



# Derivatives High/Low Report

High/Low for 10/09/2009

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
10/09/2009	\$ / R 2009/09/14			Currency Future	7.4740	7.5822	1.448	7.6900	7.5400	329,432
10/09/2009	\$ / R 2009/09/14	8.60	Put	Currency Future	1,126.0000	1,018.0000	(9.591)	0	0	0
10/09/2009	\$ / R 2009/09/14	7.50	Call	Currency Future	48.0000	111.0000	131.250	0	0	0
10/09/2009	\$ / R 2009/09/14	8.70	Put	Currency Future	1,226.0000	1,118.0000	(8.809)	0	0	0
10/09/2009	\$ / R 2009/09/14	9.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	15.40	Put	Currency Future	7,926.0000	7,818.0000	(1.363)	0	0	0
10/09/2009	\$ / R 2009/09/14	8.15	Put	Currency Future	676.0000	568.0000	(15.976)	0	0	25
10/09/2009	\$ / R 2009/09/14	9.75	Put	Currency Future	2,276.0000	2,168.0000	(4.745)	0	0	0
10/09/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	2,326.0000	2,218.0000	(4.643)	0	0	0
10/09/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	3,576.0000	3,468.0000	(3.020)	0	0	0
10/09/2009	\$ / R 2009/09/14	3.40	Call	Currency Future	4,074.0000	4,182.0000	2.651	0	0	0
10/09/2009	\$ / R 2009/09/14	12.20	Put	Currency Future	4,726.0000	4,618.0000	(2.285)	0	0	0
10/09/2009	\$ / R 2009/09/14	6.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	7.40	Put	Currency Future	30.0000	11.0000	(63.333)	0	0	0
10/09/2009	\$ / R 2009/09/14	7.30	Put	Currency Future	11.0000	4.0000	(63.636)	0	0	0
10/09/2009	\$ / R 2009/09/14	7.45	Put	Currency Future	0.0000	18.0000	100.000	0	0	0
10/09/2009	\$ / R 2009/09/14	8.10	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
10/09/2009	\$ / R 2009/09/14	9.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	10.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	12.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	7.60	Put	Currency Future	147.0000	67.0000	(54.422)	0	0	200

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	2,226.0000	2,118.0000	(4.852)	0	0	0
10/09/2009	\$ / R 2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	13.70	Put	Currency Future	6,226.0000	6,118.0000	(1.735)	0	0	0
10/09/2009	\$ / R 2009/09/14	12.15	Put	Currency Future	4,676.0000	4,568.0000	(2.310)	0	0	0
10/09/2009	\$ / R 2009/09/14	7.40	Call	Currency Future	104.0000	193.0000	85.577	0	0	0
10/09/2009	\$ / R 2009/09/14	7.30	Call	Currency Future	185.0000	286.0000	54.595	0	0	0
10/09/2009	\$ / R 2009/09/14	7.60	Call	Currency Future	21.0000	49.0000	133.333	0	0	13,157
10/09/2009	\$ / R 2009/09/14	8.05	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
10/09/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	2,576.0000	2,468.0000	(4.193)	0	0	0
10/09/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	3,626.0000	3,518.0000	(2.978)	0	0	0
10/09/2009	\$ / R 2009/09/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	12.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	6.80	Call	Currency Future	674.0000	782.0000	16.024	0	0	0
10/09/2009	\$ / R 2009/09/14	8.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	9.30	Put	Currency Future	1,826.0000	1,718.0000	(5.915)	0	0	0
10/09/2009	\$ / R 2009/09/14	10.95	Put	Currency Future	3,476.0000	3,368.0000	(3.107)	0	0	0
10/09/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	3,676.0000	3,568.0000	(2.938)	0	0	0
10/09/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	9.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	4.90	Call	Currency Future	2,574.0000	2,682.0000	4.196	0	0	0
10/09/2009	\$ / R 2009/09/14	15.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	13.65	Put	Currency Future	6,176.0000	6,068.0000	(1.749)	0	0	0
10/09/2009	\$ / R 2009/09/14	6.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	8.15	Call	Currency Future	0.0000	0.0000	-	0	0	25
10/09/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	9.15	Put	Currency Future	1,676.0000	1,568.0000	(6.444)	0	0	0
10/09/2009	\$ / R 2009/09/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	7.70	Put	Currency Future	235.0000	139.0000	(40.851)	0	0	0
10/09/2009	\$ / R 2009/09/14	6.15	Call	Currency Future	1,324.0000	1,432.0000	8.157	0	0	0
10/09/2009	\$ / R 2009/09/14	6.60	Call	Currency Future	874.0000	982.0000	12.357	0	0	0
10/09/2009	\$ / R 2009/09/14	9.30	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	\$ / R	2009/09/14	10.35	Put	Currency Future	2,876.0000	2,768.0000	(3.755)	0	0	0
10/09/2009	\$ / R	2009/09/14	10.55	Put	Currency Future	3,076.0000	2,968.0000	(3.511)	0	0	0
10/09/2009	\$ / R	2009/09/14	10.40	Put	Currency Future	2,926.0000	2,818.0000	(3.691)	0	0	0
10/09/2009	\$ / R	2009/09/14	6.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	3.15	Call	Currency Future	4,324.0000	4,432.0000	2.498	0	0	0
10/09/2009	\$ / R	2009/09/14	11.80	Put	Currency Future	4,326.0000	4,218.0000	(2.497)	0	0	0
10/09/2009	\$ / R	2009/09/14	7.80	Call	Currency Future	4.0000	8.0000	100.000	0	0	0
10/09/2009	\$ / R	2009/09/14	9.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	4.70	Call	Currency Future	2,774.0000	2,882.0000	3.893	0	0	0
10/09/2009	\$ / R	2009/09/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	12.80	Put	Currency Future	5,326.0000	5,218.0000	(2.028)	0	0	0
10/09/2009	\$ / R	2009/09/14	7.80	Put	Currency Future	330.0000	226.0000	(31.515)	0	0	0
10/09/2009	\$ / R	2009/09/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	6.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	6.20	Call	Currency Future	1,274.0000	1,382.0000	8.477	0	0	0
10/09/2009	\$ / R	2009/09/14	15.15	Put	Currency Future	7,676.0000	7,568.0000	(1.407)	0	0	0
10/09/2009	\$ / R	2009/09/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	7.45	Call	Currency Future	0.0000	150.0000	100.000	0	0	0
