	1.300	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	\$ / R	2009/12/14	16.10	Put	Currency Future	7,751.0000	7,832.0000	1.045	0	0	0
12/08/2009	\$ / R	2009/12/14	7.05	Put	Currency Future	36.0000	40.0000	11.111	0	0	0
12/08/2009	\$ / R	2009/12/14	15.10	Put	Currency Future	6,753.0000	6,834.0000	1.199	0	0	0
12/08/2009	\$ / R	2009/12/14	12.10	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0
12/08/2009	\$ / R	2009/12/14	7.50	Put	Currency Future	96.0000	109.0000	13.542	0	0	0
12/08/2009	\$ / R	2009/12/14	15.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
12/08/2009	\$ / R	2009/12/14	5.50	Put	Currency Future	2.0000	2.0000	-	0	0	0
12/08/2009	\$ / R	2009/12/14	6.05	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
12/08/2009	\$ / R	2009/12/14	6.60	Put	Currency Future	13.0000	15.0000	15.385	0	0	0
12/08/2009	\$ / R	2009/12/14	14.50	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
12/08/2009	\$ / R	2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/12/14	14.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
12/08/2009	\$ / R	2009/12/14	14.15	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
12/08/2009	\$ / R	2009/12/14	6.45	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
12/08/2009	\$ / R	2009/12/14	9.10	Put	Currency Future	963.0000	1,025.0000	6.438	0	0	0
12/08/2009	\$ / R	2009/12/14	6.50	Call	Currency Future	1,860.0000	1,780.0000	(4.301)	0	0	0
12/08/2009	\$ / R	2009/12/14	6.40	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
12/08/2009	\$ / R	2009/12/14	4.60	Call	Currency Future	3,750.0000	3,669.0000	(2.160)	0	0	0
12/08/2009	\$ / R	2009/12/14	11.50	Call	Currency Future	37.0000	34.0000	(8.108)	0	0	0
12/08/2009	\$ / R	2009/12/14	6.50	Put	Currency Future	10.0000	12.0000	20.000	0	0	0
12/08/2009	\$ / R	2009/12/14	4.35	Call	Currency Future	4,000.0000	3,918.0000	(2.050)	0	0	0
12/08/2009	\$ / R	2009/12/14	14.90	Put	Currency Future	6,554.0000	6,634.0000	1.221	0	0	0
12/08/2009	\$ / R	2009/12/14	16.15	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
12/08/2009	\$ / R	2009/12/14	12.15	Put	Currency Future	3,826.0000	3,905.0000	2.065	0	0	0
12/08/2009	\$ / R	2009/12/14	11.50	Put	Currency Future	3,188.0000	3,266.0000	2.447	0	0	0
12/08/2009	\$ / R	2009/12/14	3.90	Call	Currency Future	4,449.0000	4,368.0000	(1.821)	0	0	0
12/08/2009	\$ / R	2009/12/14	6.40	Call	Currency Future	1,957.0000	1,877.0000	(4.088)	0	0	0
12/08/2009	\$ / R	2009/12/14	14.15	Put	Currency Future	5,807.0000	5,888.0000	1.395	0	0	0
12/08/2009	\$ / R	2009/12/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/12/14	11.60	Put	Currency Future	3,285.0000	3,364.0000	2.405	0	0	0
12/08/2009	\$ / R	2009/12/14	7.50	Call	Currency Future	945.0000	878.0000	(7.090)	0	0	0
12/08/2009	\$ / R	2009/12/14	5.15	Call	Currency Future	3,200.0000	3,119.0000	(2.531)	0	0	0
12/08/2009	\$ / R	2009/12/14	5.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
12/08/2009	\$ / R	2009/12/14	12.00	Put	Currency Future	3,678.0000	3,757.0000	2.148	0	0	0
12/08/2009	\$ / R	2009/12/14	5.10	Call	Currency Future	3,250.0000	3,169.0000	(2.492)	0	0	0
12/08/2009	\$ / R	2009/12/14	16.15	Put	Currency Future	7,801.0000	7,882.0000	1.038	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	42.0000	38.0000	(9.524)	0	0	0
12/08/2009	\$ / R 2009/12/14	6.60	Call	Currency Future	1,762.0000	1,683.0000	(4.484)	0	0	0
12/08/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	1,481.0000	1,551.0000	4.727	0	0	0
12/08/2009	\$ / R 2009/12/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	2,993.0000	3,070.0000	2.573	0	0	0
12/08/2009	\$ / R 2009/12/14	5.60	Call	Currency Future	2,751.0000	2,670.0000	(2.944)	0	0	0
12/08/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	130.0000	119.0000	(8.462)	0	0	0
12/08/2009	\$ / R 2009/12/14	4.10	Call	Currency Future	4,249.0000	4,168.0000	(1.906)	0	0	0
12/08/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	963.0000	1,025.0000	6.438	0	0	0
12/08/2009	\$ / R 2009/12/14	5.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	\$ / R 2009/12/14	12.00	Call	Currency Future	28.0000	26.0000	(7.143)	0	0	0
12/08/2009	\$ / R 2009/12/14	6.10	Call	Currency Future	2,254.0000	2,173.0000	(3.594)	0	0	0
12/08/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0
12/08/2009	\$ / R 2009/12/14	7.10	Call	Currency Future	1,289.0000	1,212.0000	(5.974)	0	0	0
12/08/2009	\$ / R 2009/12/14	5.40	Call	Currency Future	2,951.0000	2,870.0000	(2.745)	0	0	0
12/08/2009	\$ / R 2009/12/14	13.30	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
12/08/2009	\$ / R 2009/12/14	7.10	Put	Currency Future	40.0000	44.0000	10.000	0	0	0
12/08/2009	\$ / R 2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	3,777.0000	3,856.0000	2.092	0	0	0
12/08/2009	\$ / R 2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R 2009/12/14	5.40	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
12/08/2009	\$ / R 2009/12/14	13.75	Put	Currency Future	5,409.0000	5,490.0000	1.498	0	0	0
12/08/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	140.0000	128.0000	(8.571)	0	0	0
12/08/2009	\$ / R 2009/12/14	16.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	\$ / R 2009/12/14	7.05	Call	Currency Future	1,335.0000	1,258.0000	(5.768)	0	0	0
12/08/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
12/08/2009	\$ / R 2009/12/14	13.30	Put	Currency Future	4,962.0000	5,042.0000	1.612	0	0	0
12/08/2009	\$ / R 2009/12/14	13.90	Put	Currency Future	5,559.0000	5,639.0000	1.439	0	0	0
12/08/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	4,764.0000	4,844.0000	1.679	0	0	0
12/08/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	213.0000	193.0000	(9.390)	0	0	0
12/08/2009	\$ / R 2009/12/14	15.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	\$ / R 2009/12/14	13.75	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
12/08/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	4,369.0000	4,448.0000	1.808	0	0	0
12/08/2009	\$ / R 2009/12/14	14.10	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
12/08/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
12/08/2009	\$ / R 2009/12/14	15.90	Put	Currency Future	7,551.0000	7,632.0000	1.073	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	\$ / R	2009/12/14	12.55	Put	Currency Future	4,221.0000	4,300.0000	1.872	0	0	0
12/08/2009	\$ / R	2009/12/14	12.40	Put	Currency Future	4,073.0000	4,152.0000	1.940	0	0	0
12/08/2009	\$ / R	2009/12/14	14.10	Put	Currency Future	5,758.0000	5,838.0000	1.389	0	0	0
12/08/2009	\$ / R	2009/12/14	12.40	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
12/08/2009	\$ / R	2009/12/14	13.10	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
12/08/2009	\$ / R	2009/12/14	4.05	Call	Currency Future	4,299.0000	4,218.0000	(1.884)	0	0	0
12/08/2009	\$ / R	2009/12/14	12.80	Put	Currency Future	4,467.0000	4,547.0000	1.791	0	0	0
12/08/2009	\$ / R	2009/12/14	12.85	Put	Currency Future	4,517.0000	4,596.0000	1.749	0	0	0
12/08/2009	\$ / R	2009/12/14	13.20	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
12/08/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	3,580.0000	3,659.0000	2.207	0	0	0
12/08/2009	\$ / R	2009/12/14	12.70	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
12/08/2009	\$ / R	2009/12/14	13.20	Put	Currency Future	4,863.0000	4,943.0000	1.645	0	0	0
12/08/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	29.0000	27.0000	(6.897)	0	0	0
12/08/2009	\$ / R	2009/12/14	6.05	Call	Currency Future	2,304.0000	2,223.0000	(3.516)	0	0	0
12/08/2009	\$ / R	2009/12/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/12/14	14.35	Put	Currency Future	0.0000	6,087.0000	100.000	0	0	0
12/08/2009	\$ / R	2009/12/14	16.35	Put	Currency Future	0.0000	8,082.0000	100.000	0	0	0
12/08/2009	\$ / R	2009/12/14	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2009/12/14	14.35	Call	Currency Future	0.0000	5.0000	100.000	0	0	0
12/08/2009	\$ / R	2010/03/15			Currency Future	8.4908	8.4080	(0.975)	8.5400	8.5400	2,838
12/08/2009	\$ / R	2010/03/15	7.65	Put	Currency Future	186.0000	212.0000	13.978	0	0	0
12/08/2009	\$ / R	2010/03/15	8.00	Call	Currency Future	807.0000	759.0000	(5.948)	0	0	0
12/08/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	1,774.0000	1,848.0000	4.171	0	0	0
12/08/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	158.0000	151.0000	(4.430)	0	0	0
12/08/2009	\$ / R	2010/03/15	8.35	Put	Currency Future	487.0000	531.0000	9.035	0	0	0
12/08/2009	\$ / R	2010/03/15	8.55	Call	Currency Future	544.0000	513.0000	(5.699)	0	0	0
12/08/2009	\$ / R	2010/03/15	13.45	Call	Currency Future	47.0000	45.0000	(4.255)	0	0	0
12/08/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	3,401.0000	3,481.0000	2.352	0	0	0
12/08/2009	\$ / R	2010/03/15	6.85	Put	Currency Future	46.0000	52.0000	13.043	0	0	0
12/08/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	1,428.0000	1,498.0000	4.902	0	0	0
12/08/2009	\$ / R	2010/03/15	8.55	Put	Currency Future	603.0000	655.0000	8.624	0	0	0
12/08/2009	\$ / R	2010/03/15	13.45	Put	Currency Future	5,006.0000	5,087.0000	1.618	0	0	0
12/08/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	91.0000	89.0000	(2.198)	0	0	0
12/08/2009	\$ / R	2010/03/15	6.85	Call	Currency Future	1,687.0000	1,610.0000	(4.564)	0	0	0
12/08/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	269.0000	256.0000	(4.833)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	1,686.0000	1,759.0000	4.330	0	0	0
12/08/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	2,923.0000	3,002.0000	2.703	0	0	0
12/08/2009	\$ / R 2010/03/15	5.85	Put	Currency Future	11.0000	11.0000	-	0	0	0
12/08/2009	\$ / R 2010/03/15	8.35	Call	Currency Future	628.0000	589.0000	(6.210)	0	0	0
12/08/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	277.0000	264.0000	(4.693)	0	0	0
12/08/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	109.0000	105.0000	(3.670)	0	0	0
12/08/2009	\$ / R 2010/03/15	11.90	Call	Currency Future	88.0000	85.0000	(3.409)	0	0	0
12/08/2009	\$ / R 2010/03/15	5.10	Put	Currency Future	4.0000	4.0000	-	0	0	0
12/08/2009	\$ / R 2010/03/15	5.85	Call	Currency Future	2,651.0000	2,569.0000	(3.093)	0	0	0
12/08/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	240.0000	229.0000	(4.583)	0	0	28,101
12/08/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	269.0000	256.0000	(4.833)	0	0	0
12/08/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	204.0000	196.0000	(3.922)	0	0	0
12/08/2009	\$ / R 2010/03/15	11.20	Call	Currency Future	120.0000	115.0000	(4.167)	0	0	0
12/08/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	3,018.0000	3,097.0000	2.618	0	0	0
12/08/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	114.0000	110.0000	(3.509)	0	0	0
12/08/2009	\$ / R 2010/03/15	6.10	Call	Currency Future	2,405.0000	2,322.0000	(3.451)	0	0	0
12/08/2009	\$ / R 2010/03/15	4.85	Put	Currency Future	3.0000	3.0000	-	0	0	0
12/08/2009	\$ / R 2010/03/15	7.65	Call	Currency Future	1,027.0000	970.0000	(5.550)	0	0	0
12/08/2009	\$ / R 2010/03/15	9.15	Put	Currency Future	1,025.0000	1,088.0000	6.146	0	0	0
12/08/2009	\$ / R 2010/03/15	12.30	Put	Currency Future	3,884.0000	3,965.0000	2.085	0	0	0
12/08/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	1,863.0000	1,938.0000	4.026	0	0	0
12/08/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	2,971.0000	3,050.0000	2.659	0	0	0
12/08/2009	\$ / R 2010/03/15	9.25	Put	Currency Future	1,102.0000	1,167.0000	5.898	0	0	0
12/08/2009	\$ / R 2010/03/15	11.90	Put	Currency Future	3,497.0000	3,577.0000	2.288	0	0	0
12/08/2009	\$ / R 2010/03/15	3.40	Call	Currency Future	5,091.0000	5,008.0000	(1.630)	0	0	0
12/08/2009	\$ / R 2010/03/15	6.90	Put	Currency Future	50.0000	57.0000	14.000	0	0	0
12/08/2009	\$ / R 2010/03/15	8.50	Call	Currency Future	562.0000	530.0000	(5.694)	0	0	0
12/08/2009	\$ / R 2010/03/15	9.15	Call	Currency Future	365.0000	346.0000	(5.205)	0	0	18,074
12/08/2009	\$ / R 2010/03/15	11.20	Put	Currency Future	2,829.0000	2,907.0000	2.757	0	0	0
12/08/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	111.0000	108.0000	(2.703)	0	0	0
12/08/2009	\$ / R 2010/03/15	14.00	Put	Currency Future	5,547.0000	5,629.0000	1.478	0	0	0
12/08/2009	\$ / R 2010/03/15	15.65	Call	Currency Future	19.0000	19.0000	-	0	0	0
12/08/2009	\$ / R 2010/03/15	4.85	Call	Currency Future	3,644.0000	3,561.0000	(2.278)	0	0	0
12/08/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	129.0000	124.0000	(3.876)	0	0	18,074
12/08/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	1,599.0000	1,671.0000	4.503	0	0	0
12/08/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	303.0000	288.0000	(4.950)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	227.0000	217.0000	(4.405)	0	0	0
12/08/2009	\$ / R 2010/03/15	13.65	Call	Currency Future	43.0000	42.0000	(2.326)	0	0	0
12/08/2009	\$ / R 2010/03/15	12.65	Put	Currency Future	4,224.0000	4,305.0000	1.918	0	0	0
12/08/2009	\$ / R 2010/03/15	6.90	Call	Currency Future	1,641.0000	1,565.0000	(4.631)	0	0	0
12/08/2009	\$ / R 2010/03/15	8.50	Put	Currency Future	572.0000	622.0000	8.741	0	0	0
12/08/2009	\$ / R 2010/03/15	12.30	Call	Currency Future	75.0000	73.0000	(2.667)	0	0	28,101
12/08/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	416.0000	393.0000	(5.529)	0	0	0
12/08/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,262.0000	1,330.0000	5.388	0	0	0
12/08/2009	\$ / R 2010/03/15	9.25	Call	Currency Future	343.0000	325.0000	(5.248)	0	0	0
12/08/2009	\$ / R 2010/03/15	13.65	Put	Currency Future	5,202.0000	5,284.0000	1.576	0	0	0
12/08/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	3,933.0000	4,014.0000	2.059	0	0	0
12/08/2009	\$ / R 2010/03/15	12.70	Put	Currency Future	4,273.0000	4,354.0000	1.896	0	0	0
12/08/2009	\$ / R 2010/03/15	5.90	Call	Currency Future	2,602.0000	2,520.0000	(3.151)	0	0	0
12/08/2009	\$ / R 2010/03/15	5.05	Put	Currency Future	4.0000	4.0000	-	0	0	0
12/08/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	2,688.0000	2,766.0000	2.902	0	0	0
12/08/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	114.0000	110.0000	(3.509)	0	0	0
12/08/2009	\$ / R 2010/03/15	12.50	Call	Currency Future	70.0000	67.0000	(4.286)	0	0	0
12/08/2009	\$ / R 2010/03/15	8.20	Put	Currency Future	409.0000	449.0000	9.780	0	0	0
12/08/2009	\$ / R 2010/03/15	8.25	Call	Currency Future	675.0000	634.0000	(6.074)	0	0	0
12/08/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	227.0000	217.0000	(4.405)	0	0	0
12/08/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	2,923.0000	3,002.0000	2.703	0	0	0
12/08/2009	\$ / R 2010/03/15	14.00	Call	Currency Future	38.0000	37.0000	(2.632)	0	0	0
12/08/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	210.0000	201.0000	(4.286)	0	0	0
12/08/2009	\$ / R 2010/03/15	8.20	Call	Currency Future	700.0000	657.0000	(6.143)	0	0	0
12/08/2009	\$ / R 2010/03/15	8.25	Put	Currency Future	434.0000	476.0000	9.677	0	0	0
12/08/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	1,686.0000	1,759.0000	4.330	0	0	0
12/08/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	142.0000	137.0000	(3.521)	0	0	0
12/08/2009	\$ / R 2010/03/15	5.15	Call	Currency Future	3,345.0000	3,263.0000	(2.451)	0	0	0
12/08/2009	\$ / R 2010/03/15	6.10	Put	Currency Future	14.0000	14.0000	-	0	0	0
12/08/2009	\$ / R 2010/03/15	8.45	Put	Currency Future	543.0000	591.0000	8.840	0	0	0
12/08/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	1,428.0000	1,498.0000	4.902	0	0	0
12/08/2009	\$ / R 2010/03/15	11.25	Put	Currency Future	2,876.0000	2,955.0000	2.747	0	0	0
12/08/2009	\$ / R 2010/03/15	11.44	Call	Currency Future	107.0000	103.0000	(3.738)	0	0	0
12/08/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,182.0000	1,248.0000	5.584	0	0	0
12/08/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	1,556.0000	1,628.0000	4.627	0	0	0
12/08/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	1,819.0000	1,893.0000	4.068	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	\$ / R 2010/03/15	5.15	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
12/08/2009	\$ / R 2010/03/15	8.10	Call	Currency Future	752.0000	707.0000	(5.984)	0	0	0
12/08/2009	\$ / R 2010/03/15	8.45	Call	Currency Future	584.0000	549.0000	(5.993)	0	0	0
12/08/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	111.0000	108.0000	(2.703)	0	0	0
12/08/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	322.0000	306.0000	(4.969)	0	0	0
12/08/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	1,908.0000	1,983.0000	3.931	0	0	0
12/08/2009	\$ / R 2010/03/15	6.65	Call	Currency Future	1,871.0000	1,792.0000	(4.222)	0	0	0
12/08/2009	\$ / R 2010/03/15	6.05	Call	Currency Future	2,454.0000	2,372.0000	(3.341)	0	0	0
12/08/2009	\$ / R 2010/03/15	8.10	Put	Currency Future	361.0000	399.0000	10.526	0	0	0
12/08/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	2,971.0000	3,050.0000	2.659	0	0	0
12/08/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	3,449.0000	3,529.0000	2.320	0	0	0
12/08/2009	\$ / R 2010/03/15	12.70	Call	Currency Future	64.0000	62.0000	(3.125)	0	0	0
12/08/2009	\$ / R 2010/03/15	15.65	Put	Currency Future	7,179.0000	7,261.0000	1.142	0	0	0
12/08/2009	\$ / R 2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R 2010/03/15	5.90	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
12/08/2009	\$ / R 2010/03/15	5.05	Call	Currency Future	3,445.0000	3,362.0000	(2.409)	0	0	0
12/08/2009	\$ / R 2010/03/15	9.05	Call	Currency Future	390.0000	369.0000	(5.385)	0	0	0
12/08/2009	\$ / R 2010/03/15	11.44	Put	Currency Future	3,056.0000	3,135.0000	2.585	0	0	0
12/08/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	2,501.0000	2,579.0000	3.119	0	0	0
12/08/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	89.0000	87.0000	(2.247)	0	0	0
12/08/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	184.0000	177.0000	(3.804)	0	0	0
12/08/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	199.0000	191.0000	(4.020)	0	0	0
12/08/2009	\$ / R 2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R 2010/03/15	4.90	Put	Currency Future	3.0000	3.0000	-	0	0	0
12/08/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	2,501.0000	2,579.0000	3.119	0	0	0
12/08/2009	\$ / R 2010/03/15	13.55	Put	Currency Future	5,104.0000	5,186.0000	1.607	0	0	0
12/08/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	2,043.0000	2,119.0000	3.720	0	0	0
12/08/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	74.0000	72.0000	(2.703)	0	0	0
12/08/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	142.0000	137.0000	(3.521)	0	0	0
12/08/2009	\$ / R 2010/03/15	11.65	Call	Currency Future	97.0000	94.0000	(3.093)	0	0	0
12/08/2009	\$ / R 2010/03/15	13.55	Call	Currency Future	45.0000	44.0000	(2.222)	0	0	0
12/08/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	416.0000	393.0000	(5.529)	0	0	0
12/08/2009	\$ / R 2010/03/15	7.95	Put	Currency Future	296.0000	329.0000	11.149	0	0	0
12/08/2009	\$ / R 2010/03/15	7.50	Call	Currency Future	1,134.0000	1,072.0000	(5.467)	0	0	0
12/08/2009	\$ / R 2010/03/15	3.65	Call	Currency Future	4,841.0000	4,758.0000	(1.715)	0	0	0
12/08/2009	\$ / R 2010/03/15	7.10	Call	Currency Future	1,464.0000	1,391.0000	(4.986)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	\$ / R 2010/03/15	5.75	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
12/08/2009	\$ / R 2010/03/15	9.05	Put	Currency Future	949.0000	1,011.0000	6.533	0	0	0
12/08/2009	\$ / R 2010/03/15	11.65	Put	Currency Future	3,257.0000	3,336.0000	2.426	0	0	0
12/08/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	247.0000	236.0000	(4.453)	0	0	0
12/08/2009	\$ / R 2010/03/15	13.00	Put	Currency Future	4,565.0000	4,646.0000	1.774	0	0	0
12/08/2009	\$ / R 2010/03/15	7.95	Call	Currency Future	836.0000	787.0000	(5.861)	0	0	0
12/08/2009	\$ / R 2010/03/15	12.10	Call	Currency Future	81.0000	79.0000	(2.469)	0	0	0
12/08/2009	\$ / R 2010/03/15	5.75	Call	Currency Future	2,750.0000	2,668.0000	(2.982)	0	0	0
12/08/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	215.0000	206.0000	(4.186)	0	0	0
12/08/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	126.0000	121.0000	(3.968)	0	0	0
12/08/2009	\$ / R 2010/03/15	11.95	Put	Currency Future	3,545.0000	3,625.0000	2.257	0	0	0
12/08/2009	\$ / R 2010/03/15	13.00	Call	Currency Future	56.0000	54.0000	(3.571)	0	0	0
12/08/2009	\$ / R 2010/03/15	12.40	Call	Currency Future	72.0000	70.0000	(2.778)	0	0	0
12/08/2009	\$ / R 2010/03/15	12.45	Call	Currency Future	71.0000	69.0000	(2.817)	0	0	0
12/08/2009	\$ / R 2010/03/15	4.75	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
12/08/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	875.0000	935.0000	6.857	0	0	0
12/08/2009	\$ / R 2010/03/15	11.50	Put	Currency Future	3,113.0000	3,193.0000	2.570	0	0	0
12/08/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	2,735.0000	2,813.0000	2.852	0	0	0
12/08/2009	\$ / R 2010/03/15	12.05	Put	Currency Future	3,642.0000	3,722.0000	2.197	0	0	0
12/08/2009	\$ / R 2010/03/15	10.40	Put	Currency Future	2,089.0000	2,165.0000	3.638	0	0	0
12/08/2009	\$ / R 2010/03/15	12.40	Put	Currency Future	3,981.0000	4,062.0000	2.035	0	0	0
12/08/2009	\$ / R 2010/03/15	12.45	Put	Currency Future	4,030.0000	4,111.0000	2.010	0	0	0
12/08/2009	\$ / R 2010/03/15	6.65	Put	Currency Future	30.0000	34.0000	13.333	0	0	0
12/08/2009	\$ / R 2010/03/15	8.40	Call	Currency Future	605.0000	568.0000	(6.116)	0	0	0
12/08/2009	\$ / R 2010/03/15	8.05	Put	Currency Future	339.0000	375.0000	10.619	0	0	0
12/08/2009	\$ / R 2010/03/15	4.75	Call	Currency Future	3,743.0000	3,661.0000	(2.191)	0	0	0
12/08/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,226.0000	2,301.0000	3.369	0	0	0
12/08/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	3,209.0000	3,288.0000	2.462	0	0	0
12/08/2009	\$ / R 2010/03/15	12.95	Call	Currency Future	57.0000	55.0000	(3.509)	0	0	0
12/08/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	1,556.0000	1,628.0000	4.627	0	0	0
12/08/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	1,599.0000	1,671.0000	4.503	0	0	0
12/08/2009	\$ / R 2010/03/15	7.50	Put	Currency Future	143.0000	164.0000	14.685	0	0	0
12/08/2009	\$ / R 2010/03/15	12.65	Call	Currency Future	65.0000	63.0000	(3.077)	0	0	0
12/08/2009	\$ / R 2010/03/15	4.90	Call	Currency Future	3,594.0000	3,511.0000	(2.309)	0	0	0
12/08/2009	\$ / R 2010/03/15	8.40	Put	Currency Future	515.0000	560.0000	8.738	0	0	0
12/08/2009	\$ / R 2010/03/15	6.75	Call	Currency Future	1,778.0000	1,700.0000	(4.387)	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
12/08/2009	\$ / R 2010/03/15	14.15	Put	Currency Future	5,695.0000	5,777.0000	1.440	0	0	0
12/08/2009	\$ / R 2010/03/15	8.60	Put	Currency Future	635.0000	688.0000	8.346	0	0	0
12/08/2009	\$ / R 2010/03/15	7.75	Call	Currency Future	960.0000	905.0000	(5.729)	0	0	0
12/08/2009	\$ / R 2010/03/15	13.30	Put	Currency Future	4,859.0000	4,940.0000	1.667	0	0	0
12/08/2009	\$ / R 2010/03/15	14.15	Call	Currency Future	36.0000	35.0000	(2.778)	0	0	0
12/08/2009	\$ / R 2010/03/15	13.15	Call	Currency Future	53.0000	51.0000	(3.774)	0	0	0
12/08/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	262.0000	249.0000	(4.962)	0	0	0
12/08/2009	\$ / R 2010/03/15	8.60	Call	Currency Future	525.0000	496.0000	(5.524)	0	0	0
12/08/2009	\$ / R 2010/03/15	6.75	Put	Currency Future	37.0000	42.0000	13.514	0	0	0
12/08/2009	\$ / R 2010/03/15	11.50	Call	Currency Future	104.0000	101.0000	(2.885)	0	0	0
12/08/2009	\$ / R 2010/03/15	12.05	Call	Currency Future	82.0000	80.0000	(2.439)	0	0	0
12/08/2009	\$ / R 2010/03/15	10.40	Call	Currency Future	180.0000	173.0000	(3.889)	0	0	0
12/08/2009	\$ / R 2010/03/15	7.90	Put	Currency Future	275.0000	307.0000	11.636	0	0	0
12/08/2009	\$ / R 2010/03/15	6.40	Call	Currency Future	2,110.0000	2,027.0000	(3.934)	0	0	0
12/08/2009	\$ / R 2010/03/15	8.05	Call	Currency Future	779.0000	733.0000	(5.905)	0	0	0
12/08/2009	\$ / R 2010/03/15	13.15	Put	Currency Future	4,712.0000	4,793.0000	1.719	0	0	0
12/08/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	1,471.0000	1,541.0000	4.759	0	0	0
12/08/2009	\$ / R 2010/03/15	12.20	Put	Currency Future	3,787.0000	3,868.0000	2.139	0	0	0
12/08/2009	\$ / R 2010/03/15	7.75	Put	Currency Future	219.0000	247.0000	12.785	0	0	0
12/08/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	167.0000	159.0000	(4.790)	0	0	0
12/08/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	123.0000	118.0000	(4.065)	0	0	0
12/08/2009	\$ / R 2010/03/15	10.00	Put	Currency Future	1,730.0000	1,804.0000	4.277	0	0	0
12/08/2009	\$ / R 2010/03/15	6.40	Put	Currency Future	19.0000	19.0000	-	0	0	0
12/08/2009	\$ / R 2010/03/15	7.70	Put	Currency Future	203.0000	229.0000	12.808	0	0	0
12/08/2009	\$ / R 2010/03/15	10.45	Put	Currency Future	2,135.0000	2,210.0000	3.513	0	0	0
12/08/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	100.0000	96.0000	(4.000)	0	0	0
12/08/2009	\$ / R 2010/03/15	12.95	Put	Currency Future	4,516.0000	4,597.0000	1.794	0	0	0
12/08/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	247.0000	236.0000	(4.453)	0	0	0
12/08/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	240.0000	229.0000	(4.583)	0	0	0
12/08/2009	\$ / R 2010/03/15	15.40	Put	Currency Future	6,931.0000	7,013.0000	1.183	0	0	0
12/08/2009	\$ / R 2010/03/15	5.70	Call	Currency Future	2,800.0000	2,717.0000	(2.964)	0	0	0
12/08/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,142.0000	1,207.0000	5.692	0	0	0
12/08/2009	\$ / R 2010/03/15	10.45	Call	Currency Future	175.0000	168.0000	(4.000)	0	0	0
12/08/2009	\$ / R 2010/03/15	11.55	Call	Currency Future	102.0000	98.0000	(3.922)	0	0	0
12/08/2009	\$ / R 2010/03/15	13.30	Call	Currency Future	50.0000	48.0000	(4.000)	0	0	0
12/08/2009	\$ / R 2010/03/15	15.40	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	\$ / R 2010/03/15	5.70	Put	Currency Future	9.0000	9.0000	-	0	0	0
12/08/2009	\$ / R 2010/03/15	12.10	Put	Currency Future	3,690.0000	3,771.0000	2.195	0	0	0
12/08/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	333.0000	315.0000	(5.405)	0	0	0
12/08/2009	\$ / R 2010/03/15	11.45	Call	Currency Future	106.0000	103.0000	(2.830)	0	0	0
12/08/2009	\$ / R 2010/03/15	13.50	Put	Currency Future	5,055.0000	5,136.0000	1.602	0	0	0
12/08/2009	\$ / R 2010/03/15	13.35	Put	Currency Future	4,908.0000	4,989.0000	1.650	0	0	0
12/08/2009	\$ / R 2010/03/15	6.70	Call	Currency Future	1,824.0000	1,746.0000	(4.276)	0	0	0
12/08/2009	\$ / R 2010/03/15	13.10	Call	Currency Future	54.0000	52.0000	(3.704)	0	0	0
12/08/2009	\$ / R 2010/03/15	6.50	Call	Currency Future	2,012.0000	1,933.0000	(3.926)	0	0	0
12/08/2009	\$ / R 2010/03/15	8.30	Put	Currency Future	460.0000	503.0000	9.348	0	0	0
12/08/2009	\$ / R 2010/03/15	8.00	Put	Currency Future	317.0000	351.0000	10.726	0	0	0
12/08/2009	\$ / R 2010/03/15	11.45	Put	Currency Future	3,066.0000	3,145.0000	2.577	0	0	0
12/08/2009	\$ / R 2010/03/15	13.50	Call	Currency Future	46.0000	44.0000	(4.348)	0	0	0
12/08/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	167.0000	159.0000	(4.790)	0	0	0
12/08/2009	\$ / R 2010/03/15	6.70	Put	Currency Future	34.0000	38.0000	11.765	0	0	0
12/08/2009	\$ / R 2010/03/15	7.10	Put	Currency Future	73.0000	83.0000	13.699	0	0	0
12/08/2009	\$ / R 2010/03/15	5.50	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
12/08/2009	\$ / R 2010/03/15	9.40	Put	Currency Future	1,222.0000	1,289.0000	5.483	0	0	0
12/08/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	2,782.0000	2,860.0000	2.804	0	0	0
12/08/2009	\$ / R 2010/03/15	11.55	Put	Currency Future	3,161.0000	3,240.0000	2.499	0	0	0
12/08/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	987.0000	1,049.0000	6.282	0	0	0
12/08/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,226.0000	2,301.0000	3.369	0	0	0
12/08/2009	\$ / R 2010/03/15	7.70	Call	Currency Future	993.0000	937.0000	(5.639)	0	0	0
12/08/2009	\$ / R 2010/03/15	13.10	Put	Currency Future	4,663.0000	4,744.0000	1.737	0	0	0
12/08/2009	\$ / R 2010/03/15	6.50	Put	Currency Future	22.0000	25.0000	13.636	0	0	0
12/08/2009	\$ / R 2010/03/15	9.90	Put	Currency Future	1,643.0000	1,715.0000	4.382	0	0	0
12/08/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	204.0000	196.0000	(3.922)	0	0	0
12/08/2009	\$ / R 2010/03/15	11.75	Call	Currency Future	93.0000	90.0000	(3.226)	0	0	0
12/08/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	377.0000	357.0000	(5.305)	0	0	0
12/08/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,142.0000	1,207.0000	5.692	0	0	0
12/08/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	139.0000	133.0000	(4.317)	0	0	0
12/08/2009	\$ / R 2010/03/15	12.20	Call	Currency Future	78.0000	76.0000	(2.564)	0	0	0
12/08/2009	\$ / R 2010/03/15	9.40	Call	Currency Future	313.0000	297.0000	(5.112)	0	0	0
12/08/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	1,863.0000	1,938.0000	4.026	0	0	0
12/08/2009	\$ / R 2010/03/15	8.80	Call	Currency Future	459.0000	434.0000	(5.447)	0	0	0
12/08/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	2,548.0000	2,625.0000	3.022	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	\$ / R 2010/03/15	4.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
12/08/2009	\$ / R 2010/03/15	8.30	Call	Currency Future	651.0000	611.0000	(6.144)	0	0	0
12/08/2009	\$ / R 2010/03/15	11.25	Call	Currency Future	117.0000	113.0000	(3.419)	0	0	0
12/08/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,063.0000	1,128.0000	6.115	0	0	0
12/08/2009	\$ / R 2010/03/15	13.20	Call	Currency Future	52.0000	50.0000	(3.846)	0	0	0
12/08/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	109.0000	105.0000	(3.670)	0	0	0
12/08/2009	\$ / R 2010/03/15	5.50	Call	Currency Future	2,998.0000	2,916.0000	(2.735)	0	0	0
12/08/2009	\$ / R 2010/03/15	8.65	Put	Currency Future	667.0000	721.0000	8.096	0	0	0
12/08/2009	\$ / R 2010/03/15	11.75	Put	Currency Future	3,353.0000	3,432.0000	2.356	0	0	0
12/08/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	354.0000	336.0000	(5.085)	0	0	0
12/08/2009	\$ / R 2010/03/15	13.60	Call	Currency Future	44.0000	43.0000	(2.273)	0	0	0
12/08/2009	\$ / R 2010/03/15	4.35	Call	Currency Future	4,142.0000	4,059.0000	(2.004)	0	0	0
12/08/2009	\$ / R 2010/03/15	4.50	Put	Currency Future	2.0000	2.0000	-	0	0	0
12/08/2009	\$ / R 2010/03/15	8.65	Call	Currency Future	508.0000	479.0000	(5.709)	0	0	0
12/08/2009	\$ / R 2010/03/15	10.50	Call	Currency Future	171.0000	164.0000	(4.094)	0	0	0
12/08/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	3,018.0000	3,097.0000	2.618	0	0	0
12/08/2009	\$ / R 2010/03/15	10.00	Call	Currency Future	221.0000	212.0000	(4.072)	0	0	0
12/08/2009	\$ / R 2010/03/15	5.10	Call	Currency Future	3,395.0000	3,312.0000	(2.445)	0	0	0
12/08/2009	\$ / R 2010/03/15	4.50	Call	Currency Future	3,992.0000	3,910.0000	(2.054)	0	0	0
12/08/2009	\$ / R 2010/03/15	8.85	Call	Currency Future	444.0000	420.0000	(5.405)	0	0	0
12/08/2009	\$ / R 2010/03/15	13.20	Put	Currency Future	4,761.0000	4,842.0000	1.701	0	0	0
12/08/2009	\$ / R 2010/03/15	13.60	Put	Currency Future	5,153.0000	5,235.0000	1.591	0	0	0
12/08/2009	\$ / R 2010/03/15	12.50	Put	Currency Future	4,079.0000	4,159.0000	1.961	0	0	0
12/08/2009	\$ / R 2010/03/15	6.60	Put	Currency Future	27.0000	31.0000	14.815	0	0	0
12/08/2009	\$ / R 2010/03/15	8.15	Call	Currency Future	726.0000	682.0000	(6.061)	0	0	0
12/08/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	146.0000	140.0000	(4.110)	0	0	0
12/08/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	126.0000	121.0000	(3.968)	0	0	0
12/08/2009	\$ / R 2010/03/15	8.80	Put	Currency Future	768.0000	826.0000	7.552	0	0	0
12/08/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	158.0000	151.0000	(4.430)	0	0	0
12/08/2009	\$ / R 2010/03/15	12.90	Call	Currency Future	58.0000	57.0000	(1.724)	0	0	0
12/08/2009	\$ / R 2010/03/15	6.60	Call	Currency Future	1,918.0000	1,839.0000	(4.119)	0	0	0
12/08/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	987.0000	1,049.0000	6.282	0	0	0
12/08/2009	\$ / R 2010/03/15	7.20	Put	Currency Future	88.0000	99.0000	12.500	0	0	0
12/08/2009	\$ / R 2010/03/15	8.15	Put	Currency Future	385.0000	424.0000	10.130	0	0	0
12/08/2009	\$ / R 2010/03/15	10.50	Put	Currency Future	2,180.0000	2,256.0000	3.486	0	0	0
12/08/2009	\$ / R 2010/03/15	13.40	Call	Currency Future	48.0000	46.0000	(4.167)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	333.0000	315.0000	(5.405)	0	0	0
12/08/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	2,317.0000	2,393.0000	3.280	0	0	0
12/08/2009	\$ / R 2010/03/15	5.60	Put	Currency Future	8.0000	8.0000	-	0	0	0
12/08/2009	\$ / R 2010/03/15	4.10	Call	Currency Future	4,391.0000	4,309.0000	(1.867)	0	0	0
12/08/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	354.0000	336.0000	(5.085)	0	0	0
12/08/2009	\$ / R 2010/03/15	6.20	Put	Currency Future	16.0000	16.0000	-	0	0	0
12/08/2009	\$ / R 2010/03/15	8.85	Put	Currency Future	803.0000	862.0000	7.347	0	0	0
12/08/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	2,735.0000	2,813.0000	2.852	0	0	0
12/08/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	74.0000	72.0000	(2.703)	0	0	0
12/08/2009	\$ / R 2010/03/15	5.60	Call	Currency Future	2,899.0000	2,816.0000	(2.863)	0	0	0
12/08/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,063.0000	1,128.0000	6.115	0	0	0
12/08/2009	\$ / R 2010/03/15	9.90	Call	Currency Future	234.0000	223.0000	(4.701)	0	0	0
12/08/2009	\$ / R 2010/03/15	10.75	Put	Currency Future	2,409.0000	2,486.0000	3.196	0	0	0
12/08/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	162.0000	155.0000	(4.321)	0	0	0
12/08/2009	\$ / R 2010/03/15	9.00	Call	Currency Future	403.0000	381.0000	(5.459)	0	0	0
12/08/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,262.0000	1,330.0000	5.388	0	0	0
12/08/2009	\$ / R 2010/03/15	7.60	Call	Currency Future	1,062.0000	1,003.0000	(5.556)	0	0	0
12/08/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	277.0000	264.0000	(4.693)	0	0	0
12/08/2009	\$ / R 2010/03/15	4.45	Call	Currency Future	4,042.0000	3,960.0000	(2.029)	0	0	0
12/08/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	1,386.0000	1,456.0000	5.051	0	0	0
12/08/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	4,957.0000	5,038.0000	1.634	0	0	0
12/08/2009	\$ / R 2010/03/15	13.80	Put	Currency Future	5,350.0000	5,432.0000	1.533	0	0	0
12/08/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	2,782.0000	2,860.0000	2.804	0	0	0
12/08/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	303.0000	288.0000	(4.950)	0	0	0
12/08/2009	\$ / R 2010/03/15	7.60	Put	Currency Future	171.0000	195.0000	14.035	0	0	0
12/08/2009	\$ / R 2010/03/15	4.60	Call	Currency Future	3,893.0000	3,810.0000	(2.132)	0	0	0
12/08/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	377.0000	357.0000	(5.305)	0	0	0
12/08/2009	\$ / R 2010/03/15	7.85	Call	Currency Future	897.0000	845.0000	(5.797)	0	0	0
12/08/2009	\$ / R 2010/03/15	5.45	Put	Currency Future	7.0000	7.0000	-	0	0	0
12/08/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	1,819.0000	1,893.0000	4.068	0	0	0
12/08/2009	\$ / R 2010/03/15	13.80	Call	Currency Future	41.0000	40.0000	(2.439)	0	0	0
12/08/2009	\$ / R 2010/03/15	13.35	Call	Currency Future	49.0000	47.0000	(4.082)	0	0	0
12/08/2009	\$ / R 2010/03/15	12.90	Put	Currency Future	4,468.0000	4,549.0000	1.813	0	0	0
12/08/2009	\$ / R 2010/03/15	4.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
12/08/2009	\$ / R 2010/03/15	7.30	Call	Currency Future	1,295.0000	1,225.0000	(5.405)	0	0	0
12/08/2009	\$ / R 2010/03/15	5.45	Call	Currency Future	3,047.0000	2,965.0000	(2.691)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	\$ / R	2010/03/15	10.75	Call	Currency Future	150.0000	144.0000	(4.000)	0	0	0
12/08/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	123.0000	118.0000	(4.065)	0	0	0
12/08/2009	\$ / R	2010/03/15	7.30	Put	Currency Future	104.0000	117.0000	12.500	0	0	0
12/08/2009	\$ / R	2010/03/15	7.85	Put	Currency Future	256.0000	287.0000	12.109	0	0	0
12/08/2009	\$ / R	2010/03/15	4.45	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
12/08/2009	\$ / R	2010/03/15	6.20	Call	Currency Future	2,306.0000	2,224.0000	(3.556)	0	0	0
12/08/2009	\$ / R	2010/03/15	5.30	Call	Currency Future	3,196.0000	3,114.0000	(2.566)	0	0	0
12/08/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	2,688.0000	2,766.0000	2.902	0	0	0
12/08/2009	\$ / R	2010/03/15	9.00	Put	Currency Future	912.0000	973.0000	6.689	0	0	0
12/08/2009	\$ / R	2010/03/15	12.85	Put	Currency Future	4,419.0000	4,500.0000	1.833	0	0	0
12/08/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	3,933.0000	4,014.0000	2.059	0	0	0
12/08/2009	\$ / R	2010/03/15	6.95	Put	Currency Future	56.0000	63.0000	12.500	0	0	0
12/08/2009	\$ / R	2010/03/15	5.20	Put	Currency Future	5.0000	5.0000	-	0	0	0
12/08/2009	\$ / R	2010/03/15	14.20	Call	Currency Future	35.0000	35.0000	-	0	0	0
12/08/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	2,548.0000	2,625.0000	3.022	0	0	0
12/08/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	2,317.0000	2,393.0000	3.280	0	0	0
12/08/2009	\$ / R	2010/03/15	12.85	Call	Currency Future	60.0000	58.0000	(3.333)	0	0	0
12/08/2009	\$ / R	2010/03/15	6.45	Call	Currency Future	2,061.0000	1,980.0000	(3.930)	0	0	0
12/08/2009	\$ / R	2010/03/15	5.20	Call	Currency Future	3,296.0000	3,213.0000	(2.518)	0	0	0
12/08/2009	\$ / R	2010/03/15	16.20	Call	Currency Future	15.0000	15.0000	-	0	0	0
12/08/2009	\$ / R	2010/03/15	5.30	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
12/08/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	210.0000	201.0000	(4.286)	0	0	0
12/08/2009	\$ / R	2010/03/15	11.00	Call	Currency Future	132.0000	127.0000	(3.788)	0	0	0
12/08/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	2,271.0000	2,347.0000	3.347	0	0	0
12/08/2009	\$ / R	2010/03/15	13.25	Call	Currency Future	51.0000	49.0000	(3.922)	0	0	0
12/08/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	1,182.0000	1,248.0000	5.584	0	0	0
12/08/2009	\$ / R	2010/03/15	6.35	Put	Currency Future	18.0000	18.0000	-	0	0	0
12/08/2009	\$ / R	2010/03/15	4.95	Call	Currency Future	3,544.0000	3,462.0000	(2.314)	0	0	0
12/08/2009	\$ / R	2010/03/15	7.45	Call	Currency Future	1,173.0000	1,108.0000	(5.541)	0	0	0
12/08/2009	\$ / R	2010/03/15	14.20	Put	Currency Future	5,745.0000	5,827.0000	1.427	0	0	0
12/08/2009	\$ / R	2010/03/15	6.30	Call	Currency Future	2,208.0000	2,126.0000	(3.714)	0	0	0
12/08/2009	\$ / R	2010/03/15	9.55	Put	Currency Future	1,345.0000	1,414.0000	5.130	0	0	0
12/08/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	2,271.0000	2,347.0000	3.347	0	0	0
12/08/2009	\$ / R	2010/03/15	10.70	Call	Currency Future	154.0000	147.0000	(4.545)	0	0	0
12/08/2009	\$ / R	2010/03/15	13.25	Put	Currency Future	4,810.0000	4,891.0000	1.684	0	0	0
12/08/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	322.0000	306.0000	(4.969)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	\$ / R 2010/03/15	6.35	Call	Currency Future	2,159.0000	2,076.0000	(3.844)	0	0	0
12/08/2009	\$ / R 2010/03/15	4.95	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
12/08/2009	\$ / R 2010/03/15	6.45	Put	Currency Future	20.0000	22.0000	10.000	0	0	0
12/08/2009	\$ / R 2010/03/15	16.20	Put	Currency Future	7,725.0000	7,807.0000	1.061	0	0	0
12/08/2009	\$ / R 2010/03/15	6.30	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
12/08/2009	\$ / R 2010/03/15	11.00	Put	Currency Future	2,641.0000	2,719.0000	2.953	0	0	0
12/08/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	2,455.0000	2,532.0000	3.136	0	0	0
12/08/2009	\$ / R 2010/03/15	5.35	Put	Currency Future	6.0000	6.0000	-	0	0	0
12/08/2009	\$ / R 2010/03/15	12.00	Call	Currency Future	84.0000	82.0000	(2.381)	0	0	0
12/08/2009	\$ / R 2010/03/15	14.30	Call	Currency Future	34.0000	33.0000	(2.941)	0	0	0
12/08/2009	\$ / R 2010/03/15	8.70	Put	Currency Future	700.0000	756.0000	8.000	0	0	0
12/08/2009	\$ / R 2010/03/15	10.70	Put	Currency Future	2,363.0000	2,439.0000	3.216	0	0	0
12/08/2009	\$ / R 2010/03/15	7.90	Call	Currency Future	866.0000	815.0000	(5.889)	0	0	0
12/08/2009	\$ / R 2010/03/15	7.55	Put	Currency Future	157.0000	179.0000	14.013	0	0	0
12/08/2009	\$ / R 2010/03/15	4.10	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
12/08/2009	\$ / R 2010/03/15	5.95	Call	Currency Future	2,553.0000	2,470.0000	(3.251)	0	0	0
12/08/2009	\$ / R 2010/03/15	7.45	Put	Currency Future	132.0000	150.0000	13.636	0	0	0
12/08/2009	\$ / R 2010/03/15	4.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	129.0000	124.0000	(3.876)	0	0	0
12/08/2009	\$ / R 2010/03/15	12.25	Call	Currency Future	76.0000	74.0000	(2.632)	0	0	0
12/08/2009	\$ / R 2010/03/15	7.35	Call	Currency Future	1,254.0000	1,184.0000	(5.582)	0	0	0
12/08/2009	\$ / R 2010/03/15	12.60	Put	Currency Future	4,176.0000	4,256.0000	1.916	0	0	0
12/08/2009	\$ / R 2010/03/15	4.70	Call	Currency Future	3,793.0000	3,710.0000	(2.188)	0	0	0
12/08/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	1,386.0000	1,456.0000	5.051	0	0	0
12/08/2009	\$ / R 2010/03/15	6.95	Call	Currency Future	1,596.0000	1,521.0000	(4.699)	0	0	0
12/08/2009	\$ / R 2010/03/15	16.30	Call	Currency Future	15.0000	15.0000	-	0	0	0
12/08/2009	\$ / R 2010/03/15	9.55	Call	Currency Future	286.0000	272.0000	(4.895)	0	0	0
12/08/2009	\$ / R 2010/03/15	7.55	Call	Currency Future	1,098.0000	1,037.0000	(5.556)	0	0	0
12/08/2009	\$ / R 2010/03/15	12.60	Call	Currency Future	67.0000	64.0000	(4.478)	0	0	0
12/08/2009	\$ / R 2010/03/15	5.95	Put	Currency Future	12.0000	12.0000	-	0	0	0
12/08/2009	\$ / R 2010/03/15	14.30	Put	Currency Future	5,843.0000	5,925.0000	1.403	0	0	0
12/08/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	139.0000	133.0000	(4.317)	0	0	0
12/08/2009	\$ / R 2010/03/15	9.50	Call	Currency Future	294.0000	280.0000	(4.762)	0	0	0
12/08/2009	\$ / R 2010/03/15	7.35	Put	Currency Future	113.0000	126.0000	11.504	0	0	0
12/08/2009	\$ / R 2010/03/15	4.40	Call	Currency Future	4,092.0000	4,010.0000	(2.004)	0	0	0
12/08/2009	\$ / R 2010/03/15	4.20	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
12/08/2009	\$ / R	2010/03/15	4.30	Call	Currency Future	4,192.0000	4,109.0000	(1.980)	0	0	0
12/08/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	189.0000	181.0000	(4.233)	0	0	0
12/08/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	2,455.0000	2,532.0000	3.136	0	0	0
12/08/2009	\$ / R	2010/03/15	10.95	Call	Currency Future	135.0000	130.0000	(3.704)	0	0	0
12/08/2009	\$ / R	2010/03/15	12.25	Put	Currency Future	3,836.0000	3,916.0000	2.086	0	0	0
12/08/2009	\$ / R	2010/03/15	4.20	Call	Currency Future	4,291.0000	4,209.0000	(1.911)	0	0	0
12/08/2009	\$ / R	2010/03/15	5.65	Call	Currency Future	2,849.0000	2,767.0000	(2.878)	0	0	0
12/08/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	162.0000	155.0000	(4.321)	0	0	0
12/08/2009	\$ / R	2010/03/15	11.95	Call	Currency Future	86.0000	83.0000	(3.488)	0	0	0
12/08/2009	\$ / R	2010/03/15	12.00	Put	Currency Future	3,593.0000	3,674.0000	2.254	0	0	0
12/08/2009	\$ / R	2010/03/15	10.30	Put	Currency Future	1,998.0000	2,073.0000	3.754	0	0	0
12/08/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	146.0000	140.0000	(4.110)	0	0	0
12/08/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	875.0000	935.0000	6.857	0	0	0
12/08/2009	\$ / R	2010/03/15	5.35	Call	Currency Future	3,147.0000	3,064.0000	(2.637)	0	0	0
12/08/2009	\$ / R	2010/03/15	6.05	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
12/08/2009	\$ / R	2010/03/15	12.55	Put	Currency Future	4,127.0000	4,208.0000	1.963	0	0	0
12/08/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	189.0000	181.0000	(4.233)	0	0	0
12/08/2009	\$ / R	2010/03/15	8.70	Call	Currency Future	491.0000	464.0000	(5.499)	0	0	0
12/08/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	215.0000	206.0000	(4.186)	0	0	0
12/08/2009	\$ / R	2010/03/15	8.75	Call	Currency Future	475.0000	448.0000	(5.684)	0	0	0
12/08/2009	\$ / R	2010/03/15	9.75	Put	Currency Future	1,513.0000	1,584.0000	4.693	0	0	0
12/08/2009	\$ / R	2010/03/15	10.20	Put	Currency Future	1,908.0000	1,983.0000	3.931	0	0	0
12/08/2009	\$ / R	2010/03/15	14.45	Call	Currency Future	33.0000	32.0000	(3.030)	0	0	0
12/08/2009	\$ / R	2010/03/15	16.30	Put	Currency Future	7,824.0000	7,907.0000	1.061	0	0	0
12/08/2009	\$ / R	2010/03/15	8.90	Put	Currency Future	839.0000	898.0000	7.032	0	0	0
12/08/2009	\$ / R	2010/03/15	7.15	Call	Currency Future	1,421.0000	1,348.0000	(5.137)	0	0	0
12/08/2009	\$ / R	2010/03/15	10.95	Put	Currency Future	2,594.0000	2,672.0000	3.007	0	0	0
12/08/2009	\$ / R	2010/03/15	9.75	Call	Currency Future	254.0000	242.0000	(4.724)	0	0	0
12/08/2009	\$ / R	2010/03/15	16.60	Put	Currency Future	8,122.0000	8,204.0000	1.010	0	0	0
12/08/2009	\$ / R	2010/03/15	4.40	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
12/08/2009	\$ / R	2010/03/15	8.90	Call	Currency Future	430.0000	406.0000	(5.581)	0	0	0
12/08/2009	\$ / R	2010/03/15	14.65	Call	Currency Future	30.0000	29.0000	(3.333)	0	0	0
12/08/2009	\$ / R	2010/03/15	6.15	Put	Currency Future	15.0000	15.0000	-	0	0	0
12/08/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	1,774.0000	1,848.0000	4.171	0	0	0
12/08/2009	\$ / R	2010/03/15	4.55	Call	Currency Future	3,943.0000	3,860.0000	(2.105)	0	0	0
12/08/2009	\$ / R	2010/03/15	14.45	Put	Currency Future	5,992.0000	6,074.0000	1.368	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	\$ / R 2010/03/15	16.60	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
12/08/2009	\$ / R 2010/03/15	7.05	Call	Currency Future	1,508.0000	1,434.0000	(4.907)	0	0	0
12/08/2009	\$ / R 2010/03/15	14.10	Call	Currency Future	37.0000	36.0000	(2.703)	0	0	0
12/08/2009	\$ / R 2010/03/15	5.65	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
12/08/2009	\$ / R 2010/03/15	5.00	Call	Currency Future	3,494.0000	3,412.0000	(2.347)	0	0	0
12/08/2009	\$ / R 2010/03/15	6.15	Call	Currency Future	2,356.0000	2,273.0000	(3.523)	0	0	0
12/08/2009	\$ / R 2010/03/15	10.25	Call	Currency Future	194.0000	186.0000	(4.124)	0	0	0
12/08/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	262.0000	249.0000	(4.962)	0	0	0
12/08/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	199.0000	191.0000	(4.020)	0	0	0
12/08/2009	\$ / R 2010/03/15	5.55	Call	Currency Future	2,948.0000	2,866.0000	(2.782)	0	0	0
12/08/2009	\$ / R 2010/03/15	16.45	Put	Currency Future	7,973.0000	8,056.0000	1.041	0	0	0
12/08/2009	\$ / R 2010/03/15	14.35	Call	Currency Future	34.0000	33.0000	(2.941)	0	0	0
12/08/2009	\$ / R 2010/03/15	16.10	Call	Currency Future	16.0000	16.0000	-	0	0	0
12/08/2009	\$ / R 2010/03/15	4.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
12/08/2009	\$ / R 2010/03/15	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R 2010/03/15	4.15	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
12/08/2009	\$ / R 2010/03/15	10.25	Put	Currency Future	1,953.0000	2,028.0000	3.840	0	0	0
12/08/2009	\$ / R 2010/03/15	13.95	Put	Currency Future	5,498.0000	5,580.0000	1.491	0	0	0
12/08/2009	\$ / R 2010/03/15	16.55	Put	Currency Future	8,073.0000	8,155.0000	1.016	0	0	0
12/08/2009	\$ / R 2010/03/15	13.05	Put	Currency Future	4,614.0000	4,695.0000	1.756	0	0	0
12/08/2009	\$ / R 2010/03/15	14.35	Put	Currency Future	5,893.0000	5,975.0000	1.391	0	0	0
12/08/2009	\$ / R 2010/03/15	14.10	Put	Currency Future	5,646.0000	5,728.0000	1.452	0	0	0
12/08/2009	\$ / R 2010/03/15	14.65	Put	Currency Future	6,189.0000	6,271.0000	1.325	0	0	0
12/08/2009	\$ / R 2010/03/15	4.00	Call	Currency Future	4,491.0000	4,408.0000	(1.848)	0	0	0
12/08/2009	\$ / R 2010/03/15	4.15	Call	Currency Future	4,341.0000	4,259.0000	(1.889)	0	0	0
12/08/2009	\$ / R 2010/03/15	7.25	Call	Currency Future	1,336.0000	1,265.0000	(5.314)	0	0	0
12/08/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	68.0000	66.0000	(2.941)	0	0	0
12/08/2009	\$ / R 2010/03/15	13.95	Call	Currency Future	39.0000	38.0000	(2.564)	0	0	0
12/08/2009	\$ / R 2010/03/15	16.55	Call	Currency Future	13.0000	13.0000	-	0	0	0
12/08/2009	\$ / R 2010/03/15	13.05	Call	Currency Future	55.0000	53.0000	(3.636)	0	0	0
12/08/2009	\$ / R 2010/03/15	16.45	Call	Currency Future	14.0000	14.0000	-	0	0	0
12/08/2009	\$ / R 2010/03/15	7.05	Put	Currency Future	67.0000	76.0000	13.433	0	0	0
12/08/2009	\$ / R 2010/03/15	7.15	Put	Currency Future	80.0000	90.0000	12.500	0	0	0
12/08/2009	\$ / R 2010/03/15	7.25	Put	Currency Future	96.0000	107.0000	11.458	0	0	0
12/08/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	2,043.0000	2,119.0000	3.720	0	0	0
12/08/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	1,998.0000	2,073.0000	3.754	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	\$ / R 2010/03/15	4.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	\$ / R 2010/03/15	14.55	Put	Currency Future	6,091.0000	6,172.0000	1.330	0	0	0
12/08/2009	\$ / R 2010/03/15	6.55	Put	Currency Future	24.0000	27.0000	12.500	0	0	0
12/08/2009	\$ / R 2010/03/15	14.60	Call	Currency Future	31.0000	30.0000	(3.226)	0	0	0
12/08/2009	\$ / R 2010/03/15	14.25	Call	Currency Future	35.0000	34.0000	(2.857)	0	0	0
12/08/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	184.0000	177.0000	(3.804)	0	0	0
12/08/2009	\$ / R 2010/03/15	14.55	Call	Currency Future	31.0000	30.0000	(3.226)	0	0	0
12/08/2009	\$ / R 2010/03/15	6.55	Call	Currency Future	1,965.0000	1,885.0000	(4.071)	0	0	0
12/08/2009	\$ / R 2010/03/15	14.60	Put	Currency Future	6,140.0000	6,222.0000	1.336	0	0	0
12/08/2009	\$ / R 2010/03/15	16.10	Put	Currency Future	7,625.0000	7,708.0000	1.089	0	0	0
12/08/2009	\$ / R 2010/03/15	5.00	Put	Currency Future	4.0000	4.0000	-	0	0	0
12/08/2009	\$ / R 2010/03/15	12.15	Call	Currency Future	79.0000	77.0000	(2.532)	0	0	0
12/08/2009	\$ / R 2010/03/15	6.25	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
12/08/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	1,303.0000	1,372.0000	5.295	0	0	0
12/08/2009	\$ / R 2010/03/15	5.55	Put	Currency Future	8.0000	8.0000	-	0	0	0
12/08/2009	\$ / R 2010/03/15	6.00	Call	Currency Future	2,503.0000	2,421.0000	(3.276)	0	0	0
12/08/2009	\$ / R 2010/03/15	16.15	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
12/08/2009	\$ / R 2010/03/15	14.25	Put	Currency Future	5,794.0000	5,876.0000	1.415	0	0	0
12/08/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	100.0000	96.0000	(4.000)	0	0	0
12/08/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	3,449.0000	3,529.0000	2.320	0	0	0
12/08/2009	\$ / R 2010/03/15	4.55	Put	Currency Future	2.0000	2.0000	-	0	0	0
12/08/2009	\$ / R 2010/03/15	16.35	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
12/08/2009	\$ / R 2010/03/15	16.35	Put	Currency Future	7,874.0000	7,956.0000	1.041	0	0	0
12/08/2009	\$ / R 2010/03/15	8.75	Put	Currency Future	734.0000	790.0000	7.629	0	0	0
12/08/2009	\$ / R 2010/03/15	6.00	Put	Currency Future	13.0000	13.0000	-	0	0	0
12/08/2009	\$ / R 2010/03/15	6.25	Call	Currency Future	2,257.0000	2,175.0000	(3.633)	0	0	0
12/08/2009	\$ / R 2010/03/15	4.65	Call	Currency Future	3,843.0000	3,760.0000	(2.160)	0	0	0
12/08/2009	\$ / R 2010/03/15	7.00	Call	Currency Future	1,552.0000	1,477.0000	(4.832)	0	0	0
12/08/2009	\$ / R 2010/03/15	5.25	Call	Currency Future	3,246.0000	3,164.0000	(2.526)	0	0	0
12/08/2009	\$ / R 2010/03/15	14.40	Call	Currency Future	33.0000	32.0000	(3.030)	0	0	0
12/08/2009	\$ / R 2010/03/15	4.25	Call	Currency Future	4,242.0000	4,159.0000	(1.957)	0	0	0
12/08/2009	\$ / R 2010/03/15	14.40	Put	Currency Future	5,942.0000	6,024.0000	1.380	0	0	0
12/08/2009	\$ / R 2010/03/15	7.20	Call	Currency Future	1,379.0000	1,307.0000	(5.221)	0	0	0
12/08/2009	\$ / R 2010/03/15	16.05	Put	Currency Future	7,576.0000	7,658.0000	1.082	0	0	0
12/08/2009	\$ / R 2010/03/15	16.15	Put	Currency Future	7,675.0000	7,757.0000	1.068	0	0	0
12/08/2009	\$ / R 2010/03/15	4.25	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
12/08/2009	\$ / R	2010/03/15	16.40	Put	Currency Future	7,924.0000	8,006.0000	1.035	0	0	0
12/08/2009	\$ / R	2010/03/15	12.15	Put	Currency Future	3,739.0000	3,819.0000	2.140	0	0	0
12/08/2009	\$ / R	2010/03/15	5.25	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
12/08/2009	\$ / R	2010/03/15	16.40	Call	Currency Future	14.0000	14.0000	-	0	0	0
12/08/2009	\$ / R	2010/03/15	16.00	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
12/08/2009	\$ / R	2010/03/15	16.25	Call	Currency Future	15.0000	15.0000	-	0	0	0
12/08/2009	\$ / R	2010/03/15	5.40	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
12/08/2009	\$ / R	2010/03/15	16.05	Call	Currency Future	16.0000	16.0000	-	0	0	0
12/08/2009	\$ / R	2010/03/15	16.25	Put	Currency Future	7,774.0000	7,857.0000	1.068	0	0	0
12/08/2009	\$ / R	2010/03/15	16.65	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
12/08/2009	\$ / R	2010/03/15	16.00	Put	Currency Future	7,526.0000	7,608.0000	1.090	0	0	0
12/08/2009	\$ / R	2010/03/15	7.40	Call	Currency Future	1,213.0000	1,145.0000	(5.606)	0	0	0
12/08/2009	\$ / R	2010/03/15	14.05	Put	Currency Future	5,597.0000	5,678.0000	1.447	0	0	0
12/08/2009	\$ / R	2010/03/15	16.65	Put	Currency Future	8,172.0000	8,254.0000	1.003	0	0	0
12/08/2009	\$ / R	2010/03/15	13.70	Call	Currency Future	42.0000	41.0000	(2.381)	0	0	0
12/08/2009	\$ / R	2010/03/15	7.00	Put	Currency Future	61.0000	69.0000	13.115	0	0	0
12/08/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	89.0000	87.0000	(2.247)	0	0	0
12/08/2009	\$ / R	2010/03/15	5.40	Call	Currency Future	3,097.0000	3,015.0000	(2.648)	0	0	0
12/08/2009	\$ / R	2010/03/15	9.70	Put	Currency Future	1,471.0000	1,541.0000	4.759	0	0	0
12/08/2009	\$ / R	2010/03/15	13.70	Put	Currency Future	5,252.0000	5,333.0000	1.542	0	0	0
12/08/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	3,209.0000	3,288.0000	2.462	0	0	0
12/08/2009	\$ / R	2010/03/15	11.70	Put	Currency Future	3,305.0000	3,384.0000	2.390	0	0	0
12/08/2009	\$ / R	2010/03/15	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2010/03/15	7.40	Put	Currency Future	122.0000	137.0000	12.295	0	0	0
12/08/2009	\$ / R	2010/03/15	14.05	Call	Currency Future	37.0000	36.0000	(2.703)	0	0	0
12/08/2009	\$ / R	2010/03/15	4.05	Call	Currency Future	4,441.0000	4,358.0000	(1.869)	0	0	0
12/08/2009	\$ / R	2010/03/15	13.90	Put	Currency Future	5,449.0000	5,530.0000	1.487	0	0	0
12/08/2009	\$ / R	2010/03/15	11.70	Call	Currency Future	95.0000	92.0000	(3.158)	0	0	0
12/08/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	91.0000	89.0000	(2.198)	0	0	0
12/08/2009	\$ / R	2010/03/15	13.90	Call	Currency Future	39.0000	38.0000	(2.564)	0	0	0
12/08/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	3,401.0000	3,481.0000	2.352	0	0	0
12/08/2009	\$ / R	2010/03/15	14.50	Put	Currency Future	0.0000	6,123.0000	100.000	0	0	0
12/08/2009	\$ / R	2010/03/15	14.50	Call	Currency Future	0.0000	31.0000	100.000	0	0	0
12/08/2009	\$ / R	2010/03/15	16.50	Call	Currency Future	0.0000	13.0000	100.000	0	0	0
12/08/2009	\$ / R	2010/03/15	16.50	Put	Currency Future	0.0000	8,105.0000	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	\$ / R	2010/06/14			Currency Future	8.6255	8.5420	(0.968)	8.6400	8.6400	360
12/08/2009	\$ / R	2010/06/14	8.55	Put	Currency Future	641.0000	692.0000	7.956	0	0	0
12/08/2009	\$ / R	2010/06/14	10.15	Call	Currency Future	319.0000	309.0000	(3.135)	0	0	0
12/08/2009	\$ / R	2010/06/14	12.45	Put	Currency Future	3,957.0000	4,039.0000	2.072	0	0	0
12/08/2009	\$ / R	2010/06/14	14.00	Call	Currency Future	82.0000	81.0000	(1.220)	0	0	0
12/08/2009	\$ / R	2010/06/14	8.10	Call	Currency Future	931.0000	885.0000	(4.941)	0	0	0
12/08/2009	\$ / R	2010/06/14	8.65	Put	Currency Future	702.0000	755.0000	7.550	0	0	0
12/08/2009	\$ / R	2010/06/14	8.30	Call	Currency Future	829.0000	789.0000	(4.825)	0	0	0
12/08/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	2,017.0000	2,092.0000	3.718	0	0	0
12/08/2009	\$ / R	2010/06/14	12.50	Call	Currency Future	131.0000	129.0000	(1.527)	0	0	0
12/08/2009	\$ / R	2010/06/14	8.30	Put	Currency Future	504.0000	547.0000	8.532	0	0	0
12/08/2009	\$ / R	2010/06/14	10.45	Call	Currency Future	281.0000	273.0000	(2.847)	0	0	0
12/08/2009	\$ / R	2010/06/14	8.65	Call	Currency Future	677.0000	647.0000	(4.431)	0	0	0
12/08/2009	\$ / R	2010/06/14	10.45	Put	Currency Future	2,105.0000	2,181.0000	3.610	0	0	0
12/08/2009	\$ / R	2010/06/14	9.30	Put	Currency Future	1,154.0000	1,218.0000	5.546	0	0	0
12/08/2009	\$ / R	2010/06/14	8.40	Call	Currency Future	0.0000	745.0000	100.000	0	0	0
12/08/2009	\$ / R	2010/06/14	12.15	Put	Currency Future	3,670.0000	3,751.0000	2.207	0	0	0
12/08/2009	\$ / R	2010/06/14	9.15	Call	Currency Future	518.0000	496.0000	(4.247)	0	0	21,978
12/08/2009	\$ / R	2010/06/14	10.55	Call	Currency Future	270.0000	262.0000	(2.963)	0	0	0
12/08/2009	\$ / R	2010/06/14	12.25	Call	Currency Future	141.0000	139.0000	(1.418)	0	0	0
12/08/2009	\$ / R	2010/06/14	8.40	Put	Currency Future	0.0000	603.0000	100.000	0	0	0
12/08/2009	\$ / R	2010/06/14	12.15	Call	Currency Future	146.0000	143.0000	(2.055)	0	0	29,334
12/08/2009	\$ / R	2010/06/14	9.15	Put	Currency Future	1,042.0000	1,104.0000	5.950	0	0	0
12/08/2009	\$ / R	2010/06/14	10.55	Put	Currency Future	2,194.0000	2,270.0000	3.464	0	0	0
12/08/2009	\$ / R	2010/06/14	9.30	Call	Currency Future	479.0000	460.0000	(3.967)	0	0	0
12/08/2009	\$ / R	2010/06/14	10.35	Call	Currency Future	293.0000	284.0000	(3.072)	0	0	0
12/08/2009	\$ / R	2010/06/14	12.25	Put	Currency Future	3,766.0000	3,847.0000	2.151	0	0	0
12/08/2009	\$ / R	2010/06/14	8.70	Call	Currency Future	659.0000	630.0000	(4.401)	0	0	0
12/08/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	1,347.0000	1,415.0000	5.048	0	0	0
12/08/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	1,758.0000	1,831.0000	4.152	0	0	0
12/08/2009	\$ / R	2010/06/14	9.45	Put	Currency Future	1,269.0000	1,335.0000	5.201	0	0	0
12/08/2009	\$ / R	2010/06/14	8.35	Put	Currency Future	530.0000	575.0000	8.491	0	0	0
12/08/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	334.0000	323.0000	(3.293)	0	0	0
12/08/2009	\$ / R	2010/06/14	9.35	Put	Currency Future	1,191.0000	1,256.0000	5.458	0	0	0
12/08/2009	\$ / R	2010/06/14	9.40	Put	Currency Future	1,230.0000	1,295.0000	5.285	0	0	0
12/08/2009	\$ / R	2010/06/14	9.40	Put	Currency Future	1,230.0000	1,295.0000	5.285	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	423.0000	407.0000	(3.783)	0	0	0
12/08/2009	\$ / R 2010/06/14	12.55	Put	Currency Future	4,053.0000	4,135.0000	2.023	0	0	0
12/08/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	444.0000	427.0000	(3.829)	0	0	0
12/08/2009	\$ / R 2010/06/14	11.85	Call	Currency Future	161.0000	158.0000	(1.863)	0	0	0
12/08/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	358.0000	345.0000	(3.631)	0	0	0
12/08/2009	\$ / R 2010/06/14	7.65	Call	Currency Future	1,201.0000	1,144.0000	(4.746)	0	0	0
12/08/2009	\$ / R 2010/06/14	11.85	Put	Currency Future	3,386.0000	3,466.0000	2.363	0	0	0
12/08/2009	\$ / R 2010/06/14	13.70	Call	Currency Future	89.0000	88.0000	(1.124)	0	0	0
12/08/2009	\$ / R 2010/06/14	8.60	Call	Currency Future	696.0000	665.0000	(4.454)	0	0	0
12/08/2009	\$ / R 2010/06/14	9.05	Call	Currency Future	546.0000	523.0000	(4.212)	0	0	0
12/08/2009	\$ / R 2010/06/14	12.45	Call	Currency Future	133.0000	131.0000	(1.504)	0	0	0
12/08/2009	\$ / R 2010/06/14	10.65	Call	Currency Future	259.0000	251.0000	(3.089)	0	0	0
12/08/2009	\$ / R 2010/06/14	9.35	Call	Currency Future	467.0000	448.0000	(4.069)	0	0	0
12/08/2009	\$ / R 2010/06/14	8.55	Call	Currency Future	717.0000	684.0000	(4.603)	0	0	0
12/08/2009	\$ / R 2010/06/14	8.35	Call	Currency Future	805.0000	767.0000	(4.720)	0	0	0
12/08/2009	\$ / R 2010/06/14	9.05	Put	Currency Future	970.0000	1,031.0000	6.289	0	0	0
12/08/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	334.0000	323.0000	(3.293)	0	0	0
12/08/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,549.0000	1,619.0000	4.519	0	0	0
12/08/2009	\$ / R 2010/06/14	7.65	Put	Currency Future	226.0000	252.0000	11.504	0	0	0
12/08/2009	\$ / R 2010/06/14	7.60	Put	Currency Future	210.0000	234.0000	11.429	0	0	0
12/08/2009	\$ / R 2010/06/14	11.90	Put	Currency Future	3,433.0000	3,514.0000	2.359	0	0	0
12/08/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	1,758.0000	1,831.0000	4.152	0	0	0
12/08/2009	\$ / R 2010/06/14	8.00	Put	Currency Future	360.0000	396.0000	10.000	0	0	0
12/08/2009	\$ / R 2010/06/14	7.60	Call	Currency Future	1,235.0000	1,176.0000	(4.777)	0	0	0
12/08/2009	\$ / R 2010/06/14	8.70	Put	Currency Future	734.0000	788.0000	7.357	0	0	0
12/08/2009	\$ / R 2010/06/14	8.00	Call	Currency Future	986.0000	938.0000	(4.868)	0	0	0
12/08/2009	\$ / R 2010/06/14	15.50	Call	Currency Future	54.0000	54.0000	-	0	0	0
12/08/2009	\$ / R 2010/06/14	8.60	Put	Currency Future	671.0000	723.0000	7.750	0	0	0
12/08/2009	\$ / R 2010/06/14	9.60	Put	Currency Future	1,387.0000	1,455.0000	4.903	0	0	0
12/08/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	375.0000	361.0000	(3.733)	0	0	0
12/08/2009	\$ / R 2010/06/14	14.00	Put	Currency Future	5,457.0000	5,539.0000	1.503	0	0	0
12/08/2009	\$ / R 2010/06/14	10.00	Call	Currency Future	341.0000	330.0000	(3.226)	0	0	0
12/08/2009	\$ / R 2010/06/14	9.60	Call	Currency Future	412.0000	397.0000	(3.641)	0	0	0
12/08/2009	\$ / R 2010/06/14	10.65	Put	Currency Future	2,283.0000	2,359.0000	3.329	0	0	0
12/08/2009	\$ / R 2010/06/14	6.50	Call	Currency Future	2,167.0000	2,087.0000	(3.692)	0	0	0
12/08/2009	\$ / R 2010/06/14	15.50	Put	Currency Future	6,929.0000	7,012.0000	1.198	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,347.0000	1,415.0000	5.048	0	0	0
12/08/2009	\$ / R 2010/06/14	12.75	Call	Currency Future	120.0000	118.0000	(1.667)	0	0	0
12/08/2009	\$ / R 2010/06/14	5.00	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
12/08/2009	\$ / R 2010/06/14	4.65	Put	Currency Future	5.0000	5.0000	-	0	0	0
12/08/2009	\$ / R 2010/06/14	5.10	Put	Currency Future	8.0000	8.0000	-	0	0	0
12/08/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	2,328.0000	2,404.0000	3.265	0	0	0
12/08/2009	\$ / R 2010/06/14	10.00	Put	Currency Future	1,716.0000	1,788.0000	4.196	0	0	0
12/08/2009	\$ / R 2010/06/14	12.75	Put	Currency Future	4,245.0000	4,326.0000	1.908	0	0	0
12/08/2009	\$ / R 2010/06/14	6.50	Put	Currency Future	42.0000	45.0000	7.143	0	0	0
12/08/2009	\$ / R 2010/06/14	4.85	Put	Currency Future	6.0000	6.0000	-	0	0	0
12/08/2009	\$ / R 2010/06/14	11.60	Put	Currency Future	3,151.0000	3,231.0000	2.539	0	0	0
12/08/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	122.0000	120.0000	(1.639)	0	0	0
12/08/2009	\$ / R 2010/06/14	8.50	Put	Currency Future	613.0000	662.0000	7.993	0	0	0
12/08/2009	\$ / R 2010/06/14	8.20	Put	Currency Future	453.0000	494.0000	9.051	0	0	0
12/08/2009	\$ / R 2010/06/14	11.00	Put	Currency Future	2,597.0000	2,675.0000	3.003	0	0	0
12/08/2009	\$ / R 2010/06/14	5.85	Call	Currency Future	2,794.0000	2,712.0000	(2.935)	0	0	0
12/08/2009	\$ / R 2010/06/14	11.20	Put	Currency Future	2,780.0000	2,858.0000	2.806	0	0	0
12/08/2009	\$ / R 2010/06/14	13.60	Call	Currency Future	92.0000	91.0000	(1.087)	0	0	0
12/08/2009	\$ / R 2010/06/14	11.70	Put	Currency Future	3,245.0000	3,325.0000	2.465	0	0	0
12/08/2009	\$ / R 2010/06/14	8.20	Call	Currency Future	878.0000	836.0000	(4.784)	0	0	0
12/08/2009	\$ / R 2010/06/14	11.00	Call	Currency Future	223.0000	217.0000	(2.691)	0	0	0
12/08/2009	\$ / R 2010/06/14	5.85	Put	Currency Future	18.0000	20.0000	11.111	0	0	0
12/08/2009	\$ / R 2010/06/14	13.20	Call	Currency Future	104.0000	102.0000	(1.923)	0	0	0
12/08/2009	\$ / R 2010/06/14	13.60	Put	Currency Future	5,066.0000	5,149.0000	1.638	0	0	0
12/08/2009	\$ / R 2010/06/14	11.70	Call	Currency Future	170.0000	167.0000	(1.765)	0	0	0
12/08/2009	\$ / R 2010/06/14	9.10	Put	Currency Future	1,006.0000	1,067.0000	6.064	0	0	0
12/08/2009	\$ / R 2010/06/14	9.75	Call	Currency Future	384.0000	370.0000	(3.646)	0	0	0
12/08/2009	\$ / R 2010/06/14	6.85	Call	Currency Future	1,848.0000	1,772.0000	(4.113)	0	0	0
12/08/2009	\$ / R 2010/06/14	13.20	Put	Currency Future	4,678.0000	4,760.0000	1.753	0	0	0
12/08/2009	\$ / R 2010/06/14	10.70	Call	Currency Future	253.0000	246.0000	(2.767)	0	0	0
12/08/2009	\$ / R 2010/06/14	9.75	Put	Currency Future	1,508.0000	1,578.0000	4.642	0	0	0
12/08/2009	\$ / R 2010/06/14	3.75	Call	Currency Future	4,876.0000	4,792.0000	(1.723)	0	0	0
12/08/2009	\$ / R 2010/06/14	5.00	Call	Currency Future	3,633.0000	3,550.0000	(2.285)	0	0	0
12/08/2009	\$ / R 2010/06/14	6.85	Put	Currency Future	72.0000	80.0000	11.111	0	0	0
12/08/2009	\$ / R 2010/06/14	9.20	Put	Currency Future	1,079.0000	1,142.0000	5.839	0	0	0
12/08/2009	\$ / R 2010/06/14	11.90	Call	Currency Future	159.0000	156.0000	(1.887)	0	0	21,978

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	\$ / R	2010/06/14	6.75	Call	Currency Future	1,937.0000	1,860.0000	(3.975)	0	0	0
12/08/2009	\$ / R	2010/06/14	3.50	Call	Currency Future	5,126.0000	5,042.0000	(1.639)	0	0	0
12/08/2009	\$ / R	2010/06/14	4.85	Call	Currency Future	3,782.0000	3,698.0000	(2.221)	0	0	0
12/08/2009	\$ / R	2010/06/14	11.60	Call	Currency Future	176.0000	173.0000	(1.705)	0	0	0
12/08/2009	\$ / R	2010/06/14	8.50	Call	Currency Future	738.0000	704.0000	(4.607)	0	0	0
12/08/2009	\$ / R	2010/06/14	5.25	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
12/08/2009	\$ / R	2010/06/14	7.85	Call	Currency Future	1,074.0000	1,021.0000	(4.935)	0	0	0
12/08/2009	\$ / R	2010/06/14	11.20	Call	Currency Future	206.0000	200.0000	(2.913)	0	0	0
12/08/2009	\$ / R	2010/06/14	5.10	Call	Currency Future	3,533.0000	3,450.0000	(2.349)	0	0	0
12/08/2009	\$ / R	2010/06/14	4.90	Call	Currency Future	3,732.0000	3,649.0000	(2.224)	0	0	0
12/08/2009	\$ / R	2010/06/14	5.25	Call	Currency Future	3,385.0000	3,302.0000	(2.452)	0	0	0
12/08/2009	\$ / R	2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R	2010/06/14	7.20	Put	Currency Future	123.0000	136.0000	10.569	0	0	0
12/08/2009	\$ / R	2010/06/14	10.60	Put	Currency Future	2,239.0000	2,315.0000	3.394	0	0	0
12/08/2009	\$ / R	2010/06/14	12.70	Put	Currency Future	4,197.0000	4,278.0000	1.930	0	0	0
12/08/2009	\$ / R	2010/06/14	6.75	Put	Currency Future	61.0000	68.0000	11.475	0	0	0
12/08/2009	\$ / R	2010/06/14	7.20	Call	Currency Future	1,549.0000	1,478.0000	(4.584)	0	0	0
12/08/2009	\$ / R	2010/06/14	13.35	Put	Currency Future	4,824.0000	4,906.0000	1.700	0	0	0
12/08/2009	\$ / R	2010/06/14	8.10	Put	Currency Future	405.0000	443.0000	9.383	0	0	0
12/08/2009	\$ / R	2010/06/14	13.70	Put	Currency Future	5,164.0000	5,246.0000	1.588	0	0	0
12/08/2009	\$ / R	2010/06/14	8.75	Call	Currency Future	641.0000	613.0000	(4.368)	0	0	0
12/08/2009	\$ / R	2010/06/14	13.50	Put	Currency Future	4,969.0000	5,052.0000	1.670	0	0	0
12/08/2009	\$ / R	2010/06/14	11.25	Call	Currency Future	202.0000	197.0000	(2.475)	0	0	0
12/08/2009	\$ / R	2010/06/14	6.20	Put	Currency Future	29.0000	31.0000	6.897	0	0	0
12/08/2009	\$ / R	2010/06/14	6.10	Call	Currency Future	2,551.0000	2,469.0000	(3.214)	0	0	0
12/08/2009	\$ / R	2010/06/14	9.40	Call	Currency Future	455.0000	437.0000	(3.956)	0	0	2,738
12/08/2009	\$ / R	2010/06/14	8.15	Put	Currency Future	429.0000	468.0000	9.091	0	0	0
12/08/2009	\$ / R	2010/06/14	9.50	Call	Currency Future	433.0000	416.0000	(3.926)	0	0	0
12/08/2009	\$ / R	2010/06/14	11.35	Call	Currency Future	194.0000	189.0000	(2.577)	0	0	0
12/08/2009	\$ / R	2010/06/14	6.10	Put	Currency Future	25.0000	27.0000	8.000	0	0	0
12/08/2009	\$ / R	2010/06/14	5.65	Call	Currency Future	2,989.0000	2,907.0000	(2.743)	0	0	0
12/08/2009	\$ / R	2010/06/14	8.75	Put	Currency Future	766.0000	821.0000	7.180	0	0	0
12/08/2009	\$ / R	2010/06/14	9.50	Put	Currency Future	1,308.0000	1,374.0000	5.046	0	0	0
12/08/2009	\$ / R	2010/06/14	11.25	Put	Currency Future	2,826.0000	2,905.0000	2.795	0	0	0
12/08/2009	\$ / R	2010/06/14	7.10	Call	Currency Future	1,632.0000	1,560.0000	(4.412)	0	0	0
12/08/2009	\$ / R	2010/06/14	9.10	Call	Currency Future	531.0000	509.0000	(4.143)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	\$ / R 2010/06/14	15.75	Put	Currency Future	7,175.0000	7,258.0000	1.157	0	0	0
12/08/2009	\$ / R 2010/06/14	11.35	Put	Currency Future	2,918.0000	2,997.0000	2.707	0	0	0
12/08/2009	\$ / R 2010/06/14	7.10	Put	Currency Future	106.0000	118.0000	11.321	0	0	0
12/08/2009	\$ / R 2010/06/14	7.50	Call	Currency Future	1,310.0000	1,246.0000	(4.885)	0	0	0
12/08/2009	\$ / R 2010/06/14	8.45	Call	Currency Future	760.0000	724.0000	(4.737)	0	0	0
12/08/2009	\$ / R 2010/06/14	8.15	Call	Currency Future	904.0000	860.0000	(4.867)	0	0	0
12/08/2009	\$ / R 2010/06/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	\$ / R 2010/06/14	12.50	Put	Currency Future	4,005.0000	4,087.0000	2.047	0	0	0
12/08/2009	\$ / R 2010/06/14	12.35	Put	Currency Future	3,861.0000	3,943.0000	2.124	0	0	0
12/08/2009	\$ / R 2010/06/14	9.20	Call	Currency Future	504.0000	484.0000	(3.968)	0	0	21,795
12/08/2009	\$ / R 2010/06/14	8.95	Put	Currency Future	900.0000	959.0000	6.556	0	0	0
12/08/2009	\$ / R 2010/06/14	15.75	Call	Currency Future	51.0000	50.0000	(1.961)	0	0	0
12/08/2009	\$ / R 2010/06/14	5.20	Put	Currency Future	9.0000	9.0000	-	0	0	0
12/08/2009	\$ / R 2010/06/14	13.35	Call	Currency Future	99.0000	98.0000	(1.010)	0	0	0
12/08/2009	\$ / R 2010/06/14	10.60	Call	Currency Future	264.0000	257.0000	(2.652)	0	0	0
12/08/2009	\$ / R 2010/06/14	4.60	Put	Currency Future	5.0000	5.0000	-	0	0	0
12/08/2009	\$ / R 2010/06/14	8.45	Put	Currency Future	584.0000	632.0000	8.219	0	0	0
12/08/2009	\$ / R 2010/06/14	12.20	Call	Currency Future	143.0000	141.0000	(1.399)	0	0	0
12/08/2009	\$ / R 2010/06/14	14.25	Call	Currency Future	77.0000	76.0000	(1.299)	0	0	0
12/08/2009	\$ / R 2010/06/14	6.20	Call	Currency Future	2,454.0000	2,373.0000	(3.301)	0	0	0
12/08/2009	\$ / R 2010/06/14	12.35	Call	Currency Future	137.0000	135.0000	(1.460)	0	0	0
12/08/2009	\$ / R 2010/06/14	4.60	Call	Currency Future	4,030.0000	3,947.0000	(2.060)	0	0	0
12/08/2009	\$ / R 2010/06/14	8.25	Call	Currency Future	853.0000	812.0000	(4.807)	0	0	0
12/08/2009	\$ / R 2010/06/14	14.25	Put	Currency Future	5,701.0000	5,784.0000	1.456	0	0	0
12/08/2009	\$ / R 2010/06/14	7.85	Put	Currency Future	298.0000	329.0000	10.403	0	0	0
12/08/2009	\$ / R 2010/06/14	5.20	Call	Currency Future	3,434.0000	3,351.0000	(2.417)	0	0	0
12/08/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	423.0000	407.0000	(3.783)	0	0	0
12/08/2009	\$ / R 2010/06/14	7.80	Put	Currency Future	279.0000	309.0000	10.753	0	0	0
12/08/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,549.0000	1,619.0000	4.519	0	0	0
12/08/2009	\$ / R 2010/06/14	4.70	Call	Currency Future	3,931.0000	3,847.0000	(2.137)	0	0	0
12/08/2009	\$ / R 2010/06/14	11.30	Call	Currency Future	198.0000	193.0000	(2.525)	0	0	0
12/08/2009	\$ / R 2010/06/14	12.00	Put	Currency Future	3,528.0000	3,608.0000	2.268	0	0	0
12/08/2009	\$ / R 2010/06/14	5.95	Put	Currency Future	21.0000	22.0000	4.762	0	0	0
12/08/2009	\$ / R 2010/06/14	7.80	Call	Currency Future	1,105.0000	1,051.0000	(4.887)	0	0	21,795
12/08/2009	\$ / R 2010/06/14	6.80	Put	Currency Future	66.0000	74.0000	12.121	0	0	0
12/08/2009	\$ / R 2010/06/14	9.25	Call	Currency Future	492.0000	472.0000	(4.065)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	\$ / R 2010/06/14	6.00	Call	Currency Future	2,648.0000	2,566.0000	(3.097)	0	0	0
12/08/2009	\$ / R 2010/06/14	6.95	Call	Currency Future	1,760.0000	1,686.0000	(4.205)	0	0	0
12/08/2009	\$ / R 2010/06/14	4.50	Put	Currency Future	4.0000	4.0000	-	0	0	0
12/08/2009	\$ / R 2010/06/14	8.80	Call	Currency Future	624.0000	597.0000	(4.327)	0	0	0
12/08/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	375.0000	361.0000	(3.733)	0	0	0
12/08/2009	\$ / R 2010/06/14	6.80	Call	Currency Future	1,892.0000	1,816.0000	(4.017)	0	0	0
12/08/2009	\$ / R 2010/06/14	6.00	Put	Currency Future	22.0000	24.0000	9.091	0	0	0
12/08/2009	\$ / R 2010/06/14	6.95	Put	Currency Future	85.0000	94.0000	10.588	0	0	0
12/08/2009	\$ / R 2010/06/14	4.50	Call	Currency Future	4,129.0000	4,046.0000	(2.010)	0	0	0
12/08/2009	\$ / R 2010/06/14	8.80	Put	Currency Future	799.0000	855.0000	7.009	0	0	0
12/08/2009	\$ / R 2010/06/14	8.95	Call	Currency Future	575.0000	551.0000	(4.174)	0	0	0
12/08/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	1,674.0000	1,745.0000	4.241	0	0	0
12/08/2009	\$ / R 2010/06/14	7.70	Call	Currency Future	1,168.0000	1,112.0000	(4.795)	0	0	0
12/08/2009	\$ / R 2010/06/14	5.80	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
12/08/2009	\$ / R 2010/06/14	13.00	Put	Currency Future	4,485.0000	4,567.0000	1.828	0	0	0
12/08/2009	\$ / R 2010/06/14	7.95	Call	Currency Future	1,014.0000	965.0000	(4.832)	0	0	0
12/08/2009	\$ / R 2010/06/14	13.50	Call	Currency Future	95.0000	94.0000	(1.053)	0	0	0
12/08/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	349.0000	337.0000	(3.438)	0	0	0
12/08/2009	\$ / R 2010/06/14	5.80	Call	Currency Future	2,843.0000	2,760.0000	(2.919)	0	0	0
12/08/2009	\$ / R 2010/06/14	7.00	Call	Currency Future	1,717.0000	1,644.0000	(4.252)	0	0	0
12/08/2009	\$ / R 2010/06/14	4.30	Call	Currency Future	4,328.0000	4,244.0000	(1.941)	0	0	0
12/08/2009	\$ / R 2010/06/14	11.50	Call	Currency Future	183.0000	179.0000	(2.186)	0	0	0
12/08/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	455.0000	437.0000	(3.956)	0	0	26,596
12/08/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	1,590.0000	1,661.0000	4.465	0	0	0
12/08/2009	\$ / R 2010/06/14	4.70	Put	Currency Future	5.0000	5.0000	-	0	0	0
12/08/2009	\$ / R 2010/06/14	4.25	Call	Currency Future	4,377.0000	4,294.0000	(1.896)	0	0	0
12/08/2009	\$ / R 2010/06/14	11.30	Put	Currency Future	2,872.0000	2,951.0000	2.751	0	0	0
12/08/2009	\$ / R 2010/06/14	13.00	Call	Currency Future	111.0000	109.0000	(1.802)	0	0	0
12/08/2009	\$ / R 2010/06/14	5.95	Call	Currency Future	2,696.0000	2,614.0000	(3.042)	0	0	0
12/08/2009	\$ / R 2010/06/14	5.30	Call	Currency Future	3,335.0000	3,252.0000	(2.489)	0	0	0
12/08/2009	\$ / R 2010/06/14	8.25	Put	Currency Future	478.0000	520.0000	8.787	0	0	0
12/08/2009	\$ / R 2010/06/14	11.50	Put	Currency Future	3,058.0000	3,137.0000	2.583	0	0	0
12/08/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	366.0000	353.0000	(3.552)	0	0	0
12/08/2009	\$ / R 2010/06/14	4.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
12/08/2009	\$ / R 2010/06/14	4.95	Put	Currency Future	7.0000	7.0000	-	0	0	0
12/08/2009	\$ / R 2010/06/14	5.60	Call	Currency Future	3,038.0000	2,956.0000	(2.699)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	\$ / R 2010/06/14	5.30	Put	Currency Future	10.0000	10.0000	-	0	0	0
12/08/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,061.0000	2,136.0000	3.639	0	0	0
12/08/2009	\$ / R 2010/06/14	8.90	Call	Currency Future	591.0000	566.0000	(4.230)	0	0	0
12/08/2009	\$ / R 2010/06/14	7.70	Put	Currency Future	243.0000	270.0000	11.111	0	0	0
12/08/2009	\$ / R 2010/06/14	6.25	Call	Currency Future	2,406.0000	2,325.0000	(3.367)	0	0	0
12/08/2009	\$ / R 2010/06/14	12.30	Call	Currency Future	139.0000	137.0000	(1.439)	0	0	0
12/08/2009	\$ / R 2010/06/14	12.00	Call	Currency Future	153.0000	150.0000	(1.961)	0	0	0
12/08/2009	\$ / R 2010/06/14	4.95	Call	Currency Future	3,682.0000	3,599.0000	(2.254)	0	0	0
12/08/2009	\$ / R 2010/06/14	5.60	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
12/08/2009	\$ / R 2010/06/14	4.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
12/08/2009	\$ / R 2010/06/14	7.90	Put	Currency Future	318.0000	351.0000	10.377	0	0	0
12/08/2009	\$ / R 2010/06/14	10.25	Call	Currency Future	306.0000	296.0000	(3.268)	0	0	0
12/08/2009	\$ / R 2010/06/14	5.70	Call	Currency Future	2,940.0000	2,858.0000	(2.789)	0	0	0
12/08/2009	\$ / R 2010/06/14	6.25	Put	Currency Future	31.0000	33.0000	6.452	0	0	0
12/08/2009	\$ / R 2010/06/14	12.30	Put	Currency Future	3,813.0000	3,895.0000	2.151	0	0	0
12/08/2009	\$ / R 2010/06/14	7.15	Put	Currency Future	114.0000	127.0000	11.404	0	0	0
12/08/2009	\$ / R 2010/06/14	6.60	Call	Currency Future	2,073.0000	1,994.0000	(3.811)	0	0	0
12/08/2009	\$ / R 2010/06/14	11.40	Call	Currency Future	190.0000	186.0000	(2.105)	0	0	0
12/08/2009	\$ / R 2010/06/14	9.70	Call	Currency Future	393.0000	378.0000	(3.817)	0	0	0
12/08/2009	\$ / R 2010/06/14	10.20	Call	Currency Future	312.0000	303.0000	(2.885)	0	0	0
12/08/2009	\$ / R 2010/06/14	12.20	Put	Currency Future	3,718.0000	3,799.0000	2.179	0	0	0
12/08/2009	\$ / R 2010/06/14	5.70	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
12/08/2009	\$ / R 2010/06/14	13.65	Put	Currency Future	5,115.0000	5,198.0000	1.623	0	0	0
12/08/2009	\$ / R 2010/06/14	6.60	Put	Currency Future	47.0000	52.0000	10.638	0	0	0
12/08/2009	\$ / R 2010/06/14	5.50	Call	Currency Future	3,137.0000	3,054.0000	(2.646)	0	0	0
12/08/2009	\$ / R 2010/06/14	13.40	Call	Currency Future	98.0000	96.0000	(2.041)	0	0	0
12/08/2009	\$ / R 2010/06/14	9.65	Put	Currency Future	1,427.0000	1,496.0000	4.835	0	0	0
12/08/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	1,590.0000	1,661.0000	4.465	0	0	0
12/08/2009	\$ / R 2010/06/14	6.70	Call	Currency Future	1,982.0000	1,905.0000	(3.885)	0	0	0
12/08/2009	\$ / R 2010/06/14	7.25	Put	Currency Future	132.0000	146.0000	10.606	0	0	0
12/08/2009	\$ / R 2010/06/14	13.65	Call	Currency Future	91.0000	90.0000	(1.099)	0	0	0
12/08/2009	\$ / R 2010/06/14	13.40	Put	Currency Future	4,872.0000	4,954.0000	1.683	0	0	0
12/08/2009	\$ / R 2010/06/14	8.85	Call	Currency Future	607.0000	581.0000	(4.283)	0	0	0
12/08/2009	\$ / R 2010/06/14	9.65	Call	Currency Future	402.0000	388.0000	(3.483)	0	0	0
12/08/2009	\$ / R 2010/06/14	12.55	Call	Currency Future	129.0000	127.0000	(1.550)	0	0	0
12/08/2009	\$ / R 2010/06/14	7.25	Call	Currency Future	1,508.0000	1,438.0000	(4.642)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	\$ / R	2010/06/14	11.45	Call	Currency Future	187.0000	182.0000	(2.674)	0	0	0
12/08/2009	\$ / R	2010/06/14	11.40	Put	Currency Future	2,965.0000	3,044.0000	2.664	0	0	0
12/08/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	2,017.0000	2,092.0000	3.718	0	0	0
12/08/2009	\$ / R	2010/06/14	9.95	Put	Currency Future	1,674.0000	1,745.0000	4.241	0	0	0
12/08/2009	\$ / R	2010/06/14	13.30	Put	Currency Future	4,775.0000	4,857.0000	1.717	0	0	0
12/08/2009	\$ / R	2010/06/14	12.65	Put	Currency Future	4,149.0000	4,230.0000	1.952	0	0	0
12/08/2009	\$ / R	2010/06/14	7.90	Call	Currency Future	1,044.0000	993.0000	(4.885)	0	0	0
12/08/2009	\$ / R	2010/06/14	8.85	Put	Currency Future	832.0000	889.0000	6.851	0	0	0
12/08/2009	\$ / R	2010/06/14	9.70	Put	Currency Future	1,467.0000	1,536.0000	4.703	0	0	0
12/08/2009	\$ / R	2010/06/14	10.35	Call	Currency Future	293.0000	284.0000	(3.072)	0	0	0
12/08/2009	\$ / R	2010/06/14	9.95	Call	Currency Future	349.0000	337.0000	(3.438)	0	0	0
12/08/2009	\$ / R	2010/06/14	13.30	Call	Currency Future	101.0000	99.0000	(1.980)	0	0	0
12/08/2009	\$ / R	2010/06/14	7.00	Put	Currency Future	91.0000	102.0000	12.088	0	0	0
12/08/2009	\$ / R	2010/06/14	11.65	Put	Currency Future	3,198.0000	3,278.0000	2.502	0	0	0
12/08/2009	\$ / R	2010/06/14	7.50	Put	Currency Future	185.0000	204.0000	10.270	0	0	0
12/08/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	287.0000	278.0000	(3.136)	0	0	0
12/08/2009	\$ / R	2010/06/14	5.45	Call	Currency Future	3,187.0000	3,104.0000	(2.604)	0	0	0
12/08/2009	\$ / R	2010/06/14	8.05	Call	Currency Future	958.0000	911.0000	(4.906)	0	0	0
12/08/2009	\$ / R	2010/06/14	4.65	Call	Currency Future	3,980.0000	3,897.0000	(2.085)	0	0	0
12/08/2009	\$ / R	2010/06/14	11.65	Call	Currency Future	173.0000	170.0000	(1.734)	0	0	0
12/08/2009	\$ / R	2010/06/14	16.25	Put	Currency Future	7,669.0000	7,752.0000	1.082	0	0	0
12/08/2009	\$ / R	2010/06/14	6.90	Call	Currency Future	1,804.0000	1,729.0000	(4.157)	0	0	0
12/08/2009	\$ / R	2010/06/14	4.45	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
12/08/2009	\$ / R	2010/06/14	10.25	Put	Currency Future	1,930.0000	2,004.0000	3.834	0	0	0
12/08/2009	\$ / R	2010/06/14	9.45	Put	Currency Future	1,269.0000	1,335.0000	5.201	0	0	0
12/08/2009	\$ / R	2010/06/14	12.65	Call	Currency Future	125.0000	122.0000	(2.400)	0	0	0
12/08/2009	\$ / R	2010/06/14	5.50	Put	Currency Future	12.0000	12.0000	-	0	0	0
12/08/2009	\$ / R	2010/06/14	6.90	Put	Currency Future	78.0000	87.0000	11.538	0	0	0
12/08/2009	\$ / R	2010/06/14	10.40	Put	Currency Future	2,061.0000	2,136.0000	3.639	0	0	0
12/08/2009	\$ / R	2010/06/14	4.45	Call	Currency Future	4,179.0000	4,096.0000	(1.986)	0	0	0
12/08/2009	\$ / R	2010/06/14	7.75	Put	Currency Future	261.0000	289.0000	10.728	0	0	0
12/08/2009	\$ / R	2010/06/14	14.50	Call	Currency Future	72.0000	72.0000	-	0	0	0
12/08/2009	\$ / R	2010/06/14	11.45	Put	Currency Future	3,011.0000	3,090.0000	2.624	0	0	0
12/08/2009	\$ / R	2010/06/14	6.30	Call	Currency Future	2,358.0000	2,277.0000	(3.435)	0	0	0
12/08/2009	\$ / R	2010/06/14	16.25	Call	Currency Future	45.0000	44.0000	(2.222)	0	0	0
12/08/2009	\$ / R	2010/06/14	5.90	Call	Currency Future	2,745.0000	2,663.0000	(2.987)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	\$ / R 2010/06/14	8.90	Put	Currency Future	866.0000	924.0000	6.697	0	0	0
12/08/2009	\$ / R 2010/06/14	10.20	Put	Currency Future	1,887.0000	1,961.0000	3.922	0	0	0
12/08/2009	\$ / R 2010/06/14	7.75	Call	Currency Future	1,136.0000	1,081.0000	(4.842)	0	0	0
12/08/2009	\$ / R 2010/06/14	16.70	Call	Currency Future	39.0000	39.0000	-	0	0	0
12/08/2009	\$ / R 2010/06/14	7.35	Call	Currency Future	1,427.0000	1,360.0000	(4.695)	0	0	0
12/08/2009	\$ / R 2010/06/14	7.95	Put	Currency Future	339.0000	373.0000	10.029	0	0	0
12/08/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	444.0000	427.0000	(3.829)	0	0	0
12/08/2009	\$ / R 2010/06/14	6.70	Put	Currency Future	56.0000	63.0000	12.500	0	0	0
12/08/2009	\$ / R 2010/06/14	9.25	Put	Currency Future	1,116.0000	1,180.0000	5.735	0	0	0
12/08/2009	\$ / R 2010/06/14	14.75	Put	Currency Future	6,192.0000	6,275.0000	1.340	0	0	0
12/08/2009	\$ / R 2010/06/14	13.45	Put	Currency Future	4,921.0000	5,003.0000	1.666	0	0	0
12/08/2009	\$ / R 2010/06/14	13.10	Put	Currency Future	4,582.0000	4,664.0000	1.790	0	0	0
12/08/2009	\$ / R 2010/06/14	4.90	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
12/08/2009	\$ / R 2010/06/14	10.15	Put	Currency Future	1,844.0000	1,917.0000	3.959	0	0	0
12/08/2009	\$ / R 2010/06/14	5.45	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
12/08/2009	\$ / R 2010/06/14	12.40	Put	Currency Future	3,909.0000	3,991.0000	2.098	0	0	0
12/08/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	1,632.0000	1,703.0000	4.350	0	0	0
12/08/2009	\$ / R 2010/06/14	14.50	Put	Currency Future	5,947.0000	6,030.0000	1.396	0	0	0
12/08/2009	\$ / R 2010/06/14	10.70	Call	Currency Future	253.0000	246.0000	(2.767)	0	0	0
12/08/2009	\$ / R 2010/06/14	16.75	Call	Currency Future	39.0000	38.0000	(2.564)	0	0	0
12/08/2009	\$ / R 2010/06/14	11.10	Call	Currency Future	214.0000	209.0000	(2.336)	0	0	0
12/08/2009	\$ / R 2010/06/14	6.30	Put	Currency Future	33.0000	35.0000	6.061	0	0	0
12/08/2009	\$ / R 2010/06/14	8.05	Put	Currency Future	382.0000	419.0000	9.686	0	0	0
12/08/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	358.0000	345.0000	(3.631)	0	0	0
12/08/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	2,328.0000	2,404.0000	3.265	0	0	0
12/08/2009	\$ / R 2010/06/14	7.35	Put	Currency Future	152.0000	168.0000	10.526	0	0	0
12/08/2009	\$ / R 2010/06/14	14.75	Call	Currency Future	67.0000	67.0000	-	0	0	0
12/08/2009	\$ / R 2010/06/14	11.10	Put	Currency Future	2,688.0000	2,767.0000	2.939	0	0	0
12/08/2009	\$ / R 2010/06/14	7.30	Call	Currency Future	1,467.0000	1,399.0000	(4.635)	0	0	0
12/08/2009	\$ / R 2010/06/14	6.45	Call	Currency Future	2,215.0000	2,134.0000	(3.657)	0	0	0
12/08/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	1,974.0000	2,048.0000	3.749	0	0	0
12/08/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	122.0000	120.0000	(1.639)	0	0	0
12/08/2009	\$ / R 2010/06/14	10.75	Call	Currency Future	248.0000	241.0000	(2.823)	0	0	0
12/08/2009	\$ / R 2010/06/14	12.10	Call	Currency Future	148.0000	146.0000	(1.351)	0	0	0
12/08/2009	\$ / R 2010/06/14	7.30	Put	Currency Future	142.0000	157.0000	10.563	0	0	0
12/08/2009	\$ / R 2010/06/14	7.45	Call	Currency Future	1,349.0000	1,283.0000	(4.893)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	1,632.0000	1,703.0000	4.350	0	0	0
12/08/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	4,197.0000	4,278.0000	1.930	0	0	0
12/08/2009	\$ / R 2010/06/14	10.75	Put	Currency Future	2,372.0000	2,449.0000	3.246	0	0	0
12/08/2009	\$ / R 2010/06/14	12.10	Put	Currency Future	3,623.0000	3,704.0000	2.236	0	0	0
12/08/2009	\$ / R 2010/06/14	16.45	Put	Currency Future	7,867.0000	7,950.0000	1.055	0	0	0
12/08/2009	\$ / R 2010/06/14	11.55	Call	Currency Future	180.0000	176.0000	(2.222)	0	0	0
12/08/2009	\$ / R 2010/06/14	16.75	Put	Currency Future	8,163.0000	8,246.0000	1.017	0	0	0
12/08/2009	\$ / R 2010/06/14	13.45	Call	Currency Future	96.0000	95.0000	(1.042)	0	0	0
12/08/2009	\$ / R 2010/06/14	13.10	Call	Currency Future	107.0000	106.0000	(0.935)	0	0	0
12/08/2009	\$ / R 2010/06/14	5.90	Put	Currency Future	19.0000	21.0000	10.526	0	0	0
12/08/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	287.0000	278.0000	(3.136)	0	0	0
12/08/2009	\$ / R 2010/06/14	16.45	Call	Currency Future	43.0000	42.0000	(2.326)	0	0	0
12/08/2009	\$ / R 2010/06/14	12.40	Call	Currency Future	135.0000	133.0000	(1.481)	0	0	0
12/08/2009	\$ / R 2010/06/14	14.70	Call	Currency Future	68.0000	68.0000	-	0	0	0
12/08/2009	\$ / R 2010/06/14	14.15	Call	Currency Future	79.0000	78.0000	(1.266)	0	0	0
12/08/2009	\$ / R 2010/06/14	14.45	Put	Currency Future	5,898.0000	5,980.0000	1.390	0	0	0
12/08/2009	\$ / R 2010/06/14	10.10	Call	Currency Future	326.0000	316.0000	(3.067)	0	0	0
12/08/2009	\$ / R 2010/06/14	11.55	Put	Currency Future	3,104.0000	3,184.0000	2.577	0	0	0
12/08/2009	\$ / R 2010/06/14	16.20	Call	Currency Future	45.0000	45.0000	-	0	0	0
12/08/2009	\$ / R 2010/06/14	14.45	Call	Currency Future	73.0000	72.0000	(1.370)	0	0	0
12/08/2009	\$ / R 2010/06/14	14.55	Put	Currency Future	5,996.0000	6,079.0000	1.384	0	0	0
12/08/2009	\$ / R 2010/06/14	5.15	Call	Currency Future	3,484.0000	3,401.0000	(2.382)	0	0	0
12/08/2009	\$ / R 2010/06/14	14.20	Put	Currency Future	5,652.0000	5,735.0000	1.469	0	0	0
12/08/2009	\$ / R 2010/06/14	7.45	Put	Currency Future	173.0000	191.0000	10.405	0	0	0
12/08/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	299.0000	290.0000	(3.010)	0	0	0
12/08/2009	\$ / R 2010/06/14	14.55	Call	Currency Future	71.0000	71.0000	-	0	0	0
12/08/2009	\$ / R 2010/06/14	7.15	Call	Currency Future	1,590.0000	1,519.0000	(4.465)	0	0	0
12/08/2009	\$ / R 2010/06/14	14.20	Call	Currency Future	78.0000	77.0000	(1.282)	0	0	0
12/08/2009	\$ / R 2010/06/14	9.00	Call	Currency Future	560.0000	537.0000	(4.107)	0	0	0
12/08/2009	\$ / R 2010/06/14	6.45	Put	Currency Future	39.0000	42.0000	7.692	0	0	0
12/08/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	1,974.0000	2,048.0000	3.749	0	0	0
12/08/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	299.0000	290.0000	(3.010)	0	0	0
12/08/2009	\$ / R 2010/06/14	14.60	Call	Currency Future	70.0000	70.0000	-	0	0	0
12/08/2009	\$ / R 2010/06/14	12.05	Put	Currency Future	3,575.0000	3,656.0000	2.266	0	0	0
12/08/2009	\$ / R 2010/06/14	16.20	Put	Currency Future	7,620.0000	7,703.0000	1.089	0	0	0
12/08/2009	\$ / R 2010/06/14	6.15	Put	Currency Future	27.0000	29.0000	7.407	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	\$ / R	2010/06/14	13.05	Call	Currency Future	109.0000	107.0000	(1.835)	0	0	0
12/08/2009	\$ / R	2010/06/14	9.00	Put	Currency Future	935.0000	995.0000	6.417	0	0	0
12/08/2009	\$ / R	2010/06/14	10.10	Put	Currency Future	1,801.0000	1,874.0000	4.053	0	0	0
12/08/2009	\$ / R	2010/06/14	14.60	Put	Currency Future	6,045.0000	6,128.0000	1.373	0	0	0
12/08/2009	\$ / R	2010/06/14	5.15	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
12/08/2009	\$ / R	2010/06/14	12.05	Call	Currency Future	151.0000	148.0000	(1.987)	0	0	0
12/08/2009	\$ / R	2010/06/14	10.50	Call	Currency Future	275.0000	267.0000	(2.909)	0	0	0
12/08/2009	\$ / R	2010/06/14	5.75	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
12/08/2009	\$ / R	2010/06/14	6.15	Call	Currency Future	2,502.0000	2,421.0000	(3.237)	0	0	0
12/08/2009	\$ / R	2010/06/14	11.05	Call	Currency Future	218.0000	213.0000	(2.294)	0	0	0
12/08/2009	\$ / R	2010/06/14	16.80	Put	Currency Future	8,212.0000	8,295.0000	1.011	0	0	0
12/08/2009	\$ / R	2010/06/14	12.60	Call	Currency Future	127.0000	125.0000	(1.575)	0	0	0
12/08/2009	\$ / R	2010/06/14	13.05	Put	Currency Future	4,533.0000	4,615.0000	1.809	0	0	0
12/08/2009	\$ / R	2010/06/14	16.50	Call	Currency Future	42.0000	42.0000	-	0	0	0
12/08/2009	\$ / R	2010/06/14	12.80	Call	Currency Future	118.0000	116.0000	(1.695)	0	0	0
12/08/2009	\$ / R	2010/06/14	10.50	Put	Currency Future	2,150.0000	2,225.0000	3.488	0	0	0
12/08/2009	\$ / R	2010/06/14	14.70	Put	Currency Future	6,143.0000	6,226.0000	1.351	0	0	0
12/08/2009	\$ / R	2010/06/14	13.15	Put	Currency Future	4,630.0000	4,712.0000	1.771	0	0	0
12/08/2009	\$ / R	2010/06/14	16.50	Put	Currency Future	7,917.0000	8,000.0000	1.048	0	0	0
12/08/2009	\$ / R	2010/06/14	12.80	Put	Currency Future	4,293.0000	4,374.0000	1.887	0	0	0
12/08/2009	\$ / R	2010/06/14	6.35	Put	Currency Future	35.0000	37.0000	5.714	0	0	0
12/08/2009	\$ / R	2010/06/14	13.15	Call	Currency Future	106.0000	104.0000	(1.887)	0	0	0
12/08/2009	\$ / R	2010/06/14	14.30	Call	Currency Future	76.0000	75.0000	(1.316)	0	0	0
12/08/2009	\$ / R	2010/06/14	12.60	Put	Currency Future	4,101.0000	4,183.0000	2.000	0	0	0
12/08/2009	\$ / R	2010/06/14	6.35	Call	Currency Future	2,310.0000	2,229.0000	(3.506)	0	0	0
12/08/2009	\$ / R	2010/06/14	14.70	Put	Currency Future	6,143.0000	6,226.0000	1.351	0	0	0
12/08/2009	\$ / R	2010/06/14	5.65	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
12/08/2009	\$ / R	2010/06/14	14.30	Put	Currency Future	5,750.0000	5,833.0000	1.443	0	0	0
12/08/2009	\$ / R	2010/06/14	9.85	Call	Currency Future	366.0000	353.0000	(3.552)	0	0	0
12/08/2009	\$ / R	2010/06/14	16.70	Put	Currency Future	8,114.0000	8,197.0000	1.023	0	0	0
12/08/2009	\$ / R	2010/06/14	16.60	Call	Currency Future	41.0000	41.0000	-	0	0	0
12/08/2009	\$ / R	2010/06/14	5.75	Call	Currency Future	2,891.0000	2,809.0000	(2.836)	0	0	0
12/08/2009	\$ / R	2010/06/14	6.65	Call	Currency Future	2,027.0000	1,949.0000	(3.848)	0	0	0
12/08/2009	\$ / R	2010/06/14	5.35	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
12/08/2009	\$ / R	2010/06/14	14.70	Call	Currency Future	68.0000	68.0000	-	0	0	0
12/08/2009	\$ / R	2010/06/14	4.75	Call	Currency Future	3,881.0000	3,798.0000	(2.139)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	\$ / R	2010/06/14	6.65	Put	Currency Future	51.0000	57.0000	11.765	0	0	0
12/08/2009	\$ / R	2010/06/14	4.20	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
12/08/2009	\$ / R	2010/06/14	4.35	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
12/08/2009	\$ / R	2010/06/14	4.75	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
12/08/2009	\$ / R	2010/06/14	11.15	Call	Currency Future	210.0000	204.0000	(2.857)	0	0	0
12/08/2009	\$ / R	2010/06/14	16.55	Put	Currency Future	7,966.0000	8,049.0000	1.042	0	0	0
12/08/2009	\$ / R	2010/06/14	4.20	Call	Currency Future	4,427.0000	4,344.0000	(1.875)	0	0	0
12/08/2009	\$ / R	2010/06/14	4.35	Call	Currency Future	4,278.0000	4,195.0000	(1.940)	0	0	0
12/08/2009	\$ / R	2010/06/14	16.60	Put	Currency Future	8,016.0000	8,099.0000	1.035	0	0	0
12/08/2009	\$ / R	2010/06/14	11.15	Put	Currency Future	2,734.0000	2,812.0000	2.853	0	0	0
12/08/2009	\$ / R	2010/06/14	16.80	Call	Currency Future	38.0000	37.0000	(2.632)	0	0	0
12/08/2009	\$ / R	2010/06/14	14.15	Put	Currency Future	5,603.0000	5,686.0000	1.481	0	0	0
12/08/2009	\$ / R	2010/06/14	5.35	Call	Currency Future	3,286.0000	3,203.0000	(2.526)	0	0	0
12/08/2009	\$ / R	2010/06/14	16.30	Put	Currency Future	7,719.0000	7,802.0000	1.075	0	0	0
12/08/2009	\$ / R	2010/06/14	7.55	Put	Currency Future	197.0000	217.0000	10.152	0	0	0
12/08/2009	\$ / R	2010/06/14	14.80	Put	Currency Future	6,241.0000	6,324.0000	1.330	0	0	0
12/08/2009	\$ / R	2010/06/14	16.15	Call	Currency Future	46.0000	46.0000	-	0	0	0
12/08/2009	\$ / R	2010/06/14	14.35	Put	Currency Future	5,799.0000	5,882.0000	1.431	0	0	0
12/08/2009	\$ / R	2010/06/14	7.55	Call	Currency Future	1,272.0000	1,209.0000	(4.953)	0	0	0
12/08/2009	\$ / R	2010/06/14	14.80	Call	Currency Future	66.0000	66.0000	-	0	0	0
12/08/2009	\$ / R	2010/06/14	14.35	Call	Currency Future	75.0000	74.0000	(1.333)	0	0	0
12/08/2009	\$ / R	2010/06/14	11.05	Put	Currency Future	2,643.0000	2,721.0000	2.951	0	0	0
12/08/2009	\$ / R	2010/06/14	16.15	Put	Currency Future	7,570.0000	7,654.0000	1.110	0	0	0
12/08/2009	\$ / R	2010/06/14	16.35	Put	Currency Future	7,768.0000	7,851.0000	1.068	0	0	0
12/08/2009	\$ / R	2010/06/14	10.80	Call	Currency Future	242.0000	236.0000	(2.479)	0	0	0
12/08/2009	\$ / R	2010/06/14	10.80	Put	Currency Future	2,417.0000	2,494.0000	3.186	0	0	0
12/08/2009	\$ / R	2010/06/14	4.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	\$ / R	2010/06/14	16.35	Call	Currency Future	44.0000	43.0000	(2.273)	0	0	0
12/08/2009	\$ / R	2010/06/14	16.30	Call	Currency Future	44.0000	44.0000	-	0	0	0
12/08/2009	\$ / R	2010/06/14	16.55	Call	Currency Future	42.0000	41.0000	(2.381)	0	0	0
12/08/2009	\$ / R	2010/06/14	4.80	Call	Currency Future	3,831.0000	3,748.0000	(2.167)	0	0	0
12/08/2009	\$ / R	2010/06/14	4.55	Call	Currency Future	4,080.0000	3,997.0000	(2.034)	0	0	0
12/08/2009	\$ / R	2010/06/14	4.15	Call	Currency Future	4,477.0000	4,393.0000	(1.876)	0	0	0
12/08/2009	\$ / R	2010/06/14	4.55	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
12/08/2009	\$ / R	2010/06/14	4.80	Put	Currency Future	6.0000	6.0000	-	0	0	0
12/08/2009	\$ / R	2010/06/14	5.55	Call	Currency Future	3,088.0000	3,005.0000	(2.688)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	\$ / R	2010/06/14	6.55	Call	Currency Future	2,120.0000	2,040.0000	(3.774)	0	0	0
12/08/2009	\$ / R	2010/06/14	5.55	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
12/08/2009	\$ / R	2010/06/14	6.55	Put	Currency Future	44.0000	48.0000	9.091	0	0	0
12/08/2009	£ / R	2009/09/14			Currency Future	13.5380	13.4474	(0.669)	0.0000	0.0000	25,835
12/08/2009	£ / R	2009/09/14	15.70	Call	Currency Future	23.0000	20.0000	(13.043)	0	0	0
12/08/2009	£ / R	2009/09/14	21.35	Put	Currency Future	7,813.0000	7,903.0000	1.152	0	0	0
12/08/2009	£ / R	2009/09/14	10.00	Call	Currency Future	3,539.0000	3,449.0000	(2.543)	0	0	0
12/08/2009	£ / R	2009/09/14	18.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
12/08/2009	£ / R	2009/09/14	21.55	Put	Currency Future	8,013.0000	8,103.0000	1.123	0	0	0
12/08/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,087.0000	2,175.0000	4.217	0	0	0
12/08/2009	£ / R	2009/09/14	10.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	£ / R	2009/09/14	21.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	£ / R	2009/09/14	15.60	Call	Currency Future	25.0000	22.0000	(12.000)	0	0	0
12/08/2009	£ / R	2009/09/14	13.60	Call	Currency Future	287.0000	252.0000	(12.195)	0	0	0
12/08/2009	£ / R	2009/09/14	11.00	Call	Currency Future	2,544.0000	2,454.0000	(3.538)	0	0	0
12/08/2009	£ / R	2009/09/14	9.55	Call	Currency Future	3,988.0000	3,898.0000	(2.257)	0	0	0
12/08/2009	£ / R	2009/09/14	15.30	Call	Currency Future	35.0000	30.0000	(14.286)	0	0	0
12/08/2009	£ / R	2009/09/14	11.00	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
12/08/2009	£ / R	2009/09/14	9.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	£ / R	2009/09/14	19.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	£ / R	2009/09/14	15.65	Put	Currency Future	2,136.0000	2,224.0000	4.120	0	0	0
12/08/2009	£ / R	2009/09/14	13.65	Call	Currency Future	269.0000	236.0000	(12.268)	0	0	0
12/08/2009	£ / R	2009/09/14	12.90	Call	Currency Future	736.0000	664.0000	(9.783)	0	0	0
12/08/2009	£ / R	2009/09/14	12.00	Call	Currency Future	1,560.0000	1,471.0000	(5.705)	0	0	0
12/08/2009	£ / R	2009/09/14	16.90	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
12/08/2009	£ / R	2009/09/14	9.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,416.0000	1,500.0000	5.932	0	0	0
12/08/2009	£ / R	2009/09/14	10.55	Call	Currency Future	2,991.0000	2,901.0000	(3.009)	0	0	0
12/08/2009	£ / R	2009/09/14	15.30	Put	Currency Future	1,797.0000	1,883.0000	4.786	0	0	0
12/08/2009	£ / R	2009/09/14	12.80	Put	Currency Future	79.0000	95.0000	20.253	0	0	0
12/08/2009	£ / R	2009/09/14	21.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	£ / R	2009/09/14	12.00	Put	Currency Future	22.0000	24.0000	9.091	0	0	0
12/08/2009	£ / R	2009/09/14	12.70	Call	Currency Future	901.0000	824.0000	(8.546)	0	0	0
12/08/2009	£ / R	2009/09/14	16.90	Put	Currency Future	3,370.0000	3,460.0000	2.671	0	0	0
12/08/2009	£ / R	2009/09/14	19.55	Put	Currency Future	6,013.0000	6,104.0000	1.513	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	£ / R	2009/09/14	13.30	Call	Currency Future	450.0000	392.0000	(12.889)	0	0	0
12/08/2009	£ / R	2009/09/14	15.65	Call	Currency Future	24.0000	21.0000	(12.500)	0	0	0
12/08/2009	£ / R	2009/09/14	13.20	Put	Currency Future	177.0000	206.0000	16.384	0	0	0
12/08/2009	£ / R	2009/09/14	12.80	Call	Currency Future	817.0000	743.0000	(9.058)	0	0	0
12/08/2009	£ / R	2009/09/14	17.35	Put	Currency Future	3,818.0000	3,908.0000	2.357	0	0	0
12/08/2009	£ / R	2009/09/14	21.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	£ / R	2009/09/14	9.90	Call	Currency Future	3,639.0000	3,548.0000	(2.501)	0	0	0
12/08/2009	£ / R	2009/09/14	11.55	Call	Currency Future	2,001.0000	1,911.0000	(4.498)	0	0	0
12/08/2009	£ / R	2009/09/14	15.20	Call	Currency Future	38.0000	34.0000	(10.526)	0	0	0
12/08/2009	£ / R	2009/09/14	13.20	Call	Currency Future	515.0000	453.0000	(12.039)	0	0	0
12/08/2009	£ / R	2009/09/14	19.35	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
12/08/2009	£ / R	2009/09/14	21.00	Put	Currency Future	7,463.0000	7,553.0000	1.206	0	0	0
12/08/2009	£ / R	2009/09/14	10.90	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
12/08/2009	£ / R	2009/09/14	17.55	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
12/08/2009	£ / R	2009/09/14	15.20	Put	Currency Future	1,700.0000	1,786.0000	5.059	0	0	0
12/08/2009	£ / R	2009/09/14	13.65	Put	Currency Future	381.0000	438.0000	14.961	0	0	0
12/08/2009	£ / R	2009/09/14	13.50	Put	Currency Future	295.0000	341.0000	15.593	0	0	0
12/08/2009	£ / R	2009/09/14	19.35	Put	Currency Future	5,814.0000	5,904.0000	1.548	0	0	0
12/08/2009	£ / R	2009/09/14	17.00	Put	Currency Future	3,470.0000	3,560.0000	2.594	0	0	0
12/08/2009	£ / R	2009/09/14	12.50	Call	Currency Future	1,080.0000	996.0000	(7.778)	0	0	0
12/08/2009	£ / R	2009/09/14	20.10	Put	Currency Future	6,563.0000	6,654.0000	1.387	0	0	0
12/08/2009	£ / R	2009/09/14	10.90	Call	Currency Future	2,643.0000	2,553.0000	(3.405)	0	0	0
12/08/2009	£ / R	2009/09/14	17.55	Put	Currency Future	4,018.0000	4,107.0000	2.215	0	0	0
12/08/2009	£ / R	2009/09/14	15.45	Call	Currency Future	30.0000	26.0000	(13.333)	0	0	0
12/08/2009	£ / R	2009/09/14	13.50	Call	Currency Future	333.0000	289.0000	(13.213)	0	0	0
12/08/2009	£ / R	2009/09/14	13.10	Call	Currency Future	585.0000	519.0000	(11.282)	0	0	0
12/08/2009	£ / R	2009/09/14	19.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
12/08/2009	£ / R	2009/09/14	12.50	Put	Currency Future	42.0000	49.0000	16.667	0	0	0
12/08/2009	£ / R	2009/09/14	11.55	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
12/08/2009	£ / R	2009/09/14	15.45	Put	Currency Future	1,942.0000	2,029.0000	4.480	0	0	0
12/08/2009	£ / R	2009/09/14	13.10	Put	Currency Future	147.0000	172.0000	17.007	0	0	0
12/08/2009	£ / R	2009/09/14	19.00	Put	Currency Future	5,464.0000	5,554.0000	1.647	0	0	0
12/08/2009	£ / R	2009/09/14	12.70	Put	Currency Future	63.0000	77.0000	22.222	0	0	0
12/08/2009	£ / R	2009/09/14	18.90	Put	Currency Future	5,364.0000	5,454.0000	1.678	0	0	0
12/08/2009	£ / R	2009/09/14	10.55	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
12/08/2009	£ / R	2009/09/14	13.25	Put	Currency Future	194.0000	224.0000	15.464	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	£ / R	2009/09/14	14.90	Call	Currency Future	54.0000	47.0000	(12.963)	0	0	0
12/08/2009	£ / R	2009/09/14	12.90	Put	Currency Future	98.0000	117.0000	19.388	0	0	0
12/08/2009	£ / R	2009/09/14	9.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	£ / R	2009/09/14	13.30	Put	Currency Future	212.0000	244.0000	15.094	0	0	0
12/08/2009	£ / R	2009/09/14	15.35	Call	Currency Future	33.0000	29.0000	(12.121)	0	0	0
12/08/2009	£ / R	2009/09/14	13.60	Put	Currency Future	349.0000	405.0000	16.046	0	0	0
12/08/2009	£ / R	2009/09/14	10.30	Call	Currency Future	3,240.0000	3,150.0000	(2.778)	0	0	0
12/08/2009	£ / R	2009/09/14	17.35	Call	Currency Future	6.0000	6.0000	-	0	0	0
12/08/2009	£ / R	2009/09/14	9.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	£ / R	2009/09/14	15.35	Put	Currency Future	1,845.0000	1,931.0000	4.661	0	0	0
12/08/2009	£ / R	2009/09/14	9.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	£ / R	2009/09/14	14.70	Put	Currency Future	1,230.0000	1,312.0000	6.667	0	0	0
12/08/2009	£ / R	2009/09/14	9.30	Call	Currency Future	4,238.0000	4,148.0000	(2.124)	0	0	0
12/08/2009	£ / R	2009/09/14	10.65	Call	Currency Future	2,892.0000	2,801.0000	(3.147)	0	0	0
12/08/2009	£ / R	2009/09/14	13.40	Call	Currency Future	389.0000	335.0000	(13.882)	0	0	0
12/08/2009	£ / R	2009/09/14	14.95	Call	Currency Future	51.0000	45.0000	(11.765)	0	0	0
12/08/2009	£ / R	2009/09/14	16.00	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
12/08/2009	£ / R	2009/09/14	12.15	Call	Currency Future	1,414.0000	1,326.0000	(6.223)	0	0	0
12/08/2009	£ / R	2009/09/14	14.70	Call	Currency Future	68.0000	60.0000	(11.765)	0	0	0
12/08/2009	£ / R	2009/09/14	13.65	Call	Currency Future	269.0000	236.0000	(12.268)	0	0	0
12/08/2009	£ / R	2009/09/14	19.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
12/08/2009	£ / R	2009/09/14	17.00	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
12/08/2009	£ / R	2009/09/14	15.40	Call	Currency Future	31.0000	27.0000	(12.903)	0	0	0
12/08/2009	£ / R	2009/09/14	14.95	Put	Currency Future	1,463.0000	1,547.0000	5.742	0	0	0
12/08/2009	£ / R	2009/09/14	17.15	Put	Currency Future	3,619.0000	3,709.0000	2.487	0	0	0
12/08/2009	£ / R	2009/09/14	15.40	Put	Currency Future	1,893.0000	1,980.0000	4.596	0	0	0
12/08/2009	£ / R	2009/09/14	10.65	Put	Currency Future	4.0000	4.0000	-	0	0	0
12/08/2009	£ / R	2009/09/14	17.90	Call	Currency Future	4.0000	4.0000	-	0	0	0
12/08/2009	£ / R	2009/09/14	14.80	Call	Currency Future	61.0000	53.0000	(13.115)	0	0	0
12/08/2009	£ / R	2009/09/14	19.15	Put	Currency Future	5,614.0000	5,704.0000	1.603	0	0	0
12/08/2009	£ / R	2009/09/14	15.80	Call	Currency Future	21.0000	18.0000	(14.286)	0	0	0
12/08/2009	£ / R	2009/09/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	£ / R	2009/09/14	19.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	£ / R	2009/09/14	15.50	Put	Currency Future	1,990.0000	2,077.0000	4.372	0	0	0
12/08/2009	£ / R	2009/09/14	13.35	Call	Currency Future	419.0000	363.0000	(13.365)	0	0	0
12/08/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,283.0000	2,371.0000	3.855	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	£ / R	2009/09/14	7.65	Call	Currency Future	5,888.0000	5,797.0000	(1.546)	0	0	0
12/08/2009	£ / R	2009/09/14	15.70	Put	Currency Future	2,185.0000	2,273.0000	4.027	0	0	0
12/08/2009	£ / R	2009/09/14	13.05	Call	Currency Future	621.0000	554.0000	(10.789)	0	0	0
12/08/2009	£ / R	2009/09/14	21.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	£ / R	2009/09/14	9.00	Call	Currency Future	4,538.0000	4,447.0000	(2.005)	0	0	0
12/08/2009	£ / R	2009/09/14	16.10	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
12/08/2009	£ / R	2009/09/14	12.65	Call	Currency Future	945.0000	866.0000	(8.360)	0	0	0
12/08/2009	£ / R	2009/09/14	19.65	Put	Currency Future	6,113.0000	6,204.0000	1.489	0	0	0
12/08/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,323.0000	1,406.0000	6.274	0	0	0
12/08/2009	£ / R	2009/09/14	17.15	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
12/08/2009	£ / R	2009/09/14	20.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	£ / R	2009/09/14	14.40	Put	Currency Future	961.0000	1,039.0000	8.117	0	0	0
12/08/2009	£ / R	2009/09/14	12.65	Put	Currency Future	57.0000	69.0000	21.053	0	0	0
12/08/2009	£ / R	2009/09/14	19.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	£ / R	2009/09/14	10.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
12/08/2009	£ / R	2009/09/14	15.50	Call	Currency Future	28.0000	25.0000	(10.714)	0	0	0
12/08/2009	£ / R	2009/09/14	13.00	Put	Currency Future	121.0000	142.0000	17.355	0	0	0
12/08/2009	£ / R	2009/09/14	10.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
12/08/2009	£ / R	2009/09/14	21.15	Put	Currency Future	7,613.0000	7,703.0000	1.182	0	0	0
12/08/2009	£ / R	2009/09/14	14.40	Call	Currency Future	99.0000	87.0000	(12.121)	0	0	0
12/08/2009	£ / R	2009/09/14	9.15	Call	Currency Future	4,388.0000	4,298.0000	(2.051)	0	0	0
12/08/2009	£ / R	2009/09/14	10.50	Call	Currency Future	3,041.0000	2,951.0000	(2.960)	0	0	0
12/08/2009	£ / R	2009/09/14	13.70	Call	Currency Future	251.0000	220.0000	(12.351)	0	0	0
12/08/2009	£ / R	2009/09/14	13.35	Put	Currency Future	231.0000	265.0000	14.719	0	0	0
12/08/2009	£ / R	2009/09/14	12.95	Call	Currency Future	697.0000	627.0000	(10.043)	0	0	0
12/08/2009	£ / R	2009/09/14	11.15	Call	Currency Future	2,395.0000	2,305.0000	(3.758)	0	0	0
12/08/2009	£ / R	2009/09/14	16.00	Put	Currency Future	2,479.0000	2,568.0000	3.590	0	0	0
12/08/2009	£ / R	2009/09/14	18.15	Call	Currency Future	3.0000	3.0000	-	0	0	0
12/08/2009	£ / R	2009/09/14	9.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	£ / R	2009/09/14	10.60	Call	Currency Future	2,942.0000	2,851.0000	(3.093)	0	0	0
12/08/2009	£ / R	2009/09/14	11.30	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
12/08/2009	£ / R	2009/09/14	10.15	Call	Currency Future	3,389.0000	3,299.0000	(2.656)	0	0	0
12/08/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,381.0000	2,469.0000	3.696	0	0	0
12/08/2009	£ / R	2009/09/14	18.15	Put	Currency Future	4,615.0000	4,706.0000	1.972	0	0	0
12/08/2009	£ / R	2009/09/14	11.50	Call	Currency Future	2,050.0000	1,960.0000	(4.390)	0	0	0
12/08/2009	£ / R	2009/09/14	19.60	Call	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	£ / R	2009/09/14	13.40	Call	Currency Future	389.0000	335.0000	(13.882)	0	0	0
12/08/2009	£ / R	2009/09/14	12.95	Put	Currency Future	109.0000	129.0000	18.349	0	0	0
12/08/2009	£ / R	2009/09/14	11.15	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
12/08/2009	£ / R	2009/09/14	15.90	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
12/08/2009	£ / R	2009/09/14	12.15	Put	Currency Future	26.0000	29.0000	11.538	0	0	0
12/08/2009	£ / R	2009/09/14	11.50	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
12/08/2009	£ / R	2009/09/14	19.60	Put	Currency Future	6,063.0000	6,154.0000	1.501	0	0	0
12/08/2009	£ / R	2009/09/14	13.40	Put	Currency Future	251.0000	288.0000	14.741	0	0	0
12/08/2009	£ / R	2009/09/14	13.60	Put	Currency Future	349.0000	405.0000	16.046	0	0	0
12/08/2009	£ / R	2009/09/14	15.15	Put	Currency Future	1,653.0000	1,738.0000	5.142	0	0	0
12/08/2009	£ / R	2009/09/14	12.35	Put	Currency Future	34.0000	38.0000	11.765	0	0	0
12/08/2009	£ / R	2009/09/14	10.15	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
12/08/2009	£ / R	2009/09/14	16.05	Put	Currency Future	2,529.0000	2,617.0000	3.480	0	0	0
12/08/2009	£ / R	2009/09/14	17.50	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
12/08/2009	£ / R	2009/09/14	21.10	Put	Currency Future	7,563.0000	7,653.0000	1.190	0	0	0
12/08/2009	£ / R	2009/09/14	21.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	£ / R	2009/09/14	13.60	Call	Currency Future	287.0000	252.0000	(12.195)	0	0	0
12/08/2009	£ / R	2009/09/14	15.15	Call	Currency Future	41.0000	36.0000	(12.195)	0	0	0
12/08/2009	£ / R	2009/09/14	15.05	Call	Currency Future	45.0000	40.0000	(11.111)	0	0	0
12/08/2009	£ / R	2009/09/14	15.75	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	0
12/08/2009	£ / R	2009/09/14	16.65	Put	Currency Future	3,122.0000	3,212.0000	2.883	0	0	0
12/08/2009	£ / R	2009/09/14	19.50	Put	Currency Future	5,963.0000	6,054.0000	1.526	0	0	0
12/08/2009	£ / R	2009/09/14	21.60	Put	Currency Future	8,063.0000	8,153.0000	1.116	0	0	0
12/08/2009	£ / R	2009/09/14	14.35	Call	Currency Future	106.0000	93.0000	(12.264)	0	0	0
12/08/2009	£ / R	2009/09/14	13.00	Call	Currency Future	659.0000	590.0000	(10.470)	0	0	0
12/08/2009	£ / R	2009/09/14	14.15	Put	Currency Future	750.0000	823.0000	9.733	0	0	0
12/08/2009	£ / R	2009/09/14	11.30	Call	Currency Future	2,247.0000	2,157.0000	(4.005)	0	0	0
12/08/2009	£ / R	2009/09/14	11.35	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
12/08/2009	£ / R	2009/09/14	13.05	Put	Currency Future	133.0000	157.0000	18.045	0	0	0
12/08/2009	£ / R	2009/09/14	15.10	Call	Currency Future	43.0000	38.0000	(11.628)	0	0	0
12/08/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,039.0000	2,126.0000	4.267	0	0	0
12/08/2009	£ / R	2009/09/14	16.65	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
12/08/2009	£ / R	2009/09/14	19.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	£ / R	2009/09/14	10.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	£ / R	2009/09/14	11.60	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
12/08/2009	£ / R	2009/09/14	14.15	Call	Currency Future	138.0000	120.0000	(13.043)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	£ / R	2009/09/14	14.75	Put	Currency Future	1,276.0000	1,359.0000	6.505	0	0	0
12/08/2009	£ / R	2009/09/14	15.55	Call	Currency Future	27.0000	23.0000	(14.815)	0	0	0
12/08/2009	£ / R	2009/09/14	9.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	£ / R	2009/09/14	17.50	Put	Currency Future	3,968.0000	4,058.0000	2.268	0	0	0
12/08/2009	£ / R	2009/09/14	9.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,185.0000	1,266.0000	6.835	0	0	0
12/08/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,416.0000	1,500.0000	5.932	0	0	0
12/08/2009	£ / R	2009/09/14	16.10	Put	Currency Future	2,578.0000	2,667.0000	3.452	0	0	0
12/08/2009	£ / R	2009/09/14	9.60	Call	Currency Future	3,938.0000	3,848.0000	(2.285)	0	0	0
12/08/2009	£ / R	2009/09/14	9.50	Call	Currency Future	4,038.0000	3,948.0000	(2.229)	0	0	0
12/08/2009	£ / R	2009/09/14	9.10	Call	Currency Future	4,438.0000	4,347.0000	(2.050)	0	0	0
12/08/2009	£ / R	2009/09/14	12.75	Put	Currency Future	71.0000	86.0000	21.127	0	0	0
12/08/2009	£ / R	2009/09/14	10.60	Put	Currency Future	4.0000	4.0000	-	0	0	0
12/08/2009	£ / R	2009/09/14	13.40	Put	Currency Future	251.0000	288.0000	14.741	0	0	0
12/08/2009	£ / R	2009/09/14	13.20	Put	Currency Future	177.0000	206.0000	16.384	0	0	0
12/08/2009	£ / R	2009/09/14	14.65	Call	Currency Future	73.0000	64.0000	(12.329)	0	0	0
12/08/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,557.0000	1,642.0000	5.459	0	0	0
12/08/2009	£ / R	2009/09/14	15.55	Call	Currency Future	27.0000	23.0000	(14.815)	0	0	0
12/08/2009	£ / R	2009/09/14	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	£ / R	2009/09/14	21.50	Put	Currency Future	7,963.0000	8,053.0000	1.130	0	0	0
12/08/2009	£ / R	2009/09/14	12.10	Call	Currency Future	1,463.0000	1,374.0000	(6.083)	0	0	0
12/08/2009	£ / R	2009/09/14	13.15	Put	Currency Future	161.0000	188.0000	16.770	0	0	0
12/08/2009	£ / R	2009/09/14	11.60	Call	Currency Future	1,952.0000	1,862.0000	(4.611)	0	0	0