10/09/2009	\$ / R	2009/09/14	10.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	9.60	Put	Currency Future	2,126.0000	2,018.0000	(5.080)	0	0	0
10/09/2009	\$ / R	2009/09/14	3.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	8.00	Put	Currency Future	527.0000	419.0000	(20.493)	0	0	0
10/09/2009	\$ / R	2009/09/14	7.80	Put	Currency Future	330.0000	226.0000	(31.515)	0	0	0
10/09/2009	\$ / R	2009/09/14	3.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	8.00	Call	Currency Future	1.0000	1.0000	-	0	0	2,000
10/09/2009	\$ / R	2009/09/14	8.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	10.40	Call	Currency Future	0.0000	0.0000	-	0	0	1,000
10/09/2009	\$ / R	2009/09/14	15.20	Put	Currency Future	7,726.0000	7,618.0000	(1.398)	0	0	0
10/09/2009	\$ / R	2009/09/14	4.65	Call	Currency Future	2,824.0000	2,932.0000	3.824	0	0	0
10/09/2009	\$ / R	2009/09/14	6.90	Call	Currency Future	574.0000	682.0000	18.815	0	0	0
10/09/2009	\$ / R	2009/09/14	7.95	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
10/09/2009	\$ / R	2009/09/14	9.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	10.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	11.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	9.45	Put	Currency Future	1,976.0000	1,868.0000	(5.466)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	\$ / R 2009/09/14	6.40	Call	Currency Future	1,074.0000	1,182.0000	10.056	0	0	0
10/09/2009	\$ / R 2009/09/14	7.95	Put	Currency Future	477.0000	370.0000	(22.432)	0	0	140
10/09/2009	\$ / R 2009/09/14	9.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	2,226.0000	2,118.0000	(4.852)	0	0	0
10/09/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	2,876.0000	2,768.0000	(3.755)	0	0	0
10/09/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	6.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	7.90	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
10/09/2009	\$ / R 2009/09/14	8.10	Put	Currency Future	626.0000	518.0000	(17.252)	0	0	0
10/09/2009	\$ / R 2009/09/14	9.20	Put	Currency Future	1,726.0000	1,618.0000	(6.257)	0	0	0
10/09/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	2,926.0000	2,818.0000	(3.691)	0	0	0
10/09/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	11.20	Put	Currency Future	3,726.0000	3,618.0000	(2.899)	0	0	0
10/09/2009	\$ / R 2009/09/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	6.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	11.65	Put	Currency Future	4,176.0000	4,068.0000	(2.586)	0	0	0
10/09/2009	\$ / R 2009/09/14	12.30	Put	Currency Future	4,826.0000	4,718.0000	(2.238)	0	0	0
10/09/2009	\$ / R 2009/09/14	7.90	Put	Currency Future	428.0000	321.0000	(25.000)	0	0	25
10/09/2009	\$ / R 2009/09/14	8.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	7.25	Put	Currency Future	7.0000	2.0000	(71.429)	0	0	2,000
10/09/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	2,676.0000	2,568.0000	(4.036)	0	0	0
10/09/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	12.40	Put	Currency Future	4,926.0000	4,818.0000	(2.192)	0	0	0
10/09/2009	\$ / R 2009/09/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	8.35	Put	Currency Future	876.0000	768.0000	(12.329)	0	0	0
10/09/2009	\$ / R 2009/09/14	8.75	Put	Currency Future	1,276.0000	1,168.0000	(8.464)	0	0	0
10/09/2009	\$ / R 2009/09/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	2,376.0000	2,268.0000	(4.545)	0	0	0
10/09/2009	\$ / R 2009/09/14	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	8.75	Call	Currency Future	0.0000	0.0000	-	0	0	15,157
10/09/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	3,676.0000	3,568.0000	(2.938)	0	0	0
10/09/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	1,976.0000	1,868.0000	(5.466)	0	0	0
10/09/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	12.65	Put	Currency Future	5,176.0000	5,068.0000	(2.087)	0	0	0
10/09/2009	\$ / R 2009/09/14	8.45	Put	Currency Future	976.0000	868.0000	(11.066)	0	0	0
10/09/2009	\$ / R 2009/09/14	11.35	Put	Currency Future	3,876.0000	3,768.0000	(2.786)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	2,076.0000	1,968.0000	(5.202)	0	0	0
10/09/2009	\$ / R 2009/09/14	7.10	Call	Currency Future	375.0000	483.0000	28.800	0	0	0
10/09/2009	\$ / R 2009/09/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	8.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	10.70	Put	Currency Future	3,226.0000	3,118.0000	(3.348)	0	0	0
10/09/2009	\$ / R 2009/09/14	12.75	Put	Currency Future	5,276.0000	5,168.0000	(2.047)	0	0	0
10/09/2009	\$ / R 2009/09/14	12.45	Put	Currency Future	4,976.0000	4,868.0000	(2.170)	0	0	0
10/09/2009	\$ / R 2009/09/14	8.50	Put	Currency Future	1,026.0000	918.0000	(10.526)	0	0	0
10/09/2009	\$ / R 2009/09/14	10.50	Put	Currency Future	3,026.0000	2,918.0000	(3.569)	0	0	0
10/09/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	2,476.0000	2,368.0000	(4.362)	0	0	0
10/09/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	2,476.0000	2,368.0000	(4.362)	0	0	0
10/09/2009	\$ / R 2009/09/14	11.45	Put	Currency Future	3,976.0000	3,868.0000	(2.716)	0	0	0
10/09/2009	\$ / R 2009/09/14	8.05	Put	Currency Future	576.0000	469.0000	(18.576)	0	0	0
10/09/2009	\$ / R 2009/09/14	8.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	9.40	Put	Currency Future	1,926.0000	1,818.0000	(5.607)	0	0	0
10/09/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	9.40	Put	Currency Future	1,926.0000	1,818.0000	(5.607)	0	0	0
10/09/2009	\$ / R 2009/09/14	6.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	8.20	Call	Currency Future	0.0000	0.0000	-	0	0	110
10/09/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	3,176.0000	3,068.0000	(3.401)	0	0	0
10/09/2009	\$ / R 2009/09/14	6.70	Call	Currency Future	774.0000	882.0000	13.953	0	0	0
10/09/2009	\$ / R 2009/09/14	6.30	Call	Currency Future	1,174.0000	1,282.0000	9.199	0	0	0
10/09/2009	\$ / R 2009/09/14	8.25	Put	Currency Future	776.0000	668.0000	(13.918)	0	0	0
10/09/2009	\$ / R 2009/09/14	8.40	Put	Currency Future	926.0000	818.0000	(11.663)	0	0	0
10/09/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	10.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	2,676.0000	2,568.0000	(4.036)	0	0	0
10/09/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	7.20	Call	Currency Future	278.0000	383.0000	37.770	0	0	0
10/09/2009	\$ / R 2009/09/14	11.75	Put	Currency Future	4,276.0000	4,168.0000	(2.526)	0	0	0
10/09/2009	\$ / R 2009/09/14	7.75	Call	Currency Future	6.0000	13.0000	116.667	0	0	0
10/09/2009	\$ / R 2009/09/14	8.20	Put	Currency Future	726.0000	618.0000	(14.876)	0	0	110

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	\$ / R	2009/09/14	9.50	Put	Currency Future	2,026.0000	1,918.0000	(5.331)	0	0	0
10/09/2009	\$ / R	2009/09/14	3.20	Call	Currency Future	4,274.0000	4,382.0000	2.527	0	0	0
10/09/2009	\$ / R	2009/09/14	7.20	Put	Currency Future	4.0000	1.0000	(75.000)	0	0	0
10/09/2009	\$ / R	2009/09/14	11.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	7.45	Put	Currency Future	46.0000	18.0000	(60.870)	0	0	0
10/09/2009	\$ / R	2009/09/14	8.40	Call	Currency Future	0.0000	0.0000	-	0	0	25
10/09/2009	\$ / R	2009/09/14	9.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	7.70	Call	Currency Future	9.0000	21.0000	133.333	0	0	0
10/09/2009	\$ / R	2009/09/14	6.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	6.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	7.45	Call	Currency Future	70.0000	150.0000	114.286	0	0	0
10/09/2009	\$ / R	2009/09/14	8.80	Put	Currency Future	1,326.0000	1,218.0000	(8.145)	0	0	0
10/09/2009	\$ / R	2009/09/14	9.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	9.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	9.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	13.90	Put	Currency Future	6,426.0000	6,318.0000	(1.681)	0	0	0
10/09/2009	\$ / R	2009/09/14	6.75	Call	Currency Future	724.0000	832.0000	14.917	0	0	0
10/09/2009	\$ / R	2009/09/14	11.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	9.85	Put	Currency Future	2,376.0000	2,268.0000	(4.545)	0	0	0
10/09/2009	\$ / R	2009/09/14	9.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	6.95	Call	Currency Future	524.0000	632.0000	20.611	0	0	0
10/09/2009	\$ / R	2009/09/14	7.75	Put	Currency Future	282.0000	181.0000	(35.816)	0	0	0
10/09/2009	\$ / R	2009/09/14	7.80	Call	Currency Future	4.0000	8.0000	100.000	0	0	0
10/09/2009	\$ / R	2009/09/14	8.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	10.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	9.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	8.30	Call	Currency Future	0.0000	0.0000	-	0	0	2,054
10/09/2009	\$ / R	2009/09/14	10.10	Put	Currency Future	2,626.0000	2,518.0000	(4.113)	0	0	0
10/09/2009	\$ / R	2009/09/14	9.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	8.70	Put	Currency Future	1,226.0000	1,118.0000	(8.809)	0	0	0
10/09/2009	\$ / R	2009/09/14	10.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	9.00	Put	Currency Future	1,526.0000	1,418.0000	(7.077)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	\$ / R 2009/09/14	6.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	7.50	Put	Currency Future	74.0000	29.0000	(60.811)	0	0	0
10/09/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	9.10	Put	Currency Future	1,626.0000	1,518.0000	(6.642)	0	0	0
10/09/2009	\$ / R 2009/09/14	8.30	Put	Currency Future	826.0000	718.0000	(13.075)	0	0	0
10/09/2009	\$ / R 2009/09/14	10.25	Put	Currency Future	2,776.0000	2,668.0000	(3.890)	0	0	0
10/09/2009	\$ / R 2009/09/14	9.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	6.45	Call	Currency Future	1,024.0000	1,132.0000	10.547	0	0	0
10/09/2009	\$ / R 2009/09/14	12.35	Put	Currency Future	4,876.0000	4,768.0000	(2.215)	0	0	0
10/09/2009	\$ / R 2009/09/14	8.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	3,326.0000	3,218.0000	(3.247)	0	0	0
10/09/2009	\$ / R 2009/09/14	6.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	7.85	Call	Currency Future	2.0000	5.0000	150.000	0	0	0
10/09/2009	\$ / R 2009/09/14	6.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	7.85	Put	Currency Future	378.0000	273.0000	(27.778)	0	0	0
10/09/2009	\$ / R 2009/09/14	6.35	Call	Currency Future	1,124.0000	1,232.0000	9.609	0	0	0
10/09/2009	\$ / R 2009/09/14	5.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	3,176.0000	3,068.0000	(3.401)	0	0	0
10/09/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	2,176.0000	2,068.0000	(4.963)	0	0	0
10/09/2009	\$ / R 2009/09/14	9.10	Put	Currency Future	1,626.0000	1,518.0000	(6.642)	0	0	0
10/09/2009	\$ / R 2009/09/14	7.10	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
10/09/2009	\$ / R 2009/09/14	12.50	Put	Currency Future	5,026.0000	4,918.0000	(2.149)	0	0	0
10/09/2009	\$ / R 2009/09/14	6.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	2,326.0000	2,218.0000	(4.643)	0	0	0
10/09/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	6.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	3,326.0000	3,218.0000	(3.247)	0	0	0
10/09/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	2,076.0000	1,968.0000	(5.202)	0	0	0
10/09/2009	\$ / R 2009/09/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	5.90	Call	Currency Future	1,574.0000	1,682.0000	6.861	0	0	0
10/09/2009	\$ / R 2009/09/14	11.50	Put	Currency Future	4,026.0000	3,918.0000	(2.683)	0	0	0