12/08/2009	£ / R	2009/09/14	13.35	Put	Currency Future	231.0000	265.0000	14.719	0	0	0
12/08/2009	£ / R	2009/09/14	13.20	Call	Currency Future	515.0000	453.0000	(12.039)	0	0	0
12/08/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,139.0000	1,220.0000	7.112	0	0	0
12/08/2009	£ / R	2009/09/14	14.75	Call	Currency Future	64.0000	56.0000	(12.500)	0	0	0
12/08/2009	£ / R	2009/09/14	20.90	Put	Currency Future	7,363.0000	7,453.0000	1.222	0	0	0
12/08/2009	£ / R	2009/09/14	15.75	Put	Currency Future	2,234.0000	2,322.0000	3.939	0	0	0
12/08/2009	£ / R	2009/09/14	11.10	Call	Currency Future	2,445.0000	2,355.0000	(3.681)	0	0	0
12/08/2009	£ / R	2009/09/14	21.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	£ / R	2009/09/14	10.10	Call	Currency Future	3,439.0000	3,349.0000	(2.617)	0	0	0
12/08/2009	£ / R	2009/09/14	17.60	Put	Currency Future	4,067.0000	4,157.0000	2.213	0	0	0
12/08/2009	£ / R	2009/09/14	13.35	Call	Currency Future	419.0000	363.0000	(13.365)	0	0	0
12/08/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,605.0000	1,690.0000	5.296	0	0	0
12/08/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,557.0000	1,642.0000	5.459	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	£ / R	2009/09/14	11.10	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
12/08/2009	£ / R	2009/09/14	19.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
12/08/2009	£ / R	2009/09/14	13.80	Call	Currency Future	220.0000	192.0000	(12.727)	0	0	0
12/08/2009	£ / R	2009/09/14	13.25	Call	Currency Future	482.0000	422.0000	(12.448)	0	0	0
12/08/2009	£ / R	2009/09/14	21.30	Put	Currency Future	7,763.0000	7,853.0000	1.159	0	0	0
12/08/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,139.0000	1,220.0000	7.112	0	0	0
12/08/2009	£ / R	2009/09/14	15.05	Call	Currency Future	45.0000	40.0000	(11.111)	0	0	0
12/08/2009	£ / R	2009/09/14	12.60	Call	Currency Future	988.0000	909.0000	(7.996)	0	0	0
12/08/2009	£ / R	2009/09/14	12.10	Put	Currency Future	25.0000	27.0000	8.000	0	0	0
12/08/2009	£ / R	2009/09/14	13.15	Call	Currency Future	549.0000	486.0000	(11.475)	0	0	0
12/08/2009	£ / R	2009/09/14	13.80	Put	Currency Future	482.0000	545.0000	13.071	0	0	0
12/08/2009	£ / R	2009/09/14	12.90	Call	Currency Future	736.0000	664.0000	(9.783)	0	0	0
12/08/2009	£ / R	2009/09/14	14.90	Call	Currency Future	54.0000	47.0000	(12.963)	0	0	0
12/08/2009	£ / R	2009/09/14	15.85	Put	Currency Future	2,332.0000	2,420.0000	3.774	0	0	0
12/08/2009	£ / R	2009/09/14	12.60	Put	Currency Future	50.0000	62.0000	24.000	0	0	0
12/08/2009	£ / R	2009/09/14	21.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	£ / R	2009/09/14	9.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	£ / R	2009/09/14	19.40	Put	Currency Future	5,863.0000	5,954.0000	1.552	0	0	0
12/08/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,094.0000	1,174.0000	7.313	0	0	0
12/08/2009	£ / R	2009/09/14	13.65	Put	Currency Future	381.0000	438.0000	14.961	0	0	0
12/08/2009	£ / R	2009/09/14	15.00	Put	Currency Future	1,510.0000	1,595.0000	5.629	0	0	0
12/08/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,039.0000	2,126.0000	4.267	0	0	0
12/08/2009	£ / R	2009/09/14	18.60	Put	Currency Future	5,064.0000	5,155.0000	1.797	0	0	0
12/08/2009	£ / R	2009/09/14	19.10	Put	Currency Future	5,564.0000	5,654.0000	1.618	0	0	0
12/08/2009	£ / R	2009/09/14	14.55	Call	Currency Future	82.0000	72.0000	(12.195)	0	0	0
12/08/2009	£ / R	2009/09/14	15.15	Put	Currency Future	1,653.0000	1,738.0000	5.142	0	0	0
12/08/2009	£ / R	2009/09/14	16.05	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
12/08/2009	£ / R	2009/09/14	8.10	Call	Currency Future	5,438.0000	5,347.0000	(1.673)	0	0	0
12/08/2009	£ / R	2009/09/14	15.30	Call	Currency Future	35.0000	30.0000	(14.286)	0	0	0
12/08/2009	£ / R	2009/09/14	10.40	Call	Currency Future	3,140.0000	3,050.0000	(2.866)	0	0	0
12/08/2009	£ / R	2009/09/14	12.85	Put	Currency Future	88.0000	106.0000	20.455	0	0	0
12/08/2009	£ / R	2009/09/14	13.75	Call	Currency Future	235.0000	206.0000	(12.340)	0	0	0
12/08/2009	£ / R	2009/09/14	14.60	Call	Currency Future	77.0000	68.0000	(11.688)	0	0	0
12/08/2009	£ / R	2009/09/14	12.30	Put	Currency Future	32.0000	35.0000	9.375	0	0	0
12/08/2009	£ / R	2009/09/14	15.15	Call	Currency Future	41.0000	36.0000	(12.195)	0	0	0
12/08/2009	£ / R	2009/09/14	15.95	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	£ / R	2009/09/14	18.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
12/08/2009	£ / R	2009/09/14	15.90	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
12/08/2009	£ / R	2009/09/14	8.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	£ / R	2009/09/14	12.70	Put	Currency Future	63.0000	77.0000	22.222	0	0	0
12/08/2009	£ / R	2009/09/14	12.30	Call	Currency Future	1,270.0000	1,183.0000	(6.850)	0	0	0
12/08/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,369.0000	1,453.0000	6.136	0	0	0
12/08/2009	£ / R	2009/09/14	15.95	Put	Currency Future	2,430.0000	2,519.0000	3.663	0	0	0
12/08/2009	£ / R	2009/09/14	17.10	Call	Currency Future	7.0000	7.0000	-	0	0	0
12/08/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,185.0000	1,266.0000	6.835	0	0	0
12/08/2009	£ / R	2009/09/14	11.65	Call	Currency Future	1,902.0000	1,813.0000	(4.679)	0	0	0
12/08/2009	£ / R	2009/09/14	8.90	Call	Currency Future	4,638.0000	4,547.0000	(1.962)	0	0	0
12/08/2009	£ / R	2009/09/14	12.85	Call	Currency Future	776.0000	703.0000	(9.407)	0	0	0
12/08/2009	£ / R	2009/09/14	12.90	Put	Currency Future	98.0000	117.0000	19.388	0	0	0
12/08/2009	£ / R	2009/09/14	12.70	Call	Currency Future	901.0000	824.0000	(8.546)	0	0	0
12/08/2009	£ / R	2009/09/14	14.60	Call	Currency Future	77.0000	68.0000	(11.688)	0	0	0
12/08/2009	£ / R	2009/09/14	15.85	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
12/08/2009	£ / R	2009/09/14	17.10	Put	Currency Future	3,569.0000	3,659.0000	2.522	0	0	0
12/08/2009	£ / R	2009/09/14	15.30	Put	Currency Future	1,797.0000	1,883.0000	4.786	0	0	0
12/08/2009	£ / R	2009/09/14	9.65	Call	Currency Future	3,889.0000	3,798.0000	(2.340)	0	0	0
12/08/2009	£ / R	2009/09/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	£ / R	2009/09/14	13.10	Put	Currency Future	147.0000	172.0000	17.007	0	0	0
12/08/2009	£ / R	2009/09/14	17.30	Call	Currency Future	6.0000	6.0000	-	0	0	0
12/08/2009	£ / R	2009/09/14	12.35	Call	Currency Future	1,222.0000	1,135.0000	(7.119)	0	0	0
12/08/2009	£ / R	2009/09/14	15.00	Call	Currency Future	48.0000	42.0000	(12.500)	0	0	0
12/08/2009	£ / R	2009/09/14	14.40	Call	Currency Future	99.0000	87.0000	(12.121)	0	0	0
12/08/2009	£ / R	2009/09/14	14.30	Call	Currency Future	113.0000	99.0000	(12.389)	0	0	0
12/08/2009	£ / R	2009/09/14	17.65	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
12/08/2009	£ / R	2009/09/14	10.40	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
12/08/2009	£ / R	2009/09/14	12.75	Call	Currency Future	859.0000	783.0000	(8.847)	0	0	0
12/08/2009	£ / R	2009/09/14	17.30	Put	Currency Future	3,768.0000	3,858.0000	2.389	0	0	0
12/08/2009	£ / R	2009/09/14	14.85	Call	Currency Future	57.0000	50.0000	(12.281)	0	0	0
12/08/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,283.0000	2,371.0000	3.855	0	0	0
12/08/2009	£ / R	2009/09/14	20.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	£ / R	2009/09/14	14.30	Put	Currency Future	875.0000	951.0000	8.686	0	0	0
12/08/2009	£ / R	2009/09/14	7.40	Call	Currency Future	6,138.0000	6,047.0000	(1.483)	0	0	0
12/08/2009	£ / R	2009/09/14	13.10	Call	Currency Future	585.0000	519.0000	(11.282)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	£ / R	2009/09/14	15.60	Call	Currency Future	25.0000	22.0000	(12.000)	0	0	0
12/08/2009	£ / R	2009/09/14	15.80	Call	Currency Future	21.0000	18.0000	(14.286)	0	0	0
12/08/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,381.0000	2,469.0000	3.696	0	0	0
12/08/2009	£ / R	2009/09/14	13.90	Put	Currency Future	554.0000	620.0000	11.913	0	0	0
12/08/2009	£ / R	2009/09/14	11.90	Call	Currency Future	1,657.0000	1,568.0000	(5.371)	0	0	0
12/08/2009	£ / R	2009/09/14	14.35	Put	Currency Future	918.0000	995.0000	8.388	0	0	0
12/08/2009	£ / R	2009/09/14	19.30	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
12/08/2009	£ / R	2009/09/14	15.25	Call	Currency Future	36.0000	32.0000	(11.111)	0	0	0
12/08/2009	£ / R	2009/09/14	14.40	Put	Currency Future	961.0000	1,039.0000	8.117	0	0	0
12/08/2009	£ / R	2009/09/14	14.65	Call	Currency Future	73.0000	64.0000	(12.329)	0	0	0
12/08/2009	£ / R	2009/09/14	13.90	Call	Currency Future	192.0000	168.0000	(12.500)	0	0	0
12/08/2009	£ / R	2009/09/14	16.40	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
12/08/2009	£ / R	2009/09/14	13.55	Call	Currency Future	307.0000	270.0000	(12.052)	0	0	0
12/08/2009	£ / R	2009/09/14	15.10	Call	Currency Future	43.0000	38.0000	(11.628)	0	0	0
12/08/2009	£ / R	2009/09/14	14.00	Put	Currency Future	630.0000	699.0000	10.952	0	0	0
12/08/2009	£ / R	2009/09/14	11.65	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
12/08/2009	£ / R	2009/09/14	17.90	Put	Currency Future	4,366.0000	4,456.0000	2.061	0	0	0
12/08/2009	£ / R	2009/09/14	13.75	Put	Currency Future	447.0000	508.0000	13.647	0	0	0
12/08/2009	£ / R	2009/09/14	13.70	Put	Currency Future	413.0000	473.0000	14.528	0	0	0
12/08/2009	£ / R	2009/09/14	16.30	Put	Currency Future	2,775.0000	2,864.0000	3.207	0	0	0
12/08/2009	£ / R	2009/09/14	9.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	£ / R	2009/09/14	14.15	Call	Currency Future	138.0000	120.0000	(13.043)	0	0	0
12/08/2009	£ / R	2009/09/14	11.90	Put	Currency Future	19.0000	21.0000	10.526	0	0	0
12/08/2009	£ / R	2009/09/14	13.85	Put	Currency Future	517.0000	582.0000	12.573	0	0	0
12/08/2009	£ / R	2009/09/14	19.30	Put	Currency Future	5,764.0000	5,854.0000	1.561	0	0	0
12/08/2009	£ / R	2009/09/14	9.35	Call	Currency Future	4,188.0000	4,098.0000	(2.149)	0	0	0
12/08/2009	£ / R	2009/09/14	15.25	Put	Currency Future	1,748.0000	1,835.0000	4.977	0	0	0
12/08/2009	£ / R	2009/09/14	12.45	Call	Currency Future	1,127.0000	1,041.0000	(7.631)	0	0	0
12/08/2009	£ / R	2009/09/14	14.15	Put	Currency Future	750.0000	823.0000	9.733	0	0	0
12/08/2009	£ / R	2009/09/14	14.10	Call	Currency Future	147.0000	128.0000	(12.925)	0	0	0
12/08/2009	£ / R	2009/09/14	14.35	Call	Currency Future	106.0000	93.0000	(12.264)	0	0	0
12/08/2009	£ / R	2009/09/14	13.15	Call	Currency Future	549.0000	486.0000	(11.475)	0	0	0
12/08/2009	£ / R	2009/09/14	21.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	£ / R	2009/09/14	10.35	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
12/08/2009	£ / R	2009/09/14	13.45	Call	Currency Future	360.0000	309.0000	(14.167)	0	0	0
12/08/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,369.0000	1,453.0000	6.136	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	£ / R	2009/09/14	12.45	Put	Currency Future	39.0000	44.0000	12.821	0	0	0
12/08/2009	£ / R	2009/09/14	14.55	Call	Currency Future	82.0000	72.0000	(12.195)	0	0	0
12/08/2009	£ / R	2009/09/14	14.85	Call	Currency Future	57.0000	50.0000	(12.281)	0	0	0
12/08/2009	£ / R	2009/09/14	12.55	Call	Currency Future	1,033.0000	952.0000	(7.841)	0	0	0
12/08/2009	£ / R	2009/09/14	13.95	Put	Currency Future	592.0000	659.0000	11.318	0	0	0
12/08/2009	£ / R	2009/09/14	11.35	Call	Currency Future	2,198.0000	2,108.0000	(4.095)	0	0	0
12/08/2009	£ / R	2009/09/14	17.65	Put	Currency Future	4,117.0000	4,207.0000	2.186	0	0	0
12/08/2009	£ / R	2009/09/14	13.55	Put	Currency Future	319.0000	372.0000	16.614	0	0	0
12/08/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,605.0000	1,690.0000	5.296	0	0	0
12/08/2009	£ / R	2009/09/14	13.95	Call	Currency Future	180.0000	157.0000	(12.778)	0	0	0
12/08/2009	£ / R	2009/09/14	14.30	Call	Currency Future	113.0000	99.0000	(12.389)	0	0	0
12/08/2009	£ / R	2009/09/14	14.80	Call	Currency Future	61.0000	53.0000	(13.115)	0	0	0
12/08/2009	£ / R	2009/09/14	13.90	Call	Currency Future	192.0000	168.0000	(12.500)	0	0	0
12/08/2009	£ / R	2009/09/14	10.35	Call	Currency Future	3,190.0000	3,100.0000	(2.821)	0	0	0
12/08/2009	£ / R	2009/09/14	13.45	Put	Currency Future	272.0000	311.0000	14.338	0	0	0
12/08/2009	£ / R	2009/09/14	14.30	Put	Currency Future	875.0000	951.0000	8.686	0	0	0
12/08/2009	£ / R	2009/09/14	15.40	Put	Currency Future	1,893.0000	1,980.0000	4.596	0	0	0
12/08/2009	£ / R	2009/09/14	13.90	Put	Currency Future	554.0000	620.0000	11.913	0	0	0
12/08/2009	£ / R	2009/09/14	16.40	Put	Currency Future	2,874.0000	2,963.0000	3.097	0	0	0
12/08/2009	£ / R	2009/09/14	15.40	Call	Currency Future	31.0000	27.0000	(12.903)	0	0	0
12/08/2009	£ / R	2009/09/14	13.85	Call	Currency Future	205.0000	180.0000	(12.195)	0	0	0
12/08/2009	£ / R	2009/09/14	21.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,323.0000	1,406.0000	6.274	0	0	0
12/08/2009	£ / R	2009/09/14	21.65	Put	Currency Future	8,113.0000	8,203.0000	1.109	0	0	0
12/08/2009	£ / R	2009/09/14	14.35	Put	Currency Future	918.0000	995.0000	8.388	0	0	0
12/08/2009	£ / R	2009/09/14	12.55	Put	Currency Future	45.0000	55.0000	22.222	0	0	0
12/08/2009	£ / R	2009/09/14	14.00	Call	Currency Future	168.0000	147.0000	(12.500)	0	0	0
12/08/2009	£ / R	2009/09/14	13.80	Call	Currency Future	220.0000	192.0000	(12.727)	0	0	0
12/08/2009	£ / R	2009/09/14	13.85	Call	Currency Future	205.0000	180.0000	(12.195)	0	0	0
12/08/2009	£ / R	2009/09/14	14.45	Call	Currency Future	93.0000	81.0000	(12.903)	0	0	0
12/08/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,087.0000	2,175.0000	4.217	0	0	0
12/08/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,094.0000	1,174.0000	7.313	0	0	0
12/08/2009	£ / R	2009/09/14	13.80	Put	Currency Future	482.0000	545.0000	13.071	0	0	0
12/08/2009	£ / R	2009/09/14	14.25	Call	Currency Future	121.0000	105.0000	(13.223)	0	0	0
12/08/2009	£ / R	2009/09/14	15.35	Call	Currency Future	33.0000	29.0000	(12.121)	0	0	0
12/08/2009	£ / R	2009/09/14	14.05	Call	Currency Future	157.0000	137.0000	(12.739)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	£ / R 2009/09/14	15.35	Put	Currency Future	1,845.0000	1,931.0000	4.661	0	0	0
12/08/2009	£ / R 2009/09/14	13.15	Put	Currency Future	161.0000	188.0000	16.770	0	0	0
12/08/2009	£ / R 2009/09/14	14.05	Put	Currency Future	669.0000	740.0000	10.613	0	0	0
12/08/2009	£ / R 2009/09/14	14.45	Put	Currency Future	1,005.0000	1,084.0000	7.861	0	0	0
12/08/2009	£ / R 2009/09/14	9.95	Call	Currency Future	3,589.0000	3,498.0000	(2.536)	0	0	0
12/08/2009	£ / R 2009/09/14	14.10	Put	Currency Future	709.0000	781.0000	10.155	0	0	0
12/08/2009	£ / R 2009/09/14	14.50	Call	Currency Future	88.0000	76.0000	(13.636)	0	0	0
12/08/2009	£ / R 2009/09/14	12.85	Put	Currency Future	88.0000	106.0000	20.455	0	0	0
12/08/2009	£ / R 2009/09/14	17.60	Call	Currency Future	5.0000	5.0000	-	0	0	0
12/08/2009	£ / R 2009/09/14	13.85	Put	Currency Future	517.0000	582.0000	12.573	0	0	0
12/08/2009	£ / R 2009/09/14	14.25	Put	Currency Future	833.0000	908.0000	9.004	0	0	0
12/08/2009	£ / R 2009/09/14	14.05	Call	Currency Future	157.0000	137.0000	(12.739)	0	0	0
12/08/2009	£ / R 2009/09/14	14.50	Put	Currency Future	1,050.0000	1,129.0000	7.524	0	0	0
12/08/2009	£ / R 2009/09/14	14.10	Call	Currency Future	147.0000	128.0000	(12.925)	0	0	0
12/08/2009	£ / R 2009/09/14	12.85	Call	Currency Future	776.0000	703.0000	(9.407)	0	0	0
12/08/2009	£ / R 2009/09/14	16.30	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
12/08/2009	£ / R 2009/09/14	14.10	Put	Currency Future	709.0000	781.0000	10.155	0	0	0
12/08/2009	£ / R 2009/09/14	14.20	Call	Currency Future	129.0000	112.0000	(13.178)	0	0	0
12/08/2009	£ / R 2009/09/14	14.05	Put	Currency Future	669.0000	740.0000	10.613	0	0	0
12/08/2009	£ / R 2009/09/14	8.75	Call	Currency Future	4,788.0000	4,697.0000	(1.901)	0	0	0
12/08/2009	£ / R 2009/09/14	14.20	Put	Currency Future	791.0000	865.0000	9.355	0	0	0
12/08/2009	£ / R 2009/09/14	9.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	£ / R 2009/09/14	19.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
12/08/2009	£ / R 2009/09/14	18.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
12/08/2009	£ / R 2009/09/14	8.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	£ / R 2009/09/14	17.05	Put	Currency Future	3,520.0000	3,609.0000	2.528	0	0	0
12/08/2009	£ / R 2009/09/14	18.75	Put	Currency Future	5,214.0000	5,305.0000	1.745	0	0	0
12/08/2009	£ / R 2009/09/14	19.05	Put	Currency Future	5,514.0000	5,604.0000	1.632	0	0	0
12/08/2009	£ / R 2009/09/14	16.75	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
12/08/2009	£ / R 2009/09/14	9.05	Call	Currency Future	4,488.0000	4,397.0000	(2.028)	0	0	0
12/08/2009	£ / R 2009/09/14	11.75	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
12/08/2009	£ / R 2009/09/14	10.45	Call	Currency Future	3,091.0000	3,001.0000	(2.912)	0	0	0
12/08/2009	£ / R 2009/09/14	21.05	Put	Currency Future	7,513.0000	7,603.0000	1.198	0	0	0
12/08/2009	£ / R 2009/09/14	11.75	Call	Currency Future	1,804.0000	1,715.0000	(4.933)	0	0	0
12/08/2009	£ / R 2009/09/14	10.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
12/08/2009	£ / R 2009/09/14	17.05	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	£ / R	2009/09/14	10.75	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
12/08/2009	£ / R	2009/09/14	21.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	£ / R	2009/09/14	8.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	£ / R	2009/09/14	11.45	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
12/08/2009	£ / R	2009/09/14	12.05	Call	Currency Future	1,511.0000	1,423.0000	(5.824)	0	0	0
12/08/2009	£ / R	2009/09/14	20.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	£ / R	2009/09/14	17.45	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
12/08/2009	£ / R	2009/09/14	12.05	Put	Currency Future	23.0000	25.0000	8.696	0	0	0
12/08/2009	£ / R	2009/09/14	9.75	Call	Currency Future	3,789.0000	3,698.0000	(2.402)	0	0	0
12/08/2009	£ / R	2009/09/14	9.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	£ / R	2009/09/14	10.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	£ / R	2009/09/14	10.75	Call	Currency Future	2,792.0000	2,702.0000	(3.223)	0	0	0
12/08/2009	£ / R	2009/09/14	19.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	£ / R	2009/09/14	10.05	Call	Currency Future	3,489.0000	3,399.0000	(2.580)	0	0	0
12/08/2009	£ / R	2009/09/14	17.45	Put	Currency Future	3,918.0000	4,008.0000	2.297	0	0	0
12/08/2009	£ / R	2009/09/14	11.05	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
12/08/2009	£ / R	2009/09/14	9.45	Call	Currency Future	4,088.0000	3,998.0000	(2.202)	0	0	0
12/08/2009	£ / R	2009/09/14	11.05	Call	Currency Future	2,494.0000	2,404.0000	(3.609)	0	0	0
12/08/2009	£ / R	2009/09/14	16.80	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
12/08/2009	£ / R	2009/09/14	21.40	Put	Currency Future	7,863.0000	7,953.0000	1.145	0	0	0
12/08/2009	£ / R	2009/09/14	9.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	£ / R	2009/09/14	16.80	Put	Currency Future	3,271.0000	3,361.0000	2.751	0	0	0
12/08/2009	£ / R	2009/09/14	21.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	£ / R	2009/09/14	20.75	Put	Currency Future	7,213.0000	7,304.0000	1.262	0	0	0
12/08/2009	£ / R	2009/09/14	18.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
12/08/2009	£ / R	2009/09/14	11.40	Call	Currency Future	2,148.0000	2,059.0000	(4.143)	0	0	0
12/08/2009	£ / R	2009/09/14	16.75	Put	Currency Future	3,221.0000	3,311.0000	2.794	0	0	0
12/08/2009	£ / R	2009/09/14	18.80	Put	Currency Future	5,264.0000	5,355.0000	1.729	0	0	0
12/08/2009	£ / R	2009/09/14	9.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	£ / R	2009/09/14	20.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	£ / R	2009/09/14	9.40	Call	Currency Future	4,138.0000	4,048.0000	(2.175)	0	0	0
12/08/2009	£ / R	2009/09/14	11.80	Put	Currency Future	17.0000	19.0000	11.765	0	0	0
12/08/2009	£ / R	2009/09/14	19.45	Put	Currency Future	5,913.0000	6,004.0000	1.539	0	0	0
12/08/2009	£ / R	2009/09/14	9.20	Call	Currency Future	4,338.0000	4,248.0000	(2.075)	0	0	0
12/08/2009	£ / R	2009/09/14	11.40	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
12/08/2009	£ / R	2009/09/14	20.80	Put	Currency Future	7,263.0000	7,354.0000	1.253	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	£ / R	2009/09/14	12.40	Put	Currency Future	36.0000	41.0000	13.889	0	0	0
12/08/2009	£ / R	2009/09/14	11.80	Call	Currency Future	1,755.0000	1,666.0000	(5.071)	0	0	0
12/08/2009	£ / R	2009/09/14	12.40	Call	Currency Future	1,174.0000	1,088.0000	(7.325)	0	0	0
12/08/2009	£ / R	2009/09/14	10.80	Put	Currency Future	5.0000	5.0000	-	0	0	0
12/08/2009	£ / R	2009/09/14	17.40	Put	Currency Future	3,868.0000	3,958.0000	2.327	0	0	0
12/08/2009	£ / R	2009/09/14	10.80	Call	Currency Future	2,743.0000	2,652.0000	(3.318)	0	0	0
12/08/2009	£ / R	2009/09/14	17.40	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
12/08/2009	£ / R	2009/09/14	21.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	£ / R	2009/09/14	11.45	Call	Currency Future	2,099.0000	2,010.0000	(4.240)	0	0	0
12/08/2009	£ / R	2009/09/14	9.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	£ / R	2009/09/14	8.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	£ / R	2009/09/14	8.80	Call	Currency Future	4,738.0000	4,647.0000	(1.921)	0	0	0
12/08/2009	£ / R	2009/09/14	9.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	£ / R	2009/09/14	9.80	Call	Currency Future	3,739.0000	3,648.0000	(2.434)	0	0	0
12/08/2009	£ / R	2009/09/14	10.20	Call	Currency Future	3,340.0000	3,249.0000	(2.725)	0	0	0
12/08/2009	£ / R	2009/09/14	11.95	Put	Currency Future	21.0000	22.0000	4.762	0	0	0
12/08/2009	£ / R	2009/09/14	11.95	Call	Currency Future	1,609.0000	1,520.0000	(5.531)	0	0	0
12/08/2009	£ / R	2009/09/14	16.95	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
12/08/2009	£ / R	2009/09/14	19.20	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
12/08/2009	£ / R	2009/09/14	17.20	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
12/08/2009	£ / R	2009/09/14	12.20	Put	Currency Future	28.0000	31.0000	10.714	0	0	0
12/08/2009	£ / R	2009/09/14	17.20	Put	Currency Future	3,669.0000	3,759.0000	2.453	0	0	0
12/08/2009	£ / R	2009/09/14	16.95	Put	Currency Future	3,420.0000	3,510.0000	2.632	0	0	0
12/08/2009	£ / R	2009/09/14	18.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
12/08/2009	£ / R	2009/09/14	19.20	Put	Currency Future	5,664.0000	5,754.0000	1.589	0	0	0
12/08/2009	£ / R	2009/09/14	21.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	£ / R	2009/09/14	21.20	Put	Currency Future	7,663.0000	7,753.0000	1.174	0	0	0
12/08/2009	£ / R	2009/09/14	8.95	Call	Currency Future	4,588.0000	4,497.0000	(1.983)	0	0	0
12/08/2009	£ / R	2009/09/14	20.95	Put	Currency Future	7,413.0000	7,503.0000	1.214	0	0	0
12/08/2009	£ / R	2009/09/14	12.20	Call	Currency Future	1,366.0000	1,278.0000	(6.442)	0	0	0
12/08/2009	£ / R	2009/09/14	18.95	Put	Currency Future	5,414.0000	5,504.0000	1.662	0	0	0
12/08/2009	£ / R	2009/09/14	20.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	£ / R	2009/09/14	11.20	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
12/08/2009	£ / R	2009/09/14	11.20	Call	Currency Future	2,346.0000	2,256.0000	(3.836)	0	0	0
12/08/2009	£ / R	2009/09/14	10.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
12/08/2009	£ / R	2009/09/14	10.95	Put	Currency Future	6.0000	6.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	£ / R	2009/09/14	9.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	£ / R	2009/09/14	10.95	Call	Currency Future	2,594.0000	2,504.0000	(3.470)	0	0	0
12/08/2009	£ / R	2009/09/14	21.45	Put	Currency Future	7,913.0000	8,003.0000	1.137	0	0	0
12/08/2009	£ / R	2009/12/14			Currency Future	13.7746	13.6804	(0.684)	13.7500	13.7500	14,939
12/08/2009	£ / R	2009/12/14	13.60	Put	Currency Future	521.0000	577.0000	10.749	0	0	0
12/08/2009	£ / R	2009/12/14	9.50	Call	Currency Future	4,283.0000	4,190.0000	(2.171)	0	0	0
12/08/2009	£ / R	2009/12/14	21.35	Put	Currency Future	7,590.0000	7,684.0000	1.238	0	0	0
12/08/2009	£ / R	2009/12/14	16.85	Put	Currency Future	3,161.0000	3,251.0000	2.847	0	0	0
12/08/2009	£ / R	2009/12/14	20.30	Put	Currency Future	6,545.0000	6,639.0000	1.436	0	0	0
12/08/2009	£ / R	2009/12/14	15.40	Put	Currency Future	1,853.0000	1,937.0000	4.533	0	0	0
12/08/2009	£ / R	2009/12/14	12.30	Call	Currency Future	1,588.0000	1,508.0000	(5.038)	0	0	0
12/08/2009	£ / R	2009/12/14	13.70	Put	Currency Future	574.0000	633.0000	10.279	0	0	0
12/08/2009	£ / R	2009/12/14	18.35	Call	Currency Future	36.0000	35.0000	(2.778)	0	0	0
12/08/2009	£ / R	2009/12/14	18.80	Put	Currency Future	5,057.0000	5,150.0000	1.839	0	0	0
12/08/2009	£ / R	2009/12/14	9.40	Call	Currency Future	4,382.0000	4,289.0000	(2.122)	0	0	0
12/08/2009	£ / R	2009/12/14	9.30	Call	Currency Future	4,480.0000	4,387.0000	(2.076)	0	0	0
12/08/2009	£ / R	2009/12/14	10.55	Call	Currency Future	3,251.0000	3,159.0000	(2.830)	0	0	0
12/08/2009	£ / R	2009/12/14	19.85	Put	Currency Future	6,099.0000	6,192.0000	1.525	0	0	0
12/08/2009	£ / R	2009/12/14	20.30	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
12/08/2009	£ / R	2009/12/14	9.40	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
12/08/2009	£ / R	2009/12/14	10.30	Call	Currency Future	3,496.0000	3,404.0000	(2.632)	0	0	0
12/08/2009	£ / R	2009/12/14	19.90	Put	Currency Future	6,148.0000	6,242.0000	1.529	0	0	0
12/08/2009	£ / R	2009/12/14	13.70	Call	Currency Future	649.0000	613.0000	(5.547)	0	0	0
12/08/2009	£ / R	2009/12/14	13.85	Put	Currency Future	662.0000	726.0000	9.668	0	0	0
12/08/2009	£ / R	2009/12/14	9.55	Call	Currency Future	4,234.0000	4,141.0000	(2.197)	0	0	0
12/08/2009	£ / R	2009/12/14	19.85	Call	Currency Future	23.0000	23.0000	-	0	0	0
12/08/2009	£ / R	2009/12/14	18.80	Call	Currency Future	31.0000	30.0000	(3.226)	0	0	0
12/08/2009	£ / R	2009/12/14	10.40	Put	Currency Future	23.0000	25.0000	8.696	0	0	0
12/08/2009	£ / R	2009/12/14	9.10	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
12/08/2009	£ / R	2009/12/14	12.30	Put	Currency Future	113.0000	128.0000	13.274	0	0	0
12/08/2009	£ / R	2009/12/14	19.90	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
12/08/2009	£ / R	2009/12/14	10.55	Put	Currency Future	26.0000	29.0000	11.538	0	0	0
12/08/2009	£ / R	2009/12/14	21.35	Call	Currency Future	14.0000	14.0000	-	0	0	0
12/08/2009	£ / R	2009/12/14	18.35	Put	Currency Future	4,612.0000	4,705.0000	2.016	0	0	0
12/08/2009	£ / R	2009/12/14	17.30	Call	Currency Future	63.0000	59.0000	(6.349)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	£ / R	2009/12/14	21.75	Put	Currency Future	7,988.0000	8,082.0000	1.177	0	0	0
12/08/2009	£ / R	2009/12/14	11.40	Call	Currency Future	2,422.0000	2,331.0000	(3.757)	0	0	0
12/08/2009	£ / R	2009/12/14	10.60	Call	Currency Future	3,202.0000	3,110.0000	(2.873)	0	0	0
12/08/2009	£ / R	2009/12/14	15.30	Call	Currency Future	240.0000	230.0000	(4.167)	0	0	0
12/08/2009	£ / R	2009/12/14	17.90	Put	Currency Future	4,169.0000	4,261.0000	2.207	0	0	0
12/08/2009	£ / R	2009/12/14	13.40	Call	Currency Future	797.0000	753.0000	(5.521)	0	0	0
12/08/2009	£ / R	2009/12/14	13.75	Put	Currency Future	602.0000	663.0000	10.133	0	0	0
12/08/2009	£ / R	2009/12/14	13.30	Put	Currency Future	378.0000	425.0000	12.434	0	0	0
12/08/2009	£ / R	2009/12/14	19.35	Put	Currency Future	5,602.0000	5,696.0000	1.678	0	0	0
12/08/2009	£ / R	2009/12/14	12.20	Put	Currency Future	101.0000	114.0000	12.871	0	0	0
12/08/2009	£ / R	2009/12/14	16.85	Call	Currency Future	86.0000	81.0000	(5.814)	0	0	0
12/08/2009	£ / R	2009/12/14	12.80	Call	Currency Future	1,172.0000	1,110.0000	(5.290)	0	0	0
12/08/2009	£ / R	2009/12/14	21.75	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
12/08/2009	£ / R	2009/12/14	15.40	Call	Currency Future	227.0000	217.0000	(4.405)	0	0	0
12/08/2009	£ / R	2009/12/14	21.30	Call	Currency Future	14.0000	14.0000	-	0	0	0
12/08/2009	£ / R	2009/12/14	15.90	Put	Currency Future	2,294.0000	2,380.0000	3.749	0	0	0
12/08/2009	£ / R	2009/12/14	13.40	Put	Currency Future	423.0000	473.0000	11.820	0	0	0
12/08/2009	£ / R	2009/12/14	13.30	Call	Currency Future	853.0000	806.0000	(5.510)	0	0	0
12/08/2009	£ / R	2009/12/14	19.35	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
12/08/2009	£ / R	2009/12/14	12.35	Put	Currency Future	120.0000	135.0000	12.500	0	0	0
12/08/2009	£ / R	2009/12/14	17.30	Put	Currency Future	3,588.0000	3,679.0000	2.536	0	0	0
12/08/2009	£ / R	2009/12/14	12.40	Call	Currency Future	1,501.0000	1,423.0000	(5.197)	0	0	0
12/08/2009	£ / R	2009/12/14	10.60	Put	Currency Future	28.0000	30.0000	7.143	0	0	0
12/08/2009	£ / R	2009/12/14	19.30	Call	Currency Future	27.0000	27.0000	-	0	0	0
12/08/2009	£ / R	2009/12/14	11.90	Call	Currency Future	1,947.0000	1,860.0000	(4.468)	0	0	0
12/08/2009	£ / R	2009/12/14	17.35	Put	Currency Future	3,636.0000	3,727.0000	2.503	0	0	0
12/08/2009	£ / R	2009/12/14	15.35	Call	Currency Future	234.0000	224.0000	(4.274)	0	0	0
12/08/2009	£ / R	2009/12/14	12.80	Put	Currency Future	197.0000	229.0000	16.244	0	0	0
12/08/2009	£ / R	2009/12/14	11.40	Put	Currency Future	48.0000	51.0000	6.250	0	0	0
12/08/2009	£ / R	2009/12/14	19.60	Put	Currency Future	5,850.0000	5,944.0000	1.607	0	0	0
12/08/2009	£ / R	2009/12/14	9.30	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
12/08/2009	£ / R	2009/12/14	11.90	Put	Currency Future	72.0000	80.0000	11.111	0	0	0
12/08/2009	£ / R	2009/12/14	13.75	Call	Currency Future	626.0000	594.0000	(5.112)	0	0	0
12/08/2009	£ / R	2009/12/14	13.15	Put	Currency Future	316.0000	359.0000	13.608	0	0	0
12/08/2009	£ / R	2009/12/14	10.35	Call	Currency Future	3,447.0000	3,355.0000	(2.669)	0	0	0
12/08/2009	£ / R	2009/12/14	10.85	Call	Currency Future	2,958.0000	2,866.0000	(3.110)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	£ / R	2009/12/14	15.80	Put	Currency Future	2,207.0000	2,292.0000	3.851	0	0	0
12/08/2009	£ / R	2009/12/14	10.40	Call	Currency Future	3,398.0000	3,306.0000	(2.707)	0	0	0
12/08/2009	£ / R	2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	£ / R	2009/12/14	21.30	Put	Currency Future	7,540.0000	7,634.0000	1.247	0	0	0
12/08/2009	£ / R	2009/12/14	9.90	Call	Currency Future	3,890.0000	3,797.0000	(2.391)	0	0	0
12/08/2009	£ / R	2009/12/14	13.15	Call	Currency Future	941.0000	889.0000	(5.526)	0	0	0
12/08/2009	£ / R	2009/12/14	10.35	Put	Currency Future	22.0000	24.0000	9.091	0	0	0
12/08/2009	£ / R	2009/12/14	9.35	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
12/08/2009	£ / R	2009/12/14	12.40	Put	Currency Future	126.0000	143.0000	13.492	0	0	0
12/08/2009	£ / R	2009/12/14	18.10	Put	Currency Future	4,365.0000	4,458.0000	2.131	0	0	0
12/08/2009	£ / R	2009/12/14	19.30	Put	Currency Future	5,553.0000	5,646.0000	1.675	0	0	0
12/08/2009	£ / R	2009/12/14	15.90	Call	Currency Future	169.0000	160.0000	(5.325)	0	0	0
12/08/2009	£ / R	2009/12/14	11.55	Call	Currency Future	2,277.0000	2,187.0000	(3.953)	0	0	0
12/08/2009	£ / R	2009/12/14	11.35	Call	Currency Future	2,471.0000	2,380.0000	(3.683)	0	0	0
12/08/2009	£ / R	2009/12/14	15.35	Put	Currency Future	1,809.0000	1,893.0000	4.643	0	0	0
12/08/2009	£ / R	2009/12/14	16.60	Call	Currency Future	103.0000	97.0000	(5.825)	0	0	0
12/08/2009	£ / R	2009/12/14	15.30	Put	Currency Future	1,766.0000	1,850.0000	4.757	0	0	0
12/08/2009	£ / R	2009/12/14	9.90	Put	Currency Future	15.0000	17.0000	13.333	0	0	0
12/08/2009	£ / R	2009/12/14	11.55	Put	Currency Future	53.0000	56.0000	5.660	0	0	0
12/08/2009	£ / R	2009/12/14	11.35	Put	Currency Future	46.0000	49.0000	6.522	0	0	0
12/08/2009	£ / R	2009/12/14	9.35	Call	Currency Future	4,431.0000	4,338.0000	(2.099)	0	0	0
12/08/2009	£ / R	2009/12/14	12.10	Put	Currency Future	91.0000	101.0000	10.989	0	0	0
12/08/2009	£ / R	2009/12/14	10.30	Put	Currency Future	21.0000	23.0000	9.524	0	0	0
12/08/2009	£ / R	2009/12/14	10.90	Put	Currency Future	34.0000	37.0000	8.824	0	0	0
12/08/2009	£ / R	2009/12/14	12.55	Put	Currency Future	148.0000	169.0000	14.189	0	0	0
12/08/2009	£ / R	2009/12/14	17.35	Call	Currency Future	60.0000	57.0000	(5.000)	0	0	0
12/08/2009	£ / R	2009/12/14	7.85	Call	Currency Future	5,925.0000	5,831.0000	(1.586)	0	0	0
12/08/2009	£ / R	2009/12/14	19.60	Call	Currency Future	25.0000	25.0000	-	0	0	0
12/08/2009	£ / R	2009/12/14	10.90	Call	Currency Future	2,909.0000	2,817.0000	(3.163)	0	0	0
12/08/2009	£ / R	2009/12/14	9.20	Call	Currency Future	4,579.0000	4,486.0000	(2.031)	0	0	0
12/08/2009	£ / R	2009/12/14	7.60	Call	Currency Future	6,175.0000	6,080.0000	(1.538)	0	0	0
12/08/2009	£ / R	2009/12/14	21.90	Put	Currency Future	8,137.0000	8,231.0000	1.155	0	0	0
12/08/2009	£ / R	2009/12/14	17.85	Put	Currency Future	4,119.0000	4,212.0000	2.258	0	0	0
12/08/2009	£ / R	2009/12/14	13.60	Call	Currency Future	695.0000	657.0000	(5.468)	0	0	0
12/08/2009	£ / R	2009/12/14	13.85	Call	Currency Future	587.0000	557.0000	(5.111)	0	0	0
12/08/2009	£ / R	2009/12/14	9.20	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
12/08/2009	£ / R	2009/12/14	7.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	£ / R	2009/12/14	21.20	Put	Currency Future	7,440.0000	7,534.0000	1.263	0	0	0
12/08/2009	£ / R	2009/12/14	16.60	Put	Currency Future	2,928.0000	3,017.0000	3.040	0	0	0
12/08/2009	£ / R	2009/12/14	17.90	Call	Currency Future	43.0000	41.0000	(4.651)	0	0	0
12/08/2009	£ / R	2009/12/14	11.85	Put	Currency Future	68.0000	75.0000	10.294	0	0	0
12/08/2009	£ / R	2009/12/14	21.55	Put	Currency Future	7,789.0000	7,883.0000	1.207	0	0	0
12/08/2009	£ / R	2009/12/14	10.20	Call	Currency Future	3,594.0000	3,502.0000	(2.560)	0	0	0
12/08/2009	£ / R	2009/12/14	19.75	Put	Currency Future	6,000.0000	6,093.0000	1.550	0	0	0
12/08/2009	£ / R	2009/12/14	21.20	Call	Currency Future	15.0000	15.0000	-	0	0	0
12/08/2009	£ / R	2009/12/14	18.10	Call	Currency Future	40.0000	38.0000	(5.000)	0	0	0
12/08/2009	£ / R	2009/12/14	15.85	Call	Currency Future	175.0000	166.0000	(5.143)	0	0	0
12/08/2009	£ / R	2009/12/14	13.00	Put	Currency Future	261.0000	299.0000	14.559	0	0	0
12/08/2009	£ / R	2009/12/14	13.80	Put	Currency Future	632.0000	694.0000	9.810	0	0	0
12/08/2009	£ / R	2009/12/14	12.20	Call	Currency Future	1,676.0000	1,594.0000	(4.893)	0	0	0
12/08/2009	£ / R	2009/12/14	19.20	Put	Currency Future	5,453.0000	5,547.0000	1.724	0	0	0
12/08/2009	£ / R	2009/12/14	9.10	Call	Currency Future	4,678.0000	4,585.0000	(1.988)	0	0	0
12/08/2009	£ / R	2009/12/14	15.85	Put	Currency Future	2,250.0000	2,336.0000	3.822	0	0	0
12/08/2009	£ / R	2009/12/14	13.10	Put	Currency Future	297.0000	338.0000	13.805	0	0	0
12/08/2009	£ / R	2009/12/14	13.45	Put	Currency Future	446.0000	498.0000	11.659	0	0	0
12/08/2009	£ / R	2009/12/14	10.85	Put	Currency Future	33.0000	36.0000	9.091	0	0	0
12/08/2009	£ / R	2009/12/14	12.10	Call	Currency Future	1,765.0000	1,682.0000	(4.703)	0	0	0
12/08/2009	£ / R	2009/12/14	17.85	Call	Currency Future	44.0000	42.0000	(4.545)	0	0	0
12/08/2009	£ / R	2009/12/14	13.80	Call	Currency Future	606.0000	575.0000	(5.116)	0	0	0
12/08/2009	£ / R	2009/12/14	12.05	Put	Currency Future	86.0000	95.0000	10.465	0	0	0
12/08/2009	£ / R	2009/12/14	11.20	Put	Currency Future	42.0000	45.0000	7.143	0	0	0
12/08/2009	£ / R	2009/12/14	21.85	Call	Currency Future	12.0000	12.0000	-	0	0	0
12/08/2009	£ / R	2009/12/14	13.45	Call	Currency Future	771.0000	728.0000	(5.577)	0	0	0
12/08/2009	£ / R	2009/12/14	13.45	Call	Currency Future	771.0000	728.0000	(5.577)	0	0	0
12/08/2009	£ / R	2009/12/14	12.55	Call	Currency Future	1,373.0000	1,299.0000	(5.390)	0	0	0
12/08/2009	£ / R	2009/12/14	15.05	Call	Currency Future	278.0000	265.0000	(4.676)	0	0	0
12/08/2009	£ / R	2009/12/14	10.20	Put	Currency Future	20.0000	22.0000	10.000	0	0	0
12/08/2009	£ / R	2009/12/14	19.75	Call	Currency Future	24.0000	24.0000	-	0	0	0
12/08/2009	£ / R	2009/12/14	11.85	Call	Currency Future	1,993.0000	1,905.0000	(4.415)	0	0	0
12/08/2009	£ / R	2009/12/14	13.45	Put	Currency Future	446.0000	498.0000	11.659	0	0	0
12/08/2009	£ / R	2009/12/14	21.55	Call	Currency Future	13.0000	13.0000	-	0	0	0
12/08/2009	£ / R	2009/12/14	15.05	Put	Currency Future	1,553.0000	1,635.0000	5.280	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	£ / R	2009/12/14	11.20	Call	Currency Future	2,616.0000	2,525.0000	(3.479)	0	0	0
12/08/2009	£ / R	2009/12/14	17.75	Put	Currency Future	4,021.0000	4,113.0000	2.288	0	0	0
12/08/2009	£ / R	2009/12/14	17.40	Call	Currency Future	58.0000	55.0000	(5.172)	0	0	0
12/08/2009	£ / R	2009/12/14	19.55	Call	Currency Future	25.0000	25.0000	-	0	0	0
12/08/2009	£ / R	2009/12/14	12.05	Call	Currency Future	1,810.0000	1,726.0000	(4.641)	0	0	0
12/08/2009	£ / R	2009/12/14	17.75	Call	Currency Future	46.0000	44.0000	(4.348)	0	0	0
12/08/2009	£ / R	2009/12/14	21.85	Put	Currency Future	8,087.0000	8,181.0000	1.162	0	0	0
12/08/2009	£ / R	2009/12/14	15.55	Call	Currency Future	209.0000	200.0000	(4.306)	0	0	0
12/08/2009	£ / R	2009/12/14	19.55	Put	Currency Future	5,801.0000	5,895.0000	1.620	0	0	0
12/08/2009	£ / R	2009/12/14	11.05	Put	Currency Future	38.0000	41.0000	7.895	0	0	0
12/08/2009	£ / R	2009/12/14	17.20	Put	Currency Future	3,493.0000	3,583.0000	2.577	0	0	0
12/08/2009	£ / R	2009/12/14	9.85	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
12/08/2009	£ / R	2009/12/14	15.55	Put	Currency Future	1,985.0000	2,070.0000	4.282	0	0	0
12/08/2009	£ / R	2009/12/14	10.05	Put	Currency Future	17.0000	19.0000	11.765	0	0	0
12/08/2009	£ / R	2009/12/14	21.10	Put	Currency Future	7,341.0000	7,435.0000	1.280	0	0	0
12/08/2009	£ / R	2009/12/14	12.90	Call	Currency Future	1,102.0000	1,043.0000	(5.354)	0	0	0
12/08/2009	£ / R	2009/12/14	14.35	Call	Currency Future	426.0000	405.0000	(4.930)	0	0	0
12/08/2009	£ / R	2009/12/14	13.00	Call	Currency Future	1,036.0000	979.0000	(5.502)	0	0	0
12/08/2009	£ / R	2009/12/14	13.65	Put	Currency Future	547.0000	604.0000	10.420	0	0	0
12/08/2009	£ / R	2009/12/14	17.55	Put	Currency Future	3,828.0000	3,919.0000	2.377	0	0	0
12/08/2009	£ / R	2009/12/14	9.05	Call	Currency Future	4,728.0000	4,635.0000	(1.967)	0	0	0
12/08/2009	£ / R	2009/12/14	13.50	Put	Currency Future	470.0000	523.0000	11.277	0	0	0
12/08/2009	£ / R	2009/12/14	17.40	Put	Currency Future	3,684.0000	3,775.0000	2.470	0	0	0
12/08/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,002.0000	1,075.0000	7.285	0	0	0
12/08/2009	£ / R	2009/12/14	15.60	Put	Currency Future	2,029.0000	2,115.0000	4.239	0	0	0
12/08/2009	£ / R	2009/12/14	12.50	Put	Currency Future	141.0000	160.0000	13.475	0	0	0
12/08/2009	£ / R	2009/12/14	17.55	Call	Currency Future	53.0000	50.0000	(5.660)	0	0	0
12/08/2009	£ / R	2009/12/14	9.05	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
12/08/2009	£ / R	2009/12/14	12.90	Put	Currency Future	228.0000	263.0000	15.351	0	0	0
12/08/2009	£ / R	2009/12/14	11.30	Put	Currency Future	45.0000	48.0000	6.667	0	0	0
12/08/2009	£ / R	2009/12/14	13.50	Call	Currency Future	745.0000	704.0000	(5.503)	0	0	0
12/08/2009	£ / R	2009/12/14	9.60	Call	Currency Future	4,185.0000	4,092.0000	(2.222)	0	0	0
12/08/2009	£ / R	2009/12/14	15.50	Call	Currency Future	215.0000	206.0000	(4.186)	0	0	0
12/08/2009	£ / R	2009/12/14	10.05	Call	Currency Future	3,742.0000	3,649.0000	(2.485)	0	0	0
12/08/2009	£ / R	2009/12/14	13.20	Put	Currency Future	336.0000	380.0000	13.095	0	0	0
12/08/2009	£ / R	2009/12/14	12.35	Call	Currency Future	1,544.0000	1,465.0000	(5.117)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	£ / R 2009/12/14	11.30	Call	Currency Future	2,519.0000	2,428.0000	(3.613)	0	0	0
12/08/2009	£ / R 2009/12/14	19.40	Put	Currency Future	5,652.0000	5,745.0000	1.645	0	0	0
12/08/2009	£ / R 2009/12/14	13.60	Call	Currency Future	695.0000	657.0000	(5.468)	0	0	0
12/08/2009	£ / R 2009/12/14	13.65	Call	Currency Future	672.0000	635.0000	(5.506)	0	0	0
12/08/2009	£ / R 2009/12/14	15.50	Put	Currency Future	1,940.0000	2,025.0000	4.381	0	0	0
12/08/2009	£ / R 2009/12/14	9.55	Put	Currency Future	9.0000	11.0000	22.222	0	0	0
12/08/2009	£ / R 2009/12/14	11.05	Call	Currency Future	2,763.0000	2,671.0000	(3.330)	0	0	0
12/08/2009	£ / R 2009/12/14	13.20	Call	Currency Future	911.0000	861.0000	(5.488)	0	0	0
12/08/2009	£ / R 2009/12/14	15.80	Call	Currency Future	181.0000	172.0000	(4.972)	0	0	0
12/08/2009	£ / R 2009/12/14	19.20	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
12/08/2009	£ / R 2009/12/14	17.05	Call	Currency Future	75.0000	71.0000	(5.333)	0	0	0
12/08/2009	£ / R 2009/12/14	21.10	Call	Currency Future	15.0000	15.0000	-	0	0	0
12/08/2009	£ / R 2009/12/14	9.80	Call	Currency Future	3,989.0000	3,896.0000	(2.331)	0	0	0
12/08/2009	£ / R 2009/12/14	21.60	Put	Currency Future	7,839.0000	7,933.0000	1.199	0	0	0
12/08/2009	£ / R 2009/12/14	21.90	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
12/08/2009	£ / R 2009/12/14	13.60	Put	Currency Future	521.0000	577.0000	10.749	0	0	0
12/08/2009	£ / R 2009/12/14	14.65	Call	Currency Future	353.0000	337.0000	(4.533)	0	0	0
12/08/2009	£ / R 2009/12/14	13.85	Call	Currency Future	587.0000	557.0000	(5.111)	0	0	0
12/08/2009	£ / R 2009/12/14	11.50	Put	Currency Future	51.0000	54.0000	5.882	0	0	0
12/08/2009	£ / R 2009/12/14	19.10	Put	Currency Future	5,354.0000	5,448.0000	1.756	0	0	0
12/08/2009	£ / R 2009/12/14	12.25	Call	Currency Future	1,632.0000	1,551.0000	(4.963)	0	0	0
12/08/2009	£ / R 2009/12/14	19.40	Call	Currency Future	26.0000	26.0000	-	0	0	0
12/08/2009	£ / R 2009/12/14	13.55	Put	Currency Future	495.0000	550.0000	11.111	0	0	0
12/08/2009	£ / R 2009/12/14	9.85	Call	Currency Future	3,939.0000	3,846.0000	(2.361)	0	0	0
12/08/2009	£ / R 2009/12/14	13.65	Call	Currency Future	672.0000	635.0000	(5.506)	0	0	0
12/08/2009	£ / R 2009/12/14	14.15	Call	Currency Future	484.0000	460.0000	(4.959)	0	0	0
12/08/2009	£ / R 2009/12/14	13.85	Put	Currency Future	662.0000	726.0000	9.668	0	0	0
12/08/2009	£ / R 2009/12/14	11.50	Call	Currency Future	2,326.0000	2,235.0000	(3.912)	0	0	0
12/08/2009	£ / R 2009/12/14	19.05	Call	Currency Future	29.0000	28.0000	(3.448)	0	0	0
12/08/2009	£ / R 2009/12/14	19.10	Call	Currency Future	29.0000	28.0000	(3.448)	0	0	0
12/08/2009	£ / R 2009/12/14	19.25	Call	Currency Future	27.0000	27.0000	-	0	0	0
12/08/2009	£ / R 2009/12/14	13.95	Put	Currency Future	726.0000	792.0000	9.091	0	0	0
12/08/2009	£ / R 2009/12/14	9.50	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
12/08/2009	£ / R 2009/12/14	17.10	Put	Currency Future	3,398.0000	3,488.0000	2.649	0	0	0
12/08/2009	£ / R 2009/12/14	11.25	Call	Currency Future	2,568.0000	2,477.0000	(3.544)	0	0	0
12/08/2009	£ / R 2009/12/14	13.65	Put	Currency Future	547.0000	604.0000	10.420	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	£ / R	2009/12/14	13.95	Call	Currency Future	550.0000	522.0000	(5.091)	0	0	0
12/08/2009	£ / R	2009/12/14	10.50	Call	Currency Future	3,300.0000	3,208.0000	(2.788)	0	0	0
12/08/2009	£ / R	2009/12/14	17.05	Put	Currency Future	3,350.0000	3,440.0000	2.687	0	0	0
12/08/2009	£ / R	2009/12/14	19.25	Put	Currency Future	5,503.0000	5,596.0000	1.690	0	0	0
12/08/2009	£ / R	2009/12/14	12.95	Call	Currency Future	1,069.0000	1,011.0000	(5.426)	0	0	0
12/08/2009	£ / R	2009/12/14	13.10	Call	Currency Future	972.0000	919.0000	(5.453)	0	0	0
12/08/2009	£ / R	2009/12/14	14.15	Put	Currency Future	859.0000	929.0000	8.149	0	0	0
12/08/2009	£ / R	2009/12/14	13.25	Call	Currency Future	881.0000	833.0000	(5.448)	0	0	0
12/08/2009	£ / R	2009/12/14	14.10	Put	Currency Future	825.0000	894.0000	8.364	0	0	0
12/08/2009	£ / R	2009/12/14	10.50	Put	Currency Future	25.0000	28.0000	12.000	0	0	0
12/08/2009	£ / R	2009/12/14	21.05	Put	Currency Future	7,291.0000	7,385.0000	1.289	0	0	0
12/08/2009	£ / R	2009/12/14	10.10	Call	Currency Future	3,693.0000	3,600.0000	(2.518)	0	0	0
12/08/2009	£ / R	2009/12/14	11.25	Put	Currency Future	43.0000	46.0000	6.977	0	0	0
12/08/2009	£ / R	2009/12/14	11.75	Call	Currency Future	2,085.0000	1,997.0000	(4.221)	0	0	0
12/08/2009	£ / R	2009/12/14	15.05	Call	Currency Future	278.0000	265.0000	(4.676)	0	0	0
12/08/2009	£ / R	2009/12/14	12.75	Call	Currency Future	1,208.0000	1,144.0000	(5.298)	0	0	0
12/08/2009	£ / R	2009/12/14	13.90	Call	Currency Future	568.0000	539.0000	(5.106)	0	0	0
12/08/2009	£ / R	2009/12/14	14.60	Call	Currency Future	365.0000	347.0000	(4.932)	0	0	0
12/08/2009	£ / R	2009/12/14	17.25	Put	Currency Future	3,540.0000	3,631.0000	2.571	0	0	0
12/08/2009	£ / R	2009/12/14	10.75	Put	Currency Future	31.0000	34.0000	9.677	0	0	0
12/08/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,229.0000	1,306.0000	6.265	0	0	0
12/08/2009	£ / R	2009/12/14	13.25	Put	Currency Future	357.0000	402.0000	12.605	0	0	0
12/08/2009	£ / R	2009/12/14	13.90	Put	Currency Future	694.0000	759.0000	9.366	0	0	0
12/08/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,190.0000	1,267.0000	6.471	0	0	0
12/08/2009	£ / R	2009/12/14	17.50	Put	Currency Future	3,780.0000	3,871.0000	2.407	0	0	0
12/08/2009	£ / R	2009/12/14	13.75	Call	Currency Future	626.0000	594.0000	(5.112)	0	0	0
12/08/2009	£ / R	2009/12/14	10.10	Put	Currency Future	18.0000	20.0000	11.111	0	0	0
12/08/2009	£ / R	2009/12/14	21.25	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
12/08/2009	£ / R	2009/12/14	10.75	Call	Currency Future	3,056.0000	2,964.0000	(3.010)	0	0	0
12/08/2009	£ / R	2009/12/14	13.55	Call	Currency Future	720.0000	680.0000	(5.556)	0	0	0
12/08/2009	£ / R	2009/12/14	13.35	Call	Currency Future	825.0000	779.0000	(5.576)	0	0	0
12/08/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,151.0000	1,228.0000	6.690	0	0	0
12/08/2009	£ / R	2009/12/14	12.75	Put	Currency Future	183.0000	214.0000	16.940	0	0	0
12/08/2009	£ / R	2009/12/14	13.05	Put	Currency Future	279.0000	318.0000	13.978	0	0	0
12/08/2009	£ / R	2009/12/14	15.60	Call	Currency Future	203.0000	195.0000	(3.941)	0	0	0
12/08/2009	£ / R	2009/12/14	12.50	Call	Currency Future	1,415.0000	1,340.0000	(5.300)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	£ / R	2009/12/14	13.70	Call	Currency Future	649.0000	613.0000	(5.547)	0	0	0
12/08/2009	£ / R	2009/12/14	11.10	Put	Currency Future	39.0000	42.0000	7.692	0	0	0
12/08/2009	£ / R	2009/12/14	17.25	Call	Currency Future	65.0000	61.0000	(6.154)	0	0	0
12/08/2009	£ / R	2009/12/14	11.75	Put	Currency Future	61.0000	66.0000	8.197	0	0	0
12/08/2009	£ / R	2009/12/14	12.95	Put	Currency Future	244.0000	280.0000	14.754	0	0	0
12/08/2009	£ / R	2009/12/14	13.35	Put	Currency Future	400.0000	449.0000	12.250	0	0	0
12/08/2009	£ / R	2009/12/14	14.95	Put	Currency Future	1,470.0000	1,551.0000	5.510	0	0	0
12/08/2009	£ / R	2009/12/14	12.85	Put	Currency Future	212.0000	246.0000	16.038	0	0	0
12/08/2009	£ / R	2009/12/14	13.90	Call	Currency Future	568.0000	539.0000	(5.106)	0	0	0
12/08/2009	£ / R	2009/12/14	19.50	Put	Currency Future	5,751.0000	5,845.0000	1.634	0	0	0
12/08/2009	£ / R	2009/12/14	13.70	Put	Currency Future	574.0000	633.0000	10.279	0	0	0
12/08/2009	£ / R	2009/12/14	17.10	Call	Currency Future	72.0000	68.0000	(5.556)	0	0	0
12/08/2009	£ / R	2009/12/14	12.25	Put	Currency Future	107.0000	121.0000	13.084	0	0	0
12/08/2009	£ / R	2009/12/14	9.75	Put	Currency Future	13.0000	15.0000	15.385	0	0	0
12/08/2009	£ / R	2009/12/14	14.55	Call	Currency Future	376.0000	358.0000	(4.787)	0	0	0
12/08/2009	£ / R	2009/12/14	12.85	Call	Currency Future	1,137.0000	1,076.0000	(5.365)	0	0	0
12/08/2009	£ / R	2009/12/14	13.05	Call	Currency Future	1,003.0000	949.0000	(5.384)	0	0	0
12/08/2009	£ / R	2009/12/14	11.10	Call	Currency Future	2,714.0000	2,622.0000	(3.390)	0	0	0
12/08/2009	£ / R	2009/12/14	15.25	Call	Currency Future	247.0000	237.0000	(4.049)	0	0	0
12/08/2009	£ / R	2009/12/14	15.75	Put	Currency Future	2,163.0000	2,248.0000	3.930	0	0	0
12/08/2009	£ / R	2009/12/14	15.15	Put	Currency Future	1,637.0000	1,720.0000	5.070	0	0	0
12/08/2009	£ / R	2009/12/14	15.05	Put	Currency Future	1,553.0000	1,635.0000	5.280	0	0	0
12/08/2009	£ / R	2009/12/14	14.10	Call	Currency Future	500.0000	474.0000	(5.200)	0	0	0
12/08/2009	£ / R	2009/12/14	15.25	Put	Currency Future	1,723.0000	1,806.0000	4.817	0	0	0
12/08/2009	£ / R	2009/12/14	9.75	Call	Currency Future	4,038.0000	3,945.0000	(2.303)	0	0	0
12/08/2009	£ / R	2009/12/14	14.65	Call	Currency Future	353.0000	337.0000	(4.533)	0	0	0
12/08/2009	£ / R	2009/12/14	14.95	Call	Currency Future	295.0000	281.0000	(4.746)	0	0	0
12/08/2009	£ / R	2009/12/14	14.20	Call	Currency Future	469.0000	445.0000	(5.117)	0	0	0
12/08/2009	£ / R	2009/12/14	19.50	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0
12/08/2009	£ / R	2009/12/14	21.05	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
12/08/2009	£ / R	2009/12/14	15.75	Call	Currency Future	188.0000	178.0000	(5.319)	0	0	0
12/08/2009	£ / R	2009/12/14	13.10	Call	Currency Future	972.0000	919.0000	(5.453)	0	0	0
12/08/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,229.0000	1,306.0000	6.265	0	0	0
12/08/2009	£ / R	2009/12/14	13.85	Put	Currency Future	662.0000	726.0000	9.668	0	0	0
12/08/2009	£ / R	2009/12/14	14.20	Put	Currency Future	894.0000	965.0000	7.942	0	0	0
12/08/2009	£ / R	2009/12/14	19.05	Put	Currency Future	5,304.0000	5,398.0000	1.772	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	£ / R 2009/12/14	9.80	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
12/08/2009	£ / R 2009/12/14	14.30	Put	Currency Future	965.0000	1,038.0000	7.565	0	0	0
12/08/2009	£ / R 2009/12/14	14.55	Put	Currency Future	1,151.0000	1,228.0000	6.690	0	0	0
12/08/2009	£ / R 2009/12/14	13.50	Put	Currency Future	470.0000	523.0000	11.277	0	0	0
12/08/2009	£ / R 2009/12/14	13.85	Call	Currency Future	587.0000	557.0000	(5.111)	0	0	0
12/08/2009	£ / R 2009/12/14	13.90	Put	Currency Future	694.0000	759.0000	9.366	0	0	0
12/08/2009	£ / R 2009/12/14	17.20	Call	Currency Future	67.0000	63.0000	(5.970)	0	0	0
12/08/2009	£ / R 2009/12/14	14.05	Call	Currency Future	516.0000	490.0000	(5.039)	0	0	0
12/08/2009	£ / R 2009/12/14	9.60	Put	Currency Future	10.0000	12.0000	20.000	0	0	0
12/08/2009	£ / R 2009/12/14	14.55	Call	Currency Future	376.0000	358.0000	(4.787)	0	0	0
12/08/2009	£ / R 2009/12/14	14.40	Put	Currency Future	1,038.0000	1,112.0000	7.129	0	0	0
12/08/2009	£ / R 2009/12/14	15.20	Put	Currency Future	1,680.0000	1,763.0000	4.940	0	0	0
12/08/2009	£ / R 2009/12/14	17.50	Call	Currency Future	54.0000	51.0000	(5.556)	0	0	0
12/08/2009	£ / R 2009/12/14	21.80	Put	Currency Future	8,038.0000	8,132.0000	1.169	0	0	0
12/08/2009	£ / R 2009/12/14	8.30	Call	Currency Future	5,475.0000	5,381.0000	(1.717)	0	0	0
12/08/2009	£ / R 2009/12/14	21.40	Put	Currency Future	7,639.0000	7,733.0000	1.231	0	0	0
12/08/2009	£ / R 2009/12/14	15.15	Call	Currency Future	262.0000	250.0000	(4.580)	0	0	0
12/08/2009	£ / R 2009/12/14	13.40	Call	Currency Future	797.0000	753.0000	(5.521)	0	0	0
12/08/2009	£ / R 2009/12/14	15.10	Put	Currency Future	1,595.0000	1,677.0000	5.141	0	0	0
12/08/2009	£ / R 2009/12/14	13.75	Put	Currency Future	602.0000	663.0000	10.133	0	0	0
12/08/2009	£ / R 2009/12/14	21.70	Put	Currency Future	7,938.0000	8,032.0000	1.184	0	0	0
12/08/2009	£ / R 2009/12/14	10.25	Put	Currency Future	21.0000	22.0000	4.762	0	0	0
12/08/2009	£ / R 2009/12/14	8.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	£ / R 2009/12/14	21.40	Call	Currency Future	14.0000	14.0000	-	0	0	0
12/08/2009	£ / R 2009/12/14	14.15	Call	Currency Future	484.0000	460.0000	(4.959)	0	0	0
12/08/2009	£ / R 2009/12/14	14.90	Call	Currency Future	304.0000	290.0000	(4.605)	0	0	0
12/08/2009	£ / R 2009/12/14	14.60	Put	Currency Future	1,190.0000	1,267.0000	6.471	0	0	0
12/08/2009	£ / R 2009/12/14	21.50	Put	Currency Future	7,739.0000	7,833.0000	1.215	0	0	0
12/08/2009	£ / R 2009/12/14	19.80	Put	Currency Future	6,049.0000	6,143.0000	1.554	0	0	0
12/08/2009	£ / R 2009/12/14	21.70	Call	Currency Future	13.0000	13.0000	-	0	0	0
12/08/2009	£ / R 2009/12/14	14.30	Call	Currency Future	440.0000	418.0000	(5.000)	0	0	0
12/08/2009	£ / R 2009/12/14	21.50	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
12/08/2009	£ / R 2009/12/14	14.90	Put	Currency Future	1,429.0000	1,509.0000	5.598	0	0	0
12/08/2009	£ / R 2009/12/14	19.70	Put	Currency Future	5,950.0000	6,044.0000	1.580	0	0	0
12/08/2009	£ / R 2009/12/14	21.25	Put	Currency Future	7,490.0000	7,584.0000	1.255	0	0	0
12/08/2009	£ / R 2009/12/14	14.05	Put	Currency Future	791.0000	859.0000	8.597	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	£ / R	2009/12/14	11.60	Put	Currency Future	55.0000	58.0000	5.455	0	0	0
12/08/2009	£ / R	2009/12/14	13.10	Put	Currency Future	297.0000	338.0000	13.805	0	0	0
12/08/2009	£ / R	2009/12/14	14.90	Put	Currency Future	1,429.0000	1,509.0000	5.598	0	0	0
12/08/2009	£ / R	2009/12/14	15.20	Call	Currency Future	255.0000	243.0000	(4.706)	0	0	0
12/08/2009	£ / R	2009/12/14	19.70	Call	Currency Future	24.0000	24.0000	-	0	0	0
12/08/2009	£ / R	2009/12/14	11.60	Call	Currency Future	2,229.0000	2,139.0000	(4.038)	0	0	0
12/08/2009	£ / R	2009/12/14	14.75	Put	Currency Future	1,308.0000	1,387.0000	6.040	0	0	0
12/08/2009	£ / R	2009/12/14	14.40	Call	Currency Future	413.0000	393.0000	(4.843)	0	0	0
12/08/2009	£ / R	2009/12/14	14.70	Call	Currency Future	343.0000	327.0000	(4.665)	0	0	0
12/08/2009	£ / R	2009/12/14	15.70	Call	Currency Future	193.0000	185.0000	(4.145)	0	0	0
12/08/2009	£ / R	2009/12/14	21.80	Call	Currency Future	12.0000	12.0000	-	0	0	0
12/08/2009	£ / R	2009/12/14	17.60	Put	Currency Future	3,876.0000	3,967.0000	2.348	0	0	0
12/08/2009	£ / R	2009/12/14	14.05	Put	Currency Future	791.0000	859.0000	8.597	0	0	0
12/08/2009	£ / R	2009/12/14	15.70	Put	Currency Future	2,118.0000	2,204.0000	4.060	0	0	0
12/08/2009	£ / R	2009/12/14	13.60	Call	Currency Future	695.0000	657.0000	(5.468)	0	0	0
12/08/2009	£ / R	2009/12/14	10.80	Call	Currency Future	3,007.0000	2,915.0000	(3.060)	0	0	0
12/08/2009	£ / R	2009/12/14	17.60	Call	Currency Future	51.0000	48.0000	(5.882)	0	0	0
12/08/2009	£ / R	2009/12/14	17.70	Put	Currency Future	3,973.0000	4,064.0000	2.290	0	0	0
12/08/2009	£ / R	2009/12/14	14.10	Call	Currency Future	500.0000	474.0000	(5.200)	0	0	0
12/08/2009	£ / R	2009/12/14	17.70	Call	Currency Future	47.0000	45.0000	(4.255)	0	0	0
12/08/2009	£ / R	2009/12/14	14.10	Put	Currency Future	825.0000	894.0000	8.364	0	0	0
12/08/2009	£ / R	2009/12/14	19.80	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
12/08/2009	£ / R	2009/12/14	21.60	Call	Currency Future	13.0000	13.0000	-	0	0	0
12/08/2009	£ / R	2009/12/14	14.85	Call	Currency Future	313.0000	298.0000	(4.792)	0	0	0
12/08/2009	£ / R	2009/12/14	10.80	Put	Currency Future	32.0000	35.0000	9.375	0	0	0
12/08/2009	£ / R	2009/12/14	14.25	Put	Currency Future	929.0000	1,001.0000	7.750	0	0	0
12/08/2009	£ / R	2009/12/14	14.90	Call	Currency Future	304.0000	290.0000	(4.605)	0	0	0
12/08/2009	£ / R	2009/12/14	10.25	Call	Currency Future	3,545.0000	3,453.0000	(2.595)	0	0	0
12/08/2009	£ / R	2009/12/14	17.80	Put	Currency Future	4,070.0000	4,162.0000	2.260	0	0	0
12/08/2009	£ / R	2009/12/14	14.85	Put	Currency Future	1,388.0000	1,468.0000	5.764	0	0	0
12/08/2009	£ / R	2009/12/14	9.25	Call	Currency Future	4,530.0000	4,437.0000	(2.053)	0	0	0
12/08/2009	£ / R	2009/12/14	17.80	Call	Currency Future	45.0000	43.0000	(4.444)	0	0	0
12/08/2009	£ / R	2009/12/14	11.80	Put	Currency Future	64.0000	71.0000	10.938	0	0	0
12/08/2009	£ / R	2009/12/14	14.75	Call	Currency Future	332.0000	317.0000	(4.518)	0	0	0
12/08/2009	£ / R	2009/12/14	21.15	Put	Currency Future	7,390.0000	7,484.0000	1.272	0	0	0
12/08/2009	£ / R	2009/12/14	14.10	Put	Currency Future	825.0000	894.0000	8.364	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	£ / R	2009/12/14	11.80	Call	Currency Future	2,039.0000	1,951.0000	(4.316)	0	0	0
12/08/2009	£ / R	2009/12/14	14.35	Call	Currency Future	426.0000	405.0000	(4.930)	0	0	0
12/08/2009	£ / R	2009/12/14	21.15	Call	Currency Future	15.0000	15.0000	-	0	0	0
12/08/2009	£ / R	2009/12/14	13.60	Put	Currency Future	521.0000	577.0000	10.749	0	0	0