10/09/2009	\$ / R 2009/09/14	6.25	Call	Currency Future	1,224.0000	1,332.0000	8.824	0	0	0
10/09/2009	\$ / R 2009/09/14	7.35	Call	Currency Future	142.0000	238.0000	67.606	0	0	0
10/09/2009	\$ / R 2009/09/14	10.20	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
10/09/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	3.85	Call	Currency Future	3,624.0000	3,732.0000	2.980	0	0	0
10/09/2009	\$ / R 2009/09/14	6.00	Call	Currency Future	1,474.0000	1,582.0000	7.327	0	0	0
10/09/2009	\$ / R 2009/09/14	5.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	7.65	Call	Currency Future	14.0000	33.0000	135.714	0	0	0
10/09/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	2,426.0000	2,318.0000	(4.452)	0	0	0
10/09/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	2,726.0000	2,618.0000	(3.962)	0	0	0
10/09/2009	\$ / R 2009/09/14	9.20	Put	Currency Future	1,726.0000	1,618.0000	(6.257)	0	0	0
10/09/2009	\$ / R 2009/09/14	6.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	14.10	Put	Currency Future	6,626.0000	6,518.0000	(1.630)	0	0	0
10/09/2009	\$ / R 2009/09/14	7.65	Put	Currency Future	190.0000	100.0000	(47.368)	0	0	0
10/09/2009	\$ / R 2009/09/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	9.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	4.85	Call	Currency Future	2,624.0000	2,732.0000	4.116	0	0	0
10/09/2009	\$ / R 2009/09/14	5.00	Call	Currency Future	2,474.0000	2,582.0000	4.365	0	0	0
10/09/2009	\$ / R 2009/09/14	7.15	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
10/09/2009	\$ / R 2009/09/14	11.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	7.35	Put	Currency Future	18.0000	6.0000	(66.667)	0	0	0
10/09/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	2,126.0000	2,018.0000	(5.080)	0	0	0
10/09/2009	\$ / R 2009/09/14	13.85	Put	Currency Future	6,376.0000	6,268.0000	(1.694)	0	0	0
10/09/2009	\$ / R 2009/09/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	6.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	6.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	8.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	8.65	Put	Currency Future	1,176.0000	1,068.0000	(9.184)	0	0	0
10/09/2009	\$ / R 2009/09/14	8.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	2,426.0000	2,318.0000	(4.452)	0	0	0
10/09/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	3,626.0000	3,518.0000	(2.978)	0	0	0
10/09/2009	\$ / R 2009/09/14	12.70	Put	Currency Future	5,226.0000	5,118.0000	(2.067)	0	0	0
10/09/2009	\$ / R 2009/09/14	12.25	Put	Currency Future	4,776.0000	4,668.0000	(2.261)	0	0	0
10/09/2009	\$ / R 2009/09/14	6.10	Call	Currency Future	1,374.0000	1,482.0000	7.860	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	\$ / R	2009/09/14	7.95	Put	Currency Future	477.0000	370.0000	(22.432)	0	0	0
10/09/2009	\$ / R	2009/09/14	6.85	Call	Currency Future	624.0000	732.0000	17.308	0	0	0
10/09/2009	\$ / R	2009/09/14	8.85	Put	Currency Future	1,376.0000	1,268.0000	(7.849)	0	0	0
10/09/2009	\$ / R	2009/09/14	8.65	Call	Currency Future	0.0000	0.0000	-	0	0	100
10/09/2009	\$ / R	2009/09/14	8.55	Put	Currency Future	1,076.0000	968.0000	(10.037)	0	0	0
10/09/2009	\$ / R	2009/09/14	10.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	4.00	Call	Currency Future	3,474.0000	3,582.0000	3.109	0	0	0
10/09/2009	\$ / R	2009/09/14	8.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	11.70	Put	Currency Future	4,226.0000	4,118.0000	(2.556)	0	0	0
10/09/2009	\$ / R	2009/09/14	12.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	7.95	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
10/09/2009	\$ / R	2009/09/14	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	8.50	Call	Currency Future	0.0000	0.0000	-	0	0	30
10/09/2009	\$ / R	2009/09/14	10.45	Put	Currency Future	2,976.0000	2,868.0000	(3.629)	0	0	0
10/09/2009	\$ / R	2009/09/14	9.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	5.10	Call	Currency Future	2,374.0000	2,482.0000	4.549	0	0	0
10/09/2009	\$ / R	2009/09/14	7.25	Call	Currency Future	231.0000	334.0000	44.589	0	0	0
10/09/2009	\$ / R	2009/09/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	11.25	Put	Currency Future	3,776.0000	3,668.0000	(2.860)	0	0	0
10/09/2009	\$ / R	2009/09/14	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	7.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	5.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	4.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	10.85	Put	Currency Future	3,376.0000	3,268.0000	(3.199)	0	0	0
10/09/2009	\$ / R	2009/09/14	10.90	Put	Currency Future	3,426.0000	3,318.0000	(3.152)	0	0	0
10/09/2009	\$ / R	2009/09/14	11.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	5.95	Call	Currency Future	1,524.0000	1,632.0000	7.087	0	0	0
10/09/2009	\$ / R	2009/09/14	9.65	Put	Currency Future	2,176.0000	2,068.0000	(4.963)	0	0	0
10/09/2009	\$ / R	2009/09/14	13.00	Put	Currency Future	5,526.0000	5,418.0000	(1.954)	0	0	0
10/09/2009	\$ / R	2009/09/14	10.05	Put	Currency Future	2,576.0000	2,468.0000	(4.193)	0	0	0
10/09/2009	\$ / R	2009/09/14	9.05	Put	Currency Future	1,576.0000	1,468.0000	(6.853)	0	0	0
10/09/2009	\$ / R	2009/09/14	4.85	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
10/09/2009	\$ / R	2009/09/14	7.00	Call	Currency Future	474.0000	582.0000	22.785	0	0	0
10/09/2009	\$ / R	2009/09/14	5.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	8.95	Call	Currency Future	0.0000	0.0000	-	0	0	200
10/09/2009	\$ / R	2009/09/14	10.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	10.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	11.90	Put	Currency Future	4,426.0000	4,318.0000	(2.440)	0	0	0
10/09/2009	\$ / R	2009/09/14	6.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	10.30	Put	Currency Future	2,826.0000	2,718.0000	(3.822)	0	0	0
10/09/2009	\$ / R	2009/09/14	10.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	14.00	Put	Currency Future	6,526.0000	6,418.0000	(1.655)	0	0	0
10/09/2009	\$ / R	2009/09/14	6.65	Call	Currency Future	824.0000	932.0000	13.107	0	0	0
10/09/2009	\$ / R	2009/09/14	6.50	Call	Currency Future	974.0000	1,082.0000	11.088	0	0	0
10/09/2009	\$ / R	2009/09/14	4.25	Call	Currency Future	3,224.0000	3,332.0000	3.350	0	0	0
10/09/2009	\$ / R	2009/09/14	4.95	Call	Currency Future	2,524.0000	2,632.0000	4.279	0	0	0
10/09/2009	\$ / R	2009/09/14	8.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	10.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	10.75	Put	Currency Future	3,276.0000	3,168.0000	(3.297)	0	0	0
10/09/2009	\$ / R	2009/09/14	11.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	5.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	3.95	Call	Currency Future	3,524.0000	3,632.0000	3.065	0	0	0
10/09/2009	\$ / R	2009/09/14	8.95	Put	Currency Future	1,476.0000	1,368.0000	(7.317)	0	0	0
10/09/2009	\$ / R	2009/09/14	9.05	Put	Currency Future	1,576.0000	1,468.0000	(6.853)	0	0	0
10/09/2009	\$ / R	2009/09/14	9.35	Put	Currency Future	1,876.0000	1,768.0000	(5.757)	0	0	0
10/09/2009	\$ / R	2009/09/14	10.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	11.05	Put	Currency Future	3,576.0000	3,468.0000	(3.020)	0	0	0
10/09/2009	\$ / R	2009/09/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	12.90	Put	Currency Future	5,426.0000	5,318.0000	(1.990)	0	0	0
10/09/2009	\$ / R	2009/09/14	11.85	Put	Currency Future	4,376.0000	4,268.0000	(2.468)	0	0	0
10/09/2009	\$ / R	2009/09/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	8.45	Call	Currency Future	0.0000	0.0000	-	0	0	140
10/09/2009	\$ / R	2009/09/14	10.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	12.60	Put	Currency Future	5,126.0000	5,018.0000	(2.107)	0	0	0
10/09/2009	\$ / R	2009/09/14	5.20	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
10/09/2009	\$ / R	2009/09/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	13.95	Put	Currency Future	6,476.0000	6,368.0000	(1.668)	0	0	0
10/09/2009	\$ / R	2009/09/14	9.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	14.35	Put	Currency Future	6,876.0000	6,768.0000	(1.571)	0	0	0
10/09/2009	\$ / R	2009/09/14	4.30	Call	Currency Future	3,174.0000	3,282.0000	3.403	0	0	0
10/09/2009	\$ / R	2009/09/14	6.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	11.60	Put	Currency Future	4,126.0000	4,018.0000	(2.618)	0	0	0
10/09/2009	\$ / R	2009/09/14	11.40	Put	Currency Future	3,926.0000	3,818.0000	(2.751)	0	0	0
10/09/2009	\$ / R	2009/09/14	5.25	Call	Currency Future	2,224.0000	2,332.0000	4.856	0	0	0
10/09/2009	\$ / R	2009/09/14	13.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	8.45	Put	Currency Future	976.0000	868.0000	(11.066)	0	0	0
10/09/2009	\$ / R	2009/09/14	10.85	Put	Currency Future	3,376.0000	3,268.0000	(3.199)	0	0	0
10/09/2009	\$ / R	2009/09/14	14.30	Put	Currency Future	6,826.0000	6,718.0000	(1.582)	0	0	0
10/09/2009	\$ / R	2009/09/14	3.90	Call	Currency Future	3,574.0000	3,682.0000	3.022	0	0	0
10/09/2009	\$ / R	2009/09/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	6.95	Call	Currency Future	524.0000	632.0000	20.611	0	0	0
10/09/2009	\$ / R	2009/09/14	8.90	Put	Currency Future	1,426.0000	1,318.0000	(7.574)	0	0	0
10/09/2009	\$ / R	2009/09/14	9.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	7.15	Call	Currency Future	326.0000	433.0000	32.822	0	0	0
10/09/2009	\$ / R	2009/09/14	14.40	Put	Currency Future	6,926.0000	6,818.0000	(1.559)	0	0	0
10/09/2009	\$ / R	2009/09/14	6.80	Call	Currency Future	674.0000	782.0000	16.024	0	0	0
10/09/2009	\$ / R	2009/09/14	13.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	5.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	5.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	9.35	Put	Currency Future	1,876.0000	1,768.0000	(5.757)	0	0	0
10/09/2009	\$ / R	2009/09/14	7.55	Call	Currency Future	32.0000	77.0000	140.625	0	0	0
10/09/2009	\$ / R	2009/09/14	5.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	10.60	Put	Currency Future	3,126.0000	3,018.0000	(3.455)	0	0	0
10/09/2009	\$ / R	2009/09/14	5.30	Call	Currency Future	2,174.0000	2,282.0000	4.968	0	0	0
10/09/2009	\$ / R	2009/09/14	9.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	14.20	Put	Currency Future	6,726.0000	6,618.0000	(1.606)	0	0	0
10/09/2009	\$ / R	2009/09/14	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	5.85	Call	Currency Future	1,624.0000	1,732.0000	6.650	0	0	0
10/09/2009	\$ / R	2009/09/14	12.55	Put	Currency Future	5,076.0000	4,968.0000	(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
10/09/2009	\$ / R	2009/09/14	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	10.10	Put	Currency Future	2,626.0000	2,518.0000	(4.113)	0	0	0
10/09/2009	\$ / R	2009/09/14	8.85	Put	Currency Future	1,376.0000	1,268.0000	(7.849)	0	0	0
10/09/2009	\$ / R	2009/09/14	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	4.10	Call	Currency Future	3,374.0000	3,482.0000	3.201	0	0	0
10/09/2009	\$ / R	2009/09/14	14.25	Put	Currency Future	6,776.0000	6,668.0000	(1.594)	0	0	0
10/09/2009	\$ / R	2009/09/14	7.05	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
10/09/2009	\$ / R	2009/09/14	12.85	Put	Currency Future	5,376.0000	5,268.0000	(2.009)	0	0	0
10/09/2009	\$ / R	2009/09/14	6.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	3.60	Call	Currency Future	3,874.0000	3,982.0000	2.788	0	0	0