12/08/2009	£ / R	2009/12/14	13.40	Put	Currency Future	423.0000	473.0000	11.820	0	0	0
12/08/2009	£ / R	2009/12/14	14.15	Put	Currency Future	859.0000	929.0000	8.149	0	0	0
12/08/2009	£ / R	2009/12/14	19.15	Put	Currency Future	5,404.0000	5,497.0000	1.721	0	0	0
12/08/2009	£ / R	2009/12/14	13.20	Call	Currency Future	911.0000	861.0000	(5.488)	0	0	0
12/08/2009	£ / R	2009/12/14	12.90	Call	Currency Future	1,102.0000	1,043.0000	(5.354)	0	0	0
12/08/2009	£ / R	2009/12/14	14.10	Call	Currency Future	500.0000	474.0000	(5.200)	0	0	0
12/08/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,002.0000	1,075.0000	7.285	0	0	0
12/08/2009	£ / R	2009/12/14	12.70	Call	Currency Future	1,249.0000	1,179.0000	(5.604)	0	0	0
12/08/2009	£ / R	2009/12/14	14.00	Call	Currency Future	533.0000	506.0000	(5.066)	0	0	0
12/08/2009	£ / R	2009/12/14	13.20	Put	Currency Future	336.0000	380.0000	13.095	0	0	0
12/08/2009	£ / R	2009/12/14	14.45	Call	Currency Future	400.0000	381.0000	(4.750)	0	0	0
12/08/2009	£ / R	2009/12/14	12.70	Put	Currency Future	174.0000	199.0000	14.368	0	0	0
12/08/2009	£ / R	2009/12/14	14.00	Put	Currency Future	758.0000	825.0000	8.839	0	0	0
12/08/2009	£ / R	2009/12/14	14.25	Call	Currency Future	454.0000	431.0000	(5.066)	0	0	0
12/08/2009	£ / R	2009/12/14	12.60	Put	Currency Future	157.0000	178.0000	13.376	0	0	0
12/08/2009	£ / R	2009/12/14	9.25	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
12/08/2009	£ / R	2009/12/14	14.05	Call	Currency Future	516.0000	490.0000	(5.039)	0	0	0
12/08/2009	£ / R	2009/12/14	13.15	Call	Currency Future	941.0000	889.0000	(5.526)	0	0	0
12/08/2009	£ / R	2009/12/14	13.15	Put	Currency Future	316.0000	359.0000	13.608	0	0	0
12/08/2009	£ / R	2009/12/14	14.50	Put	Currency Future	1,113.0000	1,189.0000	6.828	0	0	0
12/08/2009	£ / R	2009/12/14	12.60	Call	Currency Future	1,331.0000	1,259.0000	(5.409)	0	0	0
12/08/2009	£ / R	2009/12/14	13.50	Call	Currency Future	745.0000	704.0000	(5.503)	0	0	0
12/08/2009	£ / R	2009/12/14	12.90	Put	Currency Future	228.0000	263.0000	15.351	0	0	0
12/08/2009	£ / R	2009/12/14	13.95	Call	Currency Future	550.0000	522.0000	(5.091)	0	0	0
12/08/2009	£ / R	2009/12/14	14.70	Put	Currency Future	1,268.0000	1,346.0000	6.151	0	0	0
12/08/2009	£ / R	2009/12/14	19.15	Call	Currency Future	28.0000	28.0000	-	0	0	0
12/08/2009	£ / R	2009/12/14	14.60	Call	Currency Future	365.0000	347.0000	(4.932)	0	0	0
12/08/2009	£ / R	2009/12/14	17.15	Call	Currency Future	70.0000	66.0000	(5.714)	0	0	0
12/08/2009	£ / R	2009/12/14	14.80	Put	Currency Future	1,348.0000	1,427.0000	5.861	0	0	0
12/08/2009	£ / R	2009/12/14	10.15	Call	Currency Future	3,643.0000	3,551.0000	(2.525)	0	0	0
12/08/2009	£ / R	2009/12/14	13.95	Put	Currency Future	726.0000	792.0000	9.091	0	0	0
12/08/2009	£ / R	2009/12/14	14.80	Call	Currency Future	323.0000	308.0000	(4.644)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	£ / R	2009/12/14	9.15	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
12/08/2009	£ / R	2009/12/14	15.10	Call	Currency Future	270.0000	258.0000	(4.444)	0	0	0
12/08/2009	£ / R	2009/12/14	9.15	Call	Currency Future	4,629.0000	4,535.0000	(2.031)	0	0	0
12/08/2009	£ / R	2009/12/14	10.15	Put	Currency Future	19.0000	21.0000	10.526	0	0	0
12/08/2009	£ / R	2009/12/14	15.00	Call	Currency Future	286.0000	273.0000	(4.545)	0	0	0
12/08/2009	£ / R	2009/12/14	17.15	Put	Currency Future	3,445.0000	3,535.0000	2.612	0	0	0
12/08/2009	£ / R	2009/12/14	15.00	Put	Currency Future	1,512.0000	1,593.0000	5.357	0	0	0
12/08/2009	£ / R	2009/12/14	11.15	Call	Currency Future	2,665.0000	2,574.0000	(3.415)	0	0	0
12/08/2009	£ / R	2009/12/14	12.15	Call	Currency Future	1,720.0000	1,638.0000	(4.767)	0	0	0
12/08/2009	£ / R	2009/12/14	14.40	Call	Currency Future	413.0000	393.0000	(4.843)	0	0	0
12/08/2009	£ / R	2009/12/14	15.15	Put	Currency Future	1,637.0000	1,720.0000	5.070	0	0	0
12/08/2009	£ / R	2009/12/14	14.50	Call	Currency Future	388.0000	369.0000	(4.897)	0	0	0
12/08/2009	£ / R	2009/12/14	15.15	Call	Currency Future	262.0000	250.0000	(4.580)	0	0	0
12/08/2009	£ / R	2009/12/14	12.15	Put	Currency Future	96.0000	107.0000	11.458	0	0	0
12/08/2009	£ / R	2009/12/14	14.45	Put	Currency Future	1,076.0000	1,150.0000	6.877	0	0	0
12/08/2009	£ / R	2009/12/14	11.15	Put	Currency Future	40.0000	43.0000	7.500	0	0	0
12/08/2009	£ / R	2009/12/14	21.00	Call	Currency Future	16.0000	16.0000	-	0	0	0
12/08/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,038.0000	1,112.0000	7.129	0	0	0
12/08/2009	£ / R	2009/12/14	21.00	Put	Currency Future	7,241.0000	7,335.0000	1.298	0	0	0
12/08/2009	£ / R	2009/12/14	11.70	Put	Currency Future	59.0000	62.0000	5.085	0	0	0
12/08/2009	£ / R	2009/12/14	13.35	Call	Currency Future	825.0000	779.0000	(5.576)	0	0	0
12/08/2009	£ / R	2009/12/14	11.70	Call	Currency Future	2,133.0000	2,043.0000	(4.219)	0	0	0
12/08/2009	£ / R	2009/12/14	13.35	Put	Currency Future	400.0000	449.0000	12.250	0	0	0
12/08/2009	£ / R	2009/12/14	9.70	Call	Currency Future	4,087.0000	3,995.0000	(2.251)	0	0	0
12/08/2009	£ / R	2009/12/14	10.70	Call	Currency Future	3,105.0000	3,013.0000	(2.963)	0	0	0
12/08/2009	£ / R	2009/12/14	10.70	Put	Currency Future	30.0000	33.0000	10.000	0	0	0
12/08/2009	£ / R	2009/12/14	19.00	Put	Currency Future	5,255.0000	5,348.0000	1.770	0	0	0
12/08/2009	£ / R	2009/12/14	11.00	Put	Currency Future	37.0000	39.0000	5.405	0	0	0
12/08/2009	£ / R	2009/12/14	11.00	Call	Currency Future	2,811.0000	2,720.0000	(3.237)	0	0	0
12/08/2009	£ / R	2009/12/14	10.00	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
12/08/2009	£ / R	2009/12/14	10.00	Call	Currency Future	3,791.0000	3,699.0000	(2.427)	0	0	0
12/08/2009	£ / R	2009/12/14	12.00	Call	Currency Future	1,856.0000	1,770.0000	(4.634)	0	0	0
12/08/2009	£ / R	2009/12/14	17.00	Call	Currency Future	77.0000	73.0000	(5.195)	0	0	0
12/08/2009	£ / R	2009/12/14	12.00	Put	Currency Future	81.0000	90.0000	11.111	0	0	0
12/08/2009	£ / R	2009/12/14	19.00	Call	Currency Future	30.0000	29.0000	(3.333)	0	0	0
12/08/2009	£ / R	2009/12/14	17.00	Put	Currency Future	3,303.0000	3,393.0000	2.725	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	£ / R	2009/12/14	15.65	Call	Currency Future	198.0000	190.0000	(4.040)	0	0	0
12/08/2009	£ / R	2009/12/14	9.00	Call	Currency Future	4,778.0000	4,684.0000	(1.967)	0	0	0
12/08/2009	£ / R	2009/12/14	12.65	Put	Currency Future	165.0000	188.0000	13.939	0	0	0
12/08/2009	£ / R	2009/12/14	9.00	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
12/08/2009	£ / R	2009/12/14	9.70	Put	Currency Future	12.0000	14.0000	16.667	0	0	0
12/08/2009	£ / R	2009/12/14	15.65	Put	Currency Future	2,073.0000	2,159.0000	4.149	0	0	0
12/08/2009	£ / R	2009/12/14	19.65	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
12/08/2009	£ / R	2009/12/14	17.65	Put	Currency Future	3,924.0000	4,016.0000	2.345	0	0	0
12/08/2009	£ / R	2009/12/14	12.65	Call	Currency Future	1,290.0000	1,219.0000	(5.504)	0	0	0
12/08/2009	£ / R	2009/12/14	21.45	Call	Currency Future	14.0000	14.0000	-	0	0	0
12/08/2009	£ / R	2009/12/14	21.45	Put	Currency Future	7,689.0000	7,783.0000	1.223	0	0	0
12/08/2009	£ / R	2009/12/14	15.45	Call	Currency Future	221.0000	212.0000	(4.072)	0	0	0
12/08/2009	£ / R	2009/12/14	15.45	Put	Currency Future	1,896.0000	1,981.0000	4.483	0	0	0
12/08/2009	£ / R	2009/12/14	12.45	Put	Currency Future	133.0000	151.0000	13.534	0	0	0
12/08/2009	£ / R	2009/12/14	17.45	Call	Currency Future	56.0000	53.0000	(5.357)	0	0	0
12/08/2009	£ / R	2009/12/14	19.45	Call	Currency Future	26.0000	26.0000	-	0	0	0
12/08/2009	£ / R	2009/12/14	19.45	Put	Currency Future	5,701.0000	5,795.0000	1.649	0	0	0
12/08/2009	£ / R	2009/12/14	17.45	Put	Currency Future	3,732.0000	3,823.0000	2.438	0	0	0
12/08/2009	£ / R	2009/12/14	12.45	Call	Currency Future	1,458.0000	1,382.0000	(5.213)	0	0	0
12/08/2009	£ / R	2009/12/14	11.45	Put	Currency Future	49.0000	53.0000	8.163	0	0	0
12/08/2009	£ / R	2009/12/14	11.45	Call	Currency Future	2,374.0000	2,283.0000	(3.833)	0	0	0
12/08/2009	£ / R	2009/12/14	9.45	Call	Currency Future	4,332.0000	4,239.0000	(2.147)	0	0	0
12/08/2009	£ / R	2009/12/14	10.45	Call	Currency Future	3,349.0000	3,257.0000	(2.747)	0	0	0
12/08/2009	£ / R	2009/12/14	10.45	Put	Currency Future	24.0000	27.0000	12.500	0	0	0
12/08/2009	£ / R	2009/12/14	9.45	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
12/08/2009	£ / R	2009/12/14	11.65	Put	Currency Future	57.0000	60.0000	5.263	0	0	0
12/08/2009	£ / R	2009/12/14	11.65	Call	Currency Future	2,181.0000	2,091.0000	(4.127)	0	0	0
12/08/2009	£ / R	2009/12/14	10.65	Put	Currency Future	29.0000	31.0000	6.897	0	0	0
12/08/2009	£ / R	2009/12/14	21.65	Put	Currency Future	7,889.0000	7,982.0000	1.179	0	0	0
12/08/2009	£ / R	2009/12/14	21.65	Call	Currency Future	13.0000	13.0000	-	0	0	0
12/08/2009	£ / R	2009/12/14	17.65	Call	Currency Future	49.0000	46.0000	(6.122)	0	0	0
12/08/2009	£ / R	2009/12/14	19.65	Put	Currency Future	5,900.0000	5,994.0000	1.593	0	0	0
12/08/2009	£ / R	2009/12/14	9.65	Put	Currency Future	11.0000	13.0000	18.182	0	0	0
12/08/2009	£ / R	2009/12/14	10.65	Call	Currency Future	3,153.0000	3,062.0000	(2.886)	0	0	0
12/08/2009	£ / R	2009/12/14	9.65	Call	Currency Future	4,136.0000	4,043.0000	(2.249)	0	0	0
12/08/2009	£ / R	2009/12/14	14.00	Call	Currency Future	533.0000	506.0000	(5.066)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	£ / R	2009/12/14	14.00	Put	Currency Future	758.0000	825.0000	8.839	0	0	0
12/08/2009	£ / R	2010/03/15			Currency Future	14.0055	13.9108	(0.676)	0.0000	0.0000	58
12/08/2009	£ / R	2010/03/15	10.25	Call	Currency Future	3,794.0000	3,702.0000	(2.425)	0	0	0
12/08/2009	£ / R	2010/03/15	13.55	Put	Currency Future	582.0000	638.0000	9.622	0	0	0
12/08/2009	£ / R	2010/03/15	22.00	Put	Currency Future	0.0000	8,118.0000	100.000	0	0	0
12/08/2009	£ / R	2010/03/15	12.45	Put	Currency Future	192.0000	219.0000	14.063	0	0	0
12/08/2009	£ / R	2010/03/15	16.15	Put	Currency Future	2,475.0000	2,561.0000	3.475	0	0	0
12/08/2009	£ / R	2010/03/15	13.65	Call	Currency Future	988.0000	952.0000	(3.644)	0	0	0
12/08/2009	£ / R	2010/03/15	12.25	Call	Currency Future	1,907.0000	1,835.0000	(3.776)	0	0	0
12/08/2009	£ / R	2010/03/15	22.00	Call	Currency Future	0.0000	29.0000	100.000	0	0	0
12/08/2009	£ / R	2010/03/15	11.45	Call	Currency Future	2,633.0000	2,545.0000	(3.342)	0	0	0
12/08/2009	£ / R	2010/03/15	17.30	Call	Currency Future	208.0000	203.0000	(2.404)	0	0	0
12/08/2009	£ / R	2010/03/15	16.15	Call	Currency Future	331.0000	322.0000	(2.719)	0	0	0
12/08/2009	£ / R	2010/03/15	10.25	Put	Currency Future	39.0000	41.0000	5.128	0	0	0
12/08/2009	£ / R	2010/03/15	20.00	Call	Currency Future	0.0000	68.0000	100.000	0	0	0
12/08/2009	£ / R	2010/03/15	21.95	Put	Currency Future	7,975.0000	8,069.0000	1.179	0	0	0
12/08/2009	£ / R	2010/03/15	12.45	Call	Currency Future	1,747.0000	1,680.0000	(3.835)	0	0	0
12/08/2009	£ / R	2010/03/15	17.30	Put	Currency Future	3,502.0000	3,592.0000	2.570	0	0	0
12/08/2009	£ / R	2010/03/15	11.25	Call	Currency Future	2,824.0000	2,735.0000	(3.152)	0	0	0
12/08/2009	£ / R	2010/03/15	13.55	Call	Currency Future	1,037.0000	998.0000	(3.761)	0	0	0
12/08/2009	£ / R	2010/03/15	12.00	Put	Currency Future	0.0000	129.0000	100.000	0	0	0
12/08/2009	£ / R	2010/03/15	11.45	Put	Currency Future	78.0000	84.0000	7.692	0	0	0
12/08/2009	£ / R	2010/03/15	13.25	Put	Currency Future	442.0000	491.0000	11.086	0	0	0
12/08/2009	£ / R	2010/03/15	11.25	Put	Currency Future	68.0000	74.0000	8.824	0	0	0
12/08/2009	£ / R	2010/03/15	12.00	Call	Currency Future	0.0000	2,039.0000	100.000	0	0	0
12/08/2009	£ / R	2010/03/15	15.45	Call	Currency Future	439.0000	427.0000	(2.733)	0	0	0
12/08/2009	£ / R	2010/03/15	13.75	Put	Currency Future	686.0000	746.0000	8.746	0	0	0
12/08/2009	£ / R	2010/03/15	12.25	Put	Currency Future	151.0000	175.0000	15.894	0	0	0
12/08/2009	£ / R	2010/03/15	20.00	Put	Currency Future	0.0000	6,157.0000	100.000	0	0	0
12/08/2009	£ / R	2010/03/15	19.45	Call	Currency Future	86.0000	85.0000	(1.163)	0	0	0
12/08/2009	£ / R	2010/03/15	16.30	Put	Currency Future	2,605.0000	2,691.0000	3.301	0	0	0
12/08/2009	£ / R	2010/03/15	13.60	Call	Currency Future	1,012.0000	975.0000	(3.656)	0	0	0
12/08/2009	£ / R	2010/03/15	21.25	Put	Currency Future	7,285.0000	7,379.0000	1.290	0	0	0
12/08/2009	£ / R	2010/03/15	11.00	Put	Currency Future	0.0000	63.0000	100.000	0	0	0
12/08/2009	£ / R	2010/03/15	17.45	Call	Currency Future	196.0000	192.0000	(2.041)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	£ / R	2010/03/15	15.25	Put	Currency Future	1,721.0000	1,803.0000	4.765	0	0	0
12/08/2009	£ / R	2010/03/15	10.00	Put	Currency Future	0.0000	36.0000	100.000	0	0	0
12/08/2009	£ / R	2010/03/15	19.45	Put	Currency Future	5,531.0000	5,624.0000	1.681	0	0	0
12/08/2009	£ / R	2010/03/15	13.70	Call	Currency Future	965.0000	929.0000	(3.731)	0	0	0
12/08/2009	£ / R	2010/03/15	21.25	Call	Currency Future	40.0000	40.0000	-	0	0	0
12/08/2009	£ / R	2010/03/15	10.00	Call	Currency Future	0.0000	3,947.0000	100.000	0	0	0
12/08/2009	£ / R	2010/03/15	10.45	Put	Currency Future	43.0000	46.0000	6.977	0	0	0
12/08/2009	£ / R	2010/03/15	13.70	Put	Currency Future	659.0000	718.0000	8.953	0	0	0
12/08/2009	£ / R	2010/03/15	19.25	Put	Currency Future	5,338.0000	5,431.0000	1.742	0	0	0
12/08/2009	£ / R	2010/03/15	11.00	Call	Currency Future	0.0000	2,973.0000	100.000	0	0	0
12/08/2009	£ / R	2010/03/15	17.45	Put	Currency Future	3,641.0000	3,731.0000	2.472	0	0	0
12/08/2009	£ / R	2010/03/15	13.75	Call	Currency Future	941.0000	907.0000	(3.613)	0	0	0
12/08/2009	£ / R	2010/03/15	15.25	Call	Currency Future	477.0000	464.0000	(2.725)	0	0	0
12/08/2009	£ / R	2010/03/15	13.00	Put	Currency Future	0.0000	385.0000	100.000	0	0	0
12/08/2009	£ / R	2010/03/15	19.95	Call	Currency Future	70.0000	70.0000	-	0	0	0
12/08/2009	£ / R	2010/03/15	15.45	Put	Currency Future	1,883.0000	1,967.0000	4.461	0	0	0
12/08/2009	£ / R	2010/03/15	16.30	Call	Currency Future	310.0000	302.0000	(2.581)	0	0	0
12/08/2009	£ / R	2010/03/15	11.10	Call	Currency Future	2,968.0000	2,878.0000	(3.032)	0	0	0
12/08/2009	£ / R	2010/03/15	13.95	Put	Currency Future	799.0000	864.0000	8.135	0	0	0
12/08/2009	£ / R	2010/03/15	19.25	Call	Currency Future	94.0000	92.0000	(2.128)	0	0	0
12/08/2009	£ / R	2010/03/15	13.00	Call	Currency Future	0.0000	1,296.0000	100.000	0	0	0
12/08/2009	£ / R	2010/03/15	10.45	Call	Currency Future	3,599.0000	3,507.0000	(2.556)	0	0	0
12/08/2009	£ / R	2010/03/15	10.10	Put	Currency Future	36.0000	38.0000	5.556	0	0	0
12/08/2009	£ / R	2010/03/15	13.65	Put	Currency Future	633.0000	691.0000	9.163	0	0	0
12/08/2009	£ / R	2010/03/15	13.25	Call	Currency Future	1,197.0000	1,152.0000	(3.759)	0	0	0
12/08/2009	£ / R	2010/03/15	17.25	Call	Currency Future	212.0000	207.0000	(2.358)	0	0	0
12/08/2009	£ / R	2010/03/15	16.00	Put	Currency Future	0.0000	2,432.0000	100.000	0	0	0
12/08/2009	£ / R	2010/03/15	15.30	Call	Currency Future	467.0000	455.0000	(2.570)	0	0	0
12/08/2009	£ / R	2010/03/15	18.10	Call	Currency Future	154.0000	150.0000	(2.597)	0	0	0
12/08/2009	£ / R	2010/03/15	16.05	Call	Currency Future	345.0000	336.0000	(2.609)	0	0	0
12/08/2009	£ / R	2010/03/15	9.25	Put	Currency Future	11.0000	13.0000	18.182	0	0	0
12/08/2009	£ / R	2010/03/15	19.55	Call	Currency Future	83.0000	82.0000	(1.205)	0	0	0
12/08/2009	£ / R	2010/03/15	16.00	Call	Currency Future	0.0000	343.0000	100.000	0	0	0
12/08/2009	£ / R	2010/03/15	9.45	Call	Currency Future	4,571.0000	4,478.0000	(2.035)	0	0	0
12/08/2009	£ / R	2010/03/15	16.10	Put	Currency Future	2,432.0000	2,518.0000	3.536	0	0	0
12/08/2009	£ / R	2010/03/15	21.60	Put	Currency Future	7,629.0000	7,723.0000	1.232	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	£ / R	2010/03/15	19.80	Call	Currency Future	75.0000	74.0000	(1.333)	0	0	0
12/08/2009	£ / R	2010/03/15	17.25	Put	Currency Future	3,456.0000	3,546.0000	2.604	0	0	0
12/08/2009	£ / R	2010/03/15	13.20	Put	Currency Future	421.0000	469.0000	11.401	0	0	0
12/08/2009	£ / R	2010/03/15	19.55	Put	Currency Future	5,627.0000	5,721.0000	1.671	0	0	0
12/08/2009	£ / R	2010/03/15	18.00	Put	Currency Future	0.0000	4,246.0000	100.000	0	0	0
12/08/2009	£ / R	2010/03/15	19.95	Put	Currency Future	6,015.0000	6,109.0000	1.563	0	0	0
12/08/2009	£ / R	2010/03/15	18.10	Put	Currency Future	4,248.0000	4,339.0000	2.142	0	0	0
12/08/2009	£ / R	2010/03/15	13.95	Call	Currency Future	854.0000	824.0000	(3.513)	0	0	0
12/08/2009	£ / R	2010/03/15	9.25	Call	Currency Future	4,766.0000	4,674.0000	(1.930)	0	0	0
12/08/2009	£ / R	2010/03/15	13.35	Call	Currency Future	1,142.0000	1,099.0000	(3.765)	0	0	0
12/08/2009	£ / R	2010/03/15	18.00	Call	Currency Future	0.0000	156.0000	100.000	0	0	0
12/08/2009	£ / R	2010/03/15	20.10	Put	Currency Future	6,160.0000	6,254.0000	1.526	0	0	0
12/08/2009	£ / R	2010/03/15	21.75	Put	Currency Future	7,777.0000	7,871.0000	1.209	0	0	0
12/08/2009	£ / R	2010/03/15	19.80	Put	Currency Future	5,869.0000	5,963.0000	1.602	0	0	0
12/08/2009	£ / R	2010/03/15	21.55	Put	Currency Future	7,580.0000	7,674.0000	1.240	0	0	0
12/08/2009	£ / R	2010/03/15	21.95	Call	Currency Future	30.0000	29.0000	(3.333)	0	0	0
12/08/2009	£ / R	2010/03/15	20.10	Call	Currency Future	66.0000	65.0000	(1.515)	0	0	0
12/08/2009	£ / R	2010/03/15	22.15	Put	Currency Future	8,172.0000	8,266.0000	1.150	0	0	0
12/08/2009	£ / R	2010/03/15	21.75	Call	Currency Future	33.0000	32.0000	(3.030)	0	0	0
12/08/2009	£ / R	2010/03/15	21.80	Put	Currency Future	7,827.0000	7,921.0000	1.201	0	0	0
12/08/2009	£ / R	2010/03/15	10.10	Call	Currency Future	3,941.0000	3,849.0000	(2.334)	0	0	0
12/08/2009	£ / R	2010/03/15	19.60	Call	Currency Future	81.0000	80.0000	(1.235)	0	0	0
12/08/2009	£ / R	2010/03/15	22.15	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
12/08/2009	£ / R	2010/03/15	13.80	Put	Currency Future	713.0000	774.0000	8.555	0	0	0
12/08/2009	£ / R	2010/03/15	19.75	Put	Currency Future	5,821.0000	5,915.0000	1.615	0	0	0
12/08/2009	£ / R	2010/03/15	21.80	Call	Currency Future	32.0000	31.0000	(3.125)	0	0	0
12/08/2009	£ / R	2010/03/15	16.10	Call	Currency Future	338.0000	329.0000	(2.663)	0	0	0
12/08/2009	£ / R	2010/03/15	19.60	Put	Currency Future	5,676.0000	5,769.0000	1.638	0	0	0
12/08/2009	£ / R	2010/03/15	13.15	Put	Currency Future	400.0000	447.0000	11.750	0	0	0
12/08/2009	£ / R	2010/03/15	14.70	Call	Currency Future	606.0000	587.0000	(3.135)	0	0	11,630
12/08/2009	£ / R	2010/03/15	9.30	Call	Currency Future	4,717.0000	4,625.0000	(1.950)	0	0	0
12/08/2009	£ / R	2010/03/15	13.10	Call	Currency Future	1,285.0000	1,236.0000	(3.813)	0	0	0
12/08/2009	£ / R	2010/03/15	20.15	Put	Currency Future	6,209.0000	6,303.0000	1.514	0	0	0
12/08/2009	£ / R	2010/03/15	13.35	Put	Currency Future	486.0000	538.0000	10.700	0	0	0
12/08/2009	£ / R	2010/03/15	21.55	Call	Currency Future	36.0000	35.0000	(2.778)	0	0	0
12/08/2009	£ / R	2010/03/15	18.15	Put	Currency Future	4,295.0000	4,386.0000	2.119	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	£ / R	2010/03/15	13.85	Put	Currency Future	741.0000	803.0000	8.367	0	0	0
12/08/2009	£ / R	2010/03/15	14.05	Call	Currency Future	815.0000	787.0000	(3.436)	0	0	0
12/08/2009	£ / R	2010/03/15	19.75	Call	Currency Future	76.0000	75.0000	(1.316)	0	0	0
12/08/2009	£ / R	2010/03/15	21.45	Call	Currency Future	37.0000	36.0000	(2.703)	0	0	0
12/08/2009	£ / R	2010/03/15	13.10	Put	Currency Future	380.0000	426.0000	12.105	0	0	0
12/08/2009	£ / R	2010/03/15	18.15	Call	Currency Future	150.0000	147.0000	(2.000)	0	0	0
12/08/2009	£ / R	2010/03/15	13.85	Call	Currency Future	897.0000	864.0000	(3.679)	0	0	0
12/08/2009	£ / R	2010/03/15	9.45	Put	Currency Future	15.0000	18.0000	20.000	0	0	0
12/08/2009	£ / R	2010/03/15	11.10	Put	Currency Future	62.0000	67.0000	8.065	0	0	0
12/08/2009	£ / R	2010/03/15	9.15	Put	Currency Future	9.0000	11.0000	22.222	0	0	0
12/08/2009	£ / R	2010/03/15	13.50	Call	Currency Future	1,062.0000	1,023.0000	(3.672)	0	0	0
12/08/2009	£ / R	2010/03/15	15.30	Put	Currency Future	1,762.0000	1,844.0000	4.654	0	0	0
12/08/2009	£ / R	2010/03/15	12.10	Put	Currency Future	125.0000	146.0000	16.800	0	0	0
12/08/2009	£ / R	2010/03/15	13.15	Call	Currency Future	1,255.0000	1,208.0000	(3.745)	0	0	0
12/08/2009	£ / R	2010/03/15	9.15	Call	Currency Future	4,865.0000	4,772.0000	(1.912)	0	0	0
12/08/2009	£ / R	2010/03/15	12.10	Call	Currency Future	2,031.0000	1,957.0000	(3.644)	0	0	0
12/08/2009	£ / R	2010/03/15	20.15	Call	Currency Future	65.0000	64.0000	(1.538)	0	0	0
12/08/2009	£ / R	2010/03/15	13.50	Put	Currency Future	557.0000	612.0000	9.874	0	0	0
12/08/2009	£ / R	2010/03/15	21.60	Call	Currency Future	35.0000	34.0000	(2.857)	0	0	0
12/08/2009	£ / R	2010/03/15	12.15	Call	Currency Future	1,989.0000	1,916.0000	(3.670)	0	0	0
12/08/2009	£ / R	2010/03/15	11.05	Call	Currency Future	3,016.0000	2,926.0000	(2.984)	0	0	0
12/08/2009	£ / R	2010/03/15	21.45	Put	Currency Future	7,482.0000	7,576.0000	1.256	0	0	0
12/08/2009	£ / R	2010/03/15	14.10	Put	Currency Future	890.0000	958.0000	7.640	0	0	0
12/08/2009	£ / R	2010/03/15	9.30	Put	Currency Future	12.0000	14.0000	16.667	0	0	0
12/08/2009	£ / R	2010/03/15	11.05	Put	Currency Future	61.0000	65.0000	6.557	0	0	0
12/08/2009	£ / R	2010/03/15	19.30	Call	Currency Future	92.0000	90.0000	(2.174)	0	0	0
12/08/2009	£ / R	2010/03/15	12.15	Put	Currency Future	133.0000	155.0000	16.541	0	0	0
12/08/2009	£ / R	2010/03/15	13.80	Call	Currency Future	919.0000	885.0000	(3.700)	0	0	0
12/08/2009	£ / R	2010/03/15	14.05	Put	Currency Future	859.0000	926.0000	7.800	0	0	0
12/08/2009	£ / R	2010/03/15	14.70	Put	Currency Future	1,300.0000	1,376.0000	5.846	0	0	0
12/08/2009	£ / R	2010/03/15	10.15	Call	Currency Future	3,892.0000	3,800.0000	(2.364)	0	0	0
12/08/2009	£ / R	2010/03/15	12.90	Call	Currency Future	1,415.0000	1,357.0000	(4.099)	0	0	11,630
12/08/2009	£ / R	2010/03/15	11.15	Put	Currency Future	64.0000	69.0000	7.813	0	0	0
12/08/2009	£ / R	2010/03/15	14.10	Call	Currency Future	796.0000	769.0000	(3.392)	0	0	0
12/08/2009	£ / R	2010/03/15	12.90	Put	Currency Future	310.0000	346.0000	11.613	0	0	0
12/08/2009	£ / R	2010/03/15	11.15	Call	Currency Future	2,920.0000	2,830.0000	(3.082)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	£ / R	2010/03/15	13.20	Call	Currency Future	1,226.0000	1,180.0000	(3.752)	0	0	0
12/08/2009	£ / R	2010/03/15	10.30	Call	Currency Future	3,745.0000	3,653.0000	(2.457)	0	0	0
12/08/2009	£ / R	2010/03/15	10.15	Put	Currency Future	37.0000	39.0000	5.405	0	0	0
12/08/2009	£ / R	2010/03/15	13.40	Call	Currency Future	1,115.0000	1,073.0000	(3.767)	0	0	0
12/08/2009	£ / R	2010/03/15	13.40	Put	Currency Future	509.0000	562.0000	10.413	0	0	0
12/08/2009	£ / R	2010/03/15	19.30	Put	Currency Future	5,386.0000	5,480.0000	1.745	0	0	0
12/08/2009	£ / R	2010/03/15	11.30	Call	Currency Future	2,776.0000	2,687.0000	(3.206)	0	0	0
12/08/2009	£ / R	2010/03/15	22.10	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
12/08/2009	£ / R	2010/03/15	14.30	Call	Currency Future	726.0000	702.0000	(3.306)	0	0	0
12/08/2009	£ / R	2010/03/15	18.05	Call	Currency Future	157.0000	153.0000	(2.548)	0	0	0
12/08/2009	£ / R	2010/03/15	14.30	Put	Currency Future	1,020.0000	1,091.0000	6.961	0	0	0
12/08/2009	£ / R	2010/03/15	18.05	Put	Currency Future	4,202.0000	4,292.0000	2.142	0	0	0
12/08/2009	£ / R	2010/03/15	9.65	Call	Currency Future	4,376.0000	4,285.0000	(2.080)	0	0	0
12/08/2009	£ / R	2010/03/15	10.30	Put	Currency Future	40.0000	42.0000	5.000	0	0	0
12/08/2009	£ / R	2010/03/15	16.05	Put	Currency Future	2,390.0000	2,475.0000	3.556	0	0	0
12/08/2009	£ / R	2010/03/15	13.45	Call	Currency Future	1,088.0000	1,047.0000	(3.768)	0	0	0
12/08/2009	£ / R	2010/03/15	17.65	Put	Currency Future	3,827.0000	3,918.0000	2.378	0	0	0
12/08/2009	£ / R	2010/03/15	13.90	Put	Currency Future	770.0000	833.0000	8.182	0	0	0
12/08/2009	£ / R	2010/03/15	12.30	Put	Currency Future	161.0000	185.0000	14.907	0	0	0
12/08/2009	£ / R	2010/03/15	20.05	Call	Currency Future	67.0000	66.0000	(1.493)	0	0	0
12/08/2009	£ / R	2010/03/15	13.45	Put	Currency Future	533.0000	587.0000	10.131	0	0	0
12/08/2009	£ / R	2010/03/15	14.15	Call	Currency Future	778.0000	752.0000	(3.342)	0	0	0
12/08/2009	£ / R	2010/03/15	21.30	Call	Currency Future	40.0000	39.0000	(2.500)	0	0	0
12/08/2009	£ / R	2010/03/15	12.30	Call	Currency Future	1,866.0000	1,796.0000	(3.751)	0	0	0
12/08/2009	£ / R	2010/03/15	22.05	Call	Currency Future	29.0000	28.0000	(3.448)	0	0	0
12/08/2009	£ / R	2010/03/15	11.30	Put	Currency Future	71.0000	76.0000	7.042	0	0	0
12/08/2009	£ / R	2010/03/15	22.05	Put	Currency Future	8,073.0000	8,167.0000	1.164	0	0	0
12/08/2009	£ / R	2010/03/15	9.65	Put	Currency Future	20.0000	24.0000	20.000	0	0	0
12/08/2009	£ / R	2010/03/15	21.30	Put	Currency Future	7,334.0000	7,428.0000	1.282	0	0	0
12/08/2009	£ / R	2010/03/15	20.05	Put	Currency Future	6,112.0000	6,206.0000	1.538	0	0	0
12/08/2009	£ / R	2010/03/15	16.65	Put	Currency Future	2,913.0000	3,001.0000	3.021	0	0	0
12/08/2009	£ / R	2010/03/15	10.55	Put	Currency Future	46.0000	48.0000	4.348	0	0	0
12/08/2009	£ / R	2010/03/15	14.15	Put	Currency Future	922.0000	991.0000	7.484	0	0	0
12/08/2009	£ / R	2010/03/15	21.50	Call	Currency Future	36.0000	36.0000	-	0	0	0
12/08/2009	£ / R	2010/03/15	10.65	Call	Currency Future	3,404.0000	3,312.0000	(2.703)	0	0	0
12/08/2009	£ / R	2010/03/15	9.55	Put	Currency Future	18.0000	21.0000	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
12/08/2009	£ / R	2010/03/15	13.90	Call	Currency Future	875.0000	844.0000	(3.543)	0	0	0
12/08/2009	£ / R	2010/03/15	21.50	Put	Currency Future	7,531.0000	7,625.0000	1.248	0	0	0
12/08/2009	£ / R	2010/03/15	9.90	Call	Currency Future	4,135.0000	4,045.0000	(2.177)	0	0	0
12/08/2009	£ / R	2010/03/15	13.05	Put	Currency Future	360.0000	405.0000	12.500	0	0	0
12/08/2009	£ / R	2010/03/15	11.65	Call	Currency Future	2,443.0000	2,357.0000	(3.520)	0	0	0
12/08/2009	£ / R	2010/03/15	9.55	Call	Currency Future	4,473.0000	4,381.0000	(2.057)	0	0	0
12/08/2009	£ / R	2010/03/15	12.05	Put	Currency Future	117.0000	137.0000	17.094	0	0	0
12/08/2009	£ / R	2010/03/15	13.60	Put	Currency Future	607.0000	664.0000	9.390	0	0	0
12/08/2009	£ / R	2010/03/15	15.65	Call	Currency Future	405.0000	394.0000	(2.716)	0	0	0
12/08/2009	£ / R	2010/03/15	10.55	Call	Currency Future	3,501.0000	3,409.0000	(2.628)	0	0	0
12/08/2009	£ / R	2010/03/15	14.85	Call	Currency Future	567.0000	550.0000	(2.998)	0	0	0
12/08/2009	£ / R	2010/03/15	19.50	Put	Currency Future	5,579.0000	5,673.0000	1.685	0	0	0
12/08/2009	£ / R	2010/03/15	12.20	Put	Currency Future	142.0000	165.0000	16.197	0	0	0
12/08/2009	£ / R	2010/03/15	15.65	Put	Currency Future	2,049.0000	2,134.0000	4.148	0	0	0
12/08/2009	£ / R	2010/03/15	14.00	Call	Currency Future	0.0000	806.0000	100.000	0	0	0
12/08/2009	£ / R	2010/03/15	17.85	Call	Currency Future	170.0000	166.0000	(2.353)	0	0	0
12/08/2009	£ / R	2010/03/15	10.20	Put	Currency Future	38.0000	40.0000	5.263	0	0	0
12/08/2009	£ / R	2010/03/15	10.90	Call	Currency Future	3,161.0000	3,070.0000	(2.879)	0	0	0
12/08/2009	£ / R	2010/03/15	16.65	Call	Currency Future	268.0000	262.0000	(2.239)	0	0	0
12/08/2009	£ / R	2010/03/15	14.00	Put	Currency Future	0.0000	895.0000	100.000	0	0	0
12/08/2009	£ / R	2010/03/15	16.95	Call	Currency Future	238.0000	232.0000	(2.521)	0	0	0
12/08/2009	£ / R	2010/03/15	19.50	Call	Currency Future	84.0000	83.0000	(1.190)	0	0	0
12/08/2009	£ / R	2010/03/15	15.20	Call	Currency Future	487.0000	474.0000	(2.669)	0	0	0
12/08/2009	£ / R	2010/03/15	9.90	Put	Currency Future	29.0000	34.0000	17.241	0	0	0
12/08/2009	£ / R	2010/03/15	13.05	Call	Currency Future	1,316.0000	1,266.0000	(3.799)	0	0	0
12/08/2009	£ / R	2010/03/15	10.65	Put	Currency Future	48.0000	51.0000	6.250	0	0	0
12/08/2009	£ / R	2010/03/15	15.95	Put	Currency Future	2,304.0000	2,389.0000	3.689	0	0	0
12/08/2009	£ / R	2010/03/15	11.20	Call	Currency Future	2,872.0000	2,782.0000	(3.134)	0	0	0
12/08/2009	£ / R	2010/03/15	13.70	Put	Currency Future	659.0000	718.0000	8.953	0	0	0
12/08/2009	£ / R	2010/03/15	21.90	Put	Currency Future	7,925.0000	8,019.0000	1.186	0	0	0
12/08/2009	£ / R	2010/03/15	15.95	Call	Currency Future	360.0000	350.0000	(2.778)	0	0	0
12/08/2009	£ / R	2010/03/15	12.20	Call	Currency Future	1,948.0000	1,875.0000	(3.747)	0	0	0
12/08/2009	£ / R	2010/03/15	16.95	Put	Currency Future	3,183.0000	3,272.0000	2.796	0	0	0
12/08/2009	£ / R	2010/03/15	10.20	Call	Currency Future	3,843.0000	3,751.0000	(2.394)	0	0	0
12/08/2009	£ / R	2010/03/15	17.95	Call	Currency Future	164.0000	160.0000	(2.439)	0	0	0
12/08/2009	£ / R	2010/03/15	11.20	Put	Currency Future	66.0000	71.0000	7.576	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
12/08/2009	£ / R	2010/03/15	22.10	Put	Currency Future	8,123.0000	8,216.0000	1.145	0	0	0
12/08/2009	£ / R	2010/03/15	17.95	Put	Currency Future	4,108.0000	4,199.0000	2.215	0	0	0
12/08/2009	£ / R	2010/03/15	9.20	Put	Currency Future	10.0000	12.0000	20.000	0	0	0
12/08/2009	£ / R	2010/03/15	21.90	Call	Currency Future	31.0000	30.0000	(3.226)	0	0	0
12/08/2009	£ / R	2010/03/15	10.85	Call	Currency Future	3,210.0000	3,118.0000	(2.866)	0	0	0
12/08/2009	£ / R	2010/03/15	19.90	Put	Currency Future	5,966.0000	6,060.0000	1.576	0	0	0
12/08/2009	£ / R	2010/03/15	9.85	Put	Currency Future	27.0000	32.0000	18.519	0	0	0
12/08/2009	£ / R	2010/03/15	21.35	Put	Currency Future	7,383.0000	7,477.0000	1.273	0	0	0
12/08/2009	£ / R	2010/03/15	19.90	Call	Currency Future	72.0000	71.0000	(1.389)	0	0	0
12/08/2009	£ / R	2010/03/15	9.85	Call	Currency Future	4,183.0000	4,093.0000	(2.152)	0	0	0
12/08/2009	£ / R	2010/03/15	21.35	Call	Currency Future	39.0000	38.0000	(2.564)	0	0	0
12/08/2009	£ / R	2010/03/15	14.95	Put	Currency Future	1,487.0000	1,566.0000	5.313	0	0	0
12/08/2009	£ / R	2010/03/15	9.20	Call	Currency Future	4,815.0000	4,723.0000	(1.911)	0	0	0
12/08/2009	£ / R	2010/03/15	10.90	Put	Currency Future	56.0000	59.0000	5.357	0	0	0
12/08/2009	£ / R	2010/03/15	17.85	Put	Currency Future	4,014.0000	4,105.0000	2.267	0	0	0
12/08/2009	£ / R	2010/03/15	19.35	Put	Currency Future	5,434.0000	5,528.0000	1.730	0	0	0
12/08/2009	£ / R	2010/03/15	11.90	Call	Currency Future	2,208.0000	2,124.0000	(3.804)	0	0	0
12/08/2009	£ / R	2010/03/15	14.95	Call	Currency Future	542.0000	527.0000	(2.768)	0	0	0
12/08/2009	£ / R	2010/03/15	10.05	Call	Currency Future	3,990.0000	3,898.0000	(2.306)	0	0	0
12/08/2009	£ / R	2010/03/15	12.95	Call	Currency Future	1,381.0000	1,326.0000	(3.983)	0	0	0
12/08/2009	£ / R	2010/03/15	14.90	Call	Currency Future	554.0000	538.0000	(2.888)	0	0	0
12/08/2009	£ / R	2010/03/15	12.05	Call	Currency Future	2,073.0000	1,998.0000	(3.618)	0	0	0
12/08/2009	£ / R	2010/03/15	9.40	Put	Currency Future	14.0000	16.0000	14.286	0	0	0
12/08/2009	£ / R	2010/03/15	16.90	Call	Currency Future	243.0000	237.0000	(2.469)	0	0	0
12/08/2009	£ / R	2010/03/15	10.40	Call	Currency Future	3,648.0000	3,555.0000	(2.549)	0	0	0
12/08/2009	£ / R	2010/03/15	10.35	Put	Currency Future	41.0000	43.0000	4.878	0	0	0
12/08/2009	£ / R	2010/03/15	16.90	Put	Currency Future	3,137.0000	3,226.0000	2.837	0	0	0
12/08/2009	£ / R	2010/03/15	10.05	Put	Currency Future	35.0000	37.0000	5.714	0	0	0
12/08/2009	£ / R	2010/03/15	13.30	Call	Currency Future	1,169.0000	1,125.0000	(3.764)	0	0	0
12/08/2009	£ / R	2010/03/15	10.40	Put	Currency Future	42.0000	45.0000	7.143	0	0	0
12/08/2009	£ / R	2010/03/15	19.85	Call	Currency Future	73.0000	72.0000	(1.370)	0	0	0
12/08/2009	£ / R	2010/03/15	17.20	Call	Currency Future	216.0000	211.0000	(2.315)	0	0	0
12/08/2009	£ / R	2010/03/15	15.90	Put	Currency Future	2,261.0000	2,347.0000	3.804	0	0	0
12/08/2009	£ / R	2010/03/15	14.65	Put	Currency Future	1,264.0000	1,340.0000	6.013	0	0	0
12/08/2009	£ / R	2010/03/15	11.40	Call	Currency Future	2,681.0000	2,592.0000	(3.320)	0	0	0
12/08/2009	£ / R	2010/03/15	9.95	Call	Currency Future	4,087.0000	3,996.0000	(2.227)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	£ / R	2010/03/15	19.20	Call	Currency Future	96.0000	94.0000	(2.083)	0	0	0
12/08/2009	£ / R	2010/03/15	14.90	Put	Currency Future	1,449.0000	1,527.0000	5.383	0	0	0
12/08/2009	£ / R	2010/03/15	12.65	Put	Currency Future	239.0000	271.0000	13.389	0	0	0
12/08/2009	£ / R	2010/03/15	13.30	Put	Currency Future	464.0000	514.0000	10.776	0	0	0
12/08/2009	£ / R	2010/03/15	11.40	Put	Currency Future	75.0000	81.0000	8.000	0	0	0
12/08/2009	£ / R	2010/03/15	21.85	Put	Currency Future	7,876.0000	7,970.0000	1.193	0	0	0
12/08/2009	£ / R	2010/03/15	9.95	Put	Currency Future	32.0000	35.0000	9.375	0	0	0
12/08/2009	£ / R	2010/03/15	15.35	Call	Currency Future	457.0000	445.0000	(2.626)	0	0	0
12/08/2009	£ / R	2010/03/15	15.90	Call	Currency Future	367.0000	358.0000	(2.452)	0	0	0
12/08/2009	£ / R	2010/03/15	14.65	Call	Currency Future	619.0000	600.0000	(3.069)	0	0	0
12/08/2009	£ / R	2010/03/15	9.40	Call	Currency Future	4,619.0000	4,527.0000	(1.992)	0	0	0
12/08/2009	£ / R	2010/03/15	21.85	Call	Currency Future	32.0000	31.0000	(3.125)	0	0	0
12/08/2009	£ / R	2010/03/15	10.95	Call	Currency Future	3,113.0000	3,021.0000	(2.955)	0	0	0
12/08/2009	£ / R	2010/03/15	12.35	Put	Currency Future	171.0000	196.0000	14.620	0	0	0
12/08/2009	£ / R	2010/03/15	17.90	Call	Currency Future	167.0000	163.0000	(2.395)	0	0	0
12/08/2009	£ / R	2010/03/15	11.65	Put	Currency Future	88.0000	96.0000	9.091	0	0	0
12/08/2009	£ / R	2010/03/15	12.40	Put	Currency Future	181.0000	207.0000	14.365	0	0	0
12/08/2009	£ / R	2010/03/15	19.85	Put	Currency Future	5,918.0000	6,012.0000	1.588	0	0	0
12/08/2009	£ / R	2010/03/15	11.95	Put	Currency Future	106.0000	121.0000	14.151	0	0	0
12/08/2009	£ / R	2010/03/15	12.35	Call	Currency Future	1,826.0000	1,757.0000	(3.779)	0	0	0
12/08/2009	£ / R	2010/03/15	11.90	Put	Currency Future	103.0000	113.0000	9.709	0	0	0
12/08/2009	£ / R	2010/03/15	12.65	Call	Currency Future	1,595.0000	1,531.0000	(4.013)	0	0	0
12/08/2009	£ / R	2010/03/15	14.80	Call	Currency Future	579.0000	562.0000	(2.936)	0	0	0
12/08/2009	£ / R	2010/03/15	12.40	Call	Currency Future	1,786.0000	1,718.0000	(3.807)	0	0	0
12/08/2009	£ / R	2010/03/15	11.95	Call	Currency Future	2,162.0000	2,081.0000	(3.747)	0	0	0
12/08/2009	£ / R	2010/03/15	11.35	Put	Currency Future	73.0000	79.0000	8.219	0	0	0
12/08/2009	£ / R	2010/03/15	17.65	Call	Currency Future	182.0000	179.0000	(1.648)	0	0	0
12/08/2009	£ / R	2010/03/15	16.80	Call	Currency Future	253.0000	247.0000	(2.372)	0	0	0
12/08/2009	£ / R	2010/03/15	15.40	Call	Currency Future	448.0000	436.0000	(2.679)	0	0	0
12/08/2009	£ / R	2010/03/15	10.95	Put	Currency Future	57.0000	61.0000	7.018	0	0	0
12/08/2009	£ / R	2010/03/15	11.35	Call	Currency Future	2,728.0000	2,639.0000	(3.262)	0	0	0
12/08/2009	£ / R	2010/03/15	13.70	Call	Currency Future	965.0000	929.0000	(3.731)	0	0	0
12/08/2009	£ / R	2010/03/15	12.55	Call	Currency Future	1,670.0000	1,605.0000	(3.892)	0	0	0
12/08/2009	£ / R	2010/03/15	15.35	Put	Currency Future	1,802.0000	1,884.0000	4.550	0	0	0
12/08/2009	£ / R	2010/03/15	17.90	Put	Currency Future	4,061.0000	4,153.0000	2.265	0	0	0
12/08/2009	£ / R	2010/03/15	16.75	Call	Currency Future	258.0000	252.0000	(2.326)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	£ / R 2010/03/15	17.35	Call	Currency Future	204.0000	199.0000	(2.451)	0	0	0
12/08/2009	£ / R 2010/03/15	17.75	Put	Currency Future	3,920.0000	4,011.0000	2.321	0	0	0
12/08/2009	£ / R 2010/03/15	17.35	Put	Currency Future	3,548.0000	3,639.0000	2.565	0	0	0
12/08/2009	£ / R 2010/03/15	16.80	Put	Currency Future	3,047.0000	3,136.0000	2.921	0	0	0
12/08/2009	£ / R 2010/03/15	9.75	Put	Currency Future	24.0000	28.0000	16.667	0	0	0
12/08/2009	£ / R 2010/03/15	11.55	Call	Currency Future	2,538.0000	2,450.0000	(3.467)	0	0	0
12/08/2009	£ / R 2010/03/15	19.35	Call	Currency Future	90.0000	89.0000	(1.111)	0	0	0
12/08/2009	£ / R 2010/03/15	17.80	Call	Currency Future	173.0000	169.0000	(2.312)	0	0	0
12/08/2009	£ / R 2010/03/15	9.75	Call	Currency Future	4,279.0000	4,188.0000	(2.127)	0	0	0
12/08/2009	£ / R 2010/03/15	19.20	Put	Currency Future	5,290.0000	5,383.0000	1.758	0	0	0
12/08/2009	£ / R 2010/03/15	15.80	Put	Currency Future	2,176.0000	2,261.0000	3.906	0	0	0
12/08/2009	£ / R 2010/03/15	17.55	Put	Currency Future	3,734.0000	3,824.0000	2.410	0	0	0
12/08/2009	£ / R 2010/03/15	21.20	Call	Currency Future	41.0000	40.0000	(2.439)	0	0	0
12/08/2009	£ / R 2010/03/15	15.80	Call	Currency Future	381.0000	372.0000	(2.362)	0	0	0
12/08/2009	£ / R 2010/03/15	17.55	Call	Currency Future	189.0000	185.0000	(2.116)	0	0	0
12/08/2009	£ / R 2010/03/15	15.20	Put	Currency Future	1,682.0000	1,763.0000	4.816	0	0	0
12/08/2009	£ / R 2010/03/15	14.80	Put	Currency Future	1,374.0000	1,451.0000	5.604	0	0	0
12/08/2009	£ / R 2010/03/15	17.75	Call	Currency Future	176.0000	172.0000	(2.273)	0	0	0
12/08/2009	£ / R 2010/03/15	21.20	Put	Currency Future	7,236.0000	7,330.0000	1.299	0	0	0
12/08/2009	£ / R 2010/03/15	9.80	Put	Currency Future	26.0000	30.0000	15.385	0	0	0
12/08/2009	£ / R 2010/03/15	16.75	Put	Currency Future	3,002.0000	3,091.0000	2.965	0	0	0
12/08/2009	£ / R 2010/03/15	9.35	Put	Currency Future	13.0000	15.0000	15.385	0	0	0
12/08/2009	£ / R 2010/03/15	11.80	Call	Currency Future	2,302.0000	2,217.0000	(3.692)	0	0	0
12/08/2009	£ / R 2010/03/15	10.75	Call	Currency Future	3,307.0000	3,215.0000	(2.782)	0	0	0
12/08/2009	£ / R 2010/03/15	10.35	Call	Currency Future	3,697.0000	3,604.0000	(2.516)	0	0	0
12/08/2009	£ / R 2010/03/15	17.80	Put	Currency Future	3,967.0000	4,058.0000	2.294	0	0	0
12/08/2009	£ / R 2010/03/15	10.75	Put	Currency Future	51.0000	54.0000	5.882	0	0	0
12/08/2009	£ / R 2010/03/15	9.35	Call	Currency Future	4,668.0000	4,576.0000	(1.971)	0	0	0
12/08/2009	£ / R 2010/03/15	11.80	Put	Currency Future	97.0000	106.0000	9.278	0	0	0
12/08/2009	£ / R 2010/03/15	14.75	Put	Currency Future	1,337.0000	1,414.0000	5.759	0	0	0
12/08/2009	£ / R 2010/03/15	17.20	Put	Currency Future	3,410.0000	3,500.0000	2.639	0	0	0
12/08/2009	£ / R 2010/03/15	12.80	Put	Currency Future	280.0000	315.0000	12.500	0	0	0
12/08/2009	£ / R 2010/03/15	14.75	Call	Currency Future	592.0000	574.0000	(3.041)	0	0	0
12/08/2009	£ / R 2010/03/15	11.55	Put	Currency Future	83.0000	90.0000	8.434	0	0	0
12/08/2009	£ / R 2010/03/15	12.80	Call	Currency Future	1,486.0000	1,425.0000	(4.105)	0	0	0
12/08/2009	£ / R 2010/03/15	16.55	Put	Currency Future	2,824.0000	2,912.0000	3.116	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	£ / R	2010/03/15	10.80	Put	Currency Future	53.0000	56.0000	5.660	0	0	0
12/08/2009	£ / R	2010/03/15	12.75	Put	Currency Future	266.0000	299.0000	12.406	0	0	0
12/08/2009	£ / R	2010/03/15	10.80	Call	Currency Future	3,258.0000	3,166.0000	(2.824)	0	0	0
12/08/2009	£ / R	2010/03/15	11.75	Put	Currency Future	94.0000	102.0000	8.511	0	0	0
12/08/2009	£ / R	2010/03/15	21.65	Put	Currency Future	7,679.0000	7,773.0000	1.224	0	0	0
12/08/2009	£ / R	2010/03/15	11.75	Call	Currency Future	2,349.0000	2,263.0000	(3.661)	0	0	0
12/08/2009	£ / R	2010/03/15	12.75	Call	Currency Future	1,522.0000	1,460.0000	(4.074)	0	0	0
12/08/2009	£ / R	2010/03/15	9.80	Call	Currency Future	4,231.0000	4,140.0000	(2.151)	0	0	0
12/08/2009	£ / R	2010/03/15	15.75	Call	Currency Future	389.0000	379.0000	(2.571)	0	0	0
12/08/2009	£ / R	2010/03/15	12.95	Put	Currency Future	325.0000	365.0000	12.308	0	0	0
12/08/2009	£ / R	2010/03/15	15.75	Put	Currency Future	2,133.0000	2,218.0000	3.985	0	0	0
12/08/2009	£ / R	2010/03/15	11.85	Call	Currency Future	2,255.0000	2,170.0000	(3.769)	0	0	0
12/08/2009	£ / R	2010/03/15	15.55	Call	Currency Future	421.0000	410.0000	(2.613)	0	0	0
12/08/2009	£ / R	2010/03/15	10.85	Put	Currency Future	54.0000	57.0000	5.556	0	0	0
12/08/2009	£ / R	2010/03/15	15.55	Put	Currency Future	1,966.0000	2,050.0000	4.273	0	0	0
12/08/2009	£ / R	2010/03/15	14.55	Put	Currency Future	1,192.0000	1,267.0000	6.292	0	0	0
12/08/2009	£ / R	2010/03/15	21.65	Call	Currency Future	34.0000	34.0000	-	0	0	0
12/08/2009	£ / R	2010/03/15	11.85	Put	Currency Future	100.0000	109.0000	9.000	0	0	0
12/08/2009	£ / R	2010/03/15	14.55	Call	Currency Future	648.0000	628.0000	(3.086)	0	0	0
12/08/2009	£ / R	2010/03/15	19.65	Call	Currency Future	79.0000	78.0000	(1.266)	0	0	0
12/08/2009	£ / R	2010/03/15	12.85	Call	Currency Future	1,450.0000	1,391.0000	(4.069)	0	0	0
12/08/2009	£ / R	2010/03/15	16.55	Call	Currency Future	280.0000	273.0000	(2.500)	0	0	0
12/08/2009	£ / R	2010/03/15	14.85	Put	Currency Future	1,411.0000	1,489.0000	5.528	0	0	0
12/08/2009	£ / R	2010/03/15	12.55	Put	Currency Future	215.0000	244.0000	13.488	0	0	0
12/08/2009	£ / R	2010/03/15	15.40	Put	Currency Future	1,842.0000	1,925.0000	4.506	0	0	0
12/08/2009	£ / R	2010/03/15	17.40	Call	Currency Future	200.0000	196.0000	(2.000)	0	0	0
12/08/2009	£ / R	2010/03/15	17.40	Put	Currency Future	3,595.0000	3,685.0000	2.503	0	0	0
12/08/2009	£ / R	2010/03/15	21.40	Call	Currency Future	38.0000	37.0000	(2.632)	0	0	0
12/08/2009	£ / R	2010/03/15	19.40	Put	Currency Future	5,483.0000	5,576.0000	1.696	0	0	0
12/08/2009	£ / R	2010/03/15	19.40	Call	Currency Future	88.0000	87.0000	(1.136)	0	0	0
12/08/2009	£ / R	2010/03/15	21.40	Put	Currency Future	7,432.0000	7,526.0000	1.265	0	0	0
12/08/2009	£ / R	2010/03/15	12.85	Put	Currency Future	295.0000	330.0000	11.864	0	0	0
12/08/2009	£ / R	2010/03/15	15.85	Put	Currency Future	2,218.0000	2,304.0000	3.877	0	0	0
12/08/2009	£ / R	2010/03/15	15.85	Call	Currency Future	374.0000	365.0000	(2.406)	0	0	0
12/08/2009	£ / R	2010/03/15	16.85	Put	Currency Future	3,092.0000	3,181.0000	2.878	0	0	0
12/08/2009	£ / R	2010/03/15	16.85	Call	Currency Future	248.0000	242.0000	(2.419)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	£ / R 2010/03/15	19.65	Put	Currency Future	5,724.0000	5,818.0000	1.642	0	0	0
12/08/2009	£ / R 2010/03/15	17.60	Call	Currency Future	186.0000	182.0000	(2.151)	0	0	0
12/08/2009	£ / R 2010/03/15	12.60	Put	Currency Future	227.0000	257.0000	13.216	0	0	0
12/08/2009	£ / R 2010/03/15	12.60	Call	Currency Future	1,632.0000	1,568.0000	(3.922)	0	0	0
12/08/2009	£ / R 2010/03/15	17.70	Call	Currency Future	179.0000	175.0000	(2.235)	0	0	0
12/08/2009	£ / R 2010/03/15	14.60	Put	Currency Future	1,228.0000	1,303.0000	6.107	0	0	0
12/08/2009	£ / R 2010/03/15	15.60	Call	Currency Future	413.0000	402.0000	(2.663)	0	0	0
12/08/2009	£ / R 2010/03/15	17.60	Put	Currency Future	3,780.0000	3,871.0000	2.407	0	0	0
12/08/2009	£ / R 2010/03/15	16.60	Put	Currency Future	2,869.0000	2,956.0000	3.032	0	0	0
12/08/2009	£ / R 2010/03/15	16.60	Call	Currency Future	274.0000	267.0000	(2.555)	0	0	0
12/08/2009	£ / R 2010/03/15	15.60	Put	Currency Future	2,007.0000	2,092.0000	4.235	0	0	0
12/08/2009	£ / R 2010/03/15	11.70	Call	Currency Future	2,396.0000	2,310.0000	(3.589)	0	0	0
12/08/2009	£ / R 2010/03/15	10.70	Put	Currency Future	50.0000	53.0000	6.000	0	0	0
12/08/2009	£ / R 2010/03/15	10.70	Call	Currency Future	3,355.0000	3,263.0000	(2.742)	0	0	0
12/08/2009	£ / R 2010/03/15	11.70	Put	Currency Future	91.0000	99.0000	8.791	0	0	0
12/08/2009	£ / R 2010/03/15	9.70	Put	Currency Future	22.0000	26.0000	18.182	0	0	0
12/08/2009	£ / R 2010/03/15	12.70	Call	Currency Future	1,558.0000	1,496.0000	(3.979)	0	0	0
12/08/2009	£ / R 2010/03/15	15.70	Call	Currency Future	397.0000	387.0000	(2.519)	0	0	0
12/08/2009	£ / R 2010/03/15	16.70	Put	Currency Future	2,958.0000	3,046.0000	2.975	0	0	0
12/08/2009	£ / R 2010/03/15	16.70	Call	Currency Future	263.0000	257.0000	(2.281)	0	0	0
12/08/2009	£ / R 2010/03/15	15.70	Put	Currency Future	2,091.0000	2,176.0000	4.065	0	0	0
12/08/2009	£ / R 2010/03/15	12.70	Put	Currency Future	252.0000	285.0000	13.095	0	0	0
12/08/2009	£ / R 2010/03/15	9.70	Call	Currency Future	4,328.0000	4,236.0000	(2.126)	0	0	0
12/08/2009	£ / R 2010/03/15	11.60	Put	Currency Future	85.0000	93.0000	9.412	0	0	0
12/08/2009	£ / R 2010/03/15	11.60	Call	Currency Future	2,491.0000	2,403.0000	(3.533)	0	0	0
12/08/2009	£ / R 2010/03/15	14.60	Call	Currency Future	633.0000	614.0000	(3.002)	0	0	0
12/08/2009	£ / R 2010/03/15	10.60	Call	Currency Future	3,453.0000	3,361.0000	(2.664)	0	0	0
12/08/2009	£ / R 2010/03/15	14.50	Call	Currency Future	662.0000	642.0000	(3.021)	0	0	0
12/08/2009	£ / R 2010/03/15	14.50	Put	Currency Future	1,157.0000	1,231.0000	6.396	0	0	0
12/08/2009	£ / R 2010/03/15	15.50	Call	Currency Future	430.0000	419.0000	(2.558)	0	0	0
12/08/2009	£ / R 2010/03/15	15.50	Put	Currency Future	1,924.0000	2,008.0000	4.366	0	0	0
12/08/2009	£ / R 2010/03/15	16.50	Call	Currency Future	286.0000	278.0000	(2.797)	0	0	0
12/08/2009	£ / R 2010/03/15	12.50	Put	Currency Future	203.0000	231.0000	13.793	0	0	0
12/08/2009	£ / R 2010/03/15	17.50	Call	Currency Future	193.0000	189.0000	(2.073)	0	0	0
12/08/2009	£ / R 2010/03/15	16.50	Put	Currency Future	2,780.0000	2,867.0000	3.129	0	0	0
12/08/2009	£ / R 2010/03/15	17.50	Put	Currency Future	3,687.0000	3,778.0000	2.468	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	£ / R	2010/03/15	12.50	Call	Currency Future	1,708.0000	1,642.0000	(3.864)	0	0	0
12/08/2009	£ / R	2010/03/15	11.50	Call	Currency Future	2,585.0000	2,498.0000	(3.366)	0	0	0
12/08/2009	£ / R	2010/03/15	9.50	Call	Currency Future	4,522.0000	4,430.0000	(2.034)	0	0	0
12/08/2009	£ / R	2010/03/15	9.50	Put	Currency Future	16.0000	19.0000	18.750	0	0	0
12/08/2009	£ / R	2010/03/15	11.50	Put	Currency Future	80.0000	87.0000	8.750	0	0	0
12/08/2009	£ / R	2010/03/15	10.50	Put	Currency Future	45.0000	47.0000	4.444	0	0	0
12/08/2009	£ / R	2010/03/15	10.50	Call	Currency Future	3,550.0000	3,458.0000	(2.592)	0	0	0
12/08/2009	£ / R	2010/03/15	10.60	Put	Currency Future	47.0000	50.0000	6.383	0	0	0
12/08/2009	£ / R	2010/03/15	17.70	Put	Currency Future	3,873.0000	3,965.0000	2.375	0	0	0
12/08/2009	£ / R	2010/03/15	9.60	Put	Currency Future	19.0000	22.0000	15.789	0	0	0
12/08/2009	£ / R	2010/03/15	9.60	Call	Currency Future	4,424.0000	4,333.0000	(2.057)	0	0	0
12/08/2009	£ / R	2010/06/14			Currency Future	14.2243	14.1321	(0.648)	0.0000	0.0000	0
12/08/2009	£ / R	2010/06/14	18.50	Put	Currency Future	4,523.0000	4,610.0000	1.924	0	0	0
12/08/2009	£ / R	2010/06/14	13.45	Call	Currency Future	1,364.0000	1,322.0000	(3.079)	0	0	0
12/08/2009	£ / R	2010/06/14	12.85	Put	Currency Future	362.0000	396.0000	9.392	0	0	0
12/08/2009	£ / R	2010/06/14	11.50	Call	Currency Future	2,829.0000	2,746.0000	(2.934)	0	0	0
12/08/2009	£ / R	2010/06/14	10.20	Call	Currency Future	4,077.0000	3,987.0000	(2.208)	0	0	0
12/08/2009	£ / R	2010/06/14	9.40	Call	Currency Future	4,842.0000	4,752.0000	(1.859)	0	0	0
12/08/2009	£ / R	2010/06/14	10.70	Call	Currency Future	3,588.0000	3,498.0000	(2.508)	0	0	0
12/08/2009	£ / R	2010/06/14	13.45	Put	Currency Future	590.0000	640.0000	8.475	0	0	0
12/08/2009	£ / R	2010/06/14	12.85	Call	Currency Future	1,736.0000	1,678.0000	(3.341)	0	0	0
12/08/2009	£ / R	2010/06/14	15.95	Put	Currency Future	2,278.0000	2,359.0000	3.556	0	0	0
12/08/2009	£ / R	2010/06/14	22.25	Put	Currency Future	8,106.0000	8,197.0000	1.123	0	0	0
12/08/2009	£ / R	2010/06/14	13.55	Put	Currency Future	638.0000	690.0000	8.150	0	0	0
12/08/2009	£ / R	2010/06/14	19.75	Put	Currency Future	5,697.0000	5,786.0000	1.562	0	0	0
12/08/2009	£ / R	2010/06/14	10.50	Put	Currency Future	59.0000	61.0000	3.390	0	0	0
12/08/2009	£ / R	2010/06/14	10.20	Put	Currency Future	53.0000	55.0000	3.774	0	0	0
12/08/2009	£ / R	2010/06/14	7.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	£ / R	2010/06/14	13.95	Put	Currency Future	851.0000	910.0000	6.933	0	0	0
12/08/2009	£ / R	2010/06/14	12.70	Call	Currency Future	1,843.0000	1,782.0000	(3.310)	0	0	0
12/08/2009	£ / R	2010/06/14	17.50	Call	Currency Future	334.0000	327.0000	(2.096)	0	0	12,265
12/08/2009	£ / R	2010/06/14	12.80	Put	Currency Future	347.0000	380.0000	9.510	0	0	0
12/08/2009	£ / R	2010/06/14	17.95	Call	Currency Future	292.0000	286.0000	(2.055)	0	0	0
12/08/2009	£ / R	2010/06/14	13.55	Call	Currency Future	1,313.0000	1,272.0000	(3.123)	0	0	0
12/08/2009	£ / R	2010/06/14	21.75	Call	Currency Future	94.0000	92.0000	(2.128)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	£ / R	2010/06/14	14.50	Call	Currency Future	915.0000	890.0000	(2.732)	0	0	0
12/08/2009	£ / R	2010/06/14	9.40	Put	Currency Future	18.0000	20.0000	11.111	0	0	0
12/08/2009	£ / R	2010/06/14	15.20	Put	Currency Future	1,687.0000	1,761.0000	4.386	0	0	0
12/08/2009	£ / R	2010/06/14	13.40	Call	Currency Future	1,391.0000	1,347.0000	(3.163)	0	0	12,265
12/08/2009	£ / R	2010/06/14	12.80	Call	Currency Future	1,771.0000	1,712.0000	(3.331)	0	0	0
12/08/2009	£ / R	2010/06/14	17.95	Put	Currency Future	4,017.0000	4,104.0000	2.166	0	0	0
12/08/2009	£ / R	2010/06/14	21.75	Put	Currency Future	7,619.0000	7,710.0000	1.194	0	0	0
12/08/2009	£ / R	2010/06/14	12.50	Call	Currency Future	1,990.0000	1,926.0000	(3.216)	0	0	0
12/08/2009	£ / R	2010/06/14	22.20	Call	Currency Future	82.0000	80.0000	(2.439)	0	0	0
12/08/2009	£ / R	2010/06/14	13.95	Call	Currency Future	1,125.0000	1,092.0000	(2.933)	0	0	0
12/08/2009	£ / R	2010/06/14	12.70	Put	Currency Future	318.0000	350.0000	10.063	0	0	0
12/08/2009	£ / R	2010/06/14	13.30	Put	Currency Future	521.0000	568.0000	9.021	0	0	0
12/08/2009	£ / R	2010/06/14	19.95	Call	Currency Future	162.0000	159.0000	(1.852)	0	0	0
12/08/2009	£ / R	2010/06/14	11.50	Put	Currency Future	105.0000	114.0000	8.571	0	0	0
12/08/2009	£ / R	2010/06/14	10.70	Put	Currency Future	64.0000	66.0000	3.125	0	0	0
12/08/2009	£ / R	2010/06/14	15.30	Call	Currency Future	687.0000	670.0000	(2.475)	0	0	0
12/08/2009	£ / R	2010/06/14	15.95	Call	Currency Future	553.0000	541.0000	(2.170)	0	0	0
12/08/2009	£ / R	2010/06/14	22.25	Call	Currency Future	80.0000	79.0000	(1.250)	0	0	0
12/08/2009	£ / R	2010/06/14	12.50	Put	Currency Future	266.0000	294.0000	10.526	0	0	0
12/08/2009	£ / R	2010/06/14	7.90	Call	Currency Future	6,326.0000	6,233.0000	(1.470)	0	0	0
12/08/2009	£ / R	2010/06/14	15.20	Call	Currency Future	711.0000	694.0000	(2.391)	0	0	0
12/08/2009	£ / R	2010/06/14	16.30	Call	Currency Future	493.0000	482.0000	(2.231)	0	0	0
12/08/2009	£ / R	2010/06/14	11.95	Put	Currency Future	160.0000	176.0000	10.000	0	0	0
12/08/2009	£ / R	2010/06/14	11.20	Call	Currency Future	3,102.0000	3,015.0000	(2.805)	0	0	0
12/08/2009	£ / R	2010/06/14	11.70	Put	Currency Future	127.0000	139.0000	9.449	0	0	0
12/08/2009	£ / R	2010/06/14	12.30	Put	Currency Future	220.0000	244.0000	10.909	0	0	0
12/08/2009	£ / R	2010/06/14	12.95	Put	Currency Future	393.0000	429.0000	9.160	0	0	0
12/08/2009	£ / R	2010/06/14	13.75	Put	Currency Future	741.0000	797.0000	7.557	0	0	0
12/08/2009	£ / R	2010/06/14	16.50	Put	Currency Future	2,737.0000	2,819.0000	2.996	0	0	0
12/08/2009	£ / R	2010/06/14	11.20	Put	Currency Future	77.0000	83.0000	7.792	0	0	0
12/08/2009	£ / R	2010/06/14	11.70	Call	Currency Future	2,651.0000	2,571.0000	(3.018)	0	0	0
12/08/2009	£ / R	2010/06/14	18.30	Put	Currency Future	4,339.0000	4,426.0000	2.005	0	0	0
12/08/2009	£ / R	2010/06/14	10.95	Put	Currency Future	70.0000	73.0000	4.286	0	0	0
12/08/2009	£ / R	2010/06/14	15.50	Call	Currency Future	641.0000	626.0000	(2.340)	0	0	0
12/08/2009	£ / R	2010/06/14	12.20	Call	Currency Future	2,224.0000	2,154.0000	(3.147)	0	0	0
12/08/2009	£ / R	2010/06/14	12.00	Call	Currency Future	2,392.0000	2,317.0000	(3.135)	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
12/08/2009	£ / R	2010/06/14	18.30	Call	Currency Future	263.0000	258.0000	(1.901)	0	0	0
12/08/2009	£ / R	2010/06/14	11.95	Call	Currency Future	2,434.0000	2,358.0000	(3.122)	0	0	0
12/08/2009	£ / R	2010/06/14	12.20	Put	Currency Future	200.0000	222.0000	11.000	0	0	0
12/08/2009	£ / R	2010/06/14	12.00	Put	Currency Future	167.0000	184.0000	10.180	0	0	0
12/08/2009	£ / R	2010/06/14	17.50	Put	Currency Future	3,610.0000	3,695.0000	2.355	0	0	0
12/08/2009	£ / R	2010/06/14	17.30	Put	Currency Future	3,431.0000	3,516.0000	2.477	0	0	0
12/08/2009	£ / R	2010/06/14	19.95	Put	Currency Future	5,888.0000	5,977.0000	1.512	0	0	0
12/08/2009	£ / R	2010/06/14	8.60	Call	Currency Future	5,629.0000	5,538.0000	(1.617)	0	0	0
12/08/2009	£ / R	2010/06/14	13.95	Call	Currency Future	1,125.0000	1,092.0000	(2.933)	0	0	0
12/08/2009	£ / R	2010/06/14	11.00	Call	Currency Future	3,296.0000	3,206.0000	(2.731)	0	0	0
12/08/2009	£ / R	2010/06/14	13.40	Put	Currency Future	566.0000	615.0000	8.657	0	0	0
12/08/2009	£ / R	2010/06/14	17.30	Call	Currency Future	355.0000	348.0000	(1.972)	0	0	0
12/08/2009	£ / R	2010/06/14	21.95	Call	Currency Future	88.0000	87.0000	(1.136)	0	0	0
12/08/2009	£ / R	2010/06/14	8.60	Put	Currency Future	5.0000	5.0000	-	0	0	0
12/08/2009	£ / R	2010/06/14	20.20	Call	Currency Future	151.0000	149.0000	(1.325)	0	0	0
12/08/2009	£ / R	2010/06/14	13.00	Call	Currency Future	1,633.0000	1,579.0000	(3.307)	0	0	0
12/08/2009	£ / R	2010/06/14	16.30	Put	Currency Future	2,569.0000	2,650.0000	3.153	0	0	0
12/08/2009	£ / R	2010/06/14	21.95	Put	Currency Future	7,814.0000	7,905.0000	1.165	0	0	0
12/08/2009	£ / R	2010/06/14	14.50	Put	Currency Future	1,190.0000	1,258.0000	5.714	0	0	0
12/08/2009	£ / R	2010/06/14	10.10	Call	Currency Future	4,171.0000	4,083.0000	(2.110)	0	0	0
12/08/2009	£ / R	2010/06/14	20.20	Put	Currency Future	6,127.0000	6,216.0000	1.453	0	0	0
12/08/2009	£ / R	2010/06/14	21.65	Put	Currency Future	7,522.0000	7,613.0000	1.210	0	0	0
12/08/2009	£ / R	2010/06/14	17.80	Put	Currency Future	3,881.0000	3,967.0000	2.216	0	0	0
12/08/2009	£ / R	2010/06/14	13.00	Put	Currency Future	409.0000	446.0000	9.046	0	0	0
12/08/2009	£ / R	2010/06/14	13.85	Call	Currency Future	1,169.0000	1,135.0000	(2.908)	0	0	0
12/08/2009	£ / R	2010/06/14	15.30	Put	Currency Future	1,762.0000	1,838.0000	4.313	0	0	0
12/08/2009	£ / R	2010/06/14	13.75	Call	Currency Future	1,215.0000	1,179.0000	(2.963)	0	0	0
12/08/2009	£ / R	2010/06/14	12.40	Put	Currency Future	242.0000	268.0000	10.744	0	0	0
12/08/2009	£ / R	2010/06/14	19.10	Call	Currency Future	206.0000	202.0000	(1.942)	0	0	0
12/08/2009	£ / R	2010/06/14	22.20	Put	Currency Future	8,058.0000	8,148.0000	1.117	0	0	0
12/08/2009	£ / R	2010/06/14	16.05	Call	Currency Future	535.0000	524.0000	(2.056)	0	0	0
12/08/2009	£ / R	2010/06/14	13.95	Put	Currency Future	851.0000	910.0000	6.933	0	0	0
12/08/2009	£ / R	2010/06/14	10.00	Put	Currency Future	41.0000	45.0000	9.756	0	0	0
12/08/2009	£ / R	2010/06/14	12.30	Call	Currency Future	2,145.0000	2,076.0000	(3.217)	0	0	0
12/08/2009	£ / R	2010/06/14	10.50	Call	Currency Future	3,783.0000	3,693.0000	(2.379)	0	0	0
12/08/2009	£ / R	2010/06/14	17.60	Put	Currency Future	3,699.0000	3,785.0000	2.325	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	£ / R	2010/06/14	16.05	Put	Currency Future	2,361.0000	2,442.0000	3.431	0	0	0
12/08/2009	£ / R	2010/06/14	15.80	Call	Currency Future	580.0000	567.0000	(2.241)	0	0	0
12/08/2009	£ / R	2010/06/14	14.00	Call	Currency Future	1,104.0000	1,072.0000	(2.899)	0	0	0
12/08/2009	£ / R	2010/06/14	11.00	Put	Currency Future	72.0000	74.0000	2.778	0	0	0
12/08/2009	£ / R	2010/06/14	13.85	Put	Currency Future	795.0000	852.0000	7.170	0	0	0
12/08/2009	£ / R	2010/06/14	13.30	Call	Currency Future	1,445.0000	1,400.0000	(3.114)	0	0	0
12/08/2009	£ / R	2010/06/14	19.75	Call	Currency Future	171.0000	168.0000	(1.754)	0	0	0
12/08/2009	£ / R	2010/06/14	15.40	Call	Currency Future	664.0000	648.0000	(2.410)	0	0	0
12/08/2009	£ / R	2010/06/14	19.10	Put	Currency Future	5,082.0000	5,170.0000	1.732	0	0	0
12/08/2009	£ / R	2010/06/14	17.05	Call	Currency Future	385.0000	377.0000	(2.078)	0	0	0
12/08/2009	£ / R	2010/06/14	15.80	Put	Currency Future	2,156.0000	2,235.0000	3.664	0	0	0
12/08/2009	£ / R	2010/06/14	20.35	Put	Currency Future	6,270.0000	6,360.0000	1.435	0	0	0
12/08/2009	£ / R	2010/06/14	18.50	Call	Currency Future	247.0000	242.0000	(2.024)	0	0	0
12/08/2009	£ / R	2010/06/14	16.35	Call	Currency Future	485.0000	474.0000	(2.268)	0	0	0
12/08/2009	£ / R	2010/06/14	19.45	Put	Currency Future	5,412.0000	5,501.0000	1.644	0	0	0
12/08/2009	£ / R	2010/06/14	13.70	Call	Currency Future	1,239.0000	1,201.0000	(3.067)	0	0	0