10/09/2009	\$ / R	2009/09/14	11.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	7.05	Call	Currency Future	425.0000	532.0000	25.176	0	0	0
10/09/2009	\$ / R	2009/09/14	10.60	Put	Currency Future	3,126.0000	3,018.0000	(3.455)	0	0	0
10/09/2009	\$ / R	2009/09/14	5.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	5.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	10.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	4.35	Call	Currency Future	3,124.0000	3,232.0000	3.457	0	0	0
10/09/2009	\$ / R	2009/09/14	9.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	4.20	Call	Currency Future	3,274.0000	3,382.0000	3.299	0	0	0
10/09/2009	\$ / R	2009/09/14	13.80	Put	Currency Future	6,326.0000	6,218.0000	(1.707)	0	0	0
10/09/2009	\$ / R	2009/09/14	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	10.00	Put	Currency Future	2,526.0000	2,418.0000	(4.276)	0	0	0
10/09/2009	\$ / R	2009/09/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	5.20	Call	Currency Future	2,274.0000	2,382.0000	4.749	0	0	0
10/09/2009	\$ / R	2009/09/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	7.55	Put	Currency Future	108.0000	45.0000	(58.333)	0	0	0
10/09/2009	\$ / R	2009/09/14	6.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	3.80	Call	Currency Future	3,674.0000	3,782.0000	2.940	0	0	0
10/09/2009	\$ / R	2009/09/14	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	\$ / R 2009/09/14	5.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	5.75	Call	Currency Future	1,724.0000	1,832.0000	6.265	0	0	0
10/09/2009	\$ / R 2009/09/14	5.80	Call	Currency Future	1,674.0000	1,782.0000	6.452	0	0	0
10/09/2009	\$ / R 2009/09/14	5.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	3.45	Call	Currency Future	0.0000	4,132.0000	100.000	0	0	0
10/09/2009	\$ / R 2009/09/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	13.75	Put	Currency Future	6,276.0000	6,168.0000	(1.721)	0	0	0
10/09/2009	\$ / R 2009/09/14	4.40	Call	Currency Future	3,074.0000	3,182.0000	3.513	0	0	0
10/09/2009	\$ / R 2009/09/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	4.80	Call	Currency Future	2,674.0000	2,782.0000	4.039	0	0	0
10/09/2009	\$ / R 2009/09/14	4.45	Call	Currency Future	0.0000	3,132.0000	100.000	0	0	0
10/09/2009	\$ / R 2009/09/14	14.15	Put	Currency Future	6,676.0000	6,568.0000	(1.618)	0	0	0
10/09/2009	\$ / R 2009/09/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	4.15	Call	Currency Future	3,324.0000	3,432.0000	3.249	0	0	0
10/09/2009	\$ / R 2009/09/14	5.40	Call	Currency Future	2,074.0000	2,182.0000	5.207	0	0	0
10/09/2009	\$ / R 2009/09/14	14.05	Put	Currency Future	6,576.0000	6,468.0000	(1.642)	0	0	0
10/09/2009	\$ / R 2009/09/14	5.45	Call	Currency Future	0.0000	2,132.0000	100.000	0	0	0
10/09/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	2,726.0000	2,618.0000	(3.962)	0	0	0
10/09/2009	\$ / R 2009/09/14	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	3.75	Call	Currency Future	3,724.0000	3,832.0000	2.900	0	0	0
10/09/2009	\$ / R 2009/09/14	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	2,826.0000	2,718.0000	(3.822)	0	0	0
10/09/2009	\$ / R 2009/09/14	5.15	Call	Currency Future	2,324.0000	2,432.0000	4.647	0	0	0
10/09/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	5.05	Call	Currency Future	2,424.0000	2,532.0000	4.455	0	0	0
10/09/2009	\$ / R 2009/09/14	6.05	Call	Currency Future	1,424.0000	1,532.0000	7.584	0	0	0
10/09/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	3,426.0000	3,318.0000	(3.152)	0	0	0
10/09/2009	\$ / R 2009/09/14	4.05	Call	Currency Future	3,424.0000	3,532.0000	3.154	0	0	0
10/09/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	3,076.0000	2,968.0000	(3.511)	0	0	0
10/09/2009	\$ / R 2009/09/14	11.00	Put	Currency Future	3,526.0000	3,418.0000	(3.063)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	\$ / R 2009/09/14	5.35	Call	Currency Future	2,124.0000	2,232.0000	5.085	0	0	0
10/09/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	11.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	9.25	Put	Currency Future	1,776.0000	1,668.0000	(6.081)	0	0	0
10/09/2009	\$ / R 2009/09/14	4.75	Call	Currency Future	2,724.0000	2,832.0000	3.965	0	0	0
10/09/2009	\$ / R 2009/09/14	11.30	Put	Currency Future	3,826.0000	3,718.0000	(2.823)	0	0	0
10/09/2009	\$ / R 2009/09/14	13.55	Put	Currency Future	6,076.0000	5,968.0000	(1.777)	0	0	0
10/09/2009	\$ / R 2009/09/14	12.05	Put	Currency Future	4,576.0000	4,468.0000	(2.360)	0	0	0
10/09/2009	\$ / R 2009/09/14	4.55	Call	Currency Future	2,924.0000	3,032.0000	3.694	0	0	0
10/09/2009	\$ / R 2009/09/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	3.55	Call	Currency Future	3,924.0000	4,032.0000	2.752	0	0	0
10/09/2009	\$ / R 2009/09/14	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	5.55	Call	Currency Future	1,924.0000	2,032.0000	5.613	0	0	0
10/09/2009	\$ / R 2009/09/14	5.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	12.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	6.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	6.55	Call	Currency Future	924.0000	1,032.0000	11.688	0	0	0
10/09/2009	\$ / R 2009/09/14	13.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	13.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	4.60	Call	Currency Future	2,874.0000	2,982.0000	3.758	0	0	0
10/09/2009	\$ / R 2009/09/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	5.60	Call	Currency Future	1,874.0000	1,982.0000	5.763	0	0	0
10/09/2009	\$ / R 2009/09/14	5.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	5.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	6.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	13.60	Put	Currency Future	6,126.0000	6,018.0000	(1.763)	0	0	0
10/09/2009	\$ / R 2009/09/14	12.10	Put	Currency Future	4,626.0000	4,518.0000	(2.335)	0	0	0
10/09/2009	\$ / R 2009/09/14	12.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	6.45	Call	Currency Future	0.0000	1,132.0000	100.000	0	0	0
10/09/2009	\$ / R 2009/09/14	11.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	8.95	Put	Currency Future	0.0000	1,368.0000	100.000	0	0	0
10/09/2009	\$ / R 2009/09/14	8.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/09/14	11.95	Put	Currency Future	0.0000	4,368.0000	100.000	0	0	0
10/09/2009	\$ / R 2009/09/14	13.45	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	\$ / R	2009/09/14	13.45	Put	Currency Future	0.0000	5,868.0000	100.000	0	0	0
10/09/2009	\$ / R	2009/09/14	5.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	3.65	Call	Currency Future	3,824.0000	3,932.0000	2.824	0	0	0
10/09/2009	\$ / R	2009/09/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/09/14	5.65	Call	Currency Future	1,824.0000	1,932.0000	5.921	0	0	0
10/09/2009	\$ / R	2009/12/14			Currency Future	7.5995	7.7064	1.407	7.7600	7.5500	237,581
10/09/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	61.0000	72.0000	18.033	0	0	0
10/09/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	13.0000	17.0000	30.769	0	0	0
10/09/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	4,202.0000	4,097.0000	(2.499)	0	0	0
10/09/2009	\$ / R	2009/12/14	9.25	Call	Currency Future	41.0000	47.0000	14.634	0	0	0
10/09/2009	\$ / R	2009/12/14	14.00	Put	Currency Future	6,401.0000	6,294.0000	(1.672)	0	0	0
10/09/2009	\$ / R	2009/12/14	9.90	Put	Currency Future	2,320.0000	2,219.0000	(4.353)	0	0	0
10/09/2009	\$ / R	2009/12/14	13.30	Put	Currency Future	5,701.0000	5,594.0000	(1.877)	0	0	0
10/09/2009	\$ / R	2009/12/14	12.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	6.95	Put	Currency Future	68.0000	51.0000	(25.000)	0	0	0
10/09/2009	\$ / R	2009/12/14	5.75	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
10/09/2009	\$ / R	2009/12/14	8.60	Put	Currency Future	1,081.0000	989.0000	(8.511)	0	0	0
10/09/2009	\$ / R	2009/12/14	13.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	12.65	Put	Currency Future	5,051.0000	4,945.0000	(2.099)	0	0	0
10/09/2009	\$ / R	2009/12/14	7.75	Put	Currency Future	391.0000	327.0000	(16.368)	0	0	0
10/09/2009	\$ / R	2009/12/14	6.75	Call	Currency Future	887.0000	983.0000	10.823	0	0	0
10/09/2009	\$ / R	2009/12/14	8.25	Put	Currency Future	774.0000	690.0000	(10.853)	0	0	0
10/09/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	81.0000	95.0000	17.284	0	0	0
10/09/2009	\$ / R	2009/12/14	12.10	Put	Currency Future	4,502.0000	4,396.0000	(2.355)	0	0	0
10/09/2009	\$ / R	2009/12/14	13.90	Put	Currency Future	6,301.0000	6,194.0000	(1.698)	0	0	0
10/09/2009	\$ / R	2009/12/14	8.65	Put	Currency Future	1,126.0000	1,033.0000	(8.259)	0	0	0
10/09/2009	\$ / R	2009/12/14	6.95	Call	Currency Future	718.0000	807.0000	12.396	0	0	0
10/09/2009	\$ / R	2009/12/14	5.75	Call	Currency Future	1,853.0000	1,959.0000	5.720	0	0	0
10/09/2009	\$ / R	2009/12/14	9.90	Call	Currency Future	20.0000	25.0000	25.000	0	0	11,185
10/09/2009	\$ / R	2009/12/14	9.60	Call	Currency Future	30.0000	35.0000	16.667	0	0	0
10/09/2009	\$ / R	2009/12/14	13.05	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
10/09/2009	\$ / R	2009/12/14	10.25	Call	Currency Future	12.0000	16.0000	33.333	0	0	0
10/09/2009	\$ / R	2009/12/14	6.75	Put	Currency Future	37.0000	26.0000	(29.730)	0	0	0
10/09/2009	\$ / R	2009/12/14	7.20	Call	Currency Future	530.0000	609.0000	14.906	0	0	0
10/09/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	4,701.0000	4,595.0000	(2.255)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	2,030.0000	1,928.0000	(5.025)	0	0	0
10/09/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	\$ / R 2009/12/14	15.25	Put	Currency Future	7,651.0000	7,544.0000	(1.399)	0	0	0
10/09/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	240.0000	283.0000	17.917	0	0	0
10/09/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	534.0000	460.0000	(13.858)	0	0	0
10/09/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	1.0000	2.0000	100.000	0	0	1,184
10/09/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	96.0000	114.0000	18.750	0	0	0
10/09/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	1,081.0000	989.0000	(8.511)	0	0	0
10/09/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	36.0000	41.0000	13.889	0	0	0
10/09/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	4.0000	7.0000	75.000	0	0	0
10/09/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	13.0000	17.0000	30.769	0	0	0
10/09/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,751.0000	4,645.0000	(2.231)	0	0	0
10/09/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	130.0000	102.0000	(21.538)	0	0	5,000
10/09/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	2,959.0000	2,855.0000	(3.515)	0	0	0
10/09/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	947.0000	857.0000	(9.504)	0	0	0
10/09/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	81.0000	95.0000	17.284	0	0	0
10/09/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	2,614.0000	2,511.0000	(3.940)	0	0	0
10/09/2009	\$ / R 2009/12/14	13.05	Put	Currency Future	5,451.0000	5,344.0000	(1.963)	0	0	0
10/09/2009	\$ / R 2009/12/14	10.25	Put	Currency Future	2,663.0000	2,560.0000	(3.868)	0	0	0
10/09/2009	\$ / R 2009/12/14	15.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	123.0000	146.0000	18.699	0	0	0
10/09/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	43.0000	50.0000	16.279	0	0	0