12/08/2009	£ / R	2010/06/14	15.50	Put	Currency Future	1,917.0000	1,994.0000	4.017	0	0	0
12/08/2009	£ / R	2010/06/14	20.60	Put	Currency Future	6,509.0000	6,599.0000	1.383	0	0	0
12/08/2009	£ / R	2010/06/14	17.05	Put	Currency Future	3,210.0000	3,295.0000	2.648	0	0	0
12/08/2009	£ / R	2010/06/14	21.80	Put	Currency Future	7,668.0000	7,759.0000	1.187	0	0	0
12/08/2009	£ / R	2010/06/14	10.00	Call	Currency Future	4,265.0000	4,177.0000	(2.063)	0	0	0
12/08/2009	£ / R	2010/06/14	17.35	Put	Currency Future	3,475.0000	3,561.0000	2.475	0	0	0
12/08/2009	£ / R	2010/06/14	21.45	Call	Currency Future	102.0000	101.0000	(0.980)	0	0	0
12/08/2009	£ / R	2010/06/14	13.60	Call	Currency Future	1,288.0000	1,248.0000	(3.106)	0	0	0
12/08/2009	£ / R	2010/06/14	16.50	Call	Currency Future	461.0000	451.0000	(2.169)	0	0	0
12/08/2009	£ / R	2010/06/14	20.60	Call	Currency Future	133.0000	131.0000	(1.504)	0	0	0
12/08/2009	£ / R	2010/06/14	13.20	Call	Currency Future	1,502.0000	1,455.0000	(3.129)	0	0	0
12/08/2009	£ / R	2010/06/14	10.65	Call	Currency Future	3,637.0000	3,547.0000	(2.475)	0	0	0
12/08/2009	£ / R	2010/06/14	18.05	Call	Currency Future	283.0000	278.0000	(1.767)	0	0	0
12/08/2009	£ / R	2010/06/14	13.70	Put	Currency Future	715.0000	769.0000	7.552	0	0	0
12/08/2009	£ / R	2010/06/14	16.25	Put	Currency Future	2,528.0000	2,609.0000	3.204	0	0	0
12/08/2009	£ / R	2010/06/14	18.35	Call	Currency Future	259.0000	254.0000	(1.931)	0	0	0
12/08/2009	£ / R	2010/06/14	13.70	Put	Currency Future	715.0000	769.0000	7.552	0	0	0
12/08/2009	£ / R	2010/06/14	9.50	Put	Currency Future	21.0000	23.0000	9.524	0	0	0
12/08/2009	£ / R	2010/06/14	17.60	Call	Currency Future	324.0000	317.0000	(2.160)	0	0	0
12/08/2009	£ / R	2010/06/14	13.20	Put	Currency Future	478.0000	523.0000	9.414	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	£ / R	2010/06/14	10.65	Put	Currency Future	62.0000	65.0000	4.839	0	0	0
12/08/2009	£ / R	2010/06/14	15.05	Put	Currency Future	1,575.0000	1,649.0000	4.698	0	0	0
12/08/2009	£ / R	2010/06/14	17.25	Call	Currency Future	361.0000	354.0000	(1.939)	0	0	0
12/08/2009	£ / R	2010/06/14	14.30	Call	Currency Future	985.0000	958.0000	(2.741)	0	0	0
12/08/2009	£ / R	2010/06/14	18.35	Put	Currency Future	4,385.0000	4,472.0000	1.984	0	0	0
12/08/2009	£ / R	2010/06/14	15.95	Call	Currency Future	553.0000	541.0000	(2.170)	0	0	0
12/08/2009	£ / R	2010/06/14	12.40	Call	Currency Future	2,067.0000	2,000.0000	(3.241)	0	0	0
12/08/2009	£ / R	2010/06/14	16.10	Put	Currency Future	2,403.0000	2,484.0000	3.371	0	0	0
12/08/2009	£ / R	2010/06/14	11.65	Call	Currency Future	2,695.0000	2,614.0000	(3.006)	0	0	0
12/08/2009	£ / R	2010/06/14	11.80	Put	Currency Future	139.0000	153.0000	10.072	0	0	0
12/08/2009	£ / R	2010/06/14	17.25	Put	Currency Future	3,387.0000	3,471.0000	2.480	0	0	0
12/08/2009	£ / R	2010/06/14	14.05	Call	Currency Future	1,083.0000	1,052.0000	(2.862)	0	0	0
12/08/2009	£ / R	2010/06/14	17.35	Call	Currency Future	350.0000	343.0000	(2.000)	0	0	0
12/08/2009	£ / R	2010/06/14	15.95	Put	Currency Future	2,278.0000	2,359.0000	3.556	0	0	0
12/08/2009	£ / R	2010/06/14	15.40	Put	Currency Future	1,839.0000	1,916.0000	4.187	0	0	0
12/08/2009	£ / R	2010/06/14	16.10	Call	Currency Future	527.0000	516.0000	(2.087)	0	0	0
12/08/2009	£ / R	2010/06/14	11.65	Put	Currency Future	121.0000	132.0000	9.091	0	0	0
12/08/2009	£ / R	2010/06/14	18.05	Put	Currency Future	4,109.0000	4,196.0000	2.117	0	0	0
12/08/2009	£ / R	2010/06/14	17.15	Call	Currency Future	372.0000	365.0000	(1.882)	0	0	0
12/08/2009	£ / R	2010/06/14	11.80	Call	Currency Future	2,564.0000	2,485.0000	(3.081)	0	0	0
12/08/2009	£ / R	2010/06/14	10.30	Call	Currency Future	3,979.0000	3,889.0000	(2.262)	0	0	0
12/08/2009	£ / R	2010/06/14	18.25	Call	Currency Future	267.0000	262.0000	(1.873)	0	0	0
12/08/2009	£ / R	2010/06/14	14.05	Put	Currency Future	909.0000	970.0000	6.711	0	0	0
12/08/2009	£ / R	2010/06/14	16.35	Put	Currency Future	2,611.0000	2,692.0000	3.102	0	0	0
12/08/2009	£ / R	2010/06/14	10.10	Put	Currency Future	47.0000	50.0000	6.383	0	0	0
12/08/2009	£ / R	2010/06/14	15.05	Call	Currency Future	750.0000	731.0000	(2.533)	0	0	0
12/08/2009	£ / R	2010/06/14	17.15	Put	Currency Future	3,298.0000	3,383.0000	2.577	0	0	0
12/08/2009	£ / R	2010/06/14	10.80	Put	Currency Future	66.0000	69.0000	4.545	0	0	0
12/08/2009	£ / R	2010/06/14	18.25	Put	Currency Future	4,293.0000	4,380.0000	2.027	0	0	0
12/08/2009	£ / R	2010/06/14	14.30	Put	Currency Future	1,061.0000	1,126.0000	6.126	0	0	0
12/08/2009	£ / R	2010/06/14	14.10	Call	Currency Future	1,063.0000	1,032.0000	(2.916)	0	0	0
12/08/2009	£ / R	2010/06/14	12.35	Call	Currency Future	2,105.0000	2,038.0000	(3.183)	0	0	0
12/08/2009	£ / R	2010/06/14	10.95	Call	Currency Future	3,344.0000	3,255.0000	(2.661)	0	0	0
12/08/2009	£ / R	2010/06/14	21.45	Put	Currency Future	7,328.0000	7,419.0000	1.242	0	0	0
12/08/2009	£ / R	2010/06/14	13.60	Put	Currency Future	663.0000	716.0000	7.994	0	0	0
12/08/2009	£ / R	2010/06/14	11.60	Call	Currency Future	2,740.0000	2,658.0000	(2.993)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	£ / R	2010/06/14	12.55	Put	Currency Future	279.0000	307.0000	10.036	0	0	0
12/08/2009	£ / R	2010/06/14	18.65	Call	Currency Future	236.0000	231.0000	(2.119)	0	0	0
12/08/2009	£ / R	2010/06/14	10.80	Call	Currency Future	3,491.0000	3,401.0000	(2.578)	0	0	0
12/08/2009	£ / R	2010/06/14	20.35	Call	Currency Future	144.0000	142.0000	(1.389)	0	0	0
12/08/2009	£ / R	2010/06/14	10.30	Put	Currency Future	55.0000	57.0000	3.636	0	0	0
12/08/2009	£ / R	2010/06/14	13.70	Call	Currency Future	1,239.0000	1,201.0000	(3.067)	0	0	0
12/08/2009	£ / R	2010/06/14	16.25	Call	Currency Future	502.0000	491.0000	(2.191)	0	0	0
12/08/2009	£ / R	2010/06/14	15.35	Call	Currency Future	675.0000	659.0000	(2.370)	0	0	0
12/08/2009	£ / R	2010/06/14	9.50	Call	Currency Future	4,745.0000	4,655.0000	(1.897)	0	0	0
12/08/2009	£ / R	2010/06/14	11.60	Put	Currency Future	115.0000	126.0000	9.565	0	0	0
12/08/2009	£ / R	2010/06/14	21.65	Call	Currency Future	96.0000	95.0000	(1.042)	0	0	0
12/08/2009	£ / R	2010/06/14	18.65	Put	Currency Future	4,662.0000	4,749.0000	1.866	0	0	0
12/08/2009	£ / R	2010/06/14	19.80	Call	Currency Future	169.0000	166.0000	(1.775)	0	0	0
12/08/2009	£ / R	2010/06/14	13.90	Put	Currency Future	823.0000	881.0000	7.047	0	0	0
12/08/2009	£ / R	2010/06/14	15.25	Put	Currency Future	1,724.0000	1,800.0000	4.408	0	0	0
12/08/2009	£ / R	2010/06/14	15.35	Put	Currency Future	1,801.0000	1,877.0000	4.220	0	0	0
12/08/2009	£ / R	2010/06/14	12.95	Call	Currency Future	1,667.0000	1,611.0000	(3.359)	0	0	0
12/08/2009	£ / R	2010/06/14	13.10	Call	Currency Future	1,567.0000	1,514.0000	(3.382)	0	0	0
12/08/2009	£ / R	2010/06/14	19.65	Call	Currency Future	176.0000	173.0000	(1.705)	0	0	0
12/08/2009	£ / R	2010/06/14	9.55	Call	Currency Future	4,697.0000	4,607.0000	(1.916)	0	0	0
12/08/2009	£ / R	2010/06/14	20.15	Call	Currency Future	153.0000	151.0000	(1.307)	0	0	0
12/08/2009	£ / R	2010/06/14	17.80	Call	Currency Future	305.0000	299.0000	(1.967)	0	0	0
12/08/2009	£ / R	2010/06/14	13.90	Call	Currency Future	1,147.0000	1,113.0000	(2.964)	0	0	0
12/08/2009	£ / R	2010/06/14	9.90	Put	Currency Future	36.0000	39.0000	8.333	0	0	0
12/08/2009	£ / R	2010/06/14	12.35	Put	Currency Future	231.0000	256.0000	10.823	0	0	0
12/08/2009	£ / R	2010/06/14	19.55	Call	Currency Future	181.0000	178.0000	(1.657)	0	0	0
12/08/2009	£ / R	2010/06/14	19.90	Put	Currency Future	5,840.0000	5,929.0000	1.524	0	0	0
12/08/2009	£ / R	2010/06/14	13.10	Put	Currency Future	442.0000	482.0000	9.050	0	0	0
12/08/2009	£ / R	2010/06/14	19.65	Put	Currency Future	5,602.0000	5,691.0000	1.589	0	0	0
12/08/2009	£ / R	2010/06/14	15.65	Put	Currency Future	2,036.0000	2,114.0000	3.831	0	0	0
12/08/2009	£ / R	2010/06/14	12.75	Put	Currency Future	332.0000	365.0000	9.940	0	0	0
12/08/2009	£ / R	2010/06/14	13.90	Call	Currency Future	1,147.0000	1,113.0000	(2.964)	0	0	0
12/08/2009	£ / R	2010/06/14	19.55	Put	Currency Future	5,507.0000	5,596.0000	1.616	0	0	0
12/08/2009	£ / R	2010/06/14	15.65	Call	Currency Future	610.0000	596.0000	(2.295)	0	0	0
12/08/2009	£ / R	2010/06/14	19.80	Put	Currency Future	5,744.0000	5,834.0000	1.567	0	0	0
12/08/2009	£ / R	2010/06/14	22.35	Call	Currency Future	77.0000	76.0000	(1.299)	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
12/08/2009	£ / R	2010/06/14	16.00	Call	Currency Future	544.0000	532.0000	(2.206)	0	0	0
12/08/2009	£ / R	2010/06/14	14.10	Put	Currency Future	938.0000	1,000.0000	6.610	0	0	0
12/08/2009	£ / R	2010/06/14	21.55	Put	Currency Future	7,425.0000	7,516.0000	1.226	0	0	0
12/08/2009	£ / R	2010/06/14	16.90	Call	Currency Future	404.0000	395.0000	(2.228)	0	0	0
12/08/2009	£ / R	2010/06/14	12.65	Put	Currency Future	305.0000	335.0000	9.836	0	0	0
12/08/2009	£ / R	2010/06/14	9.80	Call	Currency Future	4,456.0000	4,367.0000	(1.997)	0	0	0
12/08/2009	£ / R	2010/06/14	22.35	Put	Currency Future	8,203.0000	8,294.0000	1.109	0	0	0
12/08/2009	£ / R	2010/06/14	15.00	Put	Currency Future	1,539.0000	1,611.0000	4.678	0	0	0
12/08/2009	£ / R	2010/06/14	16.90	Put	Currency Future	3,079.0000	3,163.0000	2.728	0	0	0
12/08/2009	£ / R	2010/06/14	9.55	Put	Currency Future	23.0000	25.0000	8.696	0	0	0
12/08/2009	£ / R	2010/06/14	15.85	Call	Currency Future	571.0000	558.0000	(2.277)	0	0	0
12/08/2009	£ / R	2010/06/14	12.65	Call	Currency Future	1,879.0000	1,817.0000	(3.300)	0	0	0
12/08/2009	£ / R	2010/06/14	9.80	Put	Currency Future	32.0000	35.0000	9.375	0	0	0
12/08/2009	£ / R	2010/06/14	14.00	Put	Currency Future	880.0000	940.0000	6.818	0	0	0
12/08/2009	£ / R	2010/06/14	16.00	Put	Currency Future	2,320.0000	2,400.0000	3.448	0	0	0
12/08/2009	£ / R	2010/06/14	18.40	Call	Currency Future	255.0000	250.0000	(1.961)	0	0	0
12/08/2009	£ / R	2010/06/14	10.55	Put	Currency Future	60.0000	62.0000	3.333	0	0	0
12/08/2009	£ / R	2010/06/14	8.15	Call	Currency Future	6,076.0000	5,984.0000	(1.514)	0	0	0
12/08/2009	£ / R	2010/06/14	21.80	Call	Currency Future	92.0000	91.0000	(1.087)	0	0	0
12/08/2009	£ / R	2010/06/14	17.00	Put	Currency Future	3,166.0000	3,251.0000	2.685	0	0	0
12/08/2009	£ / R	2010/06/14	20.10	Put	Currency Future	6,031.0000	6,121.0000	1.492	0	0	0
12/08/2009	£ / R	2010/06/14	10.45	Call	Currency Future	3,832.0000	3,742.0000	(2.349)	0	0	0
12/08/2009	£ / R	2010/06/14	18.40	Put	Currency Future	4,431.0000	4,518.0000	1.963	0	0	0
12/08/2009	£ / R	2010/06/14	10.55	Call	Currency Future	3,734.0000	3,645.0000	(2.384)	0	0	0
12/08/2009	£ / R	2010/06/14	8.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
12/08/2009	£ / R	2010/06/14	17.00	Call	Currency Future	391.0000	383.0000	(2.046)	0	0	0
12/08/2009	£ / R	2010/06/14	13.65	Call	Currency Future	1,263.0000	1,225.0000	(3.009)	0	0	0
12/08/2009	£ / R	2010/06/14	20.10	Call	Currency Future	156.0000	153.0000	(1.923)	0	0	0
12/08/2009	£ / R	2010/06/14	19.90	Call	Currency Future	164.0000	161.0000	(1.829)	0	0	0
12/08/2009	£ / R	2010/06/14	11.55	Put	Currency Future	110.0000	120.0000	9.091	0	0	0
12/08/2009	£ / R	2010/06/14	15.85	Put	Currency Future	2,197.0000	2,276.0000	3.596	0	0	0
12/08/2009	£ / R	2010/06/14	20.15	Put	Currency Future	6,079.0000	6,169.0000	1.481	0	0	0
12/08/2009	£ / R	2010/06/14	15.25	Call	Currency Future	699.0000	682.0000	(2.432)	0	0	0
12/08/2009	£ / R	2010/06/14	22.10	Call	Currency Future	84.0000	83.0000	(1.190)	0	0	0
12/08/2009	£ / R	2010/06/14	9.45	Put	Currency Future	20.0000	21.0000	5.000	0	0	0
12/08/2009	£ / R	2010/06/14	11.35	Put	Currency Future	90.0000	97.0000	7.778	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	£ / R	2010/06/14	11.55	Call	Currency Future	2,784.0000	2,702.0000	(2.945)	0	0	0
12/08/2009	£ / R	2010/06/14	17.85	Call	Currency Future	300.0000	295.0000	(1.667)	0	0	0
12/08/2009	£ / R	2010/06/14	9.65	Call	Currency Future	4,600.0000	4,510.0000	(1.957)	0	0	0
12/08/2009	£ / R	2010/06/14	15.00	Call	Currency Future	763.0000	744.0000	(2.490)	0	0	0
12/08/2009	£ / R	2010/06/14	10.25	Put	Currency Future	54.0000	56.0000	3.704	0	0	0
12/08/2009	£ / R	2010/06/14	17.55	Call	Currency Future	329.0000	322.0000	(2.128)	0	0	0
12/08/2009	£ / R	2010/06/14	17.85	Put	Currency Future	3,926.0000	4,013.0000	2.216	0	0	0
12/08/2009	£ / R	2010/06/14	11.15	Call	Currency Future	3,150.0000	3,061.0000	(2.825)	0	0	0
12/08/2009	£ / R	2010/06/14	13.65	Put	Currency Future	689.0000	742.0000	7.692	0	0	0
12/08/2009	£ / R	2010/06/14	22.10	Put	Currency Future	7,960.0000	8,051.0000	1.143	0	0	0
12/08/2009	£ / R	2010/06/14	17.55	Put	Currency Future	3,654.0000	3,740.0000	2.354	0	0	0
12/08/2009	£ / R	2010/06/14	12.55	Call	Currency Future	1,953.0000	1,889.0000	(3.277)	0	0	0
12/08/2009	£ / R	2010/06/14	19.85	Call	Currency Future	166.0000	164.0000	(1.205)	0	0	0
12/08/2009	£ / R	2010/06/14	11.15	Put	Currency Future	76.0000	78.0000	2.632	0	0	0
12/08/2009	£ / R	2010/06/14	13.35	Call	Currency Future	1,418.0000	1,374.0000	(3.103)	0	0	0
12/08/2009	£ / R	2010/06/14	11.30	Call	Currency Future	3,010.0000	2,924.0000	(2.857)	0	0	0
12/08/2009	£ / R	2010/06/14	14.25	Put	Currency Future	1,029.0000	1,094.0000	6.317	0	0	0
12/08/2009	£ / R	2010/06/14	18.10	Put	Currency Future	4,155.0000	4,242.0000	2.094	0	0	0
12/08/2009	£ / R	2010/06/14	10.45	Put	Currency Future	58.0000	60.0000	3.448	0	0	0
12/08/2009	£ / R	2010/06/14	14.75	Call	Currency Future	835.0000	813.0000	(2.635)	0	0	0
12/08/2009	£ / R	2010/06/14	9.65	Put	Currency Future	26.0000	28.0000	7.692	0	0	0
12/08/2009	£ / R	2010/06/14	20.30	Call	Currency Future	147.0000	144.0000	(2.041)	0	0	0
12/08/2009	£ / R	2010/06/14	13.90	Put	Currency Future	823.0000	881.0000	7.047	0	0	0
12/08/2009	£ / R	2010/06/14	18.10	Call	Currency Future	279.0000	274.0000	(1.792)	0	0	0
12/08/2009	£ / R	2010/06/14	11.45	Call	Currency Future	2,874.0000	2,790.0000	(2.923)	0	0	0
12/08/2009	£ / R	2010/06/14	11.40	Put	Currency Future	95.0000	103.0000	8.421	0	0	0
12/08/2009	£ / R	2010/06/14	11.25	Call	Currency Future	3,056.0000	2,970.0000	(2.814)	0	0	0
12/08/2009	£ / R	2010/06/14	11.45	Put	Currency Future	100.0000	108.0000	8.000	0	0	0
12/08/2009	£ / R	2010/06/14	11.35	Call	Currency Future	2,964.0000	2,879.0000	(2.868)	0	0	0
12/08/2009	£ / R	2010/06/14	21.85	Put	Currency Future	7,717.0000	7,807.0000	1.166	0	0	0
12/08/2009	£ / R	2010/06/14	10.90	Put	Currency Future	69.0000	71.0000	2.899	0	0	0
12/08/2009	£ / R	2010/06/14	14.25	Call	Currency Future	1,004.0000	976.0000	(2.789)	0	0	0
12/08/2009	£ / R	2010/06/14	20.25	Put	Currency Future	6,175.0000	6,264.0000	1.441	0	0	0
12/08/2009	£ / R	2010/06/14	19.45	Call	Currency Future	186.0000	183.0000	(1.613)	0	0	0
12/08/2009	£ / R	2010/06/14	17.75	Put	Currency Future	3,835.0000	3,921.0000	2.243	0	0	0
12/08/2009	£ / R	2010/06/14	19.85	Put	Currency Future	5,792.0000	5,882.0000	1.554	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	£ / R	2010/06/14	20.25	Call	Currency Future	149.0000	146.0000	(2.013)	0	0	0
12/08/2009	£ / R	2010/06/14	12.45	Put	Currency Future	254.0000	281.0000	10.630	0	0	0
12/08/2009	£ / R	2010/06/14	17.75	Call	Currency Future	309.0000	304.0000	(1.618)	0	0	0
12/08/2009	£ / R	2010/06/14	21.85	Call	Currency Future	91.0000	89.0000	(2.198)	0	0	0
12/08/2009	£ / R	2010/06/14	13.35	Put	Currency Future	544.0000	591.0000	8.640	0	0	0
12/08/2009	£ / R	2010/06/14	18.00	Put	Currency Future	4,063.0000	4,150.0000	2.141	0	0	0
12/08/2009	£ / R	2010/06/14	18.20	Call	Currency Future	271.0000	266.0000	(1.845)	0	0	0
12/08/2009	£ / R	2010/06/14	12.25	Put	Currency Future	210.0000	233.0000	10.952	0	0	0
12/08/2009	£ / R	2010/06/14	12.45	Call	Currency Future	2,028.0000	1,963.0000	(3.205)	0	0	0
12/08/2009	£ / R	2010/06/14	14.75	Put	Currency Future	1,360.0000	1,431.0000	5.221	0	0	0
12/08/2009	£ / R	2010/06/14	18.00	Call	Currency Future	287.0000	282.0000	(1.742)	0	0	0
12/08/2009	£ / R	2010/06/14	17.20	Put	Currency Future	3,342.0000	3,427.0000	2.543	0	0	0
12/08/2009	£ / R	2010/06/14	12.25	Call	Currency Future	2,184.0000	2,115.0000	(3.159)	0	0	0
12/08/2009	£ / R	2010/06/14	14.35	Put	Currency Future	1,093.0000	1,158.0000	5.947	0	0	0
12/08/2009	£ / R	2010/06/14	21.55	Call	Currency Future	99.0000	98.0000	(1.010)	0	0	0
12/08/2009	£ / R	2010/06/14	16.75	Put	Currency Future	2,950.0000	3,033.0000	2.814	0	0	0
12/08/2009	£ / R	2010/06/14	15.70	Call	Currency Future	600.0000	586.0000	(2.333)	0	0	0
12/08/2009	£ / R	2010/06/14	10.75	Call	Currency Future	3,539.0000	3,449.0000	(2.543)	0	0	0
12/08/2009	£ / R	2010/06/14	18.20	Put	Currency Future	4,247.0000	4,334.0000	2.049	0	0	0
12/08/2009	£ / R	2010/06/14	14.35	Call	Currency Future	967.0000	940.0000	(2.792)	0	0	0
12/08/2009	£ / R	2010/06/14	15.75	Put	Currency Future	2,116.0000	2,195.0000	3.733	0	0	0
12/08/2009	£ / R	2010/06/14	15.70	Put	Currency Future	2,075.0000	2,154.0000	3.807	0	0	0
12/08/2009	£ / R	2010/06/14	15.60	Put	Currency Future	1,996.0000	2,074.0000	3.908	0	0	0
12/08/2009	£ / R	2010/06/14	9.75	Put	Currency Future	30.0000	32.0000	6.667	0	0	0
12/08/2009	£ / R	2010/06/14	10.25	Call	Currency Future	4,028.0000	3,938.0000	(2.234)	0	0	0
12/08/2009	£ / R	2010/06/14	9.45	Call	Currency Future	4,794.0000	4,704.0000	(1.877)	0	0	0
12/08/2009	£ / R	2010/06/14	15.75	Call	Currency Future	590.0000	577.0000	(2.203)	0	0	0
12/08/2009	£ / R	2010/06/14	16.60	Call	Currency Future	446.0000	436.0000	(2.242)	0	0	0
12/08/2009	£ / R	2010/06/14	13.25	Call	Currency Future	1,473.0000	1,427.0000	(3.123)	0	0	0
12/08/2009	£ / R	2010/06/14	11.30	Put	Currency Future	86.0000	92.0000	6.977	0	0	0
12/08/2009	£ / R	2010/06/14	10.75	Put	Currency Future	65.0000	67.0000	3.077	0	0	0
12/08/2009	£ / R	2010/06/14	22.00	Put	Currency Future	7,863.0000	7,954.0000	1.157	0	0	0
12/08/2009	£ / R	2010/06/14	16.75	Call	Currency Future	424.0000	415.0000	(2.123)	0	0	0
12/08/2009	£ / R	2010/06/14	13.50	Call	Currency Future	1,338.0000	1,297.0000	(3.064)	0	0	0
12/08/2009	£ / R	2010/06/14	9.75	Call	Currency Future	4,504.0000	4,414.0000	(1.998)	0	0	0
12/08/2009	£ / R	2010/06/14	11.25	Put	Currency Future	81.0000	87.0000	7.407	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	£ / R 2010/06/14	10.35	Put	Currency Future	56.0000	58.0000	3.571	0	0	0
12/08/2009	£ / R 2010/06/14	18.60	Put	Currency Future	4,615.0000	4,703.0000	1.907	0	0	0
12/08/2009	£ / R 2010/06/14	13.50	Put	Currency Future	614.0000	665.0000	8.306	0	0	0
12/08/2009	£ / R 2010/06/14	11.75	Call	Currency Future	2,607.0000	2,528.0000	(3.030)	0	0	0
12/08/2009	£ / R 2010/06/14	9.35	Put	Currency Future	17.0000	19.0000	11.765	0	0	0
12/08/2009	£ / R 2010/06/14	16.60	Put	Currency Future	2,821.0000	2,904.0000	2.942	0	0	0
12/08/2009	£ / R 2010/06/14	13.25	Put	Currency Future	499.0000	545.0000	9.218	0	0	0
12/08/2009	£ / R 2010/06/14	20.30	Put	Currency Future	6,222.0000	6,312.0000	1.446	0	0	0
12/08/2009	£ / R 2010/06/14	13.80	Call	Currency Future	1,192.0000	1,156.0000	(3.020)	0	0	0
12/08/2009	£ / R 2010/06/14	12.75	Call	Currency Future	1,807.0000	1,747.0000	(3.320)	0	0	0
12/08/2009	£ / R 2010/06/14	17.20	Call	Currency Future	367.0000	359.0000	(2.180)	0	0	0
12/08/2009	£ / R 2010/06/14	14.20	Call	Currency Future	1,023.0000	994.0000	(2.835)	0	0	0
12/08/2009	£ / R 2010/06/14	11.40	Call	Currency Future	2,919.0000	2,835.0000	(2.878)	0	0	0
12/08/2009	£ / R 2010/06/14	22.30	Call	Currency Future	79.0000	77.0000	(2.532)	0	0	0
12/08/2009	£ / R 2010/06/14	13.80	Put	Currency Future	768.0000	824.0000	7.292	0	0	0
12/08/2009	£ / R 2010/06/14	11.75	Put	Currency Future	133.0000	146.0000	9.774	0	0	0
12/08/2009	£ / R 2010/06/14	9.70	Call	Currency Future	4,552.0000	4,462.0000	(1.977)	0	0	0
12/08/2009	£ / R 2010/06/14	14.20	Put	Currency Future	998.0000	1,062.0000	6.413	0	0	0
12/08/2009	£ / R 2010/06/14	10.90	Call	Currency Future	3,393.0000	3,303.0000	(2.653)	0	0	0
12/08/2009	£ / R 2010/06/14	9.90	Call	Currency Future	4,360.0000	4,271.0000	(2.041)	0	0	0
12/08/2009	£ / R 2010/06/14	16.20	Call	Currency Future	511.0000	499.0000	(2.348)	0	0	0
12/08/2009	£ / R 2010/06/14	21.70	Call	Currency Future	95.0000	94.0000	(1.053)	0	0	0
12/08/2009	£ / R 2010/06/14	14.60	Put	Currency Future	1,257.0000	1,326.0000	5.489	0	0	0
12/08/2009	£ / R 2010/06/14	14.15	Put	Currency Future	968.0000	1,031.0000	6.508	0	0	0
12/08/2009	£ / R 2010/06/14	17.70	Call	Currency Future	314.0000	308.0000	(1.911)	0	0	0
12/08/2009	£ / R 2010/06/14	15.60	Call	Currency Future	620.0000	606.0000	(2.258)	0	0	0
12/08/2009	£ / R 2010/06/14	10.40	Call	Currency Future	3,881.0000	3,791.0000	(2.319)	0	0	0
12/08/2009	£ / R 2010/06/14	19.70	Call	Currency Future	174.0000	171.0000	(1.724)	0	0	0
12/08/2009	£ / R 2010/06/14	12.10	Put	Currency Future	183.0000	202.0000	10.383	0	0	0
12/08/2009	£ / R 2010/06/14	14.15	Call	Currency Future	1,042.0000	1,013.0000	(2.783)	0	0	0
12/08/2009	£ / R 2010/06/14	10.40	Put	Currency Future	57.0000	59.0000	3.509	0	0	0
12/08/2009	£ / R 2010/06/14	19.70	Put	Currency Future	5,649.0000	5,738.0000	1.576	0	0	0
12/08/2009	£ / R 2010/06/14	17.40	Put	Currency Future	3,520.0000	3,605.0000	2.415	0	0	0
12/08/2009	£ / R 2010/06/14	21.70	Put	Currency Future	7,571.0000	7,661.0000	1.189	0	0	0
12/08/2009	£ / R 2010/06/14	17.40	Call	Currency Future	344.0000	337.0000	(2.035)	0	0	0
12/08/2009	£ / R 2010/06/14	17.70	Put	Currency Future	3,790.0000	3,876.0000	2.269	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	£ / R	2010/06/14	21.40	Put	Currency Future	7,280.0000	7,370.0000	1.236	0	0	0
12/08/2009	£ / R	2010/06/14	11.10	Call	Currency Future	3,199.0000	3,109.0000	(2.813)	0	0	0
12/08/2009	£ / R	2010/06/14	14.40	Call	Currency Future	949.0000	923.0000	(2.740)	0	0	0
12/08/2009	£ / R	2010/06/14	11.10	Put	Currency Future	74.0000	77.0000	4.054	0	0	0
12/08/2009	£ / R	2010/06/14	14.60	Call	Currency Future	882.0000	858.0000	(2.721)	0	0	0
12/08/2009	£ / R	2010/06/14	12.10	Call	Currency Future	2,307.0000	2,234.0000	(3.164)	0	0	0
12/08/2009	£ / R	2010/06/14	18.15	Put	Currency Future	4,201.0000	4,288.0000	2.071	0	0	0
12/08/2009	£ / R	2010/06/14	14.40	Put	Currency Future	1,125.0000	1,191.0000	5.867	0	0	0
12/08/2009	£ / R	2010/06/14	9.60	Call	Currency Future	4,648.0000	4,559.0000	(1.915)	0	0	0
12/08/2009	£ / R	2010/06/14	22.15	Call	Currency Future	83.0000	82.0000	(1.205)	0	0	0
12/08/2009	£ / R	2010/06/14	16.40	Put	Currency Future	2,652.0000	2,734.0000	3.092	0	0	0
12/08/2009	£ / R	2010/06/14	22.30	Put	Currency Future	8,155.0000	8,245.0000	1.104	0	0	0
12/08/2009	£ / R	2010/06/14	18.15	Call	Currency Future	275.0000	270.0000	(1.818)	0	0	0
12/08/2009	£ / R	2010/06/14	16.40	Call	Currency Future	477.0000	466.0000	(2.306)	0	0	0
12/08/2009	£ / R	2010/06/14	19.40	Put	Currency Future	5,365.0000	5,453.0000	1.640	0	0	0
12/08/2009	£ / R	2010/06/14	18.60	Call	Currency Future	240.0000	235.0000	(2.083)	0	0	0
12/08/2009	£ / R	2010/06/14	16.15	Call	Currency Future	519.0000	508.0000	(2.119)	0	0	0
12/08/2009	£ / R	2010/06/14	10.35	Call	Currency Future	3,930.0000	3,840.0000	(2.290)	0	0	0
12/08/2009	£ / R	2010/06/14	9.60	Put	Currency Future	24.0000	26.0000	8.333	0	0	0
12/08/2009	£ / R	2010/06/14	21.40	Call	Currency Future	104.0000	102.0000	(1.923)	0	0	0
12/08/2009	£ / R	2010/06/14	16.15	Put	Currency Future	2,444.0000	2,526.0000	3.355	0	0	0
12/08/2009	£ / R	2010/06/14	17.65	Put	Currency Future	3,745.0000	3,831.0000	2.296	0	0	0
12/08/2009	£ / R	2010/06/14	19.40	Call	Currency Future	189.0000	186.0000	(1.587)	0	0	0
12/08/2009	£ / R	2010/06/14	10.15	Call	Currency Future	4,124.0000	4,036.0000	(2.134)	0	0	0
12/08/2009	£ / R	2010/06/14	22.15	Put	Currency Future	8,009.0000	8,100.0000	1.136	0	0	0
12/08/2009	£ / R	2010/06/14	17.65	Call	Currency Future	319.0000	313.0000	(1.881)	0	0	0
12/08/2009	£ / R	2010/06/14	10.60	Call	Currency Future	3,686.0000	3,596.0000	(2.442)	0	0	0
12/08/2009	£ / R	2010/06/14	12.15	Put	Currency Future	191.0000	211.0000	10.471	0	0	0
12/08/2009	£ / R	2010/06/14	16.65	Put	Currency Future	2,864.0000	2,947.0000	2.898	0	0	0
12/08/2009	£ / R	2010/06/14	12.60	Call	Currency Future	1,916.0000	1,853.0000	(3.288)	0	0	0
12/08/2009	£ / R	2010/06/14	12.15	Call	Currency Future	2,265.0000	2,193.0000	(3.179)	0	0	0
12/08/2009	£ / R	2010/06/14	22.00	Call	Currency Future	87.0000	86.0000	(1.149)	0	0	0
12/08/2009	£ / R	2010/06/14	19.60	Put	Currency Future	5,554.0000	5,643.0000	1.602	0	0	0
12/08/2009	£ / R	2010/06/14	13.15	Call	Currency Future	1,534.0000	1,483.0000	(3.325)	0	0	0
12/08/2009	£ / R	2010/06/14	10.15	Put	Currency Future	49.0000	54.0000	10.204	0	0	0
12/08/2009	£ / R	2010/06/14	9.35	Call	Currency Future	4,891.0000	4,801.0000	(1.840)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	£ / R	2010/06/14	12.60	Put	Currency Future	291.0000	321.0000	10.309	0	0	0
12/08/2009	£ / R	2010/06/14	10.70	Call	Currency Future	3,588.0000	3,498.0000	(2.508)	0	0	0
12/08/2009	£ / R	2010/06/14	13.15	Put	Currency Future	460.0000	501.0000	8.913	0	0	0
12/08/2009	£ / R	2010/06/14	10.60	Put	Currency Future	61.0000	64.0000	4.918	0	0	0
12/08/2009	£ / R	2010/06/14	16.20	Put	Currency Future	2,486.0000	2,567.0000	3.258	0	0	0
12/08/2009	£ / R	2010/06/14	20.00	Call	Currency Future	160.0000	157.0000	(1.875)	0	0	0
12/08/2009	£ / R	2010/06/14	21.60	Call	Currency Future	98.0000	96.0000	(2.041)	0	0	0
12/08/2009	£ / R	2010/06/14	10.70	Put	Currency Future	64.0000	66.0000	3.125	0	0	0
12/08/2009	£ / R	2010/06/14	20.00	Put	Currency Future	5,935.0000	6,025.0000	1.516	0	0	0
12/08/2009	£ / R	2010/06/14	11.70	Put	Currency Future	127.0000	139.0000	9.449	0	0	0
12/08/2009	£ / R	2010/06/14	11.70	Call	Currency Future	2,651.0000	2,571.0000	(3.018)	0	0	0
12/08/2009	£ / R	2010/06/14	12.70	Call	Currency Future	1,843.0000	1,782.0000	(3.310)	0	0	0
12/08/2009	£ / R	2010/06/14	11.85	Call	Currency Future	2,520.0000	2,443.0000	(3.056)	0	0	0
12/08/2009	£ / R	2010/06/14	9.85	Call	Currency Future	4,408.0000	4,319.0000	(2.019)	0	0	0
12/08/2009	£ / R	2010/06/14	11.85	Put	Currency Future	146.0000	160.0000	9.589	0	0	0
12/08/2009	£ / R	2010/06/14	9.85	Put	Currency Future	34.0000	37.0000	8.824	0	0	0
12/08/2009	£ / R	2010/06/14	10.85	Put	Currency Future	67.0000	70.0000	4.478	0	0	0
12/08/2009	£ / R	2010/06/14	10.85	Call	Currency Future	3,442.0000	3,352.0000	(2.615)	0	0	0
12/08/2009	£ / R	2010/06/14	12.70	Put	Currency Future	318.0000	350.0000	10.063	0	0	0
12/08/2009	£ / R	2010/06/14	9.70	Put	Currency Future	28.0000	30.0000	7.143	0	0	0
12/08/2009	£ / R	2010/06/14	21.60	Put	Currency Future	7,474.0000	7,564.0000	1.204	0	0	0
12/08/2009	£ / R	2010/06/14	15.20	Call	Currency Future	711.0000	694.0000	(2.391)	0	0	0
12/08/2009	£ / R	2010/06/14	19.60	Call	Currency Future	178.0000	175.0000	(1.685)	0	0	0
12/08/2009	£ / R	2010/06/14	15.20	Put	Currency Future	1,687.0000	1,761.0000	4.386	0	0	0
12/08/2009	£ / R	2010/06/14	15.90	Call	Currency Future	562.0000	549.0000	(2.313)	0	0	0
12/08/2009	£ / R	2010/06/14	15.90	Put	Currency Future	2,237.0000	2,317.0000	3.576	0	0	0
12/08/2009	£ / R	2010/06/14	17.90	Call	Currency Future	296.0000	290.0000	(2.027)	0	0	0
12/08/2009	£ / R	2010/06/14	17.90	Put	Currency Future	3,972.0000	4,058.0000	2.165	0	0	0
12/08/2009	£ / R	2010/06/14	21.90	Call	Currency Future	90.0000	88.0000	(2.222)	0	0	0
12/08/2009	£ / R	2010/06/14	16.65	Call	Currency Future	438.0000	429.0000	(2.055)	0	0	0
12/08/2009	£ / R	2010/06/14	21.90	Put	Currency Future	7,765.0000	7,856.0000	1.172	0	0	0
12/08/2009	£ / R	2010/06/14	11.90	Call	Currency Future	2,477.0000	2,400.0000	(3.109)	0	0	0
12/08/2009	£ / R	2010/06/14	10.05	Call	Currency Future	4,218.0000	4,130.0000	(2.086)	0	0	0
12/08/2009	£ / R	2010/06/14	18.55	Put	Currency Future	4,569.0000	4,656.0000	1.904	0	0	0
12/08/2009	£ / R	2010/06/14	18.55	Call	Currency Future	243.0000	239.0000	(1.646)	0	0	0
12/08/2009	£ / R	2010/06/14	11.05	Put	Currency Future	73.0000	76.0000	4.110	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	£ / R	2010/06/14	11.05	Call	Currency Future	3,247.0000	3,158.0000	(2.741)	0	0	0
12/08/2009	£ / R	2010/06/14	10.05	Put	Currency Future	44.0000	47.0000	6.818	0	0	0
12/08/2009	£ / R	2010/06/14	12.05	Call	Currency Future	2,349.0000	2,275.0000	(3.150)	0	0	0
12/08/2009	£ / R	2010/06/14	12.05	Put	Currency Future	175.0000	193.0000	10.286	0	0	0
12/08/2009	£ / R	2010/06/14	13.05	Call	Currency Future	1,600.0000	1,546.0000	(3.375)	0	0	0
12/08/2009	£ / R	2010/06/14	13.05	Put	Currency Future	425.0000	464.0000	9.176	0	0	0
12/08/2009	£ / R	2010/06/14	16.55	Put	Currency Future	2,779.0000	2,861.0000	2.951	0	0	0
12/08/2009	£ / R	2010/06/14	16.55	Call	Currency Future	453.0000	443.0000	(2.208)	0	0	0
12/08/2009	£ / R	2010/06/14	15.55	Call	Currency Future	631.0000	616.0000	(2.377)	0	0	0
12/08/2009	£ / R	2010/06/14	15.55	Put	Currency Future	1,956.0000	2,034.0000	3.988	0	0	0
12/08/2009	£ / R	2010/06/14	11.90	Put	Currency Future	153.0000	168.0000	9.804	0	0	0
12/08/2009	£ / R	2010/06/14	12.90	Call	Currency Future	1,701.0000	1,645.0000	(3.292)	0	0	0
12/08/2009	£ / R	2010/06/14	12.90	Put	Currency Future	377.0000	412.0000	9.284	0	0	0
12/08/2009	£ / R	2010/06/14	12.95	Put	Currency Future	393.0000	429.0000	9.160	0	0	0
12/08/2009	£ / R	2010/06/14	12.95	Call	Currency Future	1,667.0000	1,611.0000	(3.359)	0	0	0
12/08/2009	£ / R	2010/06/14	11.95	Put	Currency Future	160.0000	176.0000	10.000	0	0	0
12/08/2009	£ / R	2010/06/14	10.95	Put	Currency Future	70.0000	73.0000	4.286	0	0	0
12/08/2009	£ / R	2010/06/14	10.95	Call	Currency Future	3,344.0000	3,255.0000	(2.661)	0	0	0
12/08/2009	£ / R	2010/06/14	11.95	Call	Currency Future	2,434.0000	2,358.0000	(3.122)	0	0	0
12/08/2009	£ / R	2010/06/14	15.45	Call	Currency Future	652.0000	637.0000	(2.301)	0	0	0
12/08/2009	£ / R	2010/06/14	15.45	Put	Currency Future	1,878.0000	1,955.0000	4.100	0	0	0
12/08/2009	£ / R	2010/06/14	16.45	Call	Currency Future	469.0000	459.0000	(2.132)	0	0	0
12/08/2009	£ / R	2010/06/14	18.45	Put	Currency Future	4,477.0000	4,564.0000	1.943	0	0	0
12/08/2009	£ / R	2010/06/14	18.45	Call	Currency Future	251.0000	246.0000	(1.992)	0	0	0
12/08/2009	£ / R	2010/06/14	17.45	Put	Currency Future	3,565.0000	3,650.0000	2.384	0	0	0
12/08/2009	£ / R	2010/06/14	9.95	Put	Currency Future	39.0000	42.0000	7.692	0	0	0
12/08/2009	£ / R	2010/06/14	16.45	Put	Currency Future	2,694.0000	2,776.0000	3.044	0	0	0
12/08/2009	£ / R	2010/06/14	17.45	Call	Currency Future	339.0000	332.0000	(2.065)	0	0	0
12/08/2009	£ / R	2010/06/14	9.95	Call	Currency Future	4,313.0000	4,224.0000	(2.064)	0	0	0
12/08/2009	€ / R	2009/09/14			Currency Future	11.6046	11.5455	(0.509)	0.0000	0.0000	21,071
12/08/2009	€ / R	2009/09/14	16.45	Put	Currency Future	4,847.0000	4,905.0000	1.197	0	0	0
12/08/2009	€ / R	2009/09/14	12.90	Call	Currency Future	37.0000	32.0000	(13.514)	0	0	0
12/08/2009	€ / R	2009/09/14	9.20	Call	Currency Future	2,407.0000	2,348.0000	(2.451)	0	0	0
12/08/2009	€ / R	2009/09/14	13.30	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	0
12/08/2009	€ / R	2009/09/14	19.65	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
12/08/2009	€ / R 2009/09/14	12.65	Call	Currency Future	53.0000	46.0000	(13.208)	0	0	0
12/08/2009	€ / R 2009/09/14	19.05	Put	Currency Future	7,446.0000	7,505.0000	0.792	0	0	0
12/08/2009	€ / R 2009/09/14	11.60	Call	Currency Future	270.0000	240.0000	(11.111)	0	0	0
12/08/2009	€ / R 2009/09/14	17.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	€ / R 2009/09/14	14.40	Put	Currency Future	2,801.0000	2,860.0000	2.106	0	0	0
12/08/2009	€ / R 2009/09/14	8.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,717.0000	1,773.0000	3.262	0	0	0
12/08/2009	€ / R 2009/09/14	19.65	Put	Currency Future	8,046.0000	8,105.0000	0.733	0	0	0
12/08/2009	€ / R 2009/09/14	12.65	Put	Currency Future	1,098.0000	1,150.0000	4.736	0	0	0
12/08/2009	€ / R 2009/09/14	12.50	Put	Currency Future	961.0000	1,011.0000	5.203	0	0	0
12/08/2009	€ / R 2009/09/14	13.35	Call	Currency Future	21.0000	18.0000	(14.286)	0	0	0
12/08/2009	€ / R 2009/09/14	19.20	Put	Currency Future	7,596.0000	7,655.0000	0.777	0	0	0
12/08/2009	€ / R 2009/09/14	15.60	Put	Currency Future	3,997.0000	4,056.0000	1.476	0	0	0
12/08/2009	€ / R 2009/09/14	11.60	Put	Currency Future	266.0000	295.0000	10.902	0	0	0
12/08/2009	€ / R 2009/09/14	10.45	Put	Currency Future	20.0000	21.0000	5.000	0	0	0
12/08/2009	€ / R 2009/09/14	13.60	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
12/08/2009	€ / R 2009/09/14	8.20	Call	Currency Future	3,405.0000	3,346.0000	(1.733)	0	0	0
12/08/2009	€ / R 2009/09/14	17.65	Put	Currency Future	6,046.0000	6,105.0000	0.976	0	0	0
12/08/2009	€ / R 2009/09/14	11.35	Put	Currency Future	164.0000	180.0000	9.756	0	0	0
12/08/2009	€ / R 2009/09/14	13.35	Put	Currency Future	1,766.0000	1,822.0000	3.171	0	0	0
12/08/2009	€ / R 2009/09/14	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	€ / R 2009/09/14	8.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	€ / R 2009/09/14	16.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	€ / R 2009/09/14	13.60	Put	Currency Future	2,011.0000	2,068.0000	2.834	0	0	0
12/08/2009	€ / R 2009/09/14	15.20	Put	Currency Future	3,598.0000	3,657.0000	1.640	0	0	0
12/08/2009	€ / R 2009/09/14	13.25	Put	Currency Future	1,669.0000	1,725.0000	3.355	0	0	0
12/08/2009	€ / R 2009/09/14	7.05	Call	Currency Future	4,555.0000	4,496.0000	(1.295)	0	0	0
12/08/2009	€ / R 2009/09/14	17.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	€ / R 2009/09/14	17.95	Put	Currency Future	6,346.0000	6,405.0000	0.930	0	0	0
12/08/2009	€ / R 2009/09/14	12.90	Put	Currency Future	1,332.0000	1,386.0000	4.054	0	0	0
12/08/2009	€ / R 2009/09/14	10.20	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
12/08/2009	€ / R 2009/09/14	13.25	Call	Currency Future	23.0000	20.0000	(13.043)	0	0	0
12/08/2009	€ / R 2009/09/14	12.80	Call	Currency Future	43.0000	37.0000	(13.953)	0	0	0
12/08/2009	€ / R 2009/09/14	11.35	Call	Currency Future	419.0000	376.0000	(10.263)	0	0	0
12/08/2009	€ / R 2009/09/14	10.70	Call	Currency Future	939.0000	884.0000	(5.857)	0	0	0
12/08/2009	€ / R 2009/09/14	13.00	Put	Currency Future	1,428.0000	1,482.0000	3.782	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	€ / R	2009/09/14	17.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	€ / R	2009/09/14	9.60	Call	Currency Future	2,010.0000	1,951.0000	(2.935)	0	0	0
12/08/2009	€ / R	2009/09/14	11.40	Put	Currency Future	182.0000	199.0000	9.341	0	0	0
12/08/2009	€ / R	2009/09/14	11.45	Call	Currency Future	355.0000	315.0000	(11.268)	0	0	0
12/08/2009	€ / R	2009/09/14	12.80	Put	Currency Future	1,238.0000	1,291.0000	4.281	0	0	0
12/08/2009	€ / R	2009/09/14	10.20	Call	Currency Future	1,418.0000	1,359.0000	(4.161)	0	0	0
12/08/2009	€ / R	2009/09/14	13.35	Put	Currency Future	1,766.0000	1,822.0000	3.171	0	0	0
12/08/2009	€ / R	2009/09/14	10.80	Put	Currency Future	45.0000	51.0000	13.333	0	0	0
12/08/2009	€ / R	2009/09/14	11.85	Call	Currency Future	182.0000	160.0000	(12.088)	0	0	0
12/08/2009	€ / R	2009/09/14	15.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
12/08/2009	€ / R	2009/09/14	11.60	Put	Currency Future	266.0000	295.0000	10.902	0	0	0
12/08/2009	€ / R	2009/09/14	12.80	Call	Currency Future	43.0000	37.0000	(13.953)	0	0	0
12/08/2009	€ / R	2009/09/14	9.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
12/08/2009	€ / R	2009/09/14	12.50	Call	Currency Future	66.0000	57.0000	(13.636)	0	0	100
12/08/2009	€ / R	2009/09/14	10.75	Call	Currency Future	894.0000	840.0000	(6.040)	0	0	0
12/08/2009	€ / R	2009/09/14	12.95	Put	Currency Future	1,380.0000	1,434.0000	3.913	0	0	0
12/08/2009	€ / R	2009/09/14	9.60	Put	Currency Future	5.0000	5.0000	-	0	0	0
12/08/2009	€ / R	2009/09/14	11.60	Call	Currency Future	270.0000	240.0000	(11.111)	0	0	0
12/08/2009	€ / R	2009/09/14	14.30	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
12/08/2009	€ / R	2009/09/14	7.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	€ / R	2009/09/14	12.75	Call	Currency Future	46.0000	39.0000	(15.217)	0	0	0
12/08/2009	€ / R	2009/09/14	10.70	Put	Currency Future	34.0000	39.0000	14.706	0	0	0
12/08/2009	€ / R	2009/09/14	12.85	Put	Currency Future	1,285.0000	1,339.0000	4.202	0	0	0
12/08/2009	€ / R	2009/09/14	17.60	Put	Currency Future	5,996.0000	6,055.0000	0.984	0	0	0
12/08/2009	€ / R	2009/09/14	11.00	Put	Currency Future	75.0000	83.0000	10.667	0	0	0
12/08/2009	€ / R	2009/09/14	11.45	Put	Currency Future	200.0000	220.0000	10.000	0	0	0
12/08/2009	€ / R	2009/09/14	5.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	€ / R	2009/09/14	12.70	Put	Currency Future	1,145.0000	1,197.0000	4.541	0	0	0
12/08/2009	€ / R	2009/09/14	15.20	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
12/08/2009	€ / R	2009/09/14	13.65	Put	Currency Future	2,060.0000	2,117.0000	2.767	0	0	0
12/08/2009	€ / R	2009/09/14	11.95	Put	Currency Future	501.0000	540.0000	7.784	0	0	0
12/08/2009	€ / R	2009/09/14	10.75	Put	Currency Future	39.0000	45.0000	15.385	0	0	0
12/08/2009	€ / R	2009/09/14	13.85	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
12/08/2009	€ / R	2009/09/14	13.40	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
12/08/2009	€ / R	2009/09/14	11.40	Call	Currency Future	386.0000	345.0000	(10.622)	0	0	0
12/08/2009	€ / R	2009/09/14	7.45	Call	Currency Future	4,155.0000	4,096.0000	(1.420)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	€ / R	2009/09/14	14.40	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
12/08/2009	€ / R	2009/09/14	7.20	Call	Currency Future	4,405.0000	4,346.0000	(1.339)	0	0	0
12/08/2009	€ / R	2009/09/14	13.90	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
12/08/2009	€ / R	2009/09/14	12.75	Put	Currency Future	1,191.0000	1,244.0000	4.450	0	0	0
12/08/2009	€ / R	2009/09/14	11.90	Call	Currency Future	168.0000	147.0000	(12.500)	0	0	0
12/08/2009	€ / R	2009/09/14	10.80	Call	Currency Future	850.0000	796.0000	(6.353)	0	0	0
12/08/2009	€ / R	2009/09/14	13.85	Put	Currency Future	2,257.0000	2,314.0000	2.525	0	0	0
12/08/2009	€ / R	2009/09/14	13.00	Call	Currency Future	32.0000	28.0000	(12.500)	0	0	0
12/08/2009	€ / R	2009/09/14	19.60	Put	Currency Future	7,996.0000	8,055.0000	0.738	0	0	0
12/08/2009	€ / R	2009/09/14	11.00	Call	Currency Future	679.0000	629.0000	(7.364)	0	0	0
12/08/2009	€ / R	2009/09/14	5.95	Call	Currency Future	5,655.0000	5,596.0000	(1.043)	0	0	0
12/08/2009	€ / R	2009/09/14	14.30	Put	Currency Future	2,702.0000	2,760.0000	2.147	0	0	0
12/08/2009	€ / R	2009/09/14	8.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	€ / R	2009/09/14	13.70	Put	Currency Future	2,109.0000	2,166.0000	2.703	0	0	0
12/08/2009	€ / R	2009/09/14	11.95	Call	Currency Future	155.0000	136.0000	(12.258)	0	0	0
12/08/2009	€ / R	2009/09/14	12.85	Call	Currency Future	40.0000	34.0000	(15.000)	0	0	0
12/08/2009	€ / R	2009/09/14	13.40	Put	Currency Future	1,815.0000	1,871.0000	3.085	0	0	0
12/08/2009	€ / R	2009/09/14	11.85	Put	Currency Future	427.0000	464.0000	8.665	0	0	0
12/08/2009	€ / R	2009/09/14	11.70	Call	Currency Future	231.0000	204.0000	(11.688)	0	0	0
12/08/2009	€ / R	2009/09/14	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	€ / R	2009/09/14	12.70	Call	Currency Future	49.0000	42.0000	(14.286)	0	0	0
12/08/2009	€ / R	2009/09/14	19.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	€ / R	2009/09/14	13.60	Put	Currency Future	2,011.0000	2,068.0000	2.834	0	0	0
12/08/2009	€ / R	2009/09/14	17.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	€ / R	2009/09/14	12.80	Put	Currency Future	1,238.0000	1,291.0000	4.281	0	0	0
12/08/2009	€ / R	2009/09/14	10.85	Call	Currency Future	806.0000	753.0000	(6.576)	0	0	0
12/08/2009	€ / R	2009/09/14	13.05	Put	Currency Future	1,476.0000	1,530.0000	3.659	0	0	0
12/08/2009	€ / R	2009/09/14	13.20	Call	Currency Future	25.0000	21.0000	(16.000)	0	0	0
12/08/2009	€ / R	2009/09/14	8.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	€ / R	2009/09/14	13.10	Call	Currency Future	28.0000	24.0000	(14.286)	0	0	0
12/08/2009	€ / R	2009/09/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	€ / R	2009/09/14	13.90	Put	Currency Future	2,306.0000	2,364.0000	2.515	0	0	0
12/08/2009	€ / R	2009/09/14	12.90	Put	Currency Future	1,332.0000	1,386.0000	4.054	0	0	0
12/08/2009	€ / R	2009/09/14	13.45	Put	Currency Future	1,864.0000	1,920.0000	3.004	0	0	0
12/08/2009	€ / R	2009/09/14	19.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	€ / R	2009/09/14	11.65	Put	Currency Future	295.0000	326.0000	10.508	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	€ / R 2009/09/14	10.45	Call	Currency Future	1,175.0000	1,117.0000	(4.936)	0	0	0
12/08/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,524.0000	1,579.0000	3.609	0	0	0
12/08/2009	€ / R 2009/09/14	7.40	Call	Currency Future	4,205.0000	4,146.0000	(1.403)	0	0	0
12/08/2009	€ / R 2009/09/14	12.95	Call	Currency Future	35.0000	30.0000	(14.286)	0	0	0
12/08/2009	€ / R 2009/09/14	7.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	€ / R 2009/09/14	11.10	Call	Currency Future	599.0000	551.0000	(8.013)	0	0	0
12/08/2009	€ / R 2009/09/14	8.95	Call	Currency Future	2,656.0000	2,597.0000	(2.221)	0	0	0
12/08/2009	€ / R 2009/09/14	14.25	Put	Currency Future	2,652.0000	2,710.0000	2.187	0	0	0
12/08/2009	€ / R 2009/09/14	17.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	€ / R 2009/09/14	11.30	Put	Currency Future	148.0000	163.0000	10.135	0	0	0
12/08/2009	€ / R 2009/09/14	10.85	Put	Currency Future	51.0000	58.0000	13.725	0	0	0
12/08/2009	€ / R 2009/09/14	13.05	Call	Currency Future	30.0000	26.0000	(13.333)	0	0	0
12/08/2009	€ / R 2009/09/14	8.05	Call	Currency Future	3,555.0000	3,496.0000	(1.660)	0	0	0
12/08/2009	€ / R 2009/09/14	11.10	Put	Currency Future	95.0000	105.0000	10.526	0	0	0
12/08/2009	€ / R 2009/09/14	14.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
12/08/2009	€ / R 2009/09/14	13.55	Put	Currency Future	1,962.0000	2,019.0000	2.905	0	0	0
12/08/2009	€ / R 2009/09/14	19.40	Put	Currency Future	7,796.0000	7,855.0000	0.757	0	0	0
12/08/2009	€ / R 2009/09/14	13.85	Put	Currency Future	2,257.0000	2,314.0000	2.525	0	0	0
12/08/2009	€ / R 2009/09/14	12.60	Call	Currency Future	57.0000	49.0000	(14.035)	0	0	0
12/08/2009	€ / R 2009/09/14	12.90	Call	Currency Future	37.0000	32.0000	(13.514)	0	0	0
12/08/2009	€ / R 2009/09/14	15.05	Put	Currency Future	3,449.0000	3,507.0000	1.682	0	0	0
12/08/2009	€ / R 2009/09/14	11.70	Put	Currency Future	326.0000	359.0000	10.123	0	0	0
12/08/2009	€ / R 2009/09/14	14.25	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
12/08/2009	€ / R 2009/09/14	8.40	Call	Currency Future	3,205.0000	3,146.0000	(1.841)	0	0	0
12/08/2009	€ / R 2009/09/14	13.70	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
12/08/2009	€ / R 2009/09/14	13.65	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
12/08/2009	€ / R 2009/09/14	12.25	Put	Currency Future	742.0000	788.0000	6.199	0	0	0
12/08/2009	€ / R 2009/09/14	13.15	Call	Currency Future	27.0000	23.0000	(14.815)	0	0	0
12/08/2009	€ / R 2009/09/14	15.05	Call	Currency Future	3.0000	3.0000	-	0	0	0
12/08/2009	€ / R 2009/09/14	11.65	Call	Currency Future	250.0000	221.0000	(11.600)	0	0	0
12/08/2009	€ / R 2009/09/14	13.55	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
12/08/2009	€ / R 2009/09/14	10.40	Put	Currency Future	18.0000	20.0000	11.111	0	0	0
12/08/2009	€ / R 2009/09/14	13.85	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
12/08/2009	€ / R 2009/09/14	13.15	Put	Currency Future	1,572.0000	1,627.0000	3.499	0	0	0
12/08/2009	€ / R 2009/09/14	10.05	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
12/08/2009	€ / R 2009/09/14	8.60	Call	Currency Future	3,005.0000	2,946.0000	(1.963)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	€ / R 2009/09/14	14.15	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
12/08/2009	€ / R 2009/09/14	10.40	Call	Currency Future	1,223.0000	1,165.0000	(4.742)	0	0	0
12/08/2009	€ / R 2009/09/14	11.45	Put	Currency Future	200.0000	220.0000	10.000	0	0	0
12/08/2009	€ / R 2009/09/14	13.15	Put	Currency Future	1,572.0000	1,627.0000	3.499	0	0	0
12/08/2009	€ / R 2009/09/14	9.65	Put	Currency Future	5.0000	5.0000	-	0	0	0
12/08/2009	€ / R 2009/09/14	10.05	Call	Currency Future	1,565.0000	1,506.0000	(3.770)	0	0	0
12/08/2009	€ / R 2009/09/14	14.05	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
12/08/2009	€ / R 2009/09/14	17.40	Put	Currency Future	5,796.0000	5,855.0000	1.018	0	0	0
12/08/2009	€ / R 2009/09/14	13.60	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
12/08/2009	€ / R 2009/09/14	12.25	Call	Currency Future	97.0000	84.0000	(13.402)	0	0	0
12/08/2009	€ / R 2009/09/14	11.50	Call	Currency Future	325.0000	287.0000	(11.692)	0	0	0
12/08/2009	€ / R 2009/09/14	11.90	Put	Currency Future	463.0000	502.0000	8.423	0	0	0
12/08/2009	€ / R 2009/09/14	10.65	Call	Currency Future	985.0000	930.0000	(5.584)	0	0	0
12/08/2009	€ / R 2009/09/14	9.05	Put	Currency Future	2.0000	2.0000	-	0	0	0
12/08/2009	€ / R 2009/09/14	14.95	Put	Currency Future	3,349.0000	3,407.0000	1.732	0	0	0
12/08/2009	€ / R 2009/09/14	14.05	Put	Currency Future	2,454.0000	2,512.0000	2.363	0	0	0
12/08/2009	€ / R 2009/09/14	17.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	€ / R 2009/09/14	11.50	Put	Currency Future	221.0000	241.0000	9.050	0	0	0
12/08/2009	€ / R 2009/09/14	8.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	€ / R 2009/09/14	17.05	Put	Currency Future	5,446.0000	5,505.0000	1.083	0	0	0
12/08/2009	€ / R 2009/09/14	14.15	Put	Currency Future	2,553.0000	2,611.0000	2.272	0	0	0
12/08/2009	€ / R 2009/09/14	17.20	Put	Currency Future	5,596.0000	5,655.0000	1.054	0	0	0
12/08/2009	€ / R 2009/09/14	11.45	Call	Currency Future	355.0000	315.0000	(11.268)	0	0	0
12/08/2009	€ / R 2009/09/14	13.15	Call	Currency Future	27.0000	23.0000	(14.815)	0	0	0
12/08/2009	€ / R 2009/09/14	9.65	Call	Currency Future	1,960.0000	1,901.0000	(3.010)	0	0	0
12/08/2009	€ / R 2009/09/14	8.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	€ / R 2009/09/14	10.65	Put	Currency Future	30.0000	34.0000	13.333	0	0	0
12/08/2009	€ / R 2009/09/14	9.05	Call	Currency Future	2,556.0000	2,497.0000	(2.308)	0	0	0
12/08/2009	€ / R 2009/09/14	13.35	Call	Currency Future	21.0000	18.0000	(14.286)	0	0	0
12/08/2009	€ / R 2009/09/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	€ / R 2009/09/14	19.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	€ / R 2009/09/14	19.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	€ / R 2009/09/14	12.30	Put	Currency Future	785.0000	832.0000	5.987	0	0	0
12/08/2009	€ / R 2009/09/14	9.00	Call	Currency Future	2,606.0000	2,547.0000	(2.264)	0	0	0
12/08/2009	€ / R 2009/09/14	7.65	Call	Currency Future	3,955.0000	3,896.0000	(1.492)	0	0	0
12/08/2009	€ / R 2009/09/14	19.15	Put	Currency Future	7,546.0000	7,605.0000	0.782	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	€ / R 2009/09/14	12.45	Call	Currency Future	71.0000	61.0000	(14.085)	0	0	0
12/08/2009	€ / R 2009/09/14	11.35	Put	Currency Future	164.0000	180.0000	9.756	0	0	0
12/08/2009	€ / R 2009/09/14	8.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	€ / R 2009/09/14	8.65	Call	Currency Future	2,955.0000	2,896.0000	(1.997)	0	0	0
12/08/2009	€ / R 2009/09/14	14.30	Put	Currency Future	2,702.0000	2,760.0000	2.147	0	0	0
12/08/2009	€ / R 2009/09/14	12.60	Put	Currency Future	1,052.0000	1,104.0000	4.943	0	0	0
12/08/2009	€ / R 2009/09/14	11.35	Call	Currency Future	419.0000	376.0000	(10.263)	0	0	0
12/08/2009	€ / R 2009/09/14	8.00	Call	Currency Future	3,605.0000	3,546.0000	(1.637)	0	0	0
12/08/2009	€ / R 2009/09/14	14.40	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
12/08/2009	€ / R 2009/09/14	12.45	Put	Currency Future	917.0000	966.0000	5.344	0	0	0
12/08/2009	€ / R 2009/09/14	9.00	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
12/08/2009	€ / R 2009/09/14	9.40	Call	Currency Future	2,208.0000	2,149.0000	(2.672)	0	0	0
12/08/2009	€ / R 2009/09/14	14.40	Put	Currency Future	2,801.0000	2,860.0000	2.106	0	0	0
12/08/2009	€ / R 2009/09/14	17.15	Put	Currency Future	5,546.0000	5,605.0000	1.064	0	0	0
12/08/2009	€ / R 2009/09/14	13.45	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
12/08/2009	€ / R 2009/09/14	15.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
12/08/2009	€ / R 2009/09/14	14.50	Call	Currency Future	5.0000	5.0000	-	0	0	0
12/08/2009	€ / R 2009/09/14	12.10	Call	Currency Future	122.0000	107.0000	(12.295)	0	0	0
12/08/2009	€ / R 2009/09/14	13.55	Put	Currency Future	1,962.0000	2,019.0000	2.905	0	0	0
12/08/2009	€ / R 2009/09/14	10.00	Call	Currency Future	1,614.0000	1,555.0000	(3.656)	0	0	0
12/08/2009	€ / R 2009/09/14	9.70	Put	Currency Future	6.0000	6.0000	-	0	0	0
12/08/2009	€ / R 2009/09/14	14.50	Put	Currency Future	2,901.0000	2,959.0000	1.999	0	0	0
12/08/2009	€ / R 2009/09/14	12.05	Put	Currency Future	578.0000	620.0000	7.266	0	0	0
12/08/2009	€ / R 2009/09/14	15.00	Call	Currency Future	3.0000	3.0000	-	0	0	0
12/08/2009	€ / R 2009/09/14	9.70	Call	Currency Future	1,910.0000	1,851.0000	(3.089)	0	0	0
12/08/2009	€ / R 2009/09/14	14.30	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
12/08/2009	€ / R 2009/09/14	17.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	€ / R 2009/09/14	12.05	Call	Currency Future	132.0000	116.0000	(12.121)	0	0	0
12/08/2009	€ / R 2009/09/14	11.30	Call	Currency Future	452.0000	408.0000	(9.735)	0	0	0
12/08/2009	€ / R 2009/09/14	13.55	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
12/08/2009	€ / R 2009/09/14	8.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	€ / R 2009/09/14	14.10	Put	Currency Future	2,504.0000	2,562.0000	2.316	0	0	0
12/08/2009	€ / R 2009/09/14	12.10	Put	Currency Future	618.0000	661.0000	6.958	0	0	0
12/08/2009	€ / R 2009/09/14	19.00	Put	Currency Future	7,396.0000	7,455.0000	0.798	0	0	0
12/08/2009	€ / R 2009/09/14	8.70	Call	Currency Future	2,905.0000	2,846.0000	(2.031)	0	0	0
12/08/2009	€ / R 2009/09/14	14.10	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	€ / R	2009/09/14	11.90	Call	Currency Future	168.0000	147.0000	(12.500)	0	0	0
12/08/2009	€ / R	2009/09/14	13.50	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
12/08/2009	€ / R	2009/09/14	19.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	€ / R	2009/09/14	15.70	Put	Currency Future	4,097.0000	4,156.0000	1.440	0	0	0
12/08/2009	€ / R	2009/09/14	13.80	Put	Currency Future	2,207.0000	2,265.0000	2.628	0	0	0
12/08/2009	€ / R	2009/09/14	11.80	Put	Currency Future	392.0000	428.0000	9.184	0	0	0
12/08/2009	€ / R	2009/09/14	13.50	Put	Currency Future	1,913.0000	1,969.0000	2.927	0	0	0
12/08/2009	€ / R	2009/09/14	17.00	Put	Currency Future	5,396.0000	5,455.0000	1.093	0	0	0
12/08/2009	€ / R	2009/09/14	7.70	Call	Currency Future	3,905.0000	3,846.0000	(1.511)	0	0	0
12/08/2009	€ / R	2009/09/14	14.85	Put	Currency Future	3,249.0000	3,308.0000	1.816	0	0	0
12/08/2009	€ / R	2009/09/14	12.40	Put	Currency Future	872.0000	921.0000	5.619	0	0	0
12/08/2009	€ / R	2009/09/14	17.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	€ / R	2009/09/14	7.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	€ / R	2009/09/14	15.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
12/08/2009	€ / R	2009/09/14	14.85	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
12/08/2009	€ / R	2009/09/14	10.15	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
12/08/2009	€ / R	2009/09/14	12.40	Call	Currency Future	77.0000	66.0000	(14.286)	0	0	0
12/08/2009	€ / R	2009/09/14	11.90	Put	Currency Future	463.0000	502.0000	8.423	0	0	0
12/08/2009	€ / R	2009/09/14	12.35	Put	Currency Future	828.0000	876.0000	5.797	0	0	0
12/08/2009	€ / R	2009/09/14	13.20	Put	Currency Future	1,620.0000	1,676.0000	3.457	0	0	0
12/08/2009	€ / R	2009/09/14	10.00	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
12/08/2009	€ / R	2009/09/14	10.90	Put	Currency Future	58.0000	65.0000	12.069	0	0	0
12/08/2009	€ / R	2009/09/14	14.20	Put	Currency Future	2,603.0000	2,661.0000	2.228	0	0	0
12/08/2009	€ / R	2009/09/14	10.15	Call	Currency Future	1,466.0000	1,408.0000	(3.956)	0	0	0
12/08/2009	€ / R	2009/09/14	12.00	Put	Currency Future	539.0000	580.0000	7.607	0	0	0
12/08/2009	€ / R	2009/09/14	12.15	Put	Currency Future	658.0000	703.0000	6.839	0	0	0
12/08/2009	€ / R	2009/09/14	7.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	€ / R	2009/09/14	17.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	€ / R	2009/09/14	18.40	Put	Currency Future	6,796.0000	6,855.0000	0.868	0	0	0
12/08/2009	€ / R	2009/09/14	14.20	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
12/08/2009	€ / R	2009/09/14	12.15	Call	Currency Future	113.0000	98.0000	(13.274)	0	0	0
12/08/2009	€ / R	2009/09/14	15.00	Put	Currency Future	3,399.0000	3,457.0000	1.706	0	0	0
12/08/2009	€ / R	2009/09/14	19.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	€ / R	2009/09/14	6.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	€ / R	2009/09/14	13.80	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
12/08/2009	€ / R	2009/09/14	12.30	Call	Currency Future	89.0000	78.0000	(12.360)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	€ / R 2009/09/14	12.00	Call	Currency Future	143.0000	125.0000	(12.587)	0	0	0
12/08/2009	€ / R 2009/09/14	12.35	Call	Currency Future	83.0000	72.0000	(13.253)	0	0	0
12/08/2009	€ / R 2009/09/14	7.00	Call	Currency Future	4,605.0000	4,546.0000	(1.281)	0	0	0
12/08/2009	€ / R 2009/09/14	7.90	Call	Currency Future	3,705.0000	3,646.0000	(1.592)	0	0	0
12/08/2009	€ / R 2009/09/14	14.60	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
12/08/2009	€ / R 2009/09/14	15.55	Put	Currency Future	3,948.0000	4,006.0000	1.469	0	0	0
12/08/2009	€ / R 2009/09/14	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	€ / R 2009/09/14	14.60	Put	Currency Future	3,000.0000	3,059.0000	1.967	0	0	0
12/08/2009	€ / R 2009/09/14	15.15	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
12/08/2009	€ / R 2009/09/14	17.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	€ / R 2009/09/14	11.85	Put	Currency Future	427.0000	464.0000	8.665	0	0	0
12/08/2009	€ / R 2009/09/14	12.60	Call	Currency Future	57.0000	49.0000	(14.035)	0	0	0
12/08/2009	€ / R 2009/09/14	6.40	Call	Currency Future	5,205.0000	5,146.0000	(1.134)	0	0	0
12/08/2009	€ / R 2009/09/14	15.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
12/08/2009	€ / R 2009/09/14	11.80	Call	Currency Future	197.0000	174.0000	(11.675)	0	0	0
12/08/2009	€ / R 2009/09/14	15.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
12/08/2009	€ / R 2009/09/14	9.40	Put	Currency Future	3.0000	3.0000	-	0	0	0
12/08/2009	€ / R 2009/09/14	7.15	Call	Currency Future	4,455.0000	4,396.0000	(1.324)	0	0	0
12/08/2009	€ / R 2009/09/14	17.55	Put	Currency Future	5,946.0000	6,005.0000	0.992	0	0	0
12/08/2009	€ / R 2009/09/14	10.90	Call	Currency Future	763.0000	711.0000	(6.815)	0	0	0
12/08/2009	€ / R 2009/09/14	8.15	Call	Currency Future	3,455.0000	3,396.0000	(1.708)	0	0	0
12/08/2009	€ / R 2009/09/14	10.55	Put	Currency Future	24.0000	26.0000	8.333	0	0	0
12/08/2009	€ / R 2009/09/14	17.70	Put	Currency Future	6,096.0000	6,155.0000	0.968	0	0	0
12/08/2009	€ / R 2009/09/14	15.40	Put	Currency Future	3,798.0000	3,857.0000	1.553	0	0	0
12/08/2009	€ / R 2009/09/14	9.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
12/08/2009	€ / R 2009/09/14	9.55	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
12/08/2009	€ / R 2009/09/14	19.70	Put	Currency Future	8,096.0000	8,155.0000	0.729	0	0	0
12/08/2009	€ / R 2009/09/14	18.40	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
12/08/2009	€ / R 2009/09/14	9.15	Call	Currency Future	2,457.0000	2,398.0000	(2.401)	0	0	0
12/08/2009	€ / R 2009/09/14	7.55	Call	Currency Future	4,055.0000	3,996.0000	(1.455)	0	0	0
12/08/2009	€ / R 2009/09/14	11.85	Call	Currency Future	182.0000	160.0000	(12.088)	0	0	0
12/08/2009	€ / R 2009/09/14	16.90	Put	Currency Future	5,296.0000	5,355.0000	1.114	0	0	0
12/08/2009	€ / R 2009/09/14	8.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	€ / R 2009/09/14	8.55	Call	Currency Future	3,055.0000	2,996.0000	(1.931)	0	0	0
12/08/2009	€ / R 2009/09/14	15.65	Put	Currency Future	4,047.0000	4,106.0000	1.458	0	0	0
12/08/2009	€ / R 2009/09/14	16.90	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
12/08/2009	€ / R 2009/09/14	7.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	€ / R 2009/09/14	8.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	€ / R 2009/09/14	15.15	Put	Currency Future	3,548.0000	3,607.0000	1.663	0	0	0
12/08/2009	€ / R 2009/09/14	9.55	Call	Currency Future	2,059.0000	2,000.0000	(2.865)	0	0	0
12/08/2009	€ / R 2009/09/14	11.75	Call	Currency Future	213.0000	188.0000	(11.737)	0	0	0
12/08/2009	€ / R 2009/09/14	12.85	Call	Currency Future	40.0000	34.0000	(15.000)	0	0	0
12/08/2009	€ / R 2009/09/14	10.55	Call	Currency Future	1,078.0000	1,021.0000	(5.288)	0	0	0
12/08/2009	€ / R 2009/09/14	11.75	Put	Currency Future	359.0000	393.0000	9.471	0	0	0
12/08/2009	€ / R 2009/09/14	12.35	Call	Currency Future	83.0000	72.0000	(13.253)	0	0	0
12/08/2009	€ / R 2009/09/14	7.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	€ / R 2009/09/14	8.50	Call	Currency Future	3,105.0000	3,046.0000	(1.900)	0	0	0
12/08/2009	€ / R 2009/09/14	12.60	Put	Currency Future	1,052.0000	1,104.0000	4.943	0	0	0
12/08/2009	€ / R 2009/09/14	7.50	Call	Currency Future	4,105.0000	4,046.0000	(1.437)	0	0	0
12/08/2009	€ / R 2009/09/14	12.55	Put	Currency Future	1,007.0000	1,057.0000	4.965	0	0	0
12/08/2009	€ / R 2009/09/14	15.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
12/08/2009	€ / R 2009/09/14	12.55	Call	Currency Future	61.0000	53.0000	(13.115)	0	0	0
12/08/2009	€ / R 2009/09/14	19.45	Put	Currency Future	7,846.0000	7,905.0000	0.752	0	0	0
12/08/2009	€ / R 2009/09/14	15.50	Put	Currency Future	3,898.0000	3,956.0000	1.488	0	0	0
12/08/2009	€ / R 2009/09/14	12.35	Put	Currency Future	828.0000	876.0000	5.797	0	0	0
12/08/2009	€ / R 2009/09/14	19.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	€ / R 2009/09/14	17.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	€ / R 2009/09/14	8.45	Call	Currency Future	3,155.0000	3,096.0000	(1.870)	0	0	0
12/08/2009	€ / R 2009/09/14	7.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	€ / R 2009/09/14	17.50	Put	Currency Future	5,896.0000	5,955.0000	1.001	0	0	0
12/08/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,285.0000	1,339.0000	4.202	0	0	0
12/08/2009	€ / R 2009/09/14	17.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	€ / R 2009/09/14	10.50	Put	Currency Future	22.0000	23.0000	4.545	0	0	0
12/08/2009	€ / R 2009/09/14	15.45	Put	Currency Future	3,848.0000	3,906.0000	1.507	0	0	0
12/08/2009	€ / R 2009/09/14	9.50	Put	Currency Future	4.0000	4.0000	-	0	0	0
12/08/2009	€ / R 2009/09/14	8.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	€ / R 2009/09/14	10.50	Call	Currency Future	1,126.0000	1,069.0000	(5.062)	0	0	0
12/08/2009	€ / R 2009/09/14	11.65	Call	Currency Future	250.0000	221.0000	(11.600)	0	0	0
12/08/2009	€ / R 2009/09/14	9.45	Call	Currency Future	2,158.0000	2,099.0000	(2.734)	0	0	0
12/08/2009	€ / R 2009/09/14	8.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	€ / R 2009/09/14	9.45	Put	Currency Future	4.0000	4.0000	-	0	0	0
12/08/2009	€ / R 2009/09/14	11.20	Put	Currency Future	119.0000	132.0000	10.924	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	€ / R 2009/09/14	8.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	€ / R 2009/09/14	9.50	Call	Currency Future	2,109.0000	2,050.0000	(2.798)	0	0	0
12/08/2009	€ / R 2009/09/14	17.45	Put	Currency Future	5,846.0000	5,905.0000	1.009	0	0	0
12/08/2009	€ / R 2009/09/14	11.05	Put	Currency Future	84.0000	94.0000	11.905	0	0	0
12/08/2009	€ / R 2009/09/14	9.25	Call	Currency Future	2,357.0000	2,298.0000	(2.503)	0	0	0
12/08/2009	€ / R 2009/09/14	15.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
12/08/2009	€ / R 2009/09/14	8.25	Call	Currency Future	3,355.0000	3,296.0000	(1.759)	0	0	0
12/08/2009	€ / R 2009/09/14	19.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	€ / R 2009/09/14	7.25	Call	Currency Future	4,355.0000	4,296.0000	(1.355)	0	0	0
12/08/2009	€ / R 2009/09/14	11.05	Call	Currency Future	639.0000	589.0000	(7.825)	0	0	0
12/08/2009	€ / R 2009/09/14	9.25	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
12/08/2009	€ / R 2009/09/14	11.55	Call	Currency Future	297.0000	260.0000	(12.458)	0	0	0
12/08/2009	€ / R 2009/09/14	12.20	Put	Currency Future	700.0000	745.0000	6.429	0	0	0
12/08/2009	€ / R 2009/09/14	7.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	€ / R 2009/09/14	11.55	Put	Currency Future	242.0000	265.0000	9.504	0	0	0
12/08/2009	€ / R 2009/09/14	10.25	Call	Currency Future	1,369.0000	1,310.0000	(4.310)	0	0	0
12/08/2009	€ / R 2009/09/14	19.50	Put	Currency Future	7,896.0000	7,955.0000	0.747	0	0	0
12/08/2009	€ / R 2009/09/14	11.65	Put	Currency Future	295.0000	326.0000	10.508	0	0	0
12/08/2009	€ / R 2009/09/14	11.15	Call	Currency Future	561.0000	513.0000	(8.556)	0	0	0
12/08/2009	€ / R 2009/09/14	17.25	Put	Currency Future	5,646.0000	5,705.0000	1.045	0	0	0
12/08/2009	€ / R 2009/09/14	11.40	Put	Currency Future	182.0000	199.0000	9.341	0	0	0
12/08/2009	€ / R 2009/09/14	11.20	Call	Currency Future	524.0000	477.0000	(8.969)	0	0	0
12/08/2009	€ / R 2009/09/14	15.25	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
12/08/2009	€ / R 2009/09/14	19.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	€ / R 2009/09/14	12.10	Call	Currency Future	122.0000	107.0000	(12.295)	0	0	0
12/08/2009	€ / R 2009/09/14	19.25	Put	Currency Future	7,646.0000	7,705.0000	0.772	0	0	0
12/08/2009	€ / R 2009/09/14	10.25	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
12/08/2009	€ / R 2009/09/14	12.20	Call	Currency Future	105.0000	91.0000	(13.333)	0	0	0
12/08/2009	€ / R 2009/09/14	19.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	€ / R 2009/09/14	19.55	Put	Currency Future	7,946.0000	8,005.0000	0.743	0	0	0
12/08/2009	€ / R 2009/09/14	12.10	Put	Currency Future	618.0000	661.0000	6.958	0	0	0
12/08/2009	€ / R 2009/09/14	17.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	€ / R 2009/09/14	15.25	Put	Currency Future	3,648.0000	3,707.0000	1.617	0	0	0
12/08/2009	€ / R 2009/09/14	11.15	Call	Currency Future	561.0000	513.0000	(8.556)	0	0	0
12/08/2009	€ / R 2009/09/14	12.15	Call	Currency Future	113.0000	98.0000	(13.274)	0	0	0
12/08/2009	€ / R 2009/09/14	11.15	Put	Currency Future	106.0000	118.0000	11.321	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	€ / R 2009/09/14	11.40	Call	Currency Future	386.0000	345.0000	(10.622)	0	0	0
12/08/2009	€ / R 2009/09/14	12.65	Put	Currency Future	1,098.0000	1,150.0000	4.736	0	0	0
12/08/2009	€ / R 2009/09/14	11.15	Put	Currency Future	106.0000	118.0000	11.321	0	0	0
12/08/2009	€ / R 2009/09/14	10.30	Call	Currency Future	1,320.0000	1,262.0000	(4.394)	0	0	0
12/08/2009	€ / R 2009/09/14	11.25	Put	Currency Future	133.0000	147.0000	10.526	0	0	0
12/08/2009	€ / R 2009/09/14	12.65	Call	Currency Future	53.0000	46.0000	(13.208)	0	0	0
12/08/2009	€ / R 2009/09/14	8.30	Call	Currency Future	3,305.0000	3,246.0000	(1.785)	0	0	0
12/08/2009	€ / R 2009/09/14	9.30	Put	Currency Future	3.0000	3.0000	-	0	0	0
12/08/2009	€ / R 2009/09/14	11.25	Call	Currency Future	487.0000	442.0000	(9.240)	0	0	0
12/08/2009	€ / R 2009/09/14	10.30	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
12/08/2009	€ / R 2009/09/14	9.30	Call	Currency Future	2,307.0000	2,248.0000	(2.557)	0	0	0
12/08/2009	€ / R 2009/09/14	18.10	Put	Currency Future	6,496.0000	6,555.0000	0.908	0	0	0
12/08/2009	€ / R 2009/09/14	8.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	€ / R 2009/09/14	15.10	Put	Currency Future	3,498.0000	3,557.0000	1.687	0	0	0
12/08/2009	€ / R 2009/09/14	15.30	Put	Currency Future	3,698.0000	3,757.0000	1.595	0	0	0
12/08/2009	€ / R 2009/09/14	16.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	€ / R 2009/09/14	17.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	€ / R 2009/09/14	16.60	Put	Currency Future	4,996.0000	5,055.0000	1.181	0	0	0
12/08/2009	€ / R 2009/09/14	12.15	Put	Currency Future	658.0000	703.0000	6.839	0	0	0
12/08/2009	€ / R 2009/09/14	7.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	€ / R 2009/09/14	18.10	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
12/08/2009	€ / R 2009/09/14	19.30	Put	Currency Future	7,696.0000	7,755.0000	0.767	0	0	0
12/08/2009	€ / R 2009/09/14	19.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	€ / R 2009/09/14	9.10	Call	Currency Future	2,506.0000	2,447.0000	(2.354)	0	0	0
12/08/2009	€ / R 2009/09/14	17.30	Put	Currency Future	5,696.0000	5,755.0000	1.036	0	0	0
12/08/2009	€ / R 2009/09/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	€ / R 2009/09/14	15.30	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
12/08/2009	€ / R 2009/09/14	7.60	Call	Currency Future	4,005.0000	3,946.0000	(1.473)	0	0	0
12/08/2009	€ / R 2009/09/14	7.30	Call	Currency Future	4,305.0000	4,246.0000	(1.370)	0	0	0
12/08/2009	€ / R 2009/09/14	6.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	€ / R 2009/09/14	6.10	Call	Currency Future	5,505.0000	5,446.0000	(1.072)	0	0	0
12/08/2009	€ / R 2009/09/14	9.10	Put	Currency Future	2.0000	2.0000	-	0	0	0
12/08/2009	€ / R 2009/09/14	10.60	Call	Currency Future	1,031.0000	975.0000	(5.432)	0	0	0
12/08/2009	€ / R 2009/09/14	10.60	Put	Currency Future	26.0000	30.0000	15.385	0	0	0
12/08/2009	€ / R 2009/09/14	15.10	Call	Currency Future	3.0000	3.0000	-	0	0	0
12/08/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,207.0000	2,265.0000	2.628	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	€ / R	2009/09/14	14.10	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
12/08/2009	€ / R	2009/09/14	13.80	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
12/08/2009	€ / R	2009/09/14	14.10	Put	Currency Future	2,504.0000	2,562.0000	2.316	0	0	0
12/08/2009	€ / R	2009/09/14	13.40	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
12/08/2009	€ / R	2009/09/14	14.00	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
12/08/2009	€ / R	2009/09/14	13.90	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
12/08/2009	€ / R	2009/09/14	13.65	Put	Currency Future	2,060.0000	2,117.0000	2.767	0	0	0
12/08/2009	€ / R	2009/09/14	13.65	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
12/08/2009	€ / R	2009/09/14	13.75	Put	Currency Future	2,158.0000	2,215.0000	2.641	0	0	0
12/08/2009	€ / R	2009/09/14	13.75	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
12/08/2009	€ / R	2009/09/14	13.90	Put	Currency Future	2,306.0000	2,364.0000	2.515	0	0	0
12/08/2009	€ / R	2009/09/14	14.00	Put	Currency Future	2,405.0000	2,462.0000	2.370	0	0	0
12/08/2009	€ / R	2009/09/14	13.10	Call	Currency Future	28.0000	24.0000	(14.286)	0	0	0
12/08/2009	€ / R	2009/09/14	13.05	Call	Currency Future	30.0000	26.0000	(13.333)	0	0	0
12/08/2009	€ / R	2009/09/14	13.30	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	0
12/08/2009	€ / R	2009/09/14	13.30	Put	Currency Future	1,717.0000	1,773.0000	3.262	0	0	0
12/08/2009	€ / R	2009/09/14	13.95	Put	Currency Future	2,355.0000	2,413.0000	2.463	0	0	0
12/08/2009	€ / R	2009/09/14	13.95	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
12/08/2009	€ / R	2009/09/14	13.40	Put	Currency Future	1,815.0000	1,871.0000	3.085	0	0	0
12/08/2009	€ / R	2009/09/14	13.05	Put	Currency Future	1,476.0000	1,530.0000	3.659	0	0	0
12/08/2009	€ / R	2009/09/14	13.10	Put	Currency Future	1,524.0000	1,579.0000	3.609	0	0	0
12/08/2009	€ / R	2009/09/14	10.95	Put	Currency Future	66.0000	74.0000	12.121	0	0	0
12/08/2009	€ / R	2009/09/14	10.95	Call	Currency Future	721.0000	669.0000	(7.212)	0	0	0
12/08/2009	€ / R	2009/12/14			Currency Future	11.8094	11.7471	(0.528)	11.8000	11.8000	13,419
12/08/2009	€ / R	2009/12/14	13.80	Call	Currency Future	144.0000	135.0000	(6.250)	0	0	0
12/08/2009	€ / R	2009/12/14	7.90	Call	Currency Future	3,915.0000	3,853.0000	(1.584)	0	0	0
12/08/2009	€ / R	2009/12/14	7.30	Call	Currency Future	4,511.0000	4,449.0000	(1.374)	0	0	0
12/08/2009	€ / R	2009/12/14	13.65	Call	Currency Future	156.0000	148.0000	(5.128)	0	0	0
12/08/2009	€ / R	2009/12/14	13.60	Call	Currency Future	161.0000	152.0000	(5.590)	0	0	0
12/08/2009	€ / R	2009/12/14	17.75	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
12/08/2009	€ / R	2009/12/14	8.05	Call	Currency Future	3,766.0000	3,704.0000	(1.646)	0	0	0
12/08/2009	€ / R	2009/12/14	13.10	Put	Currency Future	1,507.0000	1,558.0000	3.384	0	0	0
12/08/2009	€ / R	2009/12/14	10.90	Call	Currency Future	1,057.0000	1,011.0000	(4.352)	0	0	0
12/08/2009	€ / R	2009/12/14	13.65	Put	Currency Future	1,997.0000	2,051.0000	2.704	0	0	0
12/08/2009	€ / R	2009/12/14	13.45	Call	Currency Future	175.0000	166.0000	(5.143)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,550.0000	1,602.0000	3.355	0	0	0
12/08/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,253.0000	1,302.0000	3.911	0	0	0
12/08/2009	€ / R 2009/12/14	9.90	Put	Currency Future	42.0000	45.0000	7.143	0	0	0
12/08/2009	€ / R 2009/12/14	8.30	Call	Currency Future	3,519.0000	3,457.0000	(1.762)	0	0	0
12/08/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,550.0000	1,602.0000	3.355	0	0	0
12/08/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,135.0000	2,188.0000	2.482	0	0	0
12/08/2009	€ / R 2009/12/14	12.80	Call	Currency Future	262.0000	249.0000	(4.962)	0	0	0
12/08/2009	€ / R 2009/12/14	11.50	Put	Currency Future	368.0000	396.0000	7.609	0	0	0
12/08/2009	€ / R 2009/12/14	9.90	Call	Currency Future	1,952.0000	1,892.0000	(3.074)	0	0	0
12/08/2009	€ / R 2009/12/14	7.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
12/08/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,464.0000	1,514.0000	3.415	0	0	0
12/08/2009	€ / R 2009/12/14	13.60	Put	Currency Future	1,951.0000	2,005.0000	2.768	0	0	0
12/08/2009	€ / R 2009/12/14	13.85	Call	Currency Future	139.0000	130.0000	(6.475)	0	0	0
12/08/2009	€ / R 2009/12/14	17.85	Put	Currency Future	6,053.0000	6,114.0000	1.008	0	0	0
12/08/2009	€ / R 2009/12/14	8.90	Put	Currency Future	18.0000	18.0000	-	0	0	0
12/08/2009	€ / R 2009/12/14	13.15	Call	Currency Future	210.0000	199.0000	(5.238)	0	0	0
12/08/2009	€ / R 2009/12/14	12.20	Call	Currency Future	397.0000	377.0000	(5.038)	0	0	0
12/08/2009	€ / R 2009/12/14	13.10	Call	Currency Future	216.0000	205.0000	(5.093)	0	0	0
12/08/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,212.0000	1,260.0000	3.960	0	0	0
12/08/2009	€ / R 2009/12/14	8.90	Call	Currency Future	2,927.0000	2,865.0000	(2.118)	0	0	0
12/08/2009	€ / R 2009/12/14	13.05	Call	Currency Future	223.0000	211.0000	(5.381)	0	0	0
12/08/2009	€ / R 2009/12/14	13.20	Call	Currency Future	203.0000	193.0000	(4.926)	0	0	0
12/08/2009	€ / R 2009/12/14	15.05	Put	Currency Future	3,302.0000	3,360.0000	1.757	0	0	0
12/08/2009	€ / R 2009/12/14	11.65	Call	Currency Future	601.0000	569.0000	(5.324)	0	0	0
12/08/2009	€ / R 2009/12/14	12.20	Put	Currency Future	788.0000	830.0000	5.330	0	0	0
12/08/2009	€ / R 2009/12/14	13.55	Call	Currency Future	165.0000	157.0000	(4.848)	0	0	0
12/08/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,180.0000	2,233.0000	2.431	0	0	0
12/08/2009	€ / R 2009/12/14	12.15	Call	Currency Future	412.0000	391.0000	(5.097)	0	0	0
12/08/2009	€ / R 2009/12/14	10.90	Put	Currency Future	147.0000	163.0000	10.884	0	0	0
12/08/2009	€ / R 2009/12/14	13.55	Call	Currency Future	165.0000	157.0000	(4.848)	0	0	0
12/08/2009	€ / R 2009/12/14	19.45	Put	Currency Future	7,647.0000	7,709.0000	0.811	0	0	0
12/08/2009	€ / R 2009/12/14	15.05	Call	Currency Future	62.0000	58.0000	(6.452)	0	0	0
12/08/2009	€ / R 2009/12/14	18.10	Put	Currency Future	6,301.0000	6,363.0000	0.984	0	0	0
12/08/2009	€ / R 2009/12/14	13.55	Put	Currency Future	1,906.0000	1,960.0000	2.833	0	0	0
12/08/2009	€ / R 2009/12/14	13.00	Put	Currency Future	1,421.0000	1,471.0000	3.519	0	0	0
12/08/2009	€ / R 2009/12/14	11.70	Put	Currency Future	468.0000	500.0000	6.838	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	€ / R 2009/12/14	7.90	Put	Currency Future	6.0000	6.0000	-	0	0	0
12/08/2009	€ / R 2009/12/14	13.55	Put	Currency Future	1,906.0000	1,960.0000	2.833	0	0	0
12/08/2009	€ / R 2009/12/14	10.05	Put	Currency Future	50.0000	54.0000	8.000	0	0	0
12/08/2009	€ / R 2009/12/14	13.45	Put	Currency Future	1,816.0000	1,869.0000	2.919	0	0	0
12/08/2009	€ / R 2009/12/14	19.85	Put	Currency Future	8,046.0000	8,108.0000	0.771	0	0	0
12/08/2009	€ / R 2009/12/14	11.70	Call	Currency Future	578.0000	547.0000	(5.363)	0	0	0
12/08/2009	€ / R 2009/12/14	8.65	Call	Currency Future	3,173.0000	3,112.0000	(1.922)	0	0	0
12/08/2009	€ / R 2009/12/14	19.45	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
12/08/2009	€ / R 2009/12/14	17.60	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
12/08/2009	€ / R 2009/12/14	10.05	Call	Currency Future	1,810.0000	1,751.0000	(3.260)	0	0	0
12/08/2009	€ / R 2009/12/14	11.80	Call	Currency Future	532.0000	505.0000	(5.075)	0	0	0
12/08/2009	€ / R 2009/12/14	19.85	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
12/08/2009	€ / R 2009/12/14	13.00	Call	Currency Future	230.0000	218.0000	(5.217)	0	0	0
12/08/2009	€ / R 2009/12/14	8.45	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
12/08/2009	€ / R 2009/12/14	19.60	Call	Currency Future	6.0000	6.0000	-	0	0	0
12/08/2009	€ / R 2009/12/14	9.05	Put	Currency Future	20.0000	21.0000	5.000	0	0	0
12/08/2009	€ / R 2009/12/14	11.80	Put	Currency Future	523.0000	558.0000	6.692	0	0	0
12/08/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,336.0000	1,386.0000	3.743	0	0	0
12/08/2009	€ / R 2009/12/14	17.85	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
12/08/2009	€ / R 2009/12/14	9.70	Put	Currency Future	34.0000	36.0000	5.882	0	0	0
12/08/2009	€ / R 2009/12/14	17.45	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
12/08/2009	€ / R 2009/12/14	19.60	Put	Currency Future	7,797.0000	7,859.0000	0.795	0	0	0
12/08/2009	€ / R 2009/12/14	17.75	Put	Currency Future	5,953.0000	6,015.0000	1.041	0	0	0
12/08/2009	€ / R 2009/12/14	16.05	Call	Currency Future	33.0000	31.0000	(6.061)	0	0	0
12/08/2009	€ / R 2009/12/14	11.65	Put	Currency Future	442.0000	472.0000	6.787	0	0	0
12/08/2009	€ / R 2009/12/14	12.90	Call	Currency Future	246.0000	233.0000	(5.285)	0	0	0
12/08/2009	€ / R 2009/12/14	10.70	Call	Currency Future	1,218.0000	1,164.0000	(4.433)	0	0	0
12/08/2009	€ / R 2009/12/14	7.45	Call	Currency Future	4,362.0000	4,300.0000	(1.421)	0	0	0
12/08/2009	€ / R 2009/12/14	17.60	Put	Currency Future	5,804.0000	5,866.0000	1.068	0	0	0
12/08/2009	€ / R 2009/12/14	19.75	Call	Currency Future	6.0000	6.0000	-	0	0	0
12/08/2009	€ / R 2009/12/14	8.05	Put	Currency Future	7.0000	7.0000	-	0	0	0
12/08/2009	€ / R 2009/12/14	11.85	Put	Currency Future	554.0000	590.0000	6.498	0	0	0
12/08/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,361.0000	2,416.0000	2.330	0	0	0
12/08/2009	€ / R 2009/12/14	12.15	Put	Currency Future	753.0000	794.0000	5.445	0	0	0
12/08/2009	€ / R 2009/12/14	11.55	Call	Currency Future	651.0000	617.0000	(5.223)	0	0	0
12/08/2009	€ / R 2009/12/14	10.70	Put	Currency Future	109.0000	117.0000	7.339	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	€ / R 2009/12/14	7.45	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
12/08/2009	€ / R 2009/12/14	9.05	Call	Currency Future	2,779.0000	2,718.0000	(2.195)	0	0	0
12/08/2009	€ / R 2009/12/14	13.25	Call	Currency Future	197.0000	187.0000	(5.076)	0	0	0
12/08/2009	€ / R 2009/12/14	12.95	Call	Currency Future	238.0000	225.0000	(5.462)	0	0	0
12/08/2009	€ / R 2009/12/14	12.75	Call	Currency Future	271.0000	257.0000	(5.166)	0	0	0
12/08/2009	€ / R 2009/12/14	11.50	Call	Currency Future	677.0000	643.0000	(5.022)	0	0	0
12/08/2009	€ / R 2009/12/14	14.70	Call	Currency Future	78.0000	72.0000	(7.692)	0	0	0
12/08/2009	€ / R 2009/12/14	13.35	Call	Currency Future	186.0000	176.0000	(5.376)	0	0	0
12/08/2009	€ / R 2009/12/14	8.45	Call	Currency Future	3,370.0000	3,309.0000	(1.810)	0	0	0
12/08/2009	€ / R 2009/12/14	19.75	Put	Currency Future	7,947.0000	8,009.0000	0.780	0	0	0
12/08/2009	€ / R 2009/12/14	16.05	Put	Currency Future	4,274.0000	4,334.0000	1.404	0	0	0
12/08/2009	€ / R 2009/12/14	13.25	Put	Currency Future	1,638.0000	1,690.0000	3.175	0	0	0
12/08/2009	€ / R 2009/12/14	12.95	Put	Currency Future	1,379.0000	1,428.0000	3.553	0	0	0
12/08/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,171.0000	1,219.0000	4.099	0	0	0
12/08/2009	€ / R 2009/12/14	9.70	Call	Currency Future	2,144.0000	2,083.0000	(2.845)	0	0	0
12/08/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,726.0000	1,779.0000	3.071	0	0	0
12/08/2009	€ / R 2009/12/14	9.45	Call	Currency Future	2,387.0000	2,326.0000	(2.556)	0	0	0
12/08/2009	€ / R 2009/12/14	13.10	Call	Currency Future	216.0000	205.0000	(5.093)	0	0	0
12/08/2009	€ / R 2009/12/14	8.70	Call	Currency Future	3,124.0000	3,062.0000	(1.985)	0	0	0
12/08/2009	€ / R 2009/12/14	10.30	Call	Currency Future	1,577.0000	1,520.0000	(3.614)	0	0	0
12/08/2009	€ / R 2009/12/14	13.50	Call	Currency Future	170.0000	161.0000	(5.294)	0	0	0
12/08/2009	€ / R 2009/12/14	9.45	Put	Currency Future	28.0000	29.0000	3.571	0	0	0
12/08/2009	€ / R 2009/12/14	9.10	Call	Currency Future	2,730.0000	2,669.0000	(2.234)	0	0	0
12/08/2009	€ / R 2009/12/14	11.30	Call	Currency Future	790.0000	752.0000	(4.810)	0	0	0
12/08/2009	€ / R 2009/12/14	8.70	Put	Currency Future	15.0000	15.0000	-	0	0	0
12/08/2009	€ / R 2009/12/14	9.30	Put	Currency Future	25.0000	26.0000	4.000	0	0	0
12/08/2009	€ / R 2009/12/14	14.05	Call	Currency Future	121.0000	113.0000	(6.612)	0	0	0
12/08/2009	€ / R 2009/12/14	17.45	Put	Currency Future	5,655.0000	5,717.0000	1.096	0	0	0
12/08/2009	€ / R 2009/12/14	10.60	Call	Currency Future	1,306.0000	1,251.0000	(4.211)	0	0	0
12/08/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,507.0000	1,558.0000	3.384	0	0	0
12/08/2009	€ / R 2009/12/14	12.40	Call	Currency Future	345.0000	327.0000	(5.217)	0	0	0
12/08/2009	€ / R 2009/12/14	11.30	Put	Currency Future	281.0000	305.0000	8.541	0	0	0
12/08/2009	€ / R 2009/12/14	7.70	Call	Currency Future	4,114.0000	4,052.0000	(1.507)	0	0	0
12/08/2009	€ / R 2009/12/14	9.30	Call	Currency Future	2,534.0000	2,473.0000	(2.407)	0	0	0
12/08/2009	€ / R 2009/12/14	13.75	Put	Currency Future	2,088.0000	2,143.0000	2.634	0	0	0
12/08/2009	€ / R 2009/12/14	15.75	Put	Currency Future	3,981.0000	4,040.0000	1.482	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	€ / R 2009/12/14	15.45	Put	Currency Future	3,689.0000	3,748.0000	1.599	0	0	0
12/08/2009	€ / R 2009/12/14	11.20	Call	Currency Future	852.0000	811.0000	(4.812)	0	0	0
12/08/2009	€ / R 2009/12/14	18.10	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
12/08/2009	€ / R 2009/12/14	14.85	Put	Currency Future	3,111.0000	3,168.0000	1.832	0	0	0
12/08/2009	€ / R 2009/12/14	13.60	Put	Currency Future	1,951.0000	2,005.0000	2.768	0	0	0
12/08/2009	€ / R 2009/12/14	12.40	Put	Currency Future	935.0000	980.0000	4.813	0	0	0
12/08/2009	€ / R 2009/12/14	7.70	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
12/08/2009	€ / R 2009/12/14	10.30	Put	Currency Future	68.0000	73.0000	7.353	0	0	0
12/08/2009	€ / R 2009/12/14	13.80	Call	Currency Future	144.0000	135.0000	(6.250)	0	0	0
12/08/2009	€ / R 2009/12/14	15.45	Call	Currency Future	48.0000	45.0000	(6.250)	0	0	0
12/08/2009	€ / R 2009/12/14	19.35	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
12/08/2009	€ / R 2009/12/14	11.20	Put	Currency Future	242.0000	264.0000	9.091	0	0	0
12/08/2009	€ / R 2009/12/14	16.60	Put	Currency Future	4,814.0000	4,875.0000	1.267	0	0	0
12/08/2009	€ / R 2009/12/14	13.90	Call	Currency Future	134.0000	126.0000	(5.970)	0	0	0
12/08/2009	€ / R 2009/12/14	14.30	Put	Currency Future	2,592.0000	2,648.0000	2.160	0	0	0
12/08/2009	€ / R 2009/12/14	13.40	Put	Currency Future	1,771.0000	1,824.0000	2.993	0	0	0
12/08/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,682.0000	1,734.0000	3.092	0	0	0
12/08/2009	€ / R 2009/12/14	13.85	Call	Currency Future	139.0000	130.0000	(6.475)	0	0	0
12/08/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,225.0000	2,279.0000	2.427	0	0	0
12/08/2009	€ / R 2009/12/14	12.45	Put	Currency Future	973.0000	1,018.0000	4.625	0	0	0
12/08/2009	€ / R 2009/12/14	14.70	Put	Currency Future	2,968.0000	3,025.0000	1.920	0	0	0
12/08/2009	€ / R 2009/12/14	14.30	Call	Currency Future	102.0000	95.0000	(6.863)	0	0	0
12/08/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,135.0000	2,188.0000	2.482	0	0	0
12/08/2009	€ / R 2009/12/14	13.30	Call	Currency Future	191.0000	181.0000	(5.236)	0	0	0
12/08/2009	€ / R 2009/12/14	9.20	Call	Currency Future	2,632.0000	2,571.0000	(2.318)	0	0	0
12/08/2009	€ / R 2009/12/14	10.35	Call	Currency Future	1,531.0000	1,474.0000	(3.723)	0	0	0
12/08/2009	€ / R 2009/12/14	16.60	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
12/08/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,180.0000	2,233.0000	2.431	0	0	0
12/08/2009	€ / R 2009/12/14	14.10	Call	Currency Future	117.0000	109.0000	(6.838)	0	0	0
12/08/2009	€ / R 2009/12/14	12.45	Call	Currency Future	333.0000	315.0000	(5.405)	0	0	0
12/08/2009	€ / R 2009/12/14	15.70	Put	Currency Future	3,932.0000	3,991.0000	1.501	0	0	0
12/08/2009	€ / R 2009/12/14	15.30	Put	Currency Future	3,543.0000	3,602.0000	1.665	0	0	0
12/08/2009	€ / R 2009/12/14	13.40	Call	Currency Future	180.0000	171.0000	(5.000)	0	0	0
12/08/2009	€ / R 2009/12/14	8.20	Call	Currency Future	3,618.0000	3,556.0000	(1.714)	0	0	0
12/08/2009	€ / R 2009/12/14	10.35	Put	Currency Future	72.0000	77.0000	6.944	0	0	0
12/08/2009	€ / R 2009/12/14	11.85	Call	Currency Future	513.0000	487.0000	(5.068)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	€ / R 2009/12/14	15.10	Call	Currency Future	60.0000	56.0000	(6.667)	0	0	0
12/08/2009	€ / R 2009/12/14	14.85	Call	Currency Future	70.0000	66.0000	(5.714)	0	0	0
12/08/2009	€ / R 2009/12/14	14.10	Put	Currency Future	2,407.0000	2,462.0000	2.285	0	0	0
12/08/2009	€ / R 2009/12/14	12.55	Put	Currency Future	1,051.0000	1,097.0000	4.377	0	0	0
12/08/2009	€ / R 2009/12/14	9.65	Put	Currency Future	33.0000	34.0000	3.030	0	0	0
12/08/2009	€ / R 2009/12/14	15.30	Call	Currency Future	53.0000	49.0000	(7.547)	0	0	0
12/08/2009	€ / R 2009/12/14	13.30	Call	Currency Future	191.0000	181.0000	(5.236)	0	0	0
12/08/2009	€ / R 2009/12/14	13.35	Call	Currency Future	186.0000	176.0000	(5.376)	0	0	0
12/08/2009	€ / R 2009/12/14	7.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	€ / R 2009/12/14	9.35	Put	Currency Future	26.0000	27.0000	3.846	0	0	0
12/08/2009	€ / R 2009/12/14	10.60	Put	Currency Future	97.0000	104.0000	7.216	0	0	0
12/08/2009	€ / R 2009/12/14	17.25	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
12/08/2009	€ / R 2009/12/14	14.05	Call	Currency Future	121.0000	113.0000	(6.612)	0	0	0
12/08/2009	€ / R 2009/12/14	12.55	Call	Currency Future	311.0000	294.0000	(5.466)	0	0	0
12/08/2009	€ / R 2009/12/14	15.65	Call	Currency Future	43.0000	40.0000	(6.977)	0	0	0
12/08/2009	€ / R 2009/12/14	14.25	Put	Currency Future	2,546.0000	2,601.0000	2.160	0	0	0
12/08/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,726.0000	1,779.0000	3.071	0	0	0
12/08/2009	€ / R 2009/12/14	7.20	Call	Currency Future	4,611.0000	4,548.0000	(1.366)	0	0	0
12/08/2009	€ / R 2009/12/14	15.35	Call	Currency Future	51.0000	48.0000	(5.882)	0	0	0
12/08/2009	€ / R 2009/12/14	15.10	Put	Currency Future	3,350.0000	3,409.0000	1.761	0	0	0
12/08/2009	€ / R 2009/12/14	17.25	Put	Currency Future	5,457.0000	5,518.0000	1.118	0	0	0
12/08/2009	€ / R 2009/12/14	13.60	Call	Currency Future	161.0000	152.0000	(5.590)	0	0	0
12/08/2009	€ / R 2009/12/14	15.65	Put	Currency Future	3,883.0000	3,942.0000	1.519	0	0	0
12/08/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,682.0000	1,734.0000	3.092	0	0	0
12/08/2009	€ / R 2009/12/14	13.40	Put	Currency Future	1,771.0000	1,824.0000	2.993	0	0	0
12/08/2009	€ / R 2009/12/14	17.35	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
12/08/2009	€ / R 2009/12/14	9.10	Put	Currency Future	21.0000	22.0000	4.762	0	0	0
12/08/2009	€ / R 2009/12/14	19.25	Call	Currency Future	7.0000	7.0000	-	0	0	0
12/08/2009	€ / R 2009/12/14	13.15	Call	Currency Future	210.0000	199.0000	(5.238)	0	0	0
12/08/2009	€ / R 2009/12/14	15.70	Call	Currency Future	41.0000	38.0000	(7.317)	0	0	0
12/08/2009	€ / R 2009/12/14	13.75	Call	Currency Future	148.0000	140.0000	(5.405)	0	0	0
12/08/2009	€ / R 2009/12/14	13.40	Call	Currency Future	180.0000	171.0000	(5.000)	0	0	0
12/08/2009	€ / R 2009/12/14	17.35	Put	Currency Future	5,556.0000	5,617.0000	1.098	0	0	0
12/08/2009	€ / R 2009/12/14	10.25	Put	Currency Future	64.0000	69.0000	7.813	0	0	0
12/08/2009	€ / R 2009/12/14	19.30	Call	Currency Future	7.0000	7.0000	-	0	0	0
12/08/2009	€ / R 2009/12/14	9.65	Call	Currency Future	2,192.0000	2,131.0000	(2.783)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	€ / R 2009/12/14	13.90	Call	Currency Future	134.0000	126.0000	(5.970)	0	0	0
12/08/2009	€ / R 2009/12/14	13.70	Call	Currency Future	152.0000	144.0000	(5.263)	0	0	0
12/08/2009	€ / R 2009/12/14	15.35	Put	Currency Future	3,592.0000	3,650.0000	1.615	0	0	0
12/08/2009	€ / R 2009/12/14	19.90	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
12/08/2009	€ / R 2009/12/14	11.05	Put	Currency Future	191.0000	210.0000	9.948	0	0	0
12/08/2009	€ / R 2009/12/14	10.25	Call	Currency Future	1,623.0000	1,566.0000	(3.512)	0	0	0
12/08/2009	€ / R 2009/12/14	19.30	Put	Currency Future	7,498.0000	7,559.0000	0.814	0	0	0
12/08/2009	€ / R 2009/12/14	14.90	Call	Currency Future	68.0000	63.0000	(7.353)	0	0	0
12/08/2009	€ / R 2009/12/14	14.00	Call	Currency Future	125.0000	117.0000	(6.400)	0	0	0
12/08/2009	€ / R 2009/12/14	13.70	Put	Currency Future	2,043.0000	2,097.0000	2.643	0	0	0
12/08/2009	€ / R 2009/12/14	8.25	Put	Currency Future	9.0000	9.0000	-	0	0	0
12/08/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,131.0000	1,178.0000	4.156	0	0	0
12/08/2009	€ / R 2009/12/14	11.55	Put	Currency Future	392.0000	420.0000	7.143	0	0	0
12/08/2009	€ / R 2009/12/14	8.65	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
12/08/2009	€ / R 2009/12/14	13.95	Call	Currency Future	130.0000	121.0000	(6.923)	0	0	0
12/08/2009	€ / R 2009/12/14	10.85	Put	Currency Future	134.0000	150.0000	11.940	0	0	0
12/08/2009	€ / R 2009/12/14	8.20	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
12/08/2009	€ / R 2009/12/14	9.35	Call	Currency Future	2,485.0000	2,424.0000	(2.455)	0	0	0
12/08/2009	€ / R 2009/12/14	15.55	Call	Currency Future	45.0000	42.0000	(6.667)	0	0	0
12/08/2009	€ / R 2009/12/14	7.25	Call	Currency Future	4,561.0000	4,499.0000	(1.359)	0	0	0
12/08/2009	€ / R 2009/12/14	19.20	Put	Currency Future	7,398.0000	7,460.0000	0.838	0	0	0
12/08/2009	€ / R 2009/12/14	7.65	Call	Currency Future	4,163.0000	4,101.0000	(1.489)	0	0	0
12/08/2009	€ / R 2009/12/14	8.30	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
12/08/2009	€ / R 2009/12/14	13.95	Put	Currency Future	2,270.0000	2,324.0000	2.379	0	0	0
12/08/2009	€ / R 2009/12/14	8.35	Call	Currency Future	3,469.0000	3,407.0000	(1.787)	0	0	0
12/08/2009	€ / R 2009/12/14	15.55	Put	Currency Future	3,786.0000	3,845.0000	1.558	0	0	0
12/08/2009	€ / R 2009/12/14	7.25	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
12/08/2009	€ / R 2009/12/14	19.20	Call	Currency Future	7.0000	7.0000	-	0	0	0
12/08/2009	€ / R 2009/12/14	7.65	Put	Currency Future	4.0000	4.0000	-	0	0	0
12/08/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,225.0000	2,279.0000	2.427	0	0	0
12/08/2009	€ / R 2009/12/14	13.20	Put	Currency Future	1,594.0000	1,646.0000	3.262	0	0	0
12/08/2009	€ / R 2009/12/14	17.05	Put	Currency Future	5,259.0000	5,320.0000	1.160	0	0	0
12/08/2009	€ / R 2009/12/14	8.25	Call	Currency Future	3,568.0000	3,506.0000	(1.738)	0	0	0
12/08/2009	€ / R 2009/12/14	14.90	Put	Currency Future	3,159.0000	3,216.0000	1.804	0	0	0
12/08/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,361.0000	2,416.0000	2.330	0	0	0
12/08/2009	€ / R 2009/12/14	9.20	Put	Currency Future	23.0000	24.0000	4.348	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	€ / R 2009/12/14	11.05	Call	Currency Future	951.0000	907.0000	(4.627)	0	0	0
12/08/2009	€ / R 2009/12/14	19.25	Put	Currency Future	7,448.0000	7,510.0000	0.832	0	0	0
12/08/2009	€ / R 2009/12/14	17.20	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
12/08/2009	€ / R 2009/12/14	14.25	Call	Currency Future	105.0000	98.0000	(6.667)	0	0	0
12/08/2009	€ / R 2009/12/14	13.65	Put	Currency Future	1,997.0000	2,051.0000	2.704	0	0	0
12/08/2009	€ / R 2009/12/14	8.35	Put	Currency Future	10.0000	10.0000	-	0	0	0
12/08/2009	€ / R 2009/12/14	17.05	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
12/08/2009	€ / R 2009/12/14	17.20	Put	Currency Future	5,407.0000	5,469.0000	1.147	0	0	0
12/08/2009	€ / R 2009/12/14	12.25	Call	Currency Future	383.0000	364.0000	(4.961)	0	0	0
12/08/2009	€ / R 2009/12/14	14.00	Put	Currency Future	2,316.0000	2,370.0000	2.332	0	0	0
12/08/2009	€ / R 2009/12/14	18.55	Put	Currency Future	6,750.0000	6,811.0000	0.904	0	0	0
12/08/2009	€ / R 2009/12/14	17.30	Put	Currency Future	5,507.0000	5,568.0000	1.108	0	0	0
12/08/2009	€ / R 2009/12/14	12.70	Call	Currency Future	280.0000	266.0000	(5.000)	0	0	0
12/08/2009	€ / R 2009/12/14	14.15	Put	Currency Future	2,453.0000	2,508.0000	2.242	0	0	0
12/08/2009	€ / R 2009/12/14	7.35	Call	Currency Future	4,461.0000	4,399.0000	(1.390)	0	0	0
12/08/2009	€ / R 2009/12/14	18.55	Call	Currency Future	9.0000	9.0000	-	0	0	0
12/08/2009	€ / R 2009/12/14	12.00	Put	Currency Future	650.0000	689.0000	6.000	0	0	0
12/08/2009	€ / R 2009/12/14	14.15	Call	Currency Future	113.0000	106.0000	(6.195)	0	0	0
12/08/2009	€ / R 2009/12/14	13.65	Call	Currency Future	156.0000	148.0000	(5.128)	0	0	0
12/08/2009	€ / R 2009/12/14	7.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
12/08/2009	€ / R 2009/12/14	19.35	Put	Currency Future	7,547.0000	7,609.0000	0.822	0	0	0
12/08/2009	€ / R 2009/12/14	12.25	Put	Currency Future	824.0000	866.0000	5.097	0	0	0
12/08/2009	€ / R 2009/12/14	13.50	Put	Currency Future	1,861.0000	1,914.0000	2.848	0	0	0
12/08/2009	€ / R 2009/12/14	8.75	Call	Currency Future	3,075.0000	3,013.0000	(2.016)	0	0	0
12/08/2009	€ / R 2009/12/14	12.65	Call	Currency Future	290.0000	275.0000	(5.172)	0	0	0
12/08/2009	€ / R 2009/12/14	12.00	Call	Currency Future	460.0000	436.0000	(5.217)	0	0	0
12/08/2009	€ / R 2009/12/14	16.00	Put	Currency Future	4,225.0000	4,285.0000	1.420	0	0	0
12/08/2009	€ / R 2009/12/14	8.75	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
12/08/2009	€ / R 2009/12/14	16.00	Call	Currency Future	34.0000	32.0000	(5.882)	0	0	0
12/08/2009	€ / R 2009/12/14	9.75	Call	Currency Future	2,095.0000	2,034.0000	(2.912)	0	0	0
12/08/2009	€ / R 2009/12/14	12.10	Call	Currency Future	427.0000	405.0000	(5.152)	0	0	0
12/08/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,091.0000	1,137.0000	4.216	0	0	0
12/08/2009	€ / R 2009/12/14	10.00	Call	Currency Future	1,857.0000	1,798.0000	(3.177)	0	0	0
12/08/2009	€ / R 2009/12/14	9.75	Put	Currency Future	36.0000	37.0000	2.778	0	0	0
12/08/2009	€ / R 2009/12/14	14.20	Call	Currency Future	109.0000	102.0000	(6.422)	0	0	0
12/08/2009	€ / R 2009/12/14	15.90	Put	Currency Future	4,127.0000	4,187.0000	1.454	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	€ / R 2009/12/14	15.75	Call	Currency Future	40.0000	37.0000	(7.500)	0	0	0
12/08/2009	€ / R 2009/12/14	10.20	Put	Currency Future	60.0000	65.0000	8.333	0	0	0
12/08/2009	€ / R 2009/12/14	19.90	Put	Currency Future	8,096.0000	8,158.0000	0.766	0	0	0
12/08/2009	€ / R 2009/12/14	17.30	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
12/08/2009	€ / R 2009/12/14	12.50	Put	Currency Future	1,012.0000	1,058.0000	4.545	0	0	0
12/08/2009	€ / R 2009/12/14	15.00	Put	Currency Future	3,254.0000	3,312.0000	1.782	0	0	0
12/08/2009	€ / R 2009/12/14	7.75	Put	Currency Future	5.0000	5.0000	-	0	0	0
12/08/2009	€ / R 2009/12/14	11.95	Call	Currency Future	477.0000	452.0000	(5.241)	0	0	0
12/08/2009	€ / R 2009/12/14	13.05	Call	Currency Future	223.0000	211.0000	(5.381)	0	0	0
12/08/2009	€ / R 2009/12/14	16.10	Put	Currency Future	4,323.0000	4,383.0000	1.388	0	0	0
12/08/2009	€ / R 2009/12/14	7.75	Call	Currency Future	4,064.0000	4,002.0000	(1.526)	0	0	0
12/08/2009	€ / R 2009/12/14	17.90	Put	Currency Future	6,102.0000	6,164.0000	1.016	0	0	0
12/08/2009	€ / R 2009/12/14	11.95	Put	Currency Future	617.0000	655.0000	6.159	0	0	0
12/08/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,464.0000	1,514.0000	3.415	0	0	0
12/08/2009	€ / R 2009/12/14	16.10	Call	Currency Future	32.0000	30.0000	(6.250)	0	0	0
12/08/2009	€ / R 2009/12/14	7.85	Call	Currency Future	3,965.0000	3,903.0000	(1.564)	0	0	0
12/08/2009	€ / R 2009/12/14	12.05	Put	Currency Future	684.0000	723.0000	5.702	0	0	0
12/08/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,294.0000	1,343.0000	3.787	0	0	0
12/08/2009	€ / R 2009/12/14	11.10	Put	Currency Future	207.0000	227.0000	9.662	0	0	0
12/08/2009	€ / R 2009/12/14	15.85	Put	Currency Future	4,078.0000	4,138.0000	1.471	0	0	0
12/08/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,336.0000	1,386.0000	3.743	0	0	0
12/08/2009	€ / R 2009/12/14	8.00	Call	Currency Future	3,816.0000	3,754.0000	(1.625)	0	0	0
12/08/2009	€ / R 2009/12/14	17.90	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
12/08/2009	€ / R 2009/12/14	12.10	Put	Currency Future	718.0000	758.0000	5.571	0	0	0
12/08/2009	€ / R 2009/12/14	12.85	Call	Currency Future	254.0000	241.0000	(5.118)	0	0	0
12/08/2009	€ / R 2009/12/14	11.00	Call	Currency Future	985.0000	941.0000	(4.467)	0	0	0
12/08/2009	€ / R 2009/12/14	17.50	Put	Currency Future	5,705.0000	5,766.0000	1.069	0	0	0
12/08/2009	€ / R 2009/12/14	12.90	Call	Currency Future	246.0000	233.0000	(5.285)	0	0	0
12/08/2009	€ / R 2009/12/14	8.00	Put	Currency Future	7.0000	7.0000	-	0	0	0
12/08/2009	€ / R 2009/12/14	15.85	Call	Currency Future	38.0000	35.0000	(7.895)	0	0	0
12/08/2009	€ / R 2009/12/14	9.55	Call	Currency Future	2,290.0000	2,229.0000	(2.664)	0	0	0
12/08/2009	€ / R 2009/12/14	9.00	Put	Currency Future	19.0000	20.0000	5.263	0	0	0
12/08/2009	€ / R 2009/12/14	9.55	Put	Currency Future	30.0000	31.0000	3.333	0	0	0
12/08/2009	€ / R 2009/12/14	7.80	Put	Currency Future	5.0000	5.0000	-	0	0	0
12/08/2009	€ / R 2009/12/14	9.00	Call	Currency Future	2,829.0000	2,767.0000	(2.192)	0	0	0
12/08/2009	€ / R 2009/12/14	10.85	Call	Currency Future	1,094.0000	1,047.0000	(4.296)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	€ / R 2009/12/14	10.20	Call	Currency Future	1,670.0000	1,612.0000	(3.473)	0	0	0
12/08/2009	€ / R 2009/12/14	19.50	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
12/08/2009	€ / R 2009/12/14	8.80	Call	Currency Future	3,026.0000	2,964.0000	(2.049)	0	0	0
12/08/2009	€ / R 2009/12/14	12.50	Call	Currency Future	322.0000	305.0000	(5.280)	0	0	0
12/08/2009	€ / R 2009/12/14	10.00	Put	Currency Future	47.0000	51.0000	8.511	0	0	0
12/08/2009	€ / R 2009/12/14	9.85	Put	Currency Future	40.0000	42.0000	5.000	0	0	0
12/08/2009	€ / R 2009/12/14	19.50	Put	Currency Future	7,697.0000	7,759.0000	0.806	0	0	0
12/08/2009	€ / R 2009/12/14	7.80	Call	Currency Future	4,015.0000	3,953.0000	(1.544)	0	0	0
12/08/2009	€ / R 2009/12/14	11.00	Put	Currency Future	176.0000	194.0000	10.227	0	0	0
12/08/2009	€ / R 2009/12/14	7.85	Put	Currency Future	6.0000	6.0000	-	0	0	0
12/08/2009	€ / R 2009/12/14	8.80	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
12/08/2009	€ / R 2009/12/14	8.10	Call	Currency Future	3,717.0000	3,655.0000	(1.668)	0	0	0
12/08/2009	€ / R 2009/12/14	14.20	Put	Currency Future	2,499.0000	2,555.0000	2.241	0	0	0
12/08/2009	€ / R 2009/12/14	17.50	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
12/08/2009	€ / R 2009/12/14	14.80	Put	Currency Future	3,063.0000	3,121.0000	1.894	0	0	0
12/08/2009	€ / R 2009/12/14	12.05	Call	Currency Future	443.0000	420.0000	(5.192)	0	0	0
12/08/2009	€ / R 2009/12/14	11.10	Call	Currency Future	917.0000	874.0000	(4.689)	0	0	0
12/08/2009	€ / R 2009/12/14	8.85	Call	Currency Future	2,976.0000	2,915.0000	(2.050)	0	0	0
12/08/2009	€ / R 2009/12/14	15.20	Call	Currency Future	56.0000	52.0000	(7.143)	0	0	0
12/08/2009	€ / R 2009/12/14	10.80	Call	Currency Future	1,132.0000	1,084.0000	(4.240)	0	0	0
12/08/2009	€ / R 2009/12/14	15.00	Call	Currency Future	64.0000	59.0000	(7.813)	0	0	0
12/08/2009	€ / R 2009/12/14	9.85	Call	Currency Future	1,999.0000	1,939.0000	(3.002)	0	0	0
12/08/2009	€ / R 2009/12/14	15.20	Put	Currency Future	3,447.0000	3,505.0000	1.683	0	0	0
12/08/2009	€ / R 2009/12/14	15.80	Put	Currency Future	4,030.0000	4,089.0000	1.464	0	0	0
12/08/2009	€ / R 2009/12/14	12.60	Call	Currency Future	300.0000	284.0000	(5.333)	0	0	0
12/08/2009	€ / R 2009/12/14	10.10	Put	Currency Future	54.0000	57.0000	5.556	0	0	0
12/08/2009	€ / R 2009/12/14	8.85	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
12/08/2009	€ / R 2009/12/14	9.80	Call	Currency Future	2,047.0000	1,987.0000	(2.931)	0	0	0
12/08/2009	€ / R 2009/12/14	8.10	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
12/08/2009	€ / R 2009/12/14	11.25	Put	Currency Future	261.0000	284.0000	8.812	0	0	0
12/08/2009	€ / R 2009/12/14	15.80	Call	Currency Future	39.0000	36.0000	(7.692)	0	0	0
12/08/2009	€ / R 2009/12/14	10.10	Call	Currency Future	1,763.0000	1,704.0000	(3.347)	0	0	0
12/08/2009	€ / R 2009/12/14	11.40	Call	Currency Future	732.0000	696.0000	(4.918)	0	0	0
12/08/2009	€ / R 2009/12/14	10.80	Put	Currency Future	122.0000	137.0000	12.295	0	0	0
12/08/2009	€ / R 2009/12/14	15.90	Call	Currency Future	37.0000	34.0000	(8.108)	0	0	0
12/08/2009	€ / R 2009/12/14	11.75	Call	Currency Future	555.0000	525.0000	(5.405)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	€ / R	2009/12/14	11.25	Call	Currency Future	821.0000	781.0000	(4.872)	0	0	0
12/08/2009	€ / R	2009/12/14	14.80	Call	Currency Future	73.0000	68.0000	(6.849)	0	0	0
12/08/2009	€ / R	2009/12/14	9.80	Put	Currency Future	37.0000	40.0000	8.108	0	0	0
12/08/2009	€ / R	2009/12/14	12.20	Call	Currency Future	397.0000	377.0000	(5.038)	0	0	13,482
12/08/2009	€ / R	2009/12/14	11.75	Put	Currency Future	495.0000	528.0000	6.667	0	0	0
12/08/2009	€ / R	2009/12/14	12.20	Put	Currency Future	788.0000	830.0000	5.330	0	0	0
12/08/2009	€ / R	2009/12/14	14.60	Call	Currency Future	83.0000	77.0000	(7.229)	0	0	12,547
12/08/2009	€ / R	2009/12/14	12.40	Call	Currency Future	345.0000	327.0000	(5.217)	0	0	0
12/08/2009	€ / R	2009/12/14	17.65	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
12/08/2009	€ / R	2009/12/14	14.60	Put	Currency Future	2,874.0000	2,930.0000	1.949	0	0	0
12/08/2009	€ / R	2009/12/14	12.30	Put	Currency Future	861.0000	904.0000	4.994	0	0	0
12/08/2009	€ / R	2009/12/14	11.40	Put	Currency Future	323.0000	348.0000	7.740	0	0	0
12/08/2009	€ / R	2009/12/14	12.30	Call	Currency Future	370.0000	351.0000	(5.135)	0	0	0
12/08/2009	€ / R	2009/12/14	12.35	Call	Currency Future	357.0000	338.0000	(5.322)	0	0	0
12/08/2009	€ / R	2009/12/14	12.35	Put	Currency Future	898.0000	941.0000	4.788	0	0	0
12/08/2009	€ / R	2009/12/14	12.65	Call	Currency Future	290.0000	275.0000	(5.172)	0	0	0
12/08/2009	€ / R	2009/12/14	19.65	Put	Currency Future	7,847.0000	7,909.0000	0.790	0	0	0
12/08/2009	€ / R	2009/12/14	12.65	Put	Currency Future	1,131.0000	1,178.0000	4.156	0	0	0
12/08/2009	€ / R	2009/12/14	11.35	Put	Currency Future	301.0000	326.0000	8.306	0	0	0
12/08/2009	€ / R	2009/12/14	11.90	Put	Currency Future	585.0000	622.0000	6.325	0	0	0
12/08/2009	€ / R	2009/12/14	11.35	Call	Currency Future	761.0000	723.0000	(4.993)	0	0	0
12/08/2009	€ / R	2009/12/14	17.65	Put	Currency Future	5,854.0000	5,915.0000	1.042	0	0	0
12/08/2009	€ / R	2009/12/14	11.60	Call	Currency Future	626.0000	593.0000	(5.272)	0	0	0
12/08/2009	€ / R	2009/12/14	12.40	Put	Currency Future	935.0000	980.0000	4.813	0	0	0
12/08/2009	€ / R	2009/12/14	19.65	Call	Currency Future	6.0000	6.0000	-	0	0	0
12/08/2009	€ / R	2009/12/14	11.90	Call	Currency Future	495.0000	469.0000	(5.253)	0	0	0
12/08/2009	€ / R	2009/12/14	11.45	Call	Currency Future	704.0000	669.0000	(4.972)	0	0	0
12/08/2009	€ / R	2009/12/14	11.45	Put	Currency Future	345.0000	372.0000	7.826	0	0	0
12/08/2009	€ / R	2009/12/14	12.60	Call	Currency Future	300.0000	284.0000	(5.333)	0	0	0
12/08/2009	€ / R	2009/12/14	10.95	Call	Currency Future	1,021.0000	975.0000	(4.505)	0	0	0
12/08/2009	€ / R	2009/12/14	14.75	Put	Currency Future	3,016.0000	3,073.0000	1.890	0	0	0
12/08/2009	€ / R	2009/12/14	10.95	Put	Currency Future	161.0000	178.0000	10.559	0	0	0
12/08/2009	€ / R	2009/12/14	11.60	Put	Currency Future	416.0000	446.0000	7.212	0	0	0
12/08/2009	€ / R	2009/12/14	14.75	Call	Currency Future	75.0000	70.0000	(6.667)	0	0	0
12/08/2009	€ / R	2009/12/14	10.45	Call	Currency Future	1,440.0000	1,384.0000	(3.889)	0	0	0
12/08/2009	€ / R	2009/12/14	10.65	Call	Currency Future	1,262.0000	1,208.0000	(4.279)	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
12/08/2009	€ / R 2009/12/14	10.65	Put	Currency Future	103.0000	110.0000	6.796	0	0	0
12/08/2009	€ / R 2009/12/14	10.45	Put	Currency Future	81.0000	87.0000	7.407	0	0	0
12/08/2009	€ / R 2009/12/14	15.25	Put	Currency Future	3,495.0000	3,554.0000	1.688	0	0	0
12/08/2009	€ / R 2009/12/14	14.65	Put	Currency Future	2,921.0000	2,978.0000	1.951	0	0	0
12/08/2009	€ / R 2009/12/14	18.25	Call	Currency Future	10.0000	10.0000	-	0	0	0
12/08/2009	€ / R 2009/12/14	11.15	Put	Currency Future	224.0000	245.0000	9.375	0	0	0
12/08/2009	€ / R 2009/12/14	7.40	Call	Currency Future	4,411.0000	4,349.0000	(1.406)	0	0	0
12/08/2009	€ / R 2009/12/14	11.15	Call	Currency Future	884.0000	842.0000	(4.751)	0	0	0
12/08/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,091.0000	1,137.0000	4.216	0	0	0
12/08/2009	€ / R 2009/12/14	14.65	Call	Currency Future	80.0000	75.0000	(6.250)	0	0	0
12/08/2009	€ / R 2009/12/14	17.40	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
12/08/2009	€ / R 2009/12/14	8.40	Call	Currency Future	3,420.0000	3,358.0000	(1.813)	0	0	0
12/08/2009	€ / R 2009/12/14	9.25	Call	Currency Future	2,583.0000	2,522.0000	(2.362)	0	0	0
12/08/2009	€ / R 2009/12/14	16.75	Put	Currency Future	4,962.0000	5,023.0000	1.229	0	0	0
12/08/2009	€ / R 2009/12/14	16.75	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
12/08/2009	€ / R 2009/12/14	18.25	Put	Currency Future	6,451.0000	6,512.0000	0.946	0	0	0
12/08/2009	€ / R 2009/12/14	15.25	Call	Currency Future	54.0000	51.0000	(5.556)	0	0	0
12/08/2009	€ / R 2009/12/14	10.75	Call	Currency Future	1,175.0000	1,121.0000	(4.596)	0	0	0
12/08/2009	€ / R 2009/12/14	9.25	Put	Currency Future	24.0000	24.0000	-	0	0	0
12/08/2009	€ / R 2009/12/14	10.75	Put	Currency Future	115.0000	124.0000	7.826	0	0	0
12/08/2009	€ / R 2009/12/14	9.40	Put	Currency Future	27.0000	28.0000	3.704	0	0	0
12/08/2009	€ / R 2009/12/14	9.40	Call	Currency Future	2,436.0000	2,375.0000	(2.504)	0	0	0
12/08/2009	€ / R 2009/12/14	8.40	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
12/08/2009	€ / R 2009/12/14	10.40	Call	Currency Future	1,486.0000	1,429.0000	(3.836)	0	0	0
12/08/2009	€ / R 2009/12/14	10.40	Put	Currency Future	76.0000	82.0000	7.895	0	0	0
12/08/2009	€ / R 2009/12/14	15.40	Call	Currency Future	50.0000	46.0000	(8.000)	0	0	0
12/08/2009	€ / R 2009/12/14	15.40	Put	Currency Future	3,640.0000	3,699.0000	1.621	0	0	0
12/08/2009	€ / R 2009/12/14	19.40	Put	Currency Future	7,597.0000	7,659.0000	0.816	0	0	0
12/08/2009	€ / R 2009/12/14	7.40	Put	Currency Future	2.0000	2.0000	-	0	0	0
12/08/2009	€ / R 2009/12/14	19.40	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
12/08/2009	€ / R 2009/12/14	17.40	Put	Currency Future	5,606.0000	5,667.0000	1.088	0	0	0
12/08/2009	€ / R 2009/12/14	15.50	Call	Currency Future	47.0000	43.0000	(8.511)	0	0	0
12/08/2009	€ / R 2009/12/14	10.50	Put	Currency Future	86.0000	92.0000	6.977	0	0	0
12/08/2009	€ / R 2009/12/14	15.50	Put	Currency Future	3,737.0000	3,796.0000	1.579	0	0	0
12/08/2009	€ / R 2009/12/14	14.50	Put	Currency Future	2,779.0000	2,836.0000	2.051	0	0	0
12/08/2009	€ / R 2009/12/14	14.50	Call	Currency Future	89.0000	83.0000	(6.742)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	€ / R	2009/12/14	10.50	Call	Currency Future	1,395.0000	1,340.0000	(3.943)	0	0	0
12/08/2009	€ / R	2009/12/14	9.50	Put	Currency Future	29.0000	30.0000	3.448	0	0	0
12/08/2009	€ / R	2009/12/14	8.50	Put	Currency Future	12.0000	12.0000	-	0	0	0
12/08/2009	€ / R	2009/12/14	7.60	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
12/08/2009	€ / R	2009/12/14	7.60	Call	Currency Future	4,213.0000	4,151.0000	(1.472)	0	0	0
12/08/2009	€ / R	2009/12/14	15.60	Put	Currency Future	3,835.0000	3,894.0000	1.538	0	0	0
12/08/2009	€ / R	2009/12/14	9.60	Put	Currency Future	32.0000	33.0000	3.125	0	0	0
12/08/2009	€ / R	2009/12/14	7.60	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
12/08/2009	€ / R	2009/12/14	15.60	Call	Currency Future	44.0000	41.0000	(6.818)	0	0	0
12/08/2009	€ / R	2009/12/14	8.60	Call	Currency Future	3,222.0000	3,161.0000	(1.893)	0	0	0
12/08/2009	€ / R	2009/12/14	9.60	Call	Currency Future	2,241.0000	2,180.0000	(2.722)	0	0	0
12/08/2009	€ / R	2009/12/14	8.60	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
12/08/2009	€ / R	2009/12/14	7.50	Call	Currency Future	4,312.0000	4,250.0000	(1.438)	0	0	0
12/08/2009	€ / R	2009/12/14	8.50	Call	Currency Future	3,321.0000	3,259.0000	(1.867)	0	0	0
12/08/2009	€ / R	2009/12/14	7.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
12/08/2009	€ / R	2009/12/14	9.50	Call	Currency Future	2,338.0000	2,277.0000	(2.609)	0	0	0
12/08/2009	€ / R	2009/12/14	7.60	Call	Currency Future	4,213.0000	4,151.0000	(1.472)	0	0	0
12/08/2009	€ / R	2009/12/14	19.80	Call	Currency Future	0.0000	6.0000	100.000	0	0	0
12/08/2009	€ / R	2009/12/14	17.80	Call	Currency Future	0.0000	12.0000	100.000	0	0	0
12/08/2009	€ / R	2009/12/14	17.80	Put	Currency Future	0.0000	6,064.0000	100.000	0	0	0
12/08/2009	€ / R	2009/12/14	19.80	Put	Currency Future	0.0000	8,058.0000	100.000	0	0	0
12/08/2009	€ / R	2010/03/15			Currency Future	12.0076	11.9439	(0.530)	0.0000	0.0000	1,356
12/08/2009	€ / R	2010/03/15	11.85	Put	Currency Future	622.0000	652.0000	4.823	0	0	0
12/08/2009	€ / R	2010/03/15	17.75	Call	Currency Future	68.0000	65.0000	(4.412)	0	0	0
12/08/2009	€ / R	2010/03/15	11.70	Call	Currency Future	849.0000	813.0000	(4.240)	0	0	0
12/08/2009	€ / R	2010/03/15	9.90	Call	Currency Future	2,162.0000	2,099.0000	(2.914)	0	0	0
12/08/2009	€ / R	2010/03/15	9.05	Put	Currency Future	34.0000	35.0000	2.941	0	0	0
12/08/2009	€ / R	2010/03/15	15.95	Put	Currency Future	4,074.0000	4,133.0000	1.448	0	0	0
12/08/2009	€ / R	2010/03/15	19.55	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
12/08/2009	€ / R	2010/03/15	15.40	Call	Currency Future	159.0000	152.0000	(4.403)	0	0	0
12/08/2009	€ / R	2010/03/15	9.15	Call	Currency Future	2,894.0000	2,831.0000	(2.177)	0	0	0
12/08/2009	€ / R	2010/03/15	12.00	Call	Currency Future	716.0000	686.0000	(4.190)	0	0	0
12/08/2009	€ / R	2010/03/15	19.75	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
12/08/2009	€ / R	2010/03/15	15.50	Put	Currency Future	3,645.0000	3,703.0000	1.591	0	0	0
12/08/2009	€ / R	2010/03/15	9.90	Put	Currency Future	55.0000	56.0000	1.818	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	€ / R 2010/03/15	13.20	Put	Currency Future	1,585.0000	1,632.0000	2.965	0	0	0
12/08/2009	€ / R 2010/03/15	8.95	Put	Currency Future	32.0000	33.0000	3.125	0	0	0
12/08/2009	€ / R 2010/03/15	17.55	Put	Currency Future	5,615.0000	5,676.0000	1.086	0	0	0
12/08/2009	€ / R 2010/03/15	9.55	Put	Currency Future	45.0000	46.0000	2.222	0	0	0
12/08/2009	€ / R 2010/03/15	8.15	Put	Currency Future	19.0000	20.0000	5.263	0	0	0
12/08/2009	€ / R 2010/03/15	8.25	Call	Currency Future	3,778.0000	3,715.0000	(1.668)	0	0	0
12/08/2009	€ / R 2010/03/15	12.00	Put	Currency Future	708.0000	742.0000	4.802	0	0	0
12/08/2009	€ / R 2010/03/15	19.75	Put	Currency Future	7,761.0000	7,823.0000	0.799	0	0	0
12/08/2009	€ / R 2010/03/15	10.90	Call	Currency Future	1,323.0000	1,272.0000	(3.855)	0	0	0
12/08/2009	€ / R 2010/03/15	13.20	Call	Currency Future	392.0000	376.0000	(4.082)	0	0	0
12/08/2009	€ / R 2010/03/15	15.95	Call	Currency Future	131.0000	126.0000	(3.817)	0	0	0
12/08/2009	€ / R 2010/03/15	19.55	Put	Currency Future	7,564.0000	7,626.0000	0.820	0	0	0
12/08/2009	€ / R 2010/03/15	13.40	Put	Currency Future	1,751.0000	1,800.0000	2.798	0	0	0
12/08/2009	€ / R 2010/03/15	8.15	Call	Currency Future	3,877.0000	3,814.0000	(1.625)	0	0	0
12/08/2009	€ / R 2010/03/15	8.25	Put	Currency Future	21.0000	21.0000	-	0	0	0
12/08/2009	€ / R 2010/03/15	11.85	Call	Currency Future	779.0000	746.0000	(4.236)	0	0	0
12/08/2009	€ / R 2010/03/15	17.75	Put	Currency Future	5,810.0000	5,871.0000	1.050	0	0	0
12/08/2009	€ / R 2010/03/15	20.05	Put	Currency Future	8,057.0000	8,120.0000	0.782	0	0	0
12/08/2009	€ / R 2010/03/15	10.90	Put	Currency Future	215.0000	228.0000	6.047	0	0	0
12/08/2009	€ / R 2010/03/15	11.20	Put	Currency Future	314.0000	334.0000	6.369	0	0	0
12/08/2009	€ / R 2010/03/15	14.95	Put	Currency Future	3,130.0000	3,186.0000	1.789	0	0	0
12/08/2009	€ / R 2010/03/15	15.55	Put	Currency Future	3,693.0000	3,751.0000	1.571	0	0	0
12/08/2009	€ / R 2010/03/15	13.40	Call	Currency Future	359.0000	344.0000	(4.178)	0	0	0
12/08/2009	€ / R 2010/03/15	16.15	Put	Currency Future	4,264.0000	4,323.0000	1.384	0	0	0
12/08/2009	€ / R 2010/03/15	9.25	Call	Currency Future	2,796.0000	2,733.0000	(2.253)	0	0	0
12/08/2009	€ / R 2010/03/15	12.10	Call	Currency Future	679.0000	650.0000	(4.271)	0	0	0
12/08/2009	€ / R 2010/03/15	8.90	Put	Currency Future	31.0000	32.0000	3.226	0	0	0
12/08/2009	€ / R 2010/03/15	11.20	Call	Currency Future	1,122.0000	1,078.0000	(3.922)	0	0	0
12/08/2009	€ / R 2010/03/15	14.95	Call	Currency Future	187.0000	180.0000	(3.743)	0	0	0
12/08/2009	€ / R 2010/03/15	15.55	Call	Currency Future	150.0000	145.0000	(3.333)	0	0	0
12/08/2009	€ / R 2010/03/15	10.40	Put	Currency Future	110.0000	117.0000	6.364	0	0	0
12/08/2009	€ / R 2010/03/15	9.15	Put	Currency Future	36.0000	37.0000	2.778	0	0	0
12/08/2009	€ / R 2010/03/15	9.25	Put	Currency Future	38.0000	39.0000	2.632	0	0	0
12/08/2009	€ / R 2010/03/15	18.05	Put	Currency Future	6,103.0000	6,163.0000	0.983	0	0	0
12/08/2009	€ / R 2010/03/15	11.90	Put	Currency Future	650.0000	681.0000	4.769	0	0	0
12/08/2009	€ / R 2010/03/15	8.90	Call	Currency Future	3,139.0000	3,076.0000	(2.007)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	€ / R 2010/03/15	9.05	Call	Currency Future	2,992.0000	2,929.0000	(2.106)	0	0	0
12/08/2009	€ / R 2010/03/15	13.95	Put	Currency Future	2,227.0000	2,279.0000	2.335	0	0	0
12/08/2009	€ / R 2010/03/15	17.55	Call	Currency Future	73.0000	69.0000	(5.479)	0	0	0
12/08/2009	€ / R 2010/03/15	10.40	Call	Currency Future	1,717.0000	1,661.0000	(3.262)	0	0	0
12/08/2009	€ / R 2010/03/15	17.80	Put	Currency Future	5,859.0000	5,920.0000	1.041	0	0	0
12/08/2009	€ / R 2010/03/15	18.05	Call	Currency Future	61.0000	57.0000	(6.557)	0	0	0
12/08/2009	€ / R 2010/03/15	7.90	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
12/08/2009	€ / R 2010/03/15	10.05	Call	Currency Future	2,021.0000	1,962.0000	(2.919)	0	0	0
12/08/2009	€ / R 2010/03/15	7.95	Call	Currency Future	4,074.0000	4,011.0000	(1.546)	0	0	0
12/08/2009	€ / R 2010/03/15	9.55	Call	Currency Future	2,502.0000	2,439.0000	(2.518)	0	0	0
12/08/2009	€ / R 2010/03/15	14.15	Put	Currency Future	2,403.0000	2,456.0000	2.206	0	0	0
12/08/2009	€ / R 2010/03/15	17.80	Call	Currency Future	67.0000	64.0000	(4.478)	0	0	0
12/08/2009	€ / R 2010/03/15	12.10	Put	Currency Future	771.0000	807.0000	4.669	0	0	0
12/08/2009	€ / R 2010/03/15	20.05	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
12/08/2009	€ / R 2010/03/15	7.90	Call	Currency Future	4,122.0000	4,060.0000	(1.504)	0	0	0
12/08/2009	€ / R 2010/03/15	8.05	Put	Currency Future	18.0000	18.0000	-	0	0	0
12/08/2009	€ / R 2010/03/15	7.95	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
12/08/2009	€ / R 2010/03/15	13.55	Put	Currency Future	1,878.0000	1,928.0000	2.662	0	0	0
12/08/2009	€ / R 2010/03/15	8.55	Put	Currency Future	25.0000	25.0000	-	0	0	0
12/08/2009	€ / R 2010/03/15	15.15	Call	Currency Future	174.0000	167.0000	(4.023)	0	0	0
12/08/2009	€ / R 2010/03/15	19.80	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
12/08/2009	€ / R 2010/03/15	7.80	Call	Currency Future	4,220.0000	4,157.0000	(1.493)	0	0	0
12/08/2009	€ / R 2010/03/15	10.20	Put	Currency Future	81.0000	87.0000	7.407	0	0	0
12/08/2009	€ / R 2010/03/15	9.95	Put	Currency Future	56.0000	57.0000	1.786	0	0	0
12/08/2009	€ / R 2010/03/15	8.55	Call	Currency Future	3,483.0000	3,419.0000	(1.837)	0	0	0
12/08/2009	€ / R 2010/03/15	15.15	Put	Currency Future	3,316.0000	3,373.0000	1.719	0	0	0
12/08/2009	€ / R 2010/03/15	19.95	Put	Currency Future	7,958.0000	8,021.0000	0.792	0	0	0
12/08/2009	€ / R 2010/03/15	11.35	Put	Currency Future	375.0000	398.0000	6.133	0	0	0
12/08/2009	€ / R 2010/03/15	12.90	Call	Currency Future	452.0000	433.0000	(4.204)	0	0	0
12/08/2009	€ / R 2010/03/15	8.05	Call	Currency Future	3,976.0000	3,912.0000	(1.610)	0	0	0
12/08/2009	€ / R 2010/03/15	9.95	Call	Currency Future	2,114.0000	2,051.0000	(2.980)	0	0	0
12/08/2009	€ / R 2010/03/15	7.55	Put	Currency Future	8.0000	8.0000	-	0	0	0
12/08/2009	€ / R 2010/03/15	14.15	Call	Currency Future	261.0000	250.0000	(4.215)	0	0	0
12/08/2009	€ / R 2010/03/15	11.35	Call	Currency Future	1,033.0000	992.0000	(3.969)	0	0	0
12/08/2009	€ / R 2010/03/15	15.50	Call	Currency Future	153.0000	147.0000	(3.922)	0	0	0
12/08/2009	€ / R 2010/03/15	7.80	Put	Currency Future	12.0000	13.0000	8.333	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	€ / R 2010/03/15	10.05	Put	Currency Future	63.0000	68.0000	7.937	0	0	0
12/08/2009	€ / R 2010/03/15	10.95	Call	Currency Future	1,286.0000	1,236.0000	(3.888)	0	0	0
12/08/2009	€ / R 2010/03/15	17.40	Call	Currency Future	77.0000	73.0000	(5.195)	0	0	0
12/08/2009	€ / R 2010/03/15	11.70	Put	Currency Future	541.0000	569.0000	5.176	0	0	0
12/08/2009	€ / R 2010/03/15	8.80	Put	Currency Future	29.0000	30.0000	3.448	0	0	0
12/08/2009	€ / R 2010/03/15	13.10	Call	Currency Future	411.0000	394.0000	(4.136)	0	0	0
12/08/2009	€ / R 2010/03/15	12.95	Call	Currency Future	441.0000	423.0000	(4.082)	0	0	0
12/08/2009	€ / R 2010/03/15	9.40	Put	Currency Future	41.0000	42.0000	2.439	0	0	0
12/08/2009	€ / R 2010/03/15	13.15	Put	Currency Future	1,544.0000	1,591.0000	3.044	0	0	0
12/08/2009	€ / R 2010/03/15	14.50	Put	Currency Future	2,717.0000	2,771.0000	1.987	0	0	0
12/08/2009	€ / R 2010/03/15	8.80	Call	Currency Future	3,237.0000	3,174.0000	(1.946)	0	0	0
12/08/2009	€ / R 2010/03/15	11.05	Call	Currency Future	1,217.0000	1,171.0000	(3.780)	0	0	0
12/08/2009	€ / R 2010/03/15	10.95	Put	Currency Future	228.0000	242.0000	6.140	0	0	0
12/08/2009	€ / R 2010/03/15	15.40	Put	Currency Future	3,551.0000	3,608.0000	1.605	0	0	0
12/08/2009	€ / R 2010/03/15	11.15	Put	Currency Future	295.0000	314.0000	6.441	0	0	0
12/08/2009	€ / R 2010/03/15	19.80	Put	Currency Future	7,810.0000	7,873.0000	0.807	0	0	0
12/08/2009	€ / R 2010/03/15	13.50	Put	Currency Future	1,835.0000	1,885.0000	2.725	0	0	0
12/08/2009	€ / R 2010/03/15	14.80	Call	Currency Future	199.0000	191.0000	(4.020)	0	0	0
12/08/2009	€ / R 2010/03/15	10.20	Call	Currency Future	1,888.0000	1,830.0000	(3.072)	0	0	0
12/08/2009	€ / R 2010/03/15	13.95	Call	Currency Future	284.0000	273.0000	(3.873)	0	0	0
12/08/2009	€ / R 2010/03/15	17.40	Put	Currency Future	5,469.0000	5,529.0000	1.097	0	0	0
12/08/2009	€ / R 2010/03/15	10.15	Call	Currency Future	1,932.0000	1,874.0000	(3.002)	0	0	0
12/08/2009	€ / R 2010/03/15	12.90	Put	Currency Future	1,345.0000	1,389.0000	3.271	0	0	0
12/08/2009	€ / R 2010/03/15	16.05	Put	Currency Future	4,169.0000	4,228.0000	1.415	0	0	0
12/08/2009	€ / R 2010/03/15	12.95	Put	Currency Future	1,384.0000	1,429.0000	3.251	0	0	0
12/08/2009	€ / R 2010/03/15	19.40	Put	Currency Future	7,416.0000	7,478.0000	0.836	0	0	0
12/08/2009	€ / R 2010/03/15	10.15	Put	Currency Future	75.0000	80.0000	6.667	0	0	0
12/08/2009	€ / R 2010/03/15	17.95	Put	Currency Future	6,006.0000	6,067.0000	1.016	0	0	0
12/08/2009	€ / R 2010/03/15	16.25	Call	Currency Future	117.0000	112.0000	(4.274)	0	0	0
12/08/2009	€ / R 2010/03/15	11.50	Call	Currency Future	950.0000	911.0000	(4.105)	0	0	0
12/08/2009	€ / R 2010/03/15	13.90	Put	Currency Future	2,182.0000	2,235.0000	2.429	0	0	0
12/08/2009	€ / R 2010/03/15	9.20	Put	Currency Future	37.0000	38.0000	2.703	0	0	0
12/08/2009	€ / R 2010/03/15	8.95	Call	Currency Future	3,090.0000	3,027.0000	(2.039)	0	0	0
12/08/2009	€ / R 2010/03/15	7.55	Call	Currency Future	4,465.0000	4,402.0000	(1.411)	0	0	0
12/08/2009	€ / R 2010/03/15	11.15	Call	Currency Future	1,153.0000	1,108.0000	(3.903)	0	0	0
12/08/2009	€ / R 2010/03/15	19.95	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	€ / R 2010/03/15	15.25	Call	Currency Future	167.0000	161.0000	(3.593)	0	0	0
12/08/2009	€ / R 2010/03/15	12.80	Put	Currency Future	1,267.0000	1,311.0000	3.473	0	0	0
12/08/2009	€ / R 2010/03/15	8.20	Put	Currency Future	20.0000	20.0000	-	0	0	0
12/08/2009	€ / R 2010/03/15	10.85	Put	Currency Future	202.0000	215.0000	6.436	0	0	0
12/08/2009	€ / R 2010/03/15	19.40	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
12/08/2009	€ / R 2010/03/15	13.15	Call	Currency Future	402.0000	385.0000	(4.229)	0	0	0
12/08/2009	€ / R 2010/03/15	17.95	Call	Currency Future	64.0000	61.0000	(4.688)	0	0	0
12/08/2009	€ / R 2010/03/15	11.25	Call	Currency Future	1,091.0000	1,049.0000	(3.850)	0	0	0
12/08/2009	€ / R 2010/03/15	13.80	Call	Currency Future	302.0000	290.0000	(3.974)	0	0	0
12/08/2009	€ / R 2010/03/15	9.20	Call	Currency Future	2,845.0000	2,782.0000	(2.214)	0	0	0
12/08/2009	€ / R 2010/03/15	9.40	Call	Currency Future	2,649.0000	2,586.0000	(2.378)	0	0	0
12/08/2009	€ / R 2010/03/15	16.15	Call	Currency Future	122.0000	117.0000	(4.098)	0	0	0
12/08/2009	€ / R 2010/03/15	10.25	Put	Currency Future	87.0000	94.0000	8.046	0	0	0
12/08/2009	€ / R 2010/03/15	13.80	Put	Currency Future	2,094.0000	2,146.0000	2.483	0	0	0
12/08/2009	€ / R 2010/03/15	16.05	Call	Currency Future	127.0000	121.0000	(4.724)	0	0	0
12/08/2009	€ / R 2010/03/15	9.00	Call	Currency Future	3,041.0000	2,978.0000	(2.072)	0	0	0
12/08/2009	€ / R 2010/03/15	10.25	Call	Currency Future	1,845.0000	1,787.0000	(3.144)	0	0	0
12/08/2009	€ / R 2010/03/15	15.80	Put	Currency Future	3,931.0000	3,989.0000	1.475	0	0	0
12/08/2009	€ / R 2010/03/15	15.05	Put	Currency Future	3,223.0000	3,279.0000	1.738	0	0	0
12/08/2009	€ / R 2010/03/15	9.00	Put	Currency Future	33.0000	34.0000	3.030	0	0	0
12/08/2009	€ / R 2010/03/15	13.55	Call	Currency Future	336.0000	322.0000	(4.167)	0	0	0
12/08/2009	€ / R 2010/03/15	8.40	Call	Currency Future	3,630.0000	3,567.0000	(1.736)	0	0	0
12/08/2009	€ / R 2010/03/15	16.25	Put	Currency Future	4,359.0000	4,418.0000	1.354	0	0	0
12/08/2009	€ / R 2010/03/15	12.05	Call	Currency Future	697.0000	668.0000	(4.161)	0	0	0
12/08/2009	€ / R 2010/03/15	15.80	Call	Currency Future	138.0000	133.0000	(3.623)	0	0	0
12/08/2009	€ / R 2010/03/15	15.05	Call	Currency Future	180.0000	173.0000	(3.889)	0	0	0
12/08/2009	€ / R 2010/03/15	10.00	Call	Currency Future	2,066.0000	2,006.0000	(2.904)	0	0	0
12/08/2009	€ / R 2010/03/15	11.25	Put	Currency Future	334.0000	355.0000	6.287	0	0	0
12/08/2009	€ / R 2010/03/15	12.05	Put	Currency Future	739.0000	774.0000	4.736	0	0	0
12/08/2009	€ / R 2010/03/15	12.80	Call	Currency Future	475.0000	455.0000	(4.211)	0	0	0
12/08/2009	€ / R 2010/03/15	11.05	Put	Currency Future	259.0000	277.0000	6.950	0	0	0
12/08/2009	€ / R 2010/03/15	10.00	Put	Currency Future	58.0000	62.0000	6.897	0	0	0
12/08/2009	€ / R 2010/03/15	13.25	Put	Currency Future	1,626.0000	1,674.0000	2.952	0	0	0
12/08/2009	€ / R 2010/03/15	17.45	Call	Currency Future	75.0000	72.0000	(4.000)	0	0	0
12/08/2009	€ / R 2010/03/15	11.90	Call	Currency Future	758.0000	725.0000	(4.354)	0	0	0
12/08/2009	€ / R 2010/03/15	13.90	Call	Currency Future	290.0000	279.0000	(3.793)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	€ / R	2010/03/15	13.05	Call	Currency Future	421.0000	404.0000	(4.038)	0	0	0
12/08/2009	€ / R	2010/03/15	9.85	Put	Currency Future	53.0000	54.0000	1.887	0	0	0
12/08/2009	€ / R	2010/03/15	13.25	Call	Currency Future	384.0000	368.0000	(4.167)	0	0	0
12/08/2009	€ / R	2010/03/15	11.70	Call	Currency Future	849.0000	813.0000	(4.240)	0	0	0
12/08/2009	€ / R	2010/03/15	14.50	Call	Currency Future	225.0000	215.0000	(4.444)	0	0	0
12/08/2009	€ / R	2010/03/15	10.80	Put	Currency Future	190.0000	202.0000	6.316	0	0	0
12/08/2009	€ / R	2010/03/15	13.05	Put	Currency Future	1,463.0000	1,510.0000	3.213	0	0	0
12/08/2009	€ / R	2010/03/15	8.00	Put	Currency Future	18.0000	18.0000	-	0	0	0
12/08/2009	€ / R	2010/03/15	14.25	Put	Currency Future	2,492.0000	2,545.0000	2.127	0	0	0
12/08/2009	€ / R	2010/03/15	11.75	Call	Currency Future	825.0000	790.0000	(4.242)	0	0	0
12/08/2009	€ / R	2010/03/15	7.50	Call	Currency Future	4,515.0000	4,451.0000	(1.417)	0	0	0
12/08/2009	€ / R	2010/03/15	9.80	Put	Currency Future	52.0000	52.0000	-	0	0	0
12/08/2009	€ / R	2010/03/15	14.05	Call	Currency Future	272.0000	261.0000	(4.044)	0	0	0
12/08/2009	€ / R	2010/03/15	8.00	Call	Currency Future	4,025.0000	3,962.0000	(1.565)	0	0	0
12/08/2009	€ / R	2010/03/15	14.25	Call	Currency Future	250.0000	239.0000	(4.400)	0	0	0
12/08/2009	€ / R	2010/03/15	8.50	Call	Currency Future	3,532.0000	3,469.0000	(1.784)	0	0	0
12/08/2009	€ / R	2010/03/15	14.90	Call	Currency Future	191.0000	183.0000	(4.188)	0	0	0
12/08/2009	€ / R	2010/03/15	14.05	Put	Currency Future	2,315.0000	2,367.0000	2.246	0	0	0
12/08/2009	€ / R	2010/03/15	15.85	Put	Currency Future	3,978.0000	4,037.0000	1.483	0	0	0
12/08/2009	€ / R	2010/03/15	15.25	Put	Currency Future	3,410.0000	3,467.0000	1.672	0	0	0
12/08/2009	€ / R	2010/03/15	12.50	Call	Currency Future	551.0000	528.0000	(4.174)	0	0	0
12/08/2009	€ / R	2010/03/15	14.90	Put	Currency Future	3,084.0000	3,140.0000	1.816	0	0	0
12/08/2009	€ / R	2010/03/15	14.20	Call	Currency Future	255.0000	245.0000	(3.922)	0	0	0
12/08/2009	€ / R	2010/03/15	15.85	Call	Currency Future	136.0000	131.0000	(3.676)	0	0	0
12/08/2009	€ / R	2010/03/15	11.50	Put	Currency Future	442.0000	467.0000	5.656	0	0	0
12/08/2009	€ / R	2010/03/15	12.50	Put	Currency Future	1,044.0000	1,084.0000	3.831	0	0	0
12/08/2009	€ / R	2010/03/15	15.90	Call	Currency Future	134.0000	129.0000	(3.731)	0	0	0
12/08/2009	€ / R	2010/03/15	14.20	Put	Currency Future	2,447.0000	2,501.0000	2.207	0	0	0
12/08/2009	€ / R	2010/03/15	12.85	Call	Currency Future	463.0000	444.0000	(4.104)	0	0	0
12/08/2009	€ / R	2010/03/15	8.40	Put	Currency Future	23.0000	23.0000	-	0	0	0
12/08/2009	€ / R	2010/03/15	20.10	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
12/08/2009	€ / R	2010/03/15	13.50	Call	Currency Future	343.0000	329.0000	(4.082)	0	0	0
12/08/2009	€ / R	2010/03/15	15.90	Put	Currency Future	4,026.0000	4,085.0000	1.465	0	0	0
12/08/2009	€ / R	2010/03/15	12.85	Put	Currency Future	1,306.0000	1,350.0000	3.369	0	0	0
12/08/2009	€ / R	2010/03/15	11.75	Put	Currency Future	567.0000	596.0000	5.115	0	0	0
12/08/2009	€ / R	2010/03/15	9.80	Call	Currency Future	2,259.0000	2,196.0000	(2.789)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	€ / R 2010/03/15	15.20	Put	Currency Future	3,363.0000	3,420.0000	1.695	0	0	0
12/08/2009	€ / R 2010/03/15	13.00	Put	Currency Future	1,423.0000	1,469.0000	3.233	0	0	0
12/08/2009	€ / R 2010/03/15	11.70	Put	Currency Future	541.0000	569.0000	5.176	0	0	0
12/08/2009	€ / R 2010/03/15	10.50	Put	Currency Future	127.0000	135.0000	6.299	0	0	0
12/08/2009	€ / R 2010/03/15	10.80	Call	Currency Future	1,397.0000	1,346.0000	(3.651)	0	0	0
12/08/2009	€ / R 2010/03/15	10.10	Put	Currency Future	69.0000	74.0000	7.246	0	0	0
12/08/2009	€ / R 2010/03/15	13.85	Call	Currency Future	296.0000	284.0000	(4.054)	0	0	0
12/08/2009	€ / R 2010/03/15	7.40	Put	Currency Future	6.0000	6.0000	-	0	0	0
12/08/2009	€ / R 2010/03/15	9.50	Put	Currency Future	44.0000	44.0000	-	0	0	0
12/08/2009	€ / R 2010/03/15	14.80	Put	Currency Future	2,991.0000	3,047.0000	1.872	0	0	0
12/08/2009	€ / R 2010/03/15	10.10	Call	Currency Future	1,976.0000	1,918.0000	(2.935)	0	0	0
12/08/2009	€ / R 2010/03/15	14.85	Call	Currency Future	195.0000	187.0000	(4.103)	0	0	0
12/08/2009	€ / R 2010/03/15	7.40	Call	Currency Future	4,613.0000	4,550.0000	(1.366)	0	0	0
12/08/2009	€ / R 2010/03/15	12.20	Put	Currency Future	836.0000	873.0000	4.426	0	0	0
12/08/2009	€ / R 2010/03/15	10.50	Call	Currency Future	1,634.0000	1,579.0000	(3.366)	0	0	0
12/08/2009	€ / R 2010/03/15	9.10	Put	Currency Future	35.0000	36.0000	2.857	0	0	0
12/08/2009	€ / R 2010/03/15	14.85	Put	Currency Future	3,037.0000	3,093.0000	1.844	0	0	0
12/08/2009	€ / R 2010/03/15	7.45	Call	Currency Future	4,564.0000	4,501.0000	(1.380)	0	0	0
12/08/2009	€ / R 2010/03/15	8.50	Put	Currency Future	24.0000	25.0000	4.167	0	0	0
12/08/2009	€ / R 2010/03/15	11.10	Call	Currency Future	1,184.0000	1,139.0000	(3.801)	0	0	0
12/08/2009	€ / R 2010/03/15	13.85	Put	Currency Future	2,138.0000	2,190.0000	2.432	0	0	0
12/08/2009	€ / R 2010/03/15	10.55	Call	Currency Future	1,594.0000	1,539.0000	(3.450)	0	0	0
12/08/2009	€ / R 2010/03/15	7.45	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
12/08/2009	€ / R 2010/03/15	9.50	Call	Currency Future	2,551.0000	2,488.0000	(2.470)	0	0	0
12/08/2009	€ / R 2010/03/15	16.10	Put	Currency Future	4,217.0000	4,275.0000	1.375	0	0	0
12/08/2009	€ / R 2010/03/15	10.85	Call	Currency Future	1,360.0000	1,309.0000	(3.750)	0	0	0
12/08/2009	€ / R 2010/03/15	8.45	Call	Currency Future	3,581.0000	3,518.0000	(1.759)	0	0	0
12/08/2009	€ / R 2010/03/15	17.35	Call	Currency Future	78.0000	74.0000	(5.128)	0	0	0
12/08/2009	€ / R 2010/03/15	7.50	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
12/08/2009	€ / R 2010/03/15	16.10	Call	Currency Future	124.0000	119.0000	(4.032)	0	0	0
12/08/2009	€ / R 2010/03/15	14.00	Call	Currency Future	279.0000	267.0000	(4.301)	0	0	0
12/08/2009	€ / R 2010/03/15	19.45	Put	Currency Future	7,465.0000	7,528.0000	0.844	0	0	0
12/08/2009	€ / R 2010/03/15	15.10	Put	Currency Future	3,269.0000	3,326.0000	1.744	0	0	0
12/08/2009	€ / R 2010/03/15	15.00	Call	Currency Future	184.0000	177.0000	(3.804)	0	0	0
12/08/2009	€ / R 2010/03/15	20.10	Put	Currency Future	8,107.0000	8,170.0000	0.777	0	0	0
12/08/2009	€ / R 2010/03/15	19.45	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	€ / R 2010/03/15	13.10	Put	Currency Future	1,504.0000	1,550.0000	3.059	0	0	0
12/08/2009	€ / R 2010/03/15	10.55	Put	Currency Future	136.0000	145.0000	6.618	0	0	0
12/08/2009	€ / R 2010/03/15	17.45	Put	Currency Future	5,518.0000	5,578.0000	1.087	0	0	0
12/08/2009	€ / R 2010/03/15	19.35	Put	Currency Future	7,367.0000	7,429.0000	0.842	0	0	0
12/08/2009	€ / R 2010/03/15	9.10	Call	Currency Future	2,943.0000	2,880.0000	(2.141)	0	0	0
12/08/2009	€ / R 2010/03/15	13.45	Put	Currency Future	1,793.0000	1,843.0000	2.789	0	0	0
12/08/2009	€ / R 2010/03/15	19.35	Call	Currency Future	25.0000	23.0000	(8.000)	0	0	0
12/08/2009	€ / R 2010/03/15	14.10	Call	Currency Future	266.0000	255.0000	(4.135)	0	0	0
12/08/2009	€ / R 2010/03/15	18.10	Put	Currency Future	6,151.0000	6,211.0000	0.975	0	0	0
12/08/2009	€ / R 2010/03/15	15.45	Call	Currency Future	156.0000	150.0000	(3.846)	0	0	0
12/08/2009	€ / R 2010/03/15	17.35	Put	Currency Future	5,420.0000	5,480.0000	1.107	0	0	0
12/08/2009	€ / R 2010/03/15	15.10	Call	Currency Future	177.0000	170.0000	(3.955)	0	0	0
12/08/2009	€ / R 2010/03/15	18.10	Call	Currency Future	59.0000	55.0000	(6.780)	0	0	0
12/08/2009	€ / R 2010/03/15	13.45	Call	Currency Future	351.0000	336.0000	(4.274)	0	0	0
12/08/2009	€ / R 2010/03/15	14.10	Put	Currency Future	2,359.0000	2,412.0000	2.247	0	0	0
12/08/2009	€ / R 2010/03/15	10.45	Call	Currency Future	1,676.0000	1,620.0000	(3.341)	0	0	0
12/08/2009	€ / R 2010/03/15	15.20	Call	Currency Future	171.0000	164.0000	(4.094)	0	0	0
12/08/2009	€ / R 2010/03/15	12.35	Put	Currency Future	938.0000	977.0000	4.158	0	0	0
12/08/2009	€ / R 2010/03/15	8.45	Put	Currency Future	23.0000	24.0000	4.348	0	0	0
12/08/2009	€ / R 2010/03/15	8.10	Put	Currency Future	19.0000	19.0000	-	0	0	0
12/08/2009	€ / R 2010/03/15	13.35	Call	Currency Future	367.0000	352.0000	(4.087)	0	0	0
12/08/2009	€ / R 2010/03/15	9.45	Call	Currency Future	2,600.0000	2,537.0000	(2.423)	0	0	0
12/08/2009	€ / R 2010/03/15	7.85	Call	Currency Future	4,171.0000	4,108.0000	(1.510)	0	0	0
12/08/2009	€ / R 2010/03/15	13.35	Put	Currency Future	1,709.0000	1,758.0000	2.867	0	0	0
12/08/2009	€ / R 2010/03/15	9.45	Put	Currency Future	42.0000	43.0000	2.381	0	0	0
12/08/2009	€ / R 2010/03/15	7.85	Put	Currency Future	14.0000	14.0000	-	0	0	0
12/08/2009	€ / R 2010/03/15	14.35	Call	Currency Future	239.0000	229.0000	(4.184)	0	0	0
12/08/2009	€ / R 2010/03/15	10.45	Put	Currency Future	118.0000	126.0000	6.780	0	0	0
12/08/2009	€ / R 2010/03/15	16.20	Put	Currency Future	4,312.0000	4,370.0000	1.345	0	0	0
12/08/2009	€ / R 2010/03/15	15.00	Put	Currency Future	3,176.0000	3,233.0000	1.795	0	0	0
12/08/2009	€ / R 2010/03/15	14.35	Put	Currency Future	2,582.0000	2,635.0000	2.053	0	0	0
12/08/2009	€ / R 2010/03/15	15.45	Put	Currency Future	3,598.0000	3,656.0000	1.612	0	0	0
12/08/2009	€ / R 2010/03/15	16.20	Call	Currency Future	119.0000	114.0000	(4.202)	0	0	0
12/08/2009	€ / R 2010/03/15	16.00	Call	Currency Future	129.0000	124.0000	(3.876)	0	0	0
12/08/2009	€ / R 2010/03/15	12.35	Call	Currency Future	595.0000	571.0000	(4.034)	0	0	0
12/08/2009	€ / R 2010/03/15	12.25	Call	Currency Future	627.0000	601.0000	(4.147)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	€ / R 2010/03/15	14.00	Put	Currency Future	2,271.0000	2,323.0000	2.290	0	0	0
12/08/2009	€ / R 2010/03/15	15.35	Put	Currency Future	3,504.0000	3,561.0000	1.627	0	0	0
12/08/2009	€ / R 2010/03/15	19.70	Put	Currency Future	7,711.0000	7,774.0000	0.817	0	0	0
12/08/2009	€ / R 2010/03/15	11.10	Put	Currency Future	277.0000	295.0000	6.498	0	0	0
12/08/2009	€ / R 2010/03/15	16.00	Put	Currency Future	4,122.0000	4,180.0000	1.407	0	0	0
12/08/2009	€ / R 2010/03/15	15.35	Call	Currency Future	161.0000	155.0000	(3.727)	0	0	0
12/08/2009	€ / R 2010/03/15	17.70	Put	Currency Future	5,762.0000	5,822.0000	1.041	0	0	0
12/08/2009	€ / R 2010/03/15	8.85	Put	Currency Future	30.0000	31.0000	3.333	0	0	0
12/08/2009	€ / R 2010/03/15	12.25	Put	Currency Future	870.0000	907.0000	4.253	0	0	0
12/08/2009	€ / R 2010/03/15	8.85	Call	Currency Future	3,188.0000	3,125.0000	(1.976)	0	0	0
12/08/2009	€ / R 2010/03/15	10.35	Put	Currency Future	102.0000	109.0000	6.863	0	0	0
12/08/2009	€ / R 2010/03/15	12.15	Put	Currency Future	803.0000	840.0000	4.608	0	0	0
12/08/2009	€ / R 2010/03/15	9.85	Call	Currency Future	2,211.0000	2,148.0000	(2.849)	0	0	0
12/08/2009	€ / R 2010/03/15	9.35	Put	Currency Future	40.0000	41.0000	2.500	0	0	0
12/08/2009	€ / R 2010/03/15	19.85	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
12/08/2009	€ / R 2010/03/15	12.15	Call	Currency Future	661.0000	633.0000	(4.236)	0	0	0
12/08/2009	€ / R 2010/03/15	8.10	Call	Currency Future	3,926.0000	3,863.0000	(1.605)	0	0	0
12/08/2009	€ / R 2010/03/15	13.00	Call	Currency Future	431.0000	413.0000	(4.176)	0	0	0
12/08/2009	€ / R 2010/03/15	19.70	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
12/08/2009	€ / R 2010/03/15	12.20	Call	Currency Future	644.0000	617.0000	(4.193)	0	0	0
12/08/2009	€ / R 2010/03/15	17.70	Call	Currency Future	69.0000	66.0000	(4.348)	0	0	0
12/08/2009	€ / R 2010/03/15	7.35	Call	Currency Future	4,663.0000	4,599.0000	(1.373)	0	0	0
12/08/2009	€ / R 2010/03/15	8.20	Call	Currency Future	3,828.0000	3,764.0000	(1.672)	0	0	0
12/08/2009	€ / R 2010/03/15	7.35	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
12/08/2009	€ / R 2010/03/15	10.35	Call	Currency Future	1,759.0000	1,703.0000	(3.184)	0	0	0
12/08/2009	€ / R 2010/03/15	11.45	Put	Currency Future	419.0000	443.0000	5.728	0	0	0
12/08/2009	€ / R 2010/03/15	8.35	Put	Currency Future	22.0000	22.0000	-	0	0	0
12/08/2009	€ / R 2010/03/15	8.35	Call	Currency Future	3,680.0000	3,616.0000	(1.739)	0	0	0
12/08/2009	€ / R 2010/03/15	11.55	Call	Currency Future	924.0000	886.0000	(4.113)	0	0	0
12/08/2009	€ / R 2010/03/15	9.35	Call	Currency Future	2,698.0000	2,635.0000	(2.335)	0	0	0
12/08/2009	€ / R 2010/03/15	19.85	Put	Currency Future	7,859.0000	7,922.0000	0.802	0	0	0
12/08/2009	€ / R 2010/03/15	11.40	Put	Currency Future	397.0000	420.0000	5.793	0	0	0
12/08/2009	€ / R 2010/03/15	11.40	Call	Currency Future	1,004.0000	964.0000	(3.984)	0	0	0
12/08/2009	€ / R 2010/03/15	19.50	Put	Currency Future	7,515.0000	7,577.0000	0.825	0	0	0
12/08/2009	€ / R 2010/03/15	7.85	Put	Currency Future	14.0000	14.0000	-	0	0	0
12/08/2009	€ / R 2010/03/15	11.55	Put	Currency Future	466.0000	492.0000	5.579	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	€ / R	2010/03/15	17.85	Call	Currency Future	66.0000	63.0000	(4.545)	0	0	0
12/08/2009	€ / R	2010/03/15	12.60	Call	Currency Future	524.0000	502.0000	(4.198)	0	0	13,636
12/08/2009	€ / R	2010/03/15	17.85	Put	Currency Future	5,908.0000	5,969.0000	1.032	0	0	0
12/08/2009	€ / R	2010/03/15	11.00	Call	Currency Future	1,250.0000	1,203.0000	(3.760)	0	0	13,636
12/08/2009	€ / R	2010/03/15	7.85	Call	Currency Future	4,171.0000	4,108.0000	(1.510)	0	0	0
12/08/2009	€ / R	2010/03/15	11.60	Call	Currency Future	898.0000	861.0000	(4.120)	0	0	0
12/08/2009	€ / R	2010/03/15	19.50	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
12/08/2009	€ / R	2010/03/15	12.60	Put	Currency Future	1,117.0000	1,158.0000	3.671	0	0	0
12/08/2009	€ / R	2010/03/15	11.80	Call	Currency Future	802.0000	768.0000	(4.239)	0	0	0
12/08/2009	€ / R	2010/03/15	11.60	Put	Currency Future	490.0000	517.0000	5.510	0	0	0
12/08/2009	€ / R	2010/03/15	11.00	Put	Currency Future	242.0000	259.0000	7.025	0	0	0
12/08/2009	€ / R	2010/03/15	11.95	Call	Currency Future	736.0000	705.0000	(4.212)	0	0	0
12/08/2009	€ / R	2010/03/15	17.50	Call	Currency Future	74.0000	71.0000	(4.054)	0	0	0
12/08/2009	€ / R	2010/03/15	11.80	Put	Currency Future	594.0000	624.0000	5.051	0	0	0
12/08/2009	€ / R	2010/03/15	17.50	Put	Currency Future	5,566.0000	5,627.0000	1.096	0	0	0
12/08/2009	€ / R	2010/03/15	11.45	Call	Currency Future	977.0000	937.0000	(4.094)	0	0	0
12/08/2009	€ / R	2010/03/15	11.95	Put	Currency Future	679.0000	711.0000	4.713	0	0	0
12/08/2009	€ / R	2010/03/15	19.60	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
12/08/2009	€ / R	2010/03/15	19.60	Put	Currency Future	7,613.0000	7,675.0000	0.814	0	0	0
12/08/2009	€ / R	2010/03/15	9.60	Call	Currency Future	2,454.0000	2,391.0000	(2.567)	0	0	0
12/08/2009	€ / R	2010/03/15	17.60	Put	Currency Future	5,664.0000	5,724.0000	1.059	0	0	0
12/08/2009	€ / R	2010/03/15	8.60	Put	Currency Future	26.0000	26.0000	-	0	0	0
12/08/2009	€ / R	2010/03/15	17.60	Call	Currency Future	71.0000	68.0000	(4.225)	0	0	0
12/08/2009	€ / R	2010/03/15	15.60	Call	Currency Future	148.0000	142.0000	(4.054)	0	0	0
12/08/2009	€ / R	2010/03/15	10.60	Put	Currency Future	146.0000	155.0000	6.164	0	0	0
12/08/2009	€ / R	2010/03/15	13.60	Call	Currency Future	329.0000	315.0000	(4.255)	0	0	0
12/08/2009	€ / R	2010/03/15	13.60	Put	Currency Future	1,921.0000	1,971.0000	2.603	0	0	0
12/08/2009	€ / R	2010/03/15	15.60	Put	Currency Future	3,740.0000	3,798.0000	1.551	0	0	0
12/08/2009	€ / R	2010/03/15	8.60	Call	Currency Future	3,433.0000	3,370.0000	(1.835)	0	0	0
12/08/2009	€ / R	2010/03/15	7.60	Put	Currency Future	9.0000	9.0000	-	0	0	0
12/08/2009	€ / R	2010/03/15	7.60	Call	Currency Future	4,416.0000	4,353.0000	(1.427)	0	0	0
12/08/2009	€ / R	2010/03/15	9.60	Put	Currency Future	46.0000	47.0000	2.174	0	0	0
12/08/2009	€ / R	2010/03/15	10.60	Call	Currency Future	1,553.0000	1,499.0000	(3.477)	0	0	0
12/08/2009	€ / R	2010/03/15	15.70	Put	Currency Future	3,835.0000	3,893.0000	1.512	0	0	0
12/08/2009	€ / R	2010/03/15	8.70	Call	Currency Future	3,335.0000	3,272.0000	(1.889)	0	0	0
12/08/2009	€ / R	2010/03/15	7.70	Put	Currency Future	10.0000	11.0000	10.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	€ / R	2010/03/15	13.70	Put	Currency Future	2,007.0000	2,058.0000	2.541	0	0	0
12/08/2009	€ / R	2010/03/15	13.70	Call	Currency Future	315.0000	302.0000	(4.127)	0	0	0
12/08/2009	€ / R	2010/03/15	14.70	Call	Currency Future	207.0000	199.0000	(3.865)	0	0	0
12/08/2009	€ / R	2010/03/15	15.70	Call	Currency Future	143.0000	137.0000	(4.196)	0	0	0
12/08/2009	€ / R	2010/03/15	14.70	Put	Currency Future	2,899.0000	2,955.0000	1.932	0	0	0
12/08/2009	€ / R	2010/03/15	7.70	Call	Currency Future	4,318.0000	4,255.0000	(1.459)	0	0	0
12/08/2009	€ / R	2010/03/15	12.70	Put	Currency Future	1,191.0000	1,234.0000	3.610	0	0	0
12/08/2009	€ / R	2010/03/15	10.70	Put	Currency Future	167.0000	177.0000	5.988	0	0	0
12/08/2009	€ / R	2010/03/15	8.70	Put	Currency Future	27.0000	28.0000	3.704	0	0	0
12/08/2009	€ / R	2010/03/15	12.70	Call	Currency Future	499.0000	478.0000	(4.208)	0	0	0
12/08/2009	€ / R	2010/03/15	9.70	Call	Currency Future	2,356.0000	2,293.0000	(2.674)	0	0	0
12/08/2009	€ / R	2010/03/15	10.70	Call	Currency Future	1,474.0000	1,421.0000	(3.596)	0	0	0
12/08/2009	€ / R	2010/03/15	9.70	Put	Currency Future	49.0000	50.0000	2.041	0	0	0
12/08/2009	€ / R	2010/03/15	9.75	Call	Currency Future	2,308.0000	2,245.0000	(2.730)	0	0	0
12/08/2009	€ / R	2010/03/15	7.75	Call	Currency Future	4,269.0000	4,206.0000	(1.476)	0	0	0
12/08/2009	€ / R	2010/03/15	8.75	Call	Currency Future	3,286.0000	3,223.0000	(1.917)	0	0	0
12/08/2009	€ / R	2010/03/15	7.75	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
12/08/2009	€ / R	2010/03/15	8.75	Put	Currency Future	28.0000	29.0000	3.571	0	0	0
12/08/2009	€ / R	2010/03/15	9.75	Put	Currency Future	50.0000	51.0000	2.000	0	0	0
12/08/2009	€ / R	2010/03/15	10.75	Call	Currency Future	1,436.0000	1,383.0000	(3.691)	0	0	0
12/08/2009	€ / R	2010/03/15	10.75	Put	Currency Future	178.0000	189.0000	6.180	0	0	0
12/08/2009	€ / R	2010/03/15	15.75	Put	Currency Future	3,883.0000	3,941.0000	1.494	0	0	0
12/08/2009	€ / R	2010/03/15	15.75	Call	Currency Future	140.0000	135.0000	(3.571)	0	0	0
12/08/2009	€ / R	2010/03/15	14.75	Put	Currency Future	2,945.0000	3,001.0000	1.902	0	0	0
12/08/2009	€ / R	2010/03/15	12.75	Call	Currency Future	486.0000	466.0000	(4.115)	0	0	0
12/08/2009	€ / R	2010/03/15	12.75	Put	Currency Future	1,229.0000	1,272.0000	3.499	0	0	0
12/08/2009	€ / R	2010/03/15	13.75	Call	Currency Future	308.0000	296.0000	(3.896)	0	0	0
12/08/2009	€ / R	2010/03/15	13.75	Put	Currency Future	2,051.0000	2,102.0000	2.487	0	0	0
12/08/2009	€ / R	2010/03/15	14.75	Call	Currency Future	203.0000	195.0000	(3.941)	0	0	0
12/08/2009	€ / R	2010/03/15	18.00	Call	Currency Future	0.0000	59.0000	100.000	0	0	0
12/08/2009	€ / R	2010/03/15	20.00	Call	Currency Future	0.0000	14.0000	100.000	0	0	0
12/08/2009	€ / R	2010/03/15	20.00	Put	Currency Future	0.0000	8,070.0000	100.000	0	0	0
12/08/2009	€ / R	2010/03/15	18.00	Put	Currency Future	0.0000	6,115.0000	100.000	0	0	0
12/08/2009	AL13	2009/11/05			Index Future	247.4120	247.3810	(0.013)	0.0000	0.0000	10

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	ALBI	2009/11/05			Index Future	294.2280	296.3920	0.735	295.6300	295.6300	748
12/08/2009	ALBI	2010/02/04			Index Future	299.9540	302.1570	0.734	0.0000	0.0000	0
12/08/2009	CRD1	2009/11/05			Index Future	126.2310	126.6230	0.311	0.0000	0.0000	2
12/08/2009	CRD1	2010/02/04			Index Future	128.7020	129.1010	0.310	0.0000	0.0000	0
12/08/2009	GOVI	2009/11/05			jGovi	296.0040	298.1415	0.722	0.0000	0.0000	543
12/08/2009	GOVI	2010/02/04			jGovi	301.7970	303.9755	0.722	0.0000	0.0000	0
12/08/2009	ILBI	2009/11/05			Index Future	365.7100	365.7100	-	0.0000	0.0000	3
12/08/2009	J153	2010/08/31			jSwap	7.8720	7.8200	(0.661)	0.0000	0.0000	0
12/08/2009	J157	2015/09/15			jSwap	8.8450	8.7270	(1.334)	0.0000	0.0000	0
12/08/2009	J186	2026/12/21			jSwap	8.5000	8.3850	(1.353)	0.0000	0.0000	0
12/08/2009	J201	2014/12/22			jSwap	8.7040	8.5780	(1.448)	0.0000	0.0000	0
12/08/2009	J203	2017/09/15			jSwap	8.9730	8.8550	(1.315)	0.0000	0.0000	0
12/08/2009	J204	2018/12/21			jSwap	8.9660	8.8360	(1.450)	0.0000	0.0000	0
12/08/2009	J207	2020/01/15			jSwap	8.9570	8.8240	(1.485)	0.0000	0.0000	0
12/08/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
12/08/2009	JFRA	2009/11/05			jFra	7.3540	7.2750	(1.074)	0.0000	0.0000	0
12/08/2009	JFRA	2010/02/04			jFra	7.3240	7.2260	(1.338)	0.0000	0.0000	0
12/08/2009	JFRA	2010/05/06			jFra	7.4210	7.3270	(1.267)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	JFRA	2010/08/05			jFra	7.6930	7.5740	(1.547)	0.0000	0.0000	0
12/08/2009	JFRA	2010/11/04			jFra	7.9800	7.8750	(1.316)	0.0000	0.0000	0
12/08/2009	JN02	2009/11/05			jNote	7.8930	7.7810	(1.419)	0.0000	0.0000	0
12/08/2009	JN02	2010/02/04			jNote	8.0810	7.9560	(1.547)	0.0000	0.0000	0
12/08/2009	JN05	2009/11/05			jNote	8.6950	8.5590	(1.564)	0.0000	0.0000	0
12/08/2009	JN05	2010/02/04			jNote	8.8180	8.6800	(1.565)	0.0000	0.0000	0
12/08/2009	JN10	2009/11/05			jNote	8.9320	8.7920	(1.567)	0.0000	0.0000	0
12/08/2009	JN10	2010/02/04			jNote	8.9820	8.8380	(1.603)	0.0000	0.0000	0
12/08/2009	JROD	2009/08/31			jRod	7.2370	7.2350	(0.028)	0.0000	0.0000	0
12/08/2009	JROD	2009/09/30			jRod	7.3550	7.3500	(0.068)	0.0000	0.0000	0
12/08/2009	JROD	2009/10/30			jRod	7.5710	7.5620	(0.119)	0.0000	0.0000	0
12/08/2009	JROD	2009/11/30			jRod	7.5360	7.5300	(0.080)	0.0000	0.0000	0
12/08/2009	JROD	2009/12/31			jRod	7.7170	7.7100	(0.091)	0.0000	0.0000	0
12/08/2009	OTH1	2009/11/05			Index Future	284.2950	286.5720	0.801	0.0000	0.0000	3
12/08/2009	OTH1	2010/02/04			Index Future	289.8590	292.1790	0.800	0.0000	0.0000	0
12/08/2009	R153	2009/11/05			Bond Future	8.0160	7.9930	(0.287)	0.0000	0.0000	0
12/08/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	7.0000	7.0000	-	0	0	0
12/08/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	1,218.0000	1,199.0000	(1.560)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	R155	2009/11/05			Bond Future	8.1710	8.0760	(1.163)	0.0000	0.0000	0
12/08/2009	R155	2009/11/05	7.75	Call	Option on Bond Future	746.0000	295.0000	(60.456)	0	0	0
12/08/2009	R155	2009/11/05	7.75	Put	Option on Bond Future	1,480.0000	864.0000	(41.622)	0	0	0
12/08/2009	R157	2009/11/05			Bond Future	8.6210	8.4910	(1.508)	8.5300	8.5300	5,799
12/08/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	223.0000	219.0000	(1.794)	0	0	0
12/08/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	6,166.0000	5,491.0000	(10.947)	0	0	0
12/08/2009	R157	2010/02/04			Bond Future	8.6980	8.5600	(1.587)	0.0000	0.0000	0
12/08/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	5,620.0000	4,981.0000	(11.370)	0	0	0
12/08/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	832.0000	875.0000	5.168	0	0	0
12/08/2009	R157	2010/05/06			Bond Future	8.7280	8.5820	(1.673)	0.0000	0.0000	0
12/08/2009	R157	2010/05/06	8.50	Put	Option on Bond Future	3,508.0000	2,927.0000	(16.562)	0	0	0
12/08/2009	R157	2010/05/06	8.50	Call	Option on Bond Future	2,424.0000	2,536.0000	4.620	0	0	0
12/08/2009	R157	2010/08/05			Bond Future	8.6990	8.6010	(1.127)	0.0000	0.0000	0
12/08/2009	R157	2010/08/05	8.75	Call	Option on Bond Future	2,585.0000	3,468.0000	34.159	0	0	0
12/08/2009	R157	2010/08/05	8.75	Put	Option on Bond Future	2,354.0000	2,791.0000	18.564	0	0	0
12/08/2009	R186	2009/11/05			Bond Future	9.0360	8.9000	(1.505)	8.9700	8.9700	12,034
12/08/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	161.0000	128.0000	(20.497)	0	0	5,000
12/08/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	16,187.0000	14,858.0000	(8.210)	0	0	0
12/08/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	3,477.0000	3,667.0000	5.464	0	0	0
12/08/2009	R186	2009/11/05	7.75	Call	Option on Bond Future	322.0000	274.0000	(14.907)	0	0	240
12/08/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	3,817.0000	2,712.0000	(28.949)	0	0	5,000
12/08/2009	R186	2009/11/05	7.75	Put	Option on Bond Future	13,518.0000	12,175.0000	(9.935)	0	0	0
12/08/2009	R186	2009/11/05	8.75	Call	Option on Bond Future	2,436.0000	2,508.0000	2.956	0	0	0
12/08/2009	R186	2009/11/05	8.75	Put	Option on Bond Future	5,187.0000	3,963.0000	(23.597)	0	0	240
12/08/2009	R186	2010/02/04			Bond Future	9.0770	8.9380	(1.531)	0.0000	0.0000	0
12/08/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	10,214.0000	8,863.0000	(13.227)	0	0	0
12/08/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	2,085.0000	2,042.0000	(2.062)	0	0	0
12/08/2009	R186	2010/05/06			Bond Future	9.1000	8.9570	(1.571)	0.0000	0.0000	0
12/08/2009	R186	2010/05/06	9.00	Put	Option on Bond Future	6,594.0000	5,289.0000	(19.791)	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
12/08/2009	R186	2010/05/06	9.00	Call	Option on Bond Future	5,665.0000	5,692.0000	0.477	0	0	0
12/08/2009	R186	2010/08/05			Bond Future	9.1210	8.9720	(1.634)	0.0000	0.0000	0
12/08/2009	R186	2010/08/05	9.25	Call	Option on Bond Future	2,858.0000	7,451.0000	160.707	0	0	0
12/08/2009	R186	2010/08/05	9.25	Put	Option on Bond Future	1,688.0000	4,907.0000	190.699	0	0	0
12/08/2009	R201	2009/11/05			Bond Future	8.6710	8.5420	(1.488)	0.0000	0.0000	2
12/08/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	5,084.0000	4,521.0000	(11.074)	0	0	0
12/08/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	175.0000	138.0000	(21.143)	0	0	0
12/08/2009	R201	2010/02/04			Bond Future	8.7370	8.6000	(1.568)	0.0000	0.0000	0
12/08/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	5,433.0000	4,844.0000	(10.841)	0	0	0
12/08/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	466.0000	412.0000	(11.588)	0	0	0
12/08/2009	R201	2010/05/06			Bond Future	8.7660	8.6190	(1.677)	0.0000	0.0000	0
12/08/2009	R201	2010/05/06	8.50	Put	Option on Bond Future	2,920.0000	2,362.0000	(19.110)	0	0	0
12/08/2009	R201	2010/05/06	8.50	Call	Option on Bond Future	1,922.0000	1,914.0000	(0.416)	0	0	0
12/08/2009	R201	2010/08/05			Bond Future	8.7960	8.6320	(1.864)	0.0000	0.0000	0
12/08/2009	R201	2010/08/05	9.00	Call	Option on Bond Future	2,373.0000	3,030.0000	27.686	0	0	0
12/08/2009	R201	2010/08/05	9.00	Put	Option on Bond Future	1,651.0000	1,722.0000	4.300	0	0	0
12/08/2009	R203	2009/11/05			Bond Future	9.0910	8.9630	(1.408)	0.0000	0.0000	1,570
12/08/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	9,133.0000	8,478.0000	(7.172)	0	0	0
12/08/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	96.0000	131.0000	36.458	0	0	0
12/08/2009	R203	2010/02/04			Bond Future	9.1600	9.0270	(1.452)	0.0000	0.0000	0
12/08/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	6,198.0000	5,681.0000	(8.341)	0	0	0
12/08/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	1,016.0000	1,196.0000	17.717	0	0	0
12/08/2009	R203	2010/05/06			Bond Future	9.1970	9.0580	(1.511)	0.0000	0.0000	0
12/08/2009	R203	2010/05/06	9.00	Call	Option on Bond Future	2,968.0000	3,309.0000	11.489	0	0	0
12/08/2009	R203	2010/05/06	9.00	Put	Option on Bond Future	3,978.0000	3,607.0000	(9.326)	0	0	0
12/08/2009	R203	2010/08/05			Bond Future	9.2360	9.0840	(1.646)	0.0000	0.0000	0
12/08/2009	R203	2010/08/05	9.25	Call	Option on Bond Future	1,978.0000	4,454.0000	125.177	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	R203	2010/08/05	9.25	Put	Option on Bond Future	1,909.0000	3,627.0000	89.995	0	0	0
12/08/2009	R204	2009/11/05			Bond Future	9.1130	8.9660	(1.613)	0.0000	0.0000	1,788
12/08/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	10,150.0000	9,331.0000	(8.069)	0	0	0
12/08/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	98.0000	141.0000	43.878	0	0	0
12/08/2009	R204	2010/02/04			Bond Future	9.1730	9.0190	(1.679)	0.0000	0.0000	0
12/08/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	1,093.0000	1,325.0000	21.226	0	0	0
12/08/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	6,865.0000	6,213.0000	(9.497)	0	0	0
12/08/2009	R204	2010/05/06			Bond Future	9.2080	9.0490	(1.727)	0.0000	0.0000	0
12/08/2009	R204	2010/05/06	9.00	Put	Option on Bond Future	4,404.0000	3,940.0000	(10.536)	0	0	0
12/08/2009	R204	2010/05/06	9.00	Call	Option on Bond Future	3,232.0000	3,662.0000	13.304	0	0	0
12/08/2009	R204	2010/08/05			Bond Future	9.2470	9.0740	(1.871)	0.0000	0.0000	0
12/08/2009	R204	2010/08/05	9.25	Put	Option on Bond Future	1,850.0000	3,609.0000	95.081	0	0	0
12/08/2009	R204	2010/08/05	9.25	Call	Option on Bond Future	1,866.0000	4,578.0000	145.338	0	0	0
12/08/2009	R206	2009/11/05			Bond Future	8.7210	8.5910	(1.491)	0.0000	0.0000	1,121
12/08/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	4,333.0000	3,873.0000	(10.616)	0	0	0
12/08/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	130.0000	106.0000	(18.462)	0	0	0
12/08/2009	R206	2010/02/04			Bond Future	8.8000	8.6600	(1.591)	0.0000	0.0000	0
12/08/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	351.0000	332.0000	(5.413)	0	0	0
12/08/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	4,595.0000	4,129.0000	(10.141)	0	0	0
12/08/2009	R206	2010/05/06			Bond Future	8.8420	8.6910	(1.708)	0.0000	0.0000	0
12/08/2009	R206	2010/05/06	8.75	Call	Option on Bond Future	1,822.0000	1,865.0000	2.360	0	0	0
12/08/2009	R206	2010/05/06	8.75	Put	Option on Bond Future	2,099.0000	1,687.0000	(19.628)	0	0	0
12/08/2009	R206	2010/08/05			Bond Future	8.8810	8.7150	(1.869)	0.0000	0.0000	0
12/08/2009	R206	2010/08/05	9.00	Put	Option on Bond Future	1,743.0000	1,457.0000	(16.408)	0	0	0
12/08/2009	R206	2010/08/05	9.00	Call	Option on Bond Future	2,079.0000	2,264.0000	8.899	0	0	0
12/08/2009	R207	2009/11/05			Bond Future	9.1990	9.0620	(1.489)	0.0000	0.0000	600
12/08/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	11,035.0000	10,243.0000	(7.177)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	84.0000	114.0000	35.714	0	0	0
12/08/2009	R207	2010/02/04			Bond Future	9.2550	9.1140	(1.524)	0.0000	0.0000	0
12/08/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	7,244.0000	6,626.0000	(8.531)	0	0	0
12/08/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	1,090.0000	1,304.0000	19.633	0	0	0
12/08/2009	R207	2010/05/06			Bond Future	9.2920	9.1460	(1.571)	0.0000	0.0000	0
12/08/2009	R207	2010/05/06	9.25	Call	Option on Bond Future	3,804.0000	4,277.0000	12.434	0	0	0
12/08/2009	R207	2010/05/06	9.25	Put	Option on Bond Future	4,046.0000	3,674.0000	(9.194)	0	0	0
12/08/2009	R207	2010/08/05			Bond Future	9.3270	9.1740	(1.640)	0.0000	0.0000	0
12/08/2009	R207	2010/08/05	9.50	Put	Option on Bond Future	1,282.0000	3,357.0000	161.856	0	0	0
12/08/2009	R207	2010/08/05	9.50	Call	Option on Bond Future	2,254.0000	5,199.0000	130.657	0	0	0
12/08/2009	R208	2009/11/05			Bond Future	9.2490	9.0610	(2.033)	0.0000	0.0000	5,120
12/08/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	10,040.0000	8,862.0000	(11.733)	0	0	0
12/08/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	144.0000	128.0000	(11.111)	0	0	0
12/08/2009	R208	2010/02/04			Bond Future	9.2950	9.1090	(2.001)	0.0000	0.0000	0
12/08/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	6,452.0000	5,357.0000	(16.971)	0	0	0
12/08/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	1,465.0000	1,503.0000	2.594	0	0	0
12/08/2009	R208	2010/05/06			Bond Future	9.3390	9.1360	(2.174)	0.0000	0.0000	0
12/08/2009	R208	2010/05/06	9.25	Call	Option on Bond Future	3,790.0000	4,013.0000	5.884	0	0	0
12/08/2009	R208	2010/05/06	9.25	Put	Option on Bond Future	4,321.0000	3,326.0000	(23.027)	0	0	0
12/08/2009	R208	2010/08/05			Bond Future	9.3830	9.1600	(2.377)	0.0000	0.0000	0
12/08/2009	R208	2010/08/05	9.50	Call	Option on Bond Future	2,036.0000	5,327.0000	161.640	0	0	0
12/08/2009	R208	2010/08/05	9.50	Put	Option on Bond Future	1,355.0000	3,327.0000	145.535	0	0	0
12/08/2009	R209	2009/11/05			Bond Future	8.5860	8.4620	(1.444)	0.0000	0.0000	3,023
12/08/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	194.0000	168.0000	(13.402)	0	0	0
12/08/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	12,756.0000	11,689.0000	(8.365)	0	0	0
12/08/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	88.0000	72.0000	(18.182)	0	0	5,000
12/08/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	15,366.0000	14,309.0000	(6.879)	0	0	0
12/08/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	486.0000	217.0000	(55.350)	0	0	2,500

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	9,227.0000	9,999.0000	8.367	0	0	0
12/08/2009	R209	2010/02/04			Bond Future	8.6080	8.4810	(1.475)	0.0000	0.0000	0
12/08/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	11,234.0000	10,127.0000	(9.854)	0	0	0
12/08/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	1,100.0000	1,055.0000	(4.091)	0	0	2,500
12/08/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	1,035.0000	597.0000	(42.319)	0	0	0
12/08/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	11,244.0000	11,867.0000	5.541	0	0	0
12/08/2009	R209	2010/05/06			Bond Future	8.6140	8.4850	(1.498)	0.0000	0.0000	0
12/08/2009	R209	2010/05/06	8.50	Call	Option on Bond Future	4,748.0000	4,809.0000	1.285	0	0	0
12/08/2009	R209	2010/05/06	8.50	Put	Option on Bond Future	5,697.0000	4,683.0000	(17.799)	0	0	0
12/08/2009	R209	2010/08/05			Bond Future	8.6240	8.4850	(1.612)	0.0000	0.0000	0
12/08/2009	R209	2010/08/05	8.75	Put	Option on Bond Future	1,073.0000	4,498.0000	319.199	0	0	0
12/08/2009	R209	2010/08/05	8.75	Call	Option on Bond Future	2,097.0000	6,678.0000	218.455	0	0	0
12/08/2009	TRT1	2009/11/05			Index Future	292.2570	294.3640	0.721	0.0000	0.0000	100
12/08/2009	TRT1	2010/02/04			Index Future	297.9760	300.1240	0.721	0.0000	0.0000	0
12/08/2009	ZAAD	2009/09/14			Currency Future	6.7963	6.7306	(0.967)	0.0000	0.0000	240,943
12/08/2009	ZAAD	2009/09/14	6.25	Call	Currency Future	566.0000	505.0000	(10.777)	0	0	0
12/08/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	206.0000	248.0000	20.388	0	0	0
12/08/2009	ZAAD	2009/09/14	8.45	Put	Currency Future	1,656.0000	1,721.0000	3.925	0	0	0
12/08/2009	ZAAD	2009/09/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	5.50	Call	Currency Future	1,297.0000	1,232.0000	(5.012)	0	0	0
12/08/2009	ZAAD	2009/09/14	10.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	444.0000	500.0000	12.613	0	0	0
12/08/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	580.0000	639.0000	10.172	0	0	0
12/08/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	534.0000	592.0000	10.861	0	0	0
12/08/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	64.0000	49.0000	(23.438)	0	0	0
12/08/2009	ZAAD	2009/09/14	6.75	Call	Currency Future	168.0000	128.0000	(23.810)	0	0	0
12/08/2009	ZAAD	2009/09/14	6.85	Call	Currency Future	119.0000	93.0000	(21.849)	0	0	0
12/08/2009	ZAAD	2009/09/14	8.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	5.50	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
12/08/2009	ZAAD	2009/09/14	10.35	Put	Currency Future	3,554.0000	3,620.0000	1.857	0	0	0
12/08/2009	ZAAD	2009/09/14	10.60	Put	Currency Future	3,804.0000	3,870.0000	1.735	0	0	0
12/08/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	41.0000	30.0000	(26.829)	0	0	0
12/08/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	26.0000	19.0000	(26.923)	0	0	0
12/08/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	30.0000	22.0000	(26.667)	0	0	0
12/08/2009	ZAAD	2009/09/14	5.95	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
12/08/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	199.0000	156.0000	(21.608)	0	0	0
12/08/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	64.0000	49.0000	(23.438)	0	0	0
12/08/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	139.0000	109.0000	(21.583)	0	0	0
12/08/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	613.0000	551.0000	(10.114)	0	0	0
12/08/2009	ZAAD	2009/09/14	6.85	Put	Currency Future	173.0000	212.0000	22.543	0	0	0
12/08/2009	ZAAD	2009/09/14	10.45	Put	Currency Future	3,654.0000	3,720.0000	1.806	0	0	0
12/08/2009	ZAAD	2009/09/14	8.55	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
12/08/2009	ZAAD	2009/09/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	12.35	Put	Currency Future	5,554.0000	5,619.0000	1.170	0	0	0
12/08/2009	ZAAD	2009/09/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	626.0000	686.0000	9.585	0	0	0
12/08/2009	ZAAD	2009/09/14	2.40	Call	Currency Future	4,396.0000	4,331.0000	(1.479)	0	0	0
12/08/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	19.0000	14.0000	(26.316)	0	0	0
12/08/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	444.0000	500.0000	12.613	0	0	0
12/08/2009	ZAAD	2009/09/14	5.95	Call	Currency Future	852.0000	788.0000	(7.512)	0	0	0
12/08/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	103.0000	125.0000	21.359	0	0	0
12/08/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	87.0000	106.0000	21.839	0	0	0
12/08/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	318.0000	368.0000	15.723	0	0	0
12/08/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	73.0000	89.0000	21.918	0	0	0
12/08/2009	ZAAD	2009/09/14	6.25	Put	Currency Future	20.0000	25.0000	25.000	0	0	0
12/08/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	102.0000	79.0000	(22.549)	0	0	0
12/08/2009	ZAAD	2009/09/14	12.45	Put	Currency Future	5,654.0000	5,719.0000	1.150	0	0	0
12/08/2009	ZAAD	2009/09/14	5.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	2.50	Call	Currency Future	4,296.0000	4,231.0000	(1.513)	0	0	0
12/08/2009	ZAAD	2009/09/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	534.0000	592.0000	10.861	0	0	0
12/08/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	768.0000	830.0000	8.073	0	0	0
12/08/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	41.0000	30.0000	(26.829)	0	0	0
12/08/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	199.0000	156.0000	(21.608)	0	0	0
12/08/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	88.0000	67.0000	(23.864)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	ZAAD	2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	5.55	Call	Currency Future	1,247.0000	1,182.0000	(5.213)	0	0	0
12/08/2009	ZAAD	2009/09/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	30.0000	22.0000	(26.667)	0	0	0
12/08/2009	ZAAD	2009/09/14	7.55	Call	Currency Future	15.0000	11.0000	(26.667)	0	0	0
12/08/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	359.0000	411.0000	14.485	0	0	0
12/08/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	270.0000	220.0000	(18.519)	0	0	0
12/08/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	102.0000	79.0000	(22.549)	0	0	0
12/08/2009	ZAAD	2009/09/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	4.50	Call	Currency Future	2,296.0000	2,231.0000	(2.831)	0	0	0
12/08/2009	ZAAD	2009/09/14	8.60	Put	Currency Future	1,805.0000	1,871.0000	3.657	0	0	0
12/08/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	22.0000	17.0000	(22.727)	0	0	0
12/08/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	673.0000	734.0000	9.064	0	0	0
12/08/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	139.0000	109.0000	(21.583)	0	0	0
12/08/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	55.0000	42.0000	(23.636)	0	0	0
12/08/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	16.0000	20.0000	25.000	0	0	0
12/08/2009	ZAAD	2009/09/14	7.00	Call	Currency Future	75.0000	57.0000	(24.000)	0	0	0
12/08/2009	ZAAD	2009/09/14	5.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	4.55	Call	Currency Future	2,246.0000	2,181.0000	(2.894)	0	0	0
12/08/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	16.0000	20.0000	25.000	0	0	0
12/08/2009	ZAAD	2009/09/14	8.35	Put	Currency Future	1,556.0000	1,621.0000	4.177	0	0	0
12/08/2009	ZAAD	2009/09/14	8.60	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
12/08/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	22.0000	17.0000	(22.727)	0	0	0
12/08/2009	ZAAD	2009/09/14	10.70	Put	Currency Future	3,904.0000	3,970.0000	1.691	0	0	0
12/08/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	61.0000	75.0000	22.951	0	0	0
12/08/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	318.0000	368.0000	15.723	0	0	0
12/08/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	143.0000	178.0000	24.476	0	0	0
12/08/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	61.0000	75.0000	22.951	0	0	0
12/08/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	206.0000	248.0000	20.388	0	0	0
12/08/2009	ZAAD	2009/09/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	8.55	Put	Currency Future	1,755.0000	1,821.0000	3.761	0	0	0
12/08/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	613.0000	551.0000	(10.114)	0	0	0
12/08/2009	ZAAD	2009/09/14	2.60	Call	Currency Future	4,196.0000	4,131.0000	(1.549)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	626.0000	686.0000	9.585	0	0	0
12/08/2009	ZAAD	2009/09/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	308.0000	256.0000	(16.883)	0	0	0
12/08/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	241.0000	287.0000	19.087	0	0	0
12/08/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	308.0000	256.0000	(16.883)	0	0	0
12/08/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	233.0000	187.0000	(19.742)	0	0	0
12/08/2009	ZAAD	2009/09/14	7.00	Put	Currency Future	279.0000	327.0000	17.204	0	0	0
12/08/2009	ZAAD	2009/09/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	4.60	Call	Currency Future	2,196.0000	2,131.0000	(2.960)	0	0	0
12/08/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	47.0000	35.0000	(25.532)	0	0	0
12/08/2009	ZAAD	2009/09/14	10.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	241.0000	287.0000	19.087	0	0	0
12/08/2009	ZAAD	2009/09/14	6.75	Put	Currency Future	122.0000	147.0000	20.492	0	0	0
12/08/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	87.0000	106.0000	21.839	0	0	0
12/08/2009	ZAAD	2009/09/14	5.45	Call	Currency Future	1,347.0000	1,282.0000	(4.826)	0	0	0
12/08/2009	ZAAD	2009/09/14	5.60	Call	Currency Future	1,198.0000	1,132.0000	(5.509)	0	0	0
12/08/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	401.0000	455.0000	13.466	0	0	0
12/08/2009	ZAAD	2009/09/14	8.70	Put	Currency Future	1,905.0000	1,970.0000	3.412	0	0	0
12/08/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	401.0000	455.0000	13.466	0	0	0
12/08/2009	ZAAD	2009/09/14	6.35	Call	Currency Future	476.0000	417.0000	(12.395)	0	0	0
12/08/2009	ZAAD	2009/09/14	3.45	Call	Currency Future	3,346.0000	3,281.0000	(1.943)	0	0	0
12/08/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	707.0000	644.0000	(8.911)	0	0	0
12/08/2009	ZAAD	2009/09/14	3.30	Call	Currency Future	3,496.0000	3,431.0000	(1.859)	0	0	0
12/08/2009	ZAAD	2009/09/14	5.60	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
12/08/2009	ZAAD	2009/09/14	7.25	Call	Currency Future	35.0000	26.0000	(25.714)	0	0	0
12/08/2009	ZAAD	2009/09/14	8.25	Put	Currency Future	1,457.0000	1,522.0000	4.461	0	0	0
12/08/2009	ZAAD	2009/09/14	5.70	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
12/08/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	143.0000	178.0000	24.476	0	0	0
12/08/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	55.0000	42.0000	(23.636)	0	0	0
12/08/2009	ZAAD	2009/09/14	4.45	Call	Currency Future	2,346.0000	2,281.0000	(2.771)	0	0	0
12/08/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	11.0000	14.0000	27.273	0	0	0
12/08/2009	ZAAD	2009/09/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	721.0000	782.0000	8.460	0	0	0
12/08/2009	ZAAD	2009/09/14	8.25	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
12/08/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	359.0000	411.0000	14.485	0	0	0
12/08/2009	ZAAD	2009/09/14	5.85	Call	Currency Future	950.0000	886.0000	(6.737)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	ZAAD	2009/09/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	14.35	Put	Currency Future	7,554.0000	7,619.0000	0.860	0	0	0
12/08/2009	ZAAD	2009/09/14	3.60	Call	Currency Future	3,196.0000	3,131.0000	(2.034)	0	0	0
12/08/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	489.0000	545.0000	11.452	0	0	0
12/08/2009	ZAAD	2009/09/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	47.0000	35.0000	(25.532)	0	0	0
12/08/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	43.0000	52.0000	20.930	0	0	0
12/08/2009	ZAAD	2009/09/14	6.05	Call	Currency Future	755.0000	692.0000	(8.344)	0	0	0
12/08/2009	ZAAD	2009/09/14	2.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	17.0000	12.0000	(29.412)	0	0	0
12/08/2009	ZAAD	2009/09/14	5.25	Call	Currency Future	1,547.0000	1,481.0000	(4.266)	0	0	0
12/08/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	88.0000	67.0000	(23.864)	0	0	0
12/08/2009	ZAAD	2009/09/14	14.40	Put	Currency Future	7,604.0000	7,669.0000	0.855	0	0	0
12/08/2009	ZAAD	2009/09/14	2.25	Call	Currency Future	4,546.0000	4,481.0000	(1.430)	0	0	0
12/08/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	103.0000	125.0000	21.359	0	0	0
12/08/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	389.0000	333.0000	(14.396)	0	0	0
12/08/2009	ZAAD	2009/09/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	5.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	2.05	Call	Currency Future	4,746.0000	4,681.0000	(1.370)	0	0	0
12/08/2009	ZAAD	2009/09/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	0.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	2.70	Call	Currency Future	4,096.0000	4,031.0000	(1.587)	0	0	0
12/08/2009	ZAAD	2009/09/14	5.05	Call	Currency Future	1,746.0000	1,681.0000	(3.723)	0	0	0
12/08/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	520.0000	460.0000	(11.538)	0	0	0
12/08/2009	ZAAD	2009/09/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	3.75	Call	Currency Future	3,046.0000	2,981.0000	(2.134)	0	0	0
12/08/2009	ZAAD	2009/09/14	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	3.55	Call	Currency Future	3,246.0000	3,181.0000	(2.002)	0	0	0
12/08/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	233.0000	187.0000	(19.742)	0	0	0
12/08/2009	ZAAD	2009/09/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	0.75	Call	Currency Future	6,046.0000	5,981.0000	(1.075)	0	0	0
12/08/2009	ZAAD	2009/09/14	5.70	Call	Currency Future	1,098.0000	1,033.0000	(5.920)	0	0	0
12/08/2009	ZAAD	2009/09/14	5.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	35.0000	44.0000	25.714	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	ZAAD	2009/09/14	2.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	8.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	6.35	Put	Currency Future	29.0000	36.0000	24.138	0	0	0
12/08/2009	ZAAD	2009/09/14	4.40	Call	Currency Future	2,396.0000	2,331.0000	(2.713)	0	0	0
12/08/2009	ZAAD	2009/09/14	9.75	Put	Currency Future	2,954.0000	3,020.0000	2.234	0	0	0
12/08/2009	ZAAD	2009/09/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	5.95	Call	Currency Future	852.0000	788.0000	(7.512)	0	0	0
12/08/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	24.0000	30.0000	25.000	0	0	0
12/08/2009	ZAAD	2009/09/14	3.40	Call	Currency Future	3,396.0000	3,331.0000	(1.914)	0	0	0
12/08/2009	ZAAD	2009/09/14	3.70	Call	Currency Future	3,096.0000	3,031.0000	(2.099)	0	0	0
12/08/2009	ZAAD	2009/09/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	8.75	Put	Currency Future	1,955.0000	2,020.0000	3.325	0	0	0
12/08/2009	ZAAD	2009/09/14	6.15	Call	Currency Future	660.0000	597.0000	(9.545)	0	0	0
12/08/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	432.0000	374.0000	(13.426)	0	0	0
12/08/2009	ZAAD	2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	10.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	5.95	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
12/08/2009	ZAAD	2009/09/14	9.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	12.70	Put	Currency Future	5,904.0000	5,969.0000	1.101	0	0	0
12/08/2009	ZAAD	2009/09/14	10.75	Put	Currency Future	3,954.0000	4,020.0000	1.669	0	0	0
12/08/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	348.0000	293.0000	(15.805)	0	0	0
12/08/2009	ZAAD	2009/09/14	14.45	Put	Currency Future	7,654.0000	7,719.0000	0.849	0	0	0
12/08/2009	ZAAD	2009/09/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	5.40	Call	Currency Future	1,397.0000	1,331.0000	(4.724)	0	0	0
12/08/2009	ZAAD	2009/09/14	14.70	Put	Currency Future	7,904.0000	7,969.0000	0.822	0	0	0
12/08/2009	ZAAD	2009/09/14	14.75	Put	Currency Future	7,954.0000	8,019.0000	0.817	0	0	0
12/08/2009	ZAAD	2009/09/14	10.40	Put	Currency Future	3,604.0000	3,670.0000	1.831	0	0	0
12/08/2009	ZAAD	2009/09/14	8.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	6.05	Put	Currency Future	9.0000	11.0000	22.222	0	0	0
12/08/2009	ZAAD	2009/09/14	10.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	0.55	Call	Currency Future	6,246.0000	6,181.0000	(1.041)	0	0	0
12/08/2009	ZAAD	2009/09/14	5.85	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
12/08/2009	ZAAD	2009/09/14	8.40	Put	Currency Future	1,606.0000	1,671.0000	4.047	0	0	0
12/08/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	432.0000	374.0000	(13.426)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	ZAAD	2009/09/14	8.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	5.75	Put	Currency Future	3.0000	3.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	6.15	Put	Currency Future	13.0000	17.0000	30.769	0	0	0
12/08/2009	ZAAD	2009/09/14	5.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	5.75	Call	Currency Future	1,049.0000	984.0000	(6.196)	0	0	0
12/08/2009	ZAAD	2009/09/14	12.40	Put	Currency Future	5,604.0000	5,669.0000	1.160	0	0	0
12/08/2009	ZAAD	2009/09/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	5.80	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
12/08/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	51.0000	63.0000	23.529	0	0	0
12/08/2009	ZAAD	2009/09/14	9.50	Put	Currency Future	2,704.0000	2,770.0000	2.441	0	0	0
12/08/2009	ZAAD	2009/09/14	8.05	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
12/08/2009	ZAAD	2009/09/14	5.80	Call	Currency Future	999.0000	935.0000	(6.406)	0	0	0
12/08/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	35.0000	44.0000	25.714	0	0	0
12/08/2009	ZAAD	2009/09/14	2.45	Call	Currency Future	4,346.0000	4,281.0000	(1.496)	0	0	0
12/08/2009	ZAAD	2009/09/14	8.50	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
12/08/2009	ZAAD	2009/09/14	2.30	Call	Currency Future	4,496.0000	4,431.0000	(1.446)	0	0	0
12/08/2009	ZAAD	2009/09/14	8.05	Put	Currency Future	1,258.0000	1,323.0000	5.167	0	0	0
12/08/2009	ZAAD	2009/09/14	5.90	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
12/08/2009	ZAAD	2009/09/14	2.75	Call	Currency Future	4,046.0000	3,981.0000	(1.607)	0	0	0
12/08/2009	ZAAD	2009/09/14	5.90	Call	Currency Future	901.0000	837.0000	(7.103)	0	0	0
12/08/2009	ZAAD	2009/09/14	2.55	Call	Currency Future	4,246.0000	4,181.0000	(1.531)	0	0	0
12/08/2009	ZAAD	2009/09/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	9.55	Put	Currency Future	2,754.0000	2,820.0000	2.397	0	0	0
12/08/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	707.0000	644.0000	(8.911)	0	0	0
12/08/2009	ZAAD	2009/09/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	12.75	Put	Currency Future	5,954.0000	6,019.0000	1.092	0	0	0
12/08/2009	ZAAD	2009/09/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	12.60	Put	Currency Future	5,804.0000	5,869.0000	1.120	0	0	0
12/08/2009	ZAAD	2009/09/14	9.55	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
12/08/2009	ZAAD	2009/09/14	4.75	Call	Currency Future	2,046.0000	1,981.0000	(3.177)	0	0	0
12/08/2009	ZAAD	2009/09/14	6.00	Call	Currency Future	804.0000	740.0000	(7.960)	0	0	0
12/08/2009	ZAAD	2009/09/14	10.55	Put	Currency Future	3,754.0000	3,820.0000	1.758	0	0	0
12/08/2009	ZAAD	2009/09/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	12.55	Put	Currency Future	5,754.0000	5,819.0000	1.130	0	0	0
12/08/2009	ZAAD	2009/09/14	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	6.00	Put	Currency Future	7.0000	9.0000	28.571	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	ZAAD	2009/09/14	10.50	Put	Currency Future	3,704.0000	3,770.0000	1.782	0	0	0
12/08/2009	ZAAD	2009/09/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	11.0000	14.0000	27.273	0	0	0
12/08/2009	ZAAD	2009/09/14	14.50	Put	Currency Future	7,704.0000	7,769.0000	0.844	0	0	0
12/08/2009	ZAAD	2009/09/14	8.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	11.05	Put	Currency Future	4,254.0000	4,320.0000	1.551	0	0	0
12/08/2009	ZAAD	2009/09/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	5.35	Call	Currency Future	1,447.0000	1,381.0000	(4.561)	0	0	0
12/08/2009	ZAAD	2009/09/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	12.50	Put	Currency Future	5,704.0000	5,769.0000	1.140	0	0	0
12/08/2009	ZAAD	2009/09/14	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	5.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	4.30	Call	Currency Future	2,496.0000	2,431.0000	(2.604)	0	0	0
12/08/2009	ZAAD	2009/09/14	11.25	Put	Currency Future	4,454.0000	4,519.0000	1.459	0	0	0
12/08/2009	ZAAD	2009/09/14	4.80	Call	Currency Future	1,996.0000	1,931.0000	(3.257)	0	0	0
12/08/2009	ZAAD	2009/09/14	14.55	Put	Currency Future	7,754.0000	7,819.0000	0.838	0	0	0
12/08/2009	ZAAD	2009/09/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	5.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	10.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	3.35	Call	Currency Future	3,446.0000	3,381.0000	(1.886)	0	0	0
12/08/2009	ZAAD	2009/09/14	5.30	Call	Currency Future	1,497.0000	1,431.0000	(4.409)	0	0	0
12/08/2009	ZAAD	2009/09/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	8.50	Put	Currency Future	1,706.0000	1,771.0000	3.810	0	0	0
12/08/2009	ZAAD	2009/09/14	2.35	Call	Currency Future	4,446.0000	4,381.0000	(1.462)	0	0	0
12/08/2009	ZAAD	2009/09/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	4.35	Call	Currency Future	2,446.0000	2,381.0000	(2.657)	0	0	0
12/08/2009	ZAAD	2009/09/14	14.30	Put	Currency Future	7,504.0000	7,569.0000	0.866	0	0	0
12/08/2009	ZAAD	2009/09/14	3.80	Call	Currency Future	2,996.0000	2,931.0000	(2.170)	0	0	0
12/08/2009	ZAAD	2009/09/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	2.80	Call	Currency Future	3,996.0000	3,931.0000	(1.627)	0	0	0
12/08/2009	ZAAD	2009/09/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	ZAAD	2009/09/14	8.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	4.70	Call	Currency Future	2,096.0000	2,031.0000	(3.101)	0	0	0
12/08/2009	ZAAD	2009/09/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	12.30	Put	Currency Future	5,504.0000	5,569.0000	1.181	0	0	0
12/08/2009	ZAAD	2009/09/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	10.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	8.80	Put	Currency Future	2,005.0000	2,070.0000	3.242	0	0	0
12/08/2009	ZAAD	2009/09/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	10.30	Put	Currency Future	3,504.0000	3,570.0000	1.884	0	0	0
12/08/2009	ZAAD	2009/09/14	12.80	Put	Currency Future	6,004.0000	6,069.0000	1.083	0	0	0
12/08/2009	ZAAD	2009/09/14	2.00	Call	Currency Future	4,796.0000	4,731.0000	(1.355)	0	0	0
12/08/2009	ZAAD	2009/09/14	10.80	Put	Currency Future	4,004.0000	4,070.0000	1.648	0	0	0
12/08/2009	ZAAD	2009/09/14	3.50	Call	Currency Future	3,296.0000	3,231.0000	(1.972)	0	0	0
12/08/2009	ZAAD	2009/09/14	8.30	Put	Currency Future	1,506.0000	1,571.0000	4.316	0	0	0
12/08/2009	ZAAD	2009/09/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	0.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	8.30	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
12/08/2009	ZAAD	2009/09/14	11.00	Put	Currency Future	4,204.0000	4,270.0000	1.570	0	0	0
12/08/2009	ZAAD	2009/09/14	0.50	Call	Currency Future	6,296.0000	6,231.0000	(1.032)	0	0	0
12/08/2009	ZAAD	2009/09/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	2.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	5.00	Call	Currency Future	1,796.0000	1,731.0000	(3.619)	0	0	0
12/08/2009	ZAAD	2009/09/14	9.50	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
12/08/2009	ZAAD	2009/09/14	8.00	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
12/08/2009	ZAAD	2009/09/14	8.00	Put	Currency Future	1,209.0000	1,273.0000	5.294	0	0	0
12/08/2009	ZAAD	2009/09/14	14.45	Put	Currency Future	7,654.0000	7,719.0000	0.849	0	0	0
12/08/2009	ZAAD	2009/09/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	12.45	Put	Currency Future	5,654.0000	5,719.0000	1.150	0	0	0
12/08/2009	ZAAD	2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	10.45	Put	Currency Future	3,654.0000	3,720.0000	1.806	0	0	0
12/08/2009	ZAAD	2009/09/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/09/14	14.80	Put	Currency Future	8,004.0000	8,069.0000	0.812	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	ZAAD	2009/09/14	14.60	Put	Currency Future	7,804.0000	7,869.0000	0.833	0	0	0
12/08/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	520.0000	460.0000	(11.538)	0	0	0
12/08/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	24.0000	30.0000	25.000	0	0	0
12/08/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	270.0000	220.0000	(18.519)	0	0	0
12/08/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	73.0000	89.0000	21.918	0	0	0
12/08/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	389.0000	333.0000	(14.396)	0	0	0
12/08/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	43.0000	52.0000	20.930	0	0	0
12/08/2009	ZAAD	2009/12/14			Currency Future	6.8650	6.7983	(0.972)	0.0000	0.0000	714
12/08/2009	ZAAD	2009/12/14	7.30	Put	Currency Future	589.0000	637.0000	8.149	0	0	0
12/08/2009	ZAAD	2009/12/14	6.05	Put	Currency Future	39.0000	47.0000	20.513	0	0	0
12/08/2009	ZAAD	2009/12/14	8.70	Put	Currency Future	1,866.0000	1,928.0000	3.323	0	0	0
12/08/2009	ZAAD	2009/12/14	7.25	Call	Currency Future	165.0000	145.0000	(12.121)	0	0	0
12/08/2009	ZAAD	2009/12/14	6.75	Call	Currency Future	343.0000	303.0000	(11.662)	0	0	0
12/08/2009	ZAAD	2009/12/14	6.50	Put	Currency Future	133.0000	152.0000	14.286	0	0	0
12/08/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	81.0000	94.0000	16.049	0	0	0
12/08/2009	ZAAD	2009/12/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/12/14	7.30	Call	Currency Future	154.0000	135.0000	(12.338)	0	0	0
12/08/2009	ZAAD	2009/12/14	6.05	Call	Currency Future	854.0000	795.0000	(6.909)	0	0	0
12/08/2009	ZAAD	2009/12/14	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	474.0000	519.0000	9.494	0	0	0
12/08/2009	ZAAD	2009/12/14	6.75	Put	Currency Future	228.0000	255.0000	11.842	0	0	0
12/08/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	105.0000	121.0000	15.238	0	0	0
12/08/2009	ZAAD	2009/12/14	7.20	Put	Currency Future	512.0000	557.0000	8.789	0	0	0
12/08/2009	ZAAD	2009/12/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/12/14	5.70	Call	Currency Future	1,180.0000	1,115.0000	(5.508)	0	0	0
12/08/2009	ZAAD	2009/12/14	14.85	Put	Currency Future	0.0000	8,052.0000	100.000	0	0	0
12/08/2009	ZAAD	2009/12/14	7.25	Put	Currency Future	550.0000	596.0000	8.364	0	0	0
12/08/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	316.0000	278.0000	(12.025)	0	0	0
12/08/2009	ZAAD	2009/12/14	7.10	Put	Currency Future	438.0000	481.0000	9.817	0	0	0
12/08/2009	ZAAD	2009/12/14	5.70	Put	Currency Future	15.0000	17.0000	13.333	0	0	0
12/08/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	189.0000	167.0000	(11.640)	0	0	0
12/08/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	251.0000	280.0000	11.554	0	0	0
12/08/2009	ZAAD	2009/12/14	6.50	Call	Currency Future	498.0000	450.0000	(9.639)	0	0	0
12/08/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	646.0000	592.0000	(8.359)	0	0	0

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12/08/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	271.0000	240.0000	(11.439)	0	0	0
12/08/2009	ZAAD	2009/12/14	7.00	Call	Currency Future	234.0000	207.0000	(11.538)	0	0	0
12/08/2009	ZAAD	2009/12/14	2.70	Call	Currency Future	4,165.0000	4,098.0000	(1.609)	0	0	0
12/08/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	726.0000	670.0000	(7.713)	0	0	0
12/08/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	218.0000	193.0000	(11.468)	0	0	0
12/08/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	271.0000	240.0000	(11.439)	0	0	0
12/08/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	81.0000	94.0000	16.049	0	0	0
12/08/2009	ZAAD	2009/12/14	12.45	Put	Currency Future	5,586.0000	5,653.0000	1.199	0	0	0
12/08/2009	ZAAD	2009/12/14	7.20	Call	Currency Future	177.0000	155.0000	(12.429)	0	0	0
12/08/2009	ZAAD	2009/12/14	2.40	Call	Currency Future	4,465.0000	4,398.0000	(1.501)	0	0	0
12/08/2009	ZAAD	2009/12/14	4.70	Put	Currency Future	1.0000	3.0000	200.000	0	0	0
12/08/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	61.0000	72.0000	18.033	0	0	0
12/08/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	189.0000	167.0000	(11.640)	0	0	0
12/08/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	570.0000	519.0000	(8.947)	0	0	0
12/08/2009	ZAAD	2009/12/14	7.10	Call	Currency Future	203.0000	179.0000	(11.823)	0	0	0
12/08/2009	ZAAD	2009/12/14	8.70	Call	Currency Future	31.0000	27.0000	(12.903)	0	0	0
12/08/2009	ZAAD	2009/12/14	4.80	Call	Currency Future	2,067.0000	2,002.0000	(3.145)	0	0	0
12/08/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	337.0000	375.0000	11.276	0	0	0
12/08/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	646.0000	592.0000	(8.359)	0	0	0
12/08/2009	ZAAD	2009/12/14	8.45	Call	Currency Future	39.0000	34.0000	(12.821)	0	0	0
12/08/2009	ZAAD	2009/12/14	7.00	Put	Currency Future	369.0000	409.0000	10.840	0	0	0
12/08/2009	ZAAD	2009/12/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	474.0000	519.0000	9.494	0	0	0
12/08/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	291.0000	258.0000	(11.340)	0	0	0
12/08/2009	ZAAD	2009/12/14	14.55	Put	Currency Future	7,685.0000	7,752.0000	0.872	0	0	0
12/08/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	276.0000	310.0000	12.319	0	0	0
12/08/2009	ZAAD	2009/12/14	5.45	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
12/08/2009	ZAAD	2009/12/14	3.70	Call	Currency Future	3,165.0000	3,098.0000	(2.117)	0	0	0
12/08/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	337.0000	375.0000	11.276	0	0	0
12/08/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	251.0000	280.0000	11.554	0	0	0
12/08/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	105.0000	121.0000	15.238	0	0	0
12/08/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	306.0000	342.0000	11.765	0	0	0
12/08/2009	ZAAD	2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	291.0000	258.0000	(11.340)	0	0	0
12/08/2009	ZAAD	2009/12/14	8.45	Put	Currency Future	1,624.0000	1,685.0000	3.756	0	0	0
12/08/2009	ZAAD	2009/12/14	4.70	Call	Currency Future	2,166.0000	2,101.0000	(3.001)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	403.0000	444.0000	10.174	0	0	0
12/08/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	316.0000	278.0000	(12.025)	0	0	0
12/08/2009	ZAAD	2009/12/14	6.25	Put	Currency Future	70.0000	83.0000	18.571	0	0	0
12/08/2009	ZAAD	2009/12/14	6.15	Put	Currency Future	53.0000	63.0000	18.868	0	0	0
12/08/2009	ZAAD	2009/12/14	10.55	Put	Currency Future	3,689.0000	3,755.0000	1.789	0	0	0
12/08/2009	ZAAD	2009/12/14	10.45	Put	Currency Future	3,590.0000	3,656.0000	1.838	0	0	0
12/08/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	252.0000	223.0000	(11.508)	0	0	0
12/08/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	276.0000	310.0000	12.319	0	0	0
12/08/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	570.0000	519.0000	(8.947)	0	0	0
12/08/2009	ZAAD	2009/12/14	6.25	Call	Currency Future	685.0000	631.0000	(7.883)	0	0	0
12/08/2009	ZAAD	2009/12/14	6.15	Call	Currency Future	768.0000	711.0000	(7.422)	0	0	0
12/08/2009	ZAAD	2009/12/14	4.55	Call	Currency Future	2,315.0000	2,250.0000	(2.808)	0	0	0
12/08/2009	ZAAD	2009/12/14	10.45	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
12/08/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	252.0000	223.0000	(11.508)	0	0	0
12/08/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	306.0000	342.0000	11.765	0	0	0
12/08/2009	ZAAD	2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/12/14	5.55	Call	Currency Future	1,326.0000	1,261.0000	(4.902)	0	0	0
12/08/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	92.0000	107.0000	16.304	0	0	0
12/08/2009	ZAAD	2009/12/14	10.85	Put	Currency Future	0.0000	4,054.0000	100.000	0	0	0
12/08/2009	ZAAD	2009/12/14	12.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	ZAAD	2009/12/14	6.60	Put	Currency Future	167.0000	189.0000	13.174	0	0	0
12/08/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	465.0000	418.0000	(10.108)	0	0	0
12/08/2009	ZAAD	2009/12/14	12.85	Put	Currency Future	5,986.0000	6,052.0000	1.103	0	0	0
12/08/2009	ZAAD	2009/12/14	5.50	Call	Currency Future	1,375.0000	1,310.0000	(4.727)	0	0	0
12/08/2009	ZAAD	2009/12/14	2.55	Call	Currency Future	4,315.0000	4,248.0000	(1.553)	0	0	0
12/08/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	607.0000	555.0000	(8.567)	0	0	0
12/08/2009	ZAAD	2009/12/14	5.45	Call	Currency Future	1,425.0000	1,359.0000	(4.632)	0	0	0
12/08/2009	ZAAD	2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/12/14	12.90	Put	Currency Future	6,036.0000	6,102.0000	1.093	0	0	0
12/08/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	206.0000	231.0000	12.136	0	0	0
12/08/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	465.0000	418.0000	(10.108)	0	0	0
12/08/2009	ZAAD	2009/12/14	8.40	Call	Currency Future	41.0000	35.0000	(14.634)	0	0	0
12/08/2009	ZAAD	2009/12/14	0.60	Call	Currency Future	6,265.0000	6,198.0000	(1.069)	0	0	0
12/08/2009	ZAAD	2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	533.0000	484.0000	(9.193)	0	0	0
12/08/2009	ZAAD	2009/12/14	5.40	Put	Currency Future	9.0000	10.0000	11.111	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	ZAAD	2009/12/14	14.90	Put	Currency Future	8,035.0000	8,102.0000	0.834	0	0	0
12/08/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	371.0000	330.0000	(11.051)	0	0	0
12/08/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	150.0000	170.0000	13.333	0	0	0
12/08/2009	ZAAD	2009/12/14	5.40	Call	Currency Future	1,474.0000	1,408.0000	(4.478)	0	0	0
12/08/2009	ZAAD	2009/12/14	3.80	Call	Currency Future	3,065.0000	2,999.0000	(2.153)	0	0	0
12/08/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	150.0000	170.0000	13.333	0	0	0
12/08/2009	ZAAD	2009/12/14	4.40	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
12/08/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	186.0000	210.0000	12.903	0	0	0
12/08/2009	ZAAD	2009/12/14	4.40	Call	Currency Future	2,465.0000	2,400.0000	(2.637)	0	0	0
12/08/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	401.0000	358.0000	(10.723)	0	0	0
12/08/2009	ZAAD	2009/12/14	10.85	Call	Currency Future	0.0000	3.0000	100.000	0	0	0
12/08/2009	ZAAD	2009/12/14	2.10	Call	Currency Future	4,765.0000	4,698.0000	(1.406)	0	0	0
12/08/2009	ZAAD	2009/12/14	6.60	Call	Currency Future	432.0000	387.0000	(10.417)	0	0	0
12/08/2009	ZAAD	2009/12/14	3.40	Call	Currency Future	3,465.0000	3,398.0000	(1.934)	0	0	0
12/08/2009	ZAAD	2009/12/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	403.0000	444.0000	10.174	0	0	0
12/08/2009	ZAAD	2009/12/14	8.85	Call	Currency Future	0.0000	23.0000	100.000	0	0	0
12/08/2009	ZAAD	2009/12/14	10.40	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
12/08/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	218.0000	193.0000	(11.468)	0	0	0
12/08/2009	ZAAD	2009/12/14	12.80	Put	Currency Future	5,936.0000	6,002.0000	1.112	0	0	0
12/08/2009	ZAAD	2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/12/14	8.65	Call	Currency Future	32.0000	28.0000	(12.500)	0	0	0
12/08/2009	ZAAD	2009/12/14	8.40	Put	Currency Future	1,576.0000	1,637.0000	3.871	0	0	0
12/08/2009	ZAAD	2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/12/14	8.10	Call	Currency Future	56.0000	49.0000	(12.500)	0	0	0
12/08/2009	ZAAD	2009/12/14	6.00	Put	Currency Future	33.0000	40.0000	21.212	0	0	0
12/08/2009	ZAAD	2009/12/14	12.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	ZAAD	2009/12/14	10.70	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
12/08/2009	ZAAD	2009/12/14	12.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	ZAAD	2009/12/14	5.10	Call	Currency Future	1,770.0000	1,704.0000	(3.729)	0	0	0
12/08/2009	ZAAD	2009/12/14	5.90	Put	Currency Future	24.0000	29.0000	20.833	0	0	0
12/08/2009	ZAAD	2009/12/14	12.65	Put	Currency Future	5,786.0000	5,852.0000	1.141	0	0	0
12/08/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	118.0000	136.0000	15.254	0	0	0
12/08/2009	ZAAD	2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/12/14	2.35	Call	Currency Future	4,515.0000	4,448.0000	(1.484)	0	0	0
12/08/2009	ZAAD	2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	ZAAD	2009/12/14	14.80	Put	Currency Future	7,935.0000	8,002.0000	0.844	0	0	0
12/08/2009	ZAAD	2009/12/14	12.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	ZAAD	2009/12/14	5.90	Call	Currency Future	989.0000	927.0000	(6.269)	0	0	0
12/08/2009	ZAAD	2009/12/14	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	118.0000	136.0000	15.254	0	0	0
12/08/2009	ZAAD	2009/12/14	14.40	Put	Currency Future	7,535.0000	7,602.0000	0.889	0	0	0
12/08/2009	ZAAD	2009/12/14	5.35	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
12/08/2009	ZAAD	2009/12/14	10.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
12/08/2009	ZAAD	2009/12/14	8.50	Put	Currency Future	1,672.0000	1,734.0000	3.708	0	0	0
12/08/2009	ZAAD	2009/12/14	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/12/14	12.60	Put	Currency Future	5,736.0000	5,803.0000	1.168	0	0	0
12/08/2009	ZAAD	2009/12/14	12.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	ZAAD	2009/12/14	10.40	Put	Currency Future	3,540.0000	3,606.0000	1.864	0	0	0
12/08/2009	ZAAD	2009/12/14	3.85	Call	Currency Future	3,015.0000	2,949.0000	(2.189)	0	0	0
12/08/2009	ZAAD	2009/12/14	10.75	Put	Currency Future	3,888.0000	3,955.0000	1.723	0	0	0
12/08/2009	ZAAD	2009/12/14	8.50	Call	Currency Future	37.0000	32.0000	(13.514)	0	0	0
12/08/2009	ZAAD	2009/12/14	4.85	Call	Currency Future	0.0000	1,952.0000	100.000	0	0	0
12/08/2009	ZAAD	2009/12/14	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/12/14	14.65	Put	Currency Future	7,785.0000	7,852.0000	0.861	0	0	0
12/08/2009	ZAAD	2009/12/14	12.40	Put	Currency Future	5,536.0000	5,603.0000	1.210	0	0	0
12/08/2009	ZAAD	2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/12/14	8.75	Put	Currency Future	1,914.0000	1,977.0000	3.292	0	0	0
12/08/2009	ZAAD	2009/12/14	5.50	Put	Currency Future	10.0000	12.0000	20.000	0	0	0
12/08/2009	ZAAD	2009/12/14	12.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	ZAAD	2009/12/14	2.85	Call	Currency Future	0.0000	3,948.0000	100.000	0	0	0
12/08/2009	ZAAD	2009/12/14	11.10	Put	Currency Future	4,238.0000	4,304.0000	1.557	0	0	0
12/08/2009	ZAAD	2009/12/14	2.80	Call	Currency Future	4,065.0000	3,998.0000	(1.648)	0	0	0
12/08/2009	ZAAD	2009/12/14	6.00	Call	Currency Future	898.0000	838.0000	(6.682)	0	0	0
12/08/2009	ZAAD	2009/12/14	10.65	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
12/08/2009	ZAAD	2009/12/14	12.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	ZAAD	2009/12/14	5.35	Call	Currency Future	1,523.0000	1,457.0000	(4.334)	0	0	0
12/08/2009	ZAAD	2009/12/14	12.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	ZAAD	2009/12/14	10.50	Call	Currency Future	4.0000	4.0000	-	0	0	0
12/08/2009	ZAAD	2009/12/14	4.35	Call	Currency Future	2,515.0000	2,449.0000	(2.624)	0	0	0
12/08/2009	ZAAD	2009/12/14	10.80	Put	Currency Future	3,938.0000	4,005.0000	1.701	0	0	0
12/08/2009	ZAAD	2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0

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12/08/2009	ZAAD	2009/12/14	8.65	Put	Currency Future	1,817.0000	1,880.0000	3.467	0	0	0
12/08/2009	ZAAD	2009/12/14	0.85	Call	Currency Future	6,015.0000	5,948.0000	(1.114)	0	0	0
12/08/2009	ZAAD	2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/12/14	4.50	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
12/08/2009	ZAAD	2009/12/14	4.35	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
12/08/2009	ZAAD	2009/12/14	10.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
12/08/2009	ZAAD	2009/12/14	11.10	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
12/08/2009	ZAAD	2009/12/14	6.10	Put	Currency Future	45.0000	54.0000	20.000	0	0	0
12/08/2009	ZAAD	2009/12/14	10.65	Put	Currency Future	3,789.0000	3,855.0000	1.742	0	0	0
12/08/2009	ZAAD	2009/12/14	9.85	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
12/08/2009	ZAAD	2009/12/14	14.75	Put	Currency Future	7,885.0000	7,952.0000	0.850	0	0	0
12/08/2009	ZAAD	2009/12/14	4.50	Call	Currency Future	2,365.0000	2,300.0000	(2.748)	0	0	0
12/08/2009	ZAAD	2009/12/14	14.35	Put	Currency Future	7,485.0000	7,552.0000	0.895	0	0	0
12/08/2009	ZAAD	2009/12/14	8.80	Put	Currency Future	1,963.0000	2,026.0000	3.209	0	0	0
12/08/2009	ZAAD	2009/12/14	9.60	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
12/08/2009	ZAAD	2009/12/14	5.55	Put	Currency Future	11.0000	13.0000	18.182	0	0	0
12/08/2009	ZAAD	2009/12/14	11.35	Put	Currency Future	4,487.0000	4,554.0000	1.493	0	0	0
12/08/2009	ZAAD	2009/12/14	12.75	Put	Currency Future	5,886.0000	5,952.0000	1.121	0	0	0
12/08/2009	ZAAD	2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/12/14	5.85	Put	Currency Future	0.0000	25.0000	100.000	0	0	0
12/08/2009	ZAAD	2009/12/14	5.10	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
12/08/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	726.0000	670.0000	(7.713)	0	0	0
12/08/2009	ZAAD	2009/12/14	8.55	Put	Currency Future	1,720.0000	1,782.0000	3.605	0	0	0
12/08/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	533.0000	484.0000	(9.193)	0	0	0
12/08/2009	ZAAD	2009/12/14	9.55	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
12/08/2009	ZAAD	2009/12/14	11.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
12/08/2009	ZAAD	2009/12/14	8.75	Call	Currency Future	29.0000	26.0000	(10.345)	0	0	0
12/08/2009	ZAAD	2009/12/14	10.50	Put	Currency Future	3,639.0000	3,705.0000	1.814	0	0	0
12/08/2009	ZAAD	2009/12/14	12.35	Put	Currency Future	5,486.0000	5,553.0000	1.221	0	0	0
12/08/2009	ZAAD	2009/12/14	5.85	Call	Currency Future	0.0000	973.0000	100.000	0	0	0
12/08/2009	ZAAD	2009/12/14	10.55	Call	Currency Future	4.0000	4.0000	-	0	0	0
12/08/2009	ZAAD	2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/12/14	9.55	Put	Currency Future	2,697.0000	2,762.0000	2.410	0	0	0
12/08/2009	ZAAD	2009/12/14	9.85	Put	Currency Future	2,993.0000	3,059.0000	2.205	0	0	0
12/08/2009	ZAAD	2009/12/14	5.75	Put	Currency Future	16.0000	19.0000	18.750	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	ZAAD 2009/12/14	14.50	Put	Currency Future	7,635.0000	7,702.0000	0.878	0	0	0
12/08/2009	ZAAD 2009/12/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD 2009/12/14	4.80	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
12/08/2009	ZAAD 2009/12/14	8.10	Put	Currency Future	1,291.0000	1,350.0000	4.570	0	0	0
12/08/2009	ZAAD 2009/12/14	6.20	Put	Currency Future	61.0000	72.0000	18.033	0	0	0
12/08/2009	ZAAD 2009/12/14	8.55	Call	Currency Future	35.0000	31.0000	(11.429)	0	0	0
12/08/2009	ZAAD 2009/12/14	4.45	Call	Currency Future	2,415.0000	2,350.0000	(2.692)	0	0	0
12/08/2009	ZAAD 2009/12/14	14.45	Put	Currency Future	7,585.0000	7,652.0000	0.883	0	0	0
12/08/2009	ZAAD 2009/12/14	12.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	ZAAD 2009/12/14	8.35	Put	Currency Future	1,528.0000	1,589.0000	3.992	0	0	0
12/08/2009	ZAAD 2009/12/14	5.75	Call	Currency Future	1,131.0000	1,067.0000	(5.659)	0	0	0
12/08/2009	ZAAD 2009/12/14	10.35	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
12/08/2009	ZAAD 2009/12/14	5.80	Call	Currency Future	1,083.0000	1,019.0000	(5.910)	0	0	0
12/08/2009	ZAAD 2009/12/14	9.60	Put	Currency Future	2,746.0000	2,811.0000	2.367	0	0	0
12/08/2009	ZAAD 2009/12/14	10.90	Put	Currency Future	4,038.0000	4,104.0000	1.634	0	0	0
12/08/2009	ZAAD 2009/12/14	6.10	Call	Currency Future	810.0000	753.0000	(7.037)	0	0	0
12/08/2009	ZAAD 2009/12/14	2.45	Call	Currency Future	4,415.0000	4,348.0000	(1.518)	0	0	0
12/08/2009	ZAAD 2009/12/14	8.05	Put	Currency Future	1,244.0000	1,303.0000	4.743	0	0	0
12/08/2009	ZAAD 2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD 2009/12/14	3.50	Call	Currency Future	3,365.0000	3,298.0000	(1.991)	0	0	0
12/08/2009	ZAAD 2009/12/14	3.35	Call	Currency Future	3,515.0000	3,448.0000	(1.906)	0	0	0
12/08/2009	ZAAD 2009/12/14	5.80	Put	Currency Future	18.0000	21.0000	16.667	0	0	0
12/08/2009	ZAAD 2009/12/14	4.55	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
12/08/2009	ZAAD 2009/12/14	4.45	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
12/08/2009	ZAAD 2009/12/14	12.55	Put	Currency Future	5,686.0000	5,753.0000	1.178	0	0	0
12/08/2009	ZAAD 2009/12/14	8.35	Call	Currency Future	43.0000	37.0000	(13.953)	0	0	0
12/08/2009	ZAAD 2009/12/14	2.75	Call	Currency Future	4,115.0000	4,048.0000	(1.628)	0	0	0
12/08/2009	ZAAD 2009/12/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD 2009/12/14	10.35	Put	Currency Future	3,490.0000	3,556.0000	1.891	0	0	0
12/08/2009	ZAAD 2009/12/14	8.80	Call	Currency Future	28.0000	25.0000	(10.714)	0	0	0
12/08/2009	ZAAD 2009/12/14	3.60	Call	Currency Future	3,265.0000	3,198.0000	(2.052)	0	0	0
12/08/2009	ZAAD 2009/12/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD 2009/12/14	11.05	Put	Currency Future	4,188.0000	4,254.0000	1.576	0	0	0
12/08/2009	ZAAD 2009/12/14	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD 2009/12/14	2.50	Call	Currency Future	4,365.0000	4,298.0000	(1.535)	0	0	0
12/08/2009	ZAAD 2009/12/14	5.65	Put	Currency Future	14.0000	16.0000	14.286	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
12/08/2009	ZAAD 2009/12/14	4.85	Put	Currency Future	0.0000	4.0000	100.000	0	0	0
12/08/2009	ZAAD 2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD 2009/12/14	8.05	Call	Currency Future	59.0000	52.0000	(11.864)	0	0	0
12/08/2009	ZAAD 2009/12/14	3.75	Call	Currency Future	3,115.0000	3,049.0000	(2.119)	0	0	0
12/08/2009	ZAAD 2009/12/14	8.85	Put	Currency Future	0.0000	2,075.0000	100.000	0	0	0
12/08/2009	ZAAD 2009/12/14	3.45	Call	Currency Future	3,415.0000	3,348.0000	(1.962)	0	0	0
12/08/2009	ZAAD 2009/12/14	12.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	ZAAD 2009/12/14	10.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
12/08/2009	ZAAD 2009/12/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD 2009/12/14	5.05	Call	Currency Future	1,820.0000	1,754.0000	(3.626)	0	0	0
12/08/2009	ZAAD 2009/12/14	8.90	Call	Currency Future	25.0000	22.0000	(12.000)	0	0	0
12/08/2009	ZAAD 2009/12/14	0.55	Call	Currency Future	6,315.0000	6,248.0000	(1.061)	0	0	0
12/08/2009	ZAAD 2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD 2009/12/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD 2009/12/14	5.05	Put	Currency Future	5.0000	5.0000	-	0	0	0
12/08/2009	ZAAD 2009/12/14	2.05	Call	Currency Future	4,815.0000	4,748.0000	(1.391)	0	0	0
12/08/2009	ZAAD 2009/12/14	12.50	Put	Currency Future	5,636.0000	5,703.0000	1.189	0	0	0
12/08/2009	ZAAD 2009/12/14	4.75	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
12/08/2009	ZAAD 2009/12/14	3.55	Call	Currency Future	3,315.0000	3,248.0000	(2.021)	0	0	0
12/08/2009	ZAAD 2009/12/14	4.75	Call	Currency Future	2,117.0000	2,051.0000	(3.118)	0	0	0
12/08/2009	ZAAD 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD 2009/12/14	5.95	Call	Currency Future	943.0000	883.0000	(6.363)	0	0	0
12/08/2009	ZAAD 2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD 2009/12/14	11.05	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
12/08/2009	ZAAD 2009/12/14	10.70	Put	Currency Future	3,839.0000	3,905.0000	1.719	0	0	0
12/08/2009	ZAAD 2009/12/14	5.95	Put	Currency Future	28.0000	34.0000	21.429	0	0	0
12/08/2009	ZAAD 2009/12/14	14.70	Put	Currency Future	7,835.0000	7,902.0000	0.855	0	0	0
12/08/2009	ZAAD 2009/12/14	12.70	Put	Currency Future	5,836.0000	5,902.0000	1.131	0	0	0
12/08/2009	ZAAD 2009/12/14	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD 2009/12/14	8.90	Put	Currency Future	2,060.0000	2,123.0000	3.058	0	0	0
12/08/2009	ZAAD 2009/12/14	12.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	ZAAD 2009/12/14	5.65	Call	Currency Future	1,229.0000	1,164.0000	(5.289)	0	0	0
12/08/2009	ZAAD 2009/12/14	12.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	ZAAD 2009/12/14	2.90	Call	Currency Future	3,965.0000	3,898.0000	(1.690)	0	0	0
12/08/2009	ZAAD 2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD 2009/12/14	2.60	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
12/08/2009	ZAAD	2009/12/14	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/12/14	4.60	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
12/08/2009	ZAAD	2009/12/14	4.90	Call	Currency Future	1,969.0000	1,902.0000	(3.403)	0	0	0
12/08/2009	ZAAD	2009/12/14	4.60	Call	Currency Future	2,266.0000	2,200.0000	(2.913)	0	0	0
12/08/2009	ZAAD	2009/12/14	4.90	Put	Currency Future	4.0000	4.0000	-	0	0	0
12/08/2009	ZAAD	2009/12/14	3.90	Call	Currency Future	2,965.0000	2,899.0000	(2.226)	0	0	0
12/08/2009	ZAAD	2009/12/14	2.60	Call	Currency Future	4,265.0000	4,198.0000	(1.571)	0	0	0
12/08/2009	ZAAD	2009/12/14	3.65	Call	Currency Future	3,215.0000	3,148.0000	(2.084)	0	0	0
12/08/2009	ZAAD	2009/12/14	5.60	Call	Currency Future	1,278.0000	1,212.0000	(5.164)	0	0	0
12/08/2009	ZAAD	2009/12/14	2.65	Call	Currency Future	4,215.0000	4,148.0000	(1.590)	0	0	0
12/08/2009	ZAAD	2009/12/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/12/14	5.60	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
12/08/2009	ZAAD	2009/12/14	8.60	Call	Currency Future	33.0000	29.0000	(12.121)	0	0	0
12/08/2009	ZAAD	2009/12/14	8.60	Put	Currency Future	1,768.0000	1,831.0000	3.563	0	0	0
12/08/2009	ZAAD	2009/12/14	4.65	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
12/08/2009	ZAAD	2009/12/14	4.65	Call	Currency Future	2,216.0000	2,151.0000	(2.933)	0	0	0
12/08/2009	ZAAD	2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/12/14	10.60	Put	Currency Future	3,739.0000	3,805.0000	1.765	0	0	0
12/08/2009	ZAAD	2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2009/12/14	14.60	Put	Currency Future	7,735.0000	7,802.0000	0.866	0	0	0
12/08/2009	ZAAD	2009/12/14	10.60	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
12/08/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	607.0000	555.0000	(8.567)	0	0	0
12/08/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	401.0000	358.0000	(10.723)	0	0	0
12/08/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	371.0000	330.0000	(11.051)	0	0	0
12/08/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	92.0000	107.0000	16.304	0	0	0
12/08/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	186.0000	210.0000	12.903	0	0	0
12/08/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	206.0000	231.0000	12.136	0	0	0
12/08/2009	ZAAD	2010/03/15			Currency Future	6.9243	6.8562	(0.983)	0.0000	0.0000	4
12/08/2009	ZAAD	2010/03/15	3.65	Call	Currency Future	3,275.0000	3,207.0000	(2.076)	0	0	0
12/08/2009	ZAAD	2010/03/15	8.45	Call	Currency Future	100.0000	92.0000	(8.000)	0	0	0
12/08/2009	ZAAD	2010/03/15	6.05	Put	Currency Future	62.0000	72.0000	16.129	0	0	0
12/08/2009	ZAAD	2010/03/15	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2010/03/15	6.65	Call	Currency Future	521.0000	478.0000	(8.253)	0	0	0
12/08/2009	ZAAD	2010/03/15	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2010/03/15	5.45	Put	Currency Future	20.0000	22.0000	10.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	ZAAD	2010/03/15	6.90	Call	Currency Future	395.0000	362.0000	(8.354)	0	0	0
12/08/2009	ZAAD	2010/03/15	10.65	Put	Currency Future	3,737.0000	3,803.0000	1.766	0	0	0
12/08/2009	ZAAD	2010/03/15	6.90	Put	Currency Future	371.0000	406.0000	9.434	0	0	0
12/08/2009	ZAAD	2010/03/15	10.65	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
12/08/2009	ZAAD	2010/03/15	14.70	Put	Currency Future	7,777.0000	7,845.0000	0.874	0	0	0
12/08/2009	ZAAD	2010/03/15	10.50	Put	Currency Future	3,589.0000	3,655.0000	1.839	0	0	0
12/08/2009	ZAAD	2010/03/15	3.45	Call	Currency Future	3,475.0000	3,407.0000	(1.957)	0	0	0
12/08/2009	ZAAD	2010/03/15	6.05	Call	Currency Future	936.0000	878.0000	(6.197)	0	0	0
12/08/2009	ZAAD	2010/03/15	2.90	Call	Currency Future	0.0000	3,956.0000	100.000	0	0	0
12/08/2009	ZAAD	2010/03/15	6.65	Put	Currency Future	246.0000	272.0000	10.569	0	0	0
12/08/2009	ZAAD	2010/03/15	12.65	Put	Currency Future	5,729.0000	5,797.0000	1.187	0	0	0
12/08/2009	ZAAD	2010/03/15	12.50	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
12/08/2009	ZAAD	2010/03/15	4.45	Call	Currency Future	2,479.0000	2,411.0000	(2.743)	0	0	0
12/08/2009	ZAAD	2010/03/15	7.10	Put	Currency Future	499.0000	539.0000	8.016	0	0	0
12/08/2009	ZAAD	2010/03/15	14.90	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
12/08/2009	ZAAD	2010/03/15	2.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2010/03/15	6.95	Call	Currency Future	376.0000	344.0000	(8.511)	0	0	0
12/08/2009	ZAAD	2010/03/15	14.65	Put	Currency Future	7,727.0000	7,795.0000	0.880	0	0	0
12/08/2009	ZAAD	2010/03/15	10.50	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
12/08/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	744.0000	692.0000	(6.989)	0	0	0
12/08/2009	ZAAD	2010/03/15	3.90	Call	Currency Future	0.0000	2,958.0000	100.000	0	0	0
12/08/2009	ZAAD	2010/03/15	5.95	Call	Currency Future	1,020.0000	960.0000	(5.882)	0	0	0
12/08/2009	ZAAD	2010/03/15	6.95	Put	Currency Future	402.0000	438.0000	8.955	0	0	0
12/08/2009	ZAAD	2010/03/15	2.40	Call	Currency Future	4,524.0000	4,456.0000	(1.503)	0	0	0
12/08/2009	ZAAD	2010/03/15	14.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	ZAAD	2010/03/15	8.50	Put	Currency Future	1,673.0000	1,732.0000	3.527	0	0	0
12/08/2009	ZAAD	2010/03/15	2.45	Call	Currency Future	4,474.0000	4,406.0000	(1.520)	0	0	0
12/08/2009	ZAAD	2010/03/15	4.60	Call	Currency Future	2,330.0000	2,263.0000	(2.876)	0	0	0
12/08/2009	ZAAD	2010/03/15	7.10	Call	Currency Future	323.0000	295.0000	(8.669)	0	0	0
12/08/2009	ZAAD	2010/03/15	4.95	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
12/08/2009	ZAAD	2010/03/15	14.40	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
12/08/2009	ZAAD	2010/03/15	2.65	Call	Currency Future	4,274.0000	4,206.0000	(1.591)	0	0	0
12/08/2009	ZAAD	2010/03/15	8.50	Call	Currency Future	97.0000	89.0000	(8.247)	0	0	0
12/08/2009	ZAAD	2010/03/15	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	25.0000	27.0000	8.000	0	0	0
12/08/2009	ZAAD	2010/03/15	7.00	Call	Currency Future	357.0000	327.0000	(8.403)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	ZAAD	2010/03/15	3.90	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
12/08/2009	ZAAD	2010/03/15	4.95	Call	Currency Future	1,984.0000	1,917.0000	(3.377)	0	0	0
12/08/2009	ZAAD	2010/03/15	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2010/03/15	8.65	Put	Currency Future	1,813.0000	1,874.0000	3.365	0	0	0
12/08/2009	ZAAD	2010/03/15	6.00	Call	Currency Future	978.0000	919.0000	(6.033)	0	0	0
12/08/2009	ZAAD	2010/03/15	5.50	Put	Currency Future	22.0000	24.0000	9.091	0	0	0
12/08/2009	ZAAD	2010/03/15	8.45	Put	Currency Future	1,626.0000	1,685.0000	3.629	0	0	0
12/08/2009	ZAAD	2010/03/15	3.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	120.0000	136.0000	13.333	0	0	0
12/08/2009	ZAAD	2010/03/15	10.90	Put	Currency Future	0.0000	4,051.0000	100.000	0	0	0
12/08/2009	ZAAD	2010/03/15	3.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
12/08/2009	ZAAD	2010/03/15	10.40	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
12/08/2009	ZAAD	2010/03/15	5.65	Put	Currency Future	27.0000	29.0000	7.407	0	0	0
12/08/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	120.0000	136.0000	13.333	0	0	0
12/08/2009	ZAAD	2010/03/15	3.50	Call	Currency Future	3,425.0000	3,357.0000	(1.985)	0	0	0
12/08/2009	ZAAD	2010/03/15	3.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	ZAAD	2010/03/15	4.60	Put	Currency Future	6.0000	6.0000	-	0	0	0
12/08/2009	ZAAD	2010/03/15	6.35	Call	Currency Future	709.0000	658.0000	(7.193)	0	0	0
12/08/2009	ZAAD	2010/03/15	12.90	Call	Currency Future	0.0000	3.0000	100.000	0	0	0
12/08/2009	ZAAD	2010/03/15	3.95	Call	Currency Future	2,976.0000	2,908.0000	(2.285)	0	0	0
12/08/2009	ZAAD	2010/03/15	6.85	Call	Currency Future	418.0000	382.0000	(8.612)	0	0	0
12/08/2009	ZAAD	2010/03/15	10.40	Put	Currency Future	3,490.0000	3,557.0000	1.920	0	0	0
12/08/2009	ZAAD	2010/03/15	3.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	ZAAD	2010/03/15	3.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	ZAAD	2010/03/15	5.45	Call	Currency Future	1,495.0000	1,428.0000	(4.482)	0	0	0
12/08/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	25.0000	27.0000	8.000	0	0	0
12/08/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	318.0000	348.0000	9.434	0	0	0
12/08/2009	ZAAD	2010/03/15	12.90	Put	Currency Future	0.0000	6,047.0000	100.000	0	0	0
12/08/2009	ZAAD	2010/03/15	2.85	Call	Currency Future	4,074.0000	4,006.0000	(1.669)	0	0	0
12/08/2009	ZAAD	2010/03/15	12.40	Put	Currency Future	5,480.0000	5,547.0000	1.223	0	0	0
12/08/2009	ZAAD	2010/03/15	8.65	Call	Currency Future	87.0000	80.0000	(8.046)	0	0	0
12/08/2009	ZAAD	2010/03/15	6.00	Put	Currency Future	54.0000	62.0000	14.815	0	0	0
12/08/2009	ZAAD	2010/03/15	4.50	Call	Currency Future	2,429.0000	2,362.0000	(2.758)	0	0	0
12/08/2009	ZAAD	2010/03/15	10.45	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
12/08/2009	ZAAD	2010/03/15	12.75	Put	Currency Future	5,829.0000	5,897.0000	1.167	0	0	0
12/08/2009	ZAAD	2010/03/15	3.60	Call	Currency Future	3,325.0000	3,257.0000	(2.045)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	ZAAD	2010/03/15	7.00	Put	Currency Future	433.0000	471.0000	8.776	0	0	0
12/08/2009	ZAAD	2010/03/15	10.90	Call	Currency Future	0.0000	7.0000	100.000	0	0	0
12/08/2009	ZAAD	2010/03/15	2.95	Call	Currency Future	3,974.0000	3,906.0000	(1.711)	0	0	0
12/08/2009	ZAAD	2010/03/15	6.85	Put	Currency Future	344.0000	375.0000	9.012	0	0	0
12/08/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	493.0000	452.0000	(8.316)	0	0	0
12/08/2009	ZAAD	2010/03/15	8.40	Put	Currency Future	1,580.0000	1,639.0000	3.734	0	0	0
12/08/2009	ZAAD	2010/03/15	4.65	Call	Currency Future	2,281.0000	2,213.0000	(2.981)	0	0	0
12/08/2009	ZAAD	2010/03/15	6.10	Call	Currency Future	896.0000	839.0000	(6.362)	0	0	0
12/08/2009	ZAAD	2010/03/15	4.50	Put	Currency Future	5.0000	5.0000	-	0	0	0
12/08/2009	ZAAD	2010/03/15	4.45	Put	Currency Future	5.0000	5.0000	-	0	0	0
12/08/2009	ZAAD	2010/03/15	12.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
12/08/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	1,350.0000	1,283.0000	(4.963)	0	0	0
12/08/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	442.0000	404.0000	(8.597)	0	0	0
12/08/2009	ZAAD	2010/03/15	14.40	Put	Currency Future	7,477.0000	7,545.0000	0.909	0	0	0
12/08/2009	ZAAD	2010/03/15	5.65	Call	Currency Future	1,301.0000	1,235.0000	(5.073)	0	0	0
12/08/2009	ZAAD	2010/03/15	5.50	Call	Currency Future	1,446.0000	1,380.0000	(4.564)	0	0	0
12/08/2009	ZAAD	2010/03/15	12.45	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
12/08/2009	ZAAD	2010/03/15	10.75	Put	Currency Future	3,836.0000	3,902.0000	1.721	0	0	0
12/08/2009	ZAAD	2010/03/15	2.60	Call	Currency Future	4,324.0000	4,256.0000	(1.573)	0	0	0
12/08/2009	ZAAD	2010/03/15	6.35	Put	Currency Future	134.0000	152.0000	13.433	0	0	0
12/08/2009	ZAAD	2010/03/15	8.90	Put	Currency Future	0.0000	2,111.0000	100.000	0	0	0
12/08/2009	ZAAD	2010/03/15	14.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	ZAAD	2010/03/15	10.60	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
12/08/2009	ZAAD	2010/03/15	6.25	Put	Currency Future	106.0000	121.0000	14.151	0	0	0
12/08/2009	ZAAD	2010/03/15	5.90	Put	Currency Future	0.0000	46.0000	100.000	0	0	0
12/08/2009	ZAAD	2010/03/15	14.75	Put	Currency Future	7,827.0000	7,895.0000	0.869	0	0	0
12/08/2009	ZAAD	2010/03/15	14.60	Put	Currency Future	7,677.0000	7,745.0000	0.886	0	0	0
12/08/2009	ZAAD	2010/03/15	6.15	Call	Currency Future	856.0000	800.0000	(6.542)	0	0	0
12/08/2009	ZAAD	2010/03/15	4.90	Call	Currency Future	0.0000	1,966.0000	100.000	0	0	0
12/08/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	269.0000	296.0000	10.037	0	0	0
12/08/2009	ZAAD	2010/03/15	14.60	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
12/08/2009	ZAAD	2010/03/15	6.15	Put	Currency Future	82.0000	94.0000	14.634	0	0	0
12/08/2009	ZAAD	2010/03/15	4.90	Put	Currency Future	0.0000	10.0000	100.000	0	0	0
12/08/2009	ZAAD	2010/03/15	6.75	Put	Currency Future	293.0000	322.0000	9.898	0	0	0
12/08/2009	ZAAD	2010/03/15	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2010/03/15	6.25	Call	Currency Future	780.0000	727.0000	(6.795)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	ZAAD	2010/03/15	5.90	Call	Currency Future	0.0000	1,002.0000	100.000	0	0	0
12/08/2009	ZAAD	2010/03/15	5.95	Put	Currency Future	46.0000	54.0000	17.391	0	0	0
12/08/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	549.0000	505.0000	(8.015)	0	0	0
12/08/2009	ZAAD	2010/03/15	12.60	Put	Currency Future	5,679.0000	5,747.0000	1.197	0	0	0
12/08/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	94.0000	107.0000	13.830	0	0	0
12/08/2009	ZAAD	2010/03/15	8.90	Call	Currency Future	0.0000	67.0000	100.000	0	0	0
12/08/2009	ZAAD	2010/03/15	8.95	Call	Currency Future	71.0000	63.0000	(11.268)	0	0	0
12/08/2009	ZAAD	2010/03/15	6.75	Call	Currency Future	467.0000	428.0000	(8.351)	0	0	0
12/08/2009	ZAAD	2010/03/15	14.50	Put	Currency Future	7,577.0000	7,645.0000	0.897	0	0	0
12/08/2009	ZAAD	2010/03/15	10.45	Put	Currency Future	3,539.0000	3,606.0000	1.893	0	0	0
12/08/2009	ZAAD	2010/03/15	8.60	Call	Currency Future	90.0000	83.0000	(7.778)	0	0	0
12/08/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	818.0000	763.0000	(6.724)	0	0	0
12/08/2009	ZAAD	2010/03/15	8.95	Put	Currency Future	2,097.0000	2,157.0000	2.861	0	0	0
12/08/2009	ZAAD	2010/03/15	6.55	Put	Currency Future	205.0000	227.0000	10.732	0	0	0
12/08/2009	ZAAD	2010/03/15	10.60	Put	Currency Future	3,687.0000	3,754.0000	1.817	0	0	0
12/08/2009	ZAAD	2010/03/15	8.40	Call	Currency Future	104.0000	95.0000	(8.654)	0	0	0
12/08/2009	ZAAD	2010/03/15	14.90	Put	Currency Future	0.0000	8,045.0000	100.000	0	0	0
12/08/2009	ZAAD	2010/03/15	10.95	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
12/08/2009	ZAAD	2010/03/15	6.55	Call	Currency Future	579.0000	533.0000	(7.945)	0	0	0
12/08/2009	ZAAD	2010/03/15	12.60	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
12/08/2009	ZAAD	2010/03/15	4.40	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
12/08/2009	ZAAD	2010/03/15	4.65	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
12/08/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	1,350.0000	1,283.0000	(4.963)	0	0	0
12/08/2009	ZAAD	2010/03/15	3.40	Call	Currency Future	3,525.0000	3,457.0000	(1.929)	0	0	0
12/08/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	225.0000	249.0000	10.667	0	0	0
12/08/2009	ZAAD	2010/03/15	14.50	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
12/08/2009	ZAAD	2010/03/15	8.60	Put	Currency Future	1,766.0000	1,827.0000	3.454	0	0	0
12/08/2009	ZAAD	2010/03/15	3.40	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
12/08/2009	ZAAD	2010/03/15	12.65	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
12/08/2009	ZAAD	2010/03/15	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2010/03/15	14.45	Put	Currency Future	7,527.0000	7,595.0000	0.903	0	0	0
12/08/2009	ZAAD	2010/03/15	4.40	Call	Currency Future	2,528.0000	2,461.0000	(2.650)	0	0	0
12/08/2009	ZAAD	2010/03/15	5.40	Call	Currency Future	1,543.0000	1,477.0000	(4.277)	0	0	0
12/08/2009	ZAAD	2010/03/15	5.40	Put	Currency Future	19.0000	21.0000	10.526	0	0	0
12/08/2009	ZAAD	2010/03/15	6.45	Put	Currency Future	167.0000	187.0000	11.976	0	0	0
12/08/2009	ZAAD	2010/03/15	12.40	Call	Currency Future	4.0000	4.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	ZAAD 2010/03/15	6.50	Put	Currency Future	185.0000	207.0000	11.892	0	0	0
12/08/2009	ZAAD 2010/03/15	6.50	Call	Currency Future	610.0000	563.0000	(7.705)	0	0	0
12/08/2009	ZAAD 2010/03/15	14.45	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
12/08/2009	ZAAD 2010/03/15	6.45	Call	Currency Future	641.0000	593.0000	(7.488)	0	0	0
12/08/2009	ZAAD 2010/03/15	12.45	Put	Currency Future	5,530.0000	5,597.0000	1.212	0	0	0
12/08/2009	ZAAD 2010/03/15	12.50	Put	Currency Future	5,579.0000	5,647.0000	1.219	0	0	0
12/08/2009	ZAAD 2010/03/15	12.95	Put	Currency Future	6,029.0000	6,097.0000	1.128	0	0	0
12/08/2009	ZAAD 2010/03/15	2.50	Call	Currency Future	4,424.0000	4,356.0000	(1.537)	0	0	0
12/08/2009	ZAAD 2010/03/15	12.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
12/08/2009	ZAAD 2010/03/15	10.95	Put	Currency Future	4,034.0000	4,101.0000	1.661	0	0	0
12/08/2009	ZAAD 2010/03/15	10.75	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
12/08/2009	ZAAD 2010/03/15	14.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	ZAAD 2010/03/15	6.80	Call	Currency Future	442.0000	404.0000	(8.597)	0	0	0
12/08/2009	ZAAD 2010/03/15	6.80	Put	Currency Future	318.0000	348.0000	9.434	0	0	0
12/08/2009	ZAAD 2010/03/15	14.95	Put	Currency Future	8,027.0000	8,095.0000	0.847	0	0	0
12/08/2009	ZAAD 2010/03/15	6.30	Call	Currency Future	744.0000	692.0000	(6.989)	0	0	0
12/08/2009	ZAAD 2010/03/15	6.20	Call	Currency Future	818.0000	763.0000	(6.724)	0	0	0
12/08/2009	ZAAD 2010/03/15	6.10	Put	Currency Future	72.0000	83.0000	15.278	0	0	0
12/08/2009	ZAAD 2010/03/15	6.20	Put	Currency Future	94.0000	107.0000	13.830	0	0	0
12/08/2009	ZAAD 2010/03/15	3.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	ZAAD 2010/03/15	4.55	Call	Currency Future	2,380.0000	2,312.0000	(2.857)	0	0	0
12/08/2009	ZAAD 2010/03/15	8.75	Put	Currency Future	1,908.0000	1,969.0000	3.197	0	0	0
12/08/2009	ZAAD 2010/03/15	4.55	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
12/08/2009	ZAAD 2010/03/15	4.70	Put	Currency Future	7.0000	7.0000	-	0	0	0
12/08/2009	ZAAD 2010/03/15	5.55	Call	Currency Future	1,398.0000	1,332.0000	(4.721)	0	0	0
12/08/2009	ZAAD 2010/03/15	5.70	Call	Currency Future	1,254.0000	1,188.0000	(5.263)	0	0	0
12/08/2009	ZAAD 2010/03/15	5.75	Put	Currency Future	31.0000	34.0000	9.677	0	0	0
12/08/2009	ZAAD 2010/03/15	5.55	Put	Currency Future	24.0000	25.0000	4.167	0	0	0
12/08/2009	ZAAD 2010/03/15	4.70	Call	Currency Future	2,231.0000	2,164.0000	(3.003)	0	0	0
12/08/2009	ZAAD 2010/03/15	3.55	Call	Currency Future	3,375.0000	3,307.0000	(2.015)	0	0	0
12/08/2009	ZAAD 2010/03/15	3.70	Call	Currency Future	3,225.0000	3,157.0000	(2.109)	0	0	0
12/08/2009	ZAAD 2010/03/15	8.75	Call	Currency Future	82.0000	75.0000	(8.537)	0	0	0
12/08/2009	ZAAD 2010/03/15	8.55	Call	Currency Future	94.0000	86.0000	(8.511)	0	0	0
12/08/2009	ZAAD 2010/03/15	3.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	ZAAD 2010/03/15	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD 2010/03/15	5.70	Put	Currency Future	29.0000	31.0000	6.897	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/08/2009	ZAAD	2010/03/15	8.70	Call	Currency Future	85.0000	77.0000	(9.412)	0	0	0
12/08/2009	ZAAD	2010/03/15	2.75	Call	Currency Future	4,174.0000	4,106.0000	(1.629)	0	0	0
12/08/2009	ZAAD	2010/03/15	14.85	Put	Currency Future	7,927.0000	7,995.0000	0.858	0	0	0
12/08/2009	ZAAD	2010/03/15	12.85	Put	Currency Future	5,929.0000	5,997.0000	1.147	0	0	0
12/08/2009	ZAAD	2010/03/15	4.75	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
12/08/2009	ZAAD	2010/03/15	4.85	Call	Currency Future	2,083.0000	2,016.0000	(3.217)	0	0	0
12/08/2009	ZAAD	2010/03/15	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	ZAAD	2010/03/15	4.85	Put	Currency Future	9.0000	9.0000	-	0	0	0
12/08/2009	ZAAD	2010/03/15	5.75	Call	Currency Future	1,206.0000	1,140.0000	(5.473)	0	0	0
12/08/2009	ZAAD	2010/03/15	3.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
12/08/2009	ZAAD	2010/03/15	3.75	Call	Currency Future	3,176.0000	3,108.0000	(2.141)	0	0	0
12/08/2009	ZAAD	2010/03/15	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2010/03/15	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD	2010/03/15	3.85	Call	Currency Future	3,076.0000	3,008.0000	(2.211)	0	0	0
12/08/2009	ZAAD	2010/03/15	4.75	Call	Currency Future	2,182.0000	2,114.0000	(3.116)	0	0	0
12/08/2009	ZAAD	2010/03/15	14.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	ZAAD	2010/03/15	5.85	Call	Currency Future	1,111.0000	1,045.0000	(5.941)	0	0	0
12/08/2009	ZAAD	2010/03/15	8.85	Call	Currency Future	77.0000	71.0000	(7.792)	0	0	0
12/08/2009	ZAAD	2010/03/15	12.70	Put	Currency Future	5,779.0000	5,847.0000	1.177	0	0	0
12/08/2009	ZAAD	2010/03/15	12.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
12/08/2009	ZAAD	2010/03/15	12.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
12/08/2009	ZAAD	2010/03/15	5.85	Put	Currency Future	36.0000	39.0000	8.333	0	0	0
12/08/2009	ZAAD	2010/03/15	10.70	Put	Currency Future	3,786.0000	3,853.0000	1.770	0	0	0
12/08/2009	ZAAD	2010/03/15	10.85	Put	Currency Future	3,935.0000	4,002.0000	1.703	0	0	0
12/08/2009	ZAAD	2010/03/15	10.70	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
12/08/2009	ZAAD	2010/03/15	2.55	Call	Currency Future	4,374.0000	4,306.0000	(1.555)	0	0	0
12/08/2009	ZAAD	2010/03/15	8.85	Put	Currency Future	2,003.0000	2,064.0000	3.045	0	0	0
12/08/2009	ZAAD	2010/03/15	8.70	Put	Currency Future	1,860.0000	1,921.0000	3.280	0	0	0
12/08/2009	ZAAD	2010/03/15	10.85	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
12/08/2009	ZAAD	2010/03/15	14.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
12/08/2009	ZAAD	2010/03/15	8.55	Put	Currency Future	1,719.0000	1,779.0000	3.490	0	0	0
12/08/2009	ZAAD	2010/03/15	14.55	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
12/08/2009	ZAAD	2010/03/15	2.70	Call	Currency Future	4,224.0000	4,156.0000	(1.610)	0	0	0
12/08/2009	ZAAD	2010/03/15	10.55	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
12/08/2009	ZAAD	2010/03/15	12.55	Put	Currency Future	5,629.0000	5,697.0000	1.208	0	0	0
12/08/2009	ZAAD	2010/03/15	12.55	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
12/08/2009	ZAAD 2010/03/15	14.55	Put	Currency Future	7,627.0000	7,695.0000	0.892	0	0	0
12/08/2009	ZAAD 2010/03/15	10.55	Put	Currency Future	3,638.0000	3,705.0000	1.842	0	0	0
12/08/2009	ZAAD 2010/03/15	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/08/2009	ZAAD 2010/03/15	6.40	Call	Currency Future	674.0000	625.0000	(7.270)	0	0	0
12/08/2009	ZAAD 2010/03/15	6.40	Put	Currency Future	150.0000	169.0000	12.667	0	0	0
12/08/2009	ZAAD 2010/03/15	6.70	Put	Currency Future	269.0000	296.0000	10.037	0	0	0
12/08/2009	ZAAD 2010/03/15	6.70	Call	Currency Future	493.0000	452.0000	(8.316)	0	0	0
12/08/2009	ZAAD 2010/03/15	6.60	Put	Currency Future	225.0000	249.0000	10.667	0	0	0
12/08/2009	ZAAD 2010/03/15	6.60	Call	Currency Future	549.0000	505.0000	(8.015)	0	0	0

Grand Total: **1,167,683**