10/09/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	0.0000	1.0000	100.000	0	0	9,676
10/09/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	91.0000	107.0000	17.582	0	0	0
10/09/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	1,836.0000	1,735.0000	(5.501)	0	0	0
10/09/2009	\$ / R 2009/12/14	10.70	Call	Currency Future	7.0000	10.0000	42.857	0	0	0
10/09/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	5,001.0000	4,895.0000	(2.120)	0	0	0
10/09/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	718.0000	807.0000	12.396	0	0	0
10/09/2009	\$ / R 2009/12/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	358.0000	297.0000	(17.039)	0	0	0
10/09/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	391.0000	327.0000	(16.368)	0	0	200
10/09/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
10/09/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	76.0000	90.0000	18.421	0	0	0
10/09/2009	\$ / R 2009/12/14	4.75	Call	Currency Future	2,850.0000	2,957.0000	3.754	0	0	0
10/09/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	257.0000	303.0000	17.899	0	0	0
10/09/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	183.0000	217.0000	18.579	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
10/09/2009	\$ / R	2009/12/14	13.00	Put	Currency Future	5,401.0000	5,294.0000	(1.981)	0	0	0
10/09/2009	\$ / R	2009/12/14	8.15	Put	Currency Future	691.0000	610.0000	(11.722)	0	0	0
10/09/2009	\$ / R	2009/12/14	9.30	Call	Currency Future	39.0000	45.0000	15.385	0	0	0
10/09/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	2,272.0000	2,170.0000	(4.489)	0	0	0
10/09/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	3,206.0000	3,102.0000	(3.244)	0	0	0
10/09/2009	\$ / R	2009/12/14	12.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	7.00	Put	Currency Future	78.0000	59.0000	(24.359)	0	0	0
10/09/2009	\$ / R	2009/12/14	7.95	Call	Currency Future	183.0000	217.0000	18.579	0	0	200
10/09/2009	\$ / R	2009/12/14	10.55	Call	Currency Future	8.0000	12.0000	50.000	0	0	260
10/09/2009	\$ / R	2009/12/14	8.30	Put	Currency Future	816.0000	731.0000	(10.417)	0	0	0
10/09/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	21.0000	27.0000	28.571	0	0	0
10/09/2009	\$ / R	2009/12/14	11.40	Call	Currency Future	3.0000	5.0000	66.667	0	0	0
10/09/2009	\$ / R	2009/12/14	8.20	Put	Currency Future	732.0000	650.0000	(11.202)	0	0	0
10/09/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	116.0000	137.0000	18.103	0	0	0
10/09/2009	\$ / R	2009/12/14	8.55	Call	Currency Future	85.0000	101.0000	18.824	0	0	0
10/09/2009	\$ / R	2009/12/14	11.05	Put	Currency Future	3,455.0000	3,350.0000	(3.039)	0	0	0
10/09/2009	\$ / R	2009/12/14	11.40	Put	Currency Future	3,803.0000	3,698.0000	(2.761)	0	0	0
10/09/2009	\$ / R	2009/12/14	11.30	Put	Currency Future	3,704.0000	3,599.0000	(2.835)	0	0	0
10/09/2009	\$ / R	2009/12/14	5.00	Call	Currency Future	2,600.0000	2,707.0000	4.115	0	0	0
10/09/2009	\$ / R	2009/12/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	4.60	Call	Currency Future	3,000.0000	3,107.0000	3.567	0	0	0
10/09/2009	\$ / R	2009/12/14	8.20	Call	Currency Future	132.0000	156.0000	18.182	0	0	87
10/09/2009	\$ / R	2009/12/14	8.70	Put	Currency Future	1,172.0000	1,078.0000	(8.020)	0	0	0
10/09/2009	\$ / R	2009/12/14	9.30	Put	Currency Future	1,739.0000	1,639.0000	(5.750)	0	0	0
10/09/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	3,206.0000	3,102.0000	(3.244)	0	0	0
10/09/2009	\$ / R	2009/12/14	9.70	Put	Currency Future	2,127.0000	2,025.0000	(4.795)	0	0	0
10/09/2009	\$ / R	2009/12/14	15.15	Put	Currency Future	7,551.0000	7,444.0000	(1.417)	0	0	0
10/09/2009	\$ / R	2009/12/14	7.25	Call	Currency Future	496.0000	572.0000	15.323	0	0	0
10/09/2009	\$ / R	2009/12/14	9.50	Put	Currency Future	1,933.0000	1,831.0000	(5.277)	0	0	0
10/09/2009	\$ / R	2009/12/14	10.70	Put	Currency Future	3,107.0000	3,003.0000	(3.347)	0	0	0
10/09/2009	\$ / R	2009/12/14	9.70	Call	Currency Future	26.0000	32.0000	23.077	0	0	0
10/09/2009	\$ / R	2009/12/14	13.25	Put	Currency Future	5,651.0000	5,544.0000	(1.893)	0	0	0
10/09/2009	\$ / R	2009/12/14	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	5.00	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
10/09/2009	\$ / R	2009/12/14	7.25	Put	Currency Future	146.0000	116.0000	(20.548)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	1,036.0000	944.0000	(8.880)	0	0	0
10/09/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	33.0000	38.0000	15.152	0	0	3,000
10/09/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,547.0000	1,449.0000	(6.335)	0	0	0
10/09/2009	\$ / R 2009/12/14	13.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	4,302.0000	4,196.0000	(2.464)	0	0	0
10/09/2009	\$ / R 2009/12/14	6.00	Put	Currency Future	6.0000	4.0000	(33.333)	0	0	0
10/09/2009	\$ / R 2009/12/14	7.85	Call	Currency Future	210.0000	248.0000	18.095	0	0	0
10/09/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	1,036.0000	944.0000	(8.880)	0	0	0
10/09/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	3,008.0000	2,905.0000	(3.424)	0	0	0
10/09/2009	\$ / R 2009/12/14	13.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	1.0000	3.0000	200.000	0	0	0
10/09/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,751.0000	5,644.0000	(1.861)	0	0	0
10/09/2009	\$ / R 2009/12/14	7.00	Call	Currency Future	678.0000	765.0000	12.832	0	0	0
10/09/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	296.0000	247.0000	(16.554)	0	0	0
10/09/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	132.0000	156.0000	18.182	0	0	0
10/09/2009	\$ / R 2009/12/14	7.35	Put	Currency Future	182.0000	147.0000	(19.231)	0	0	0
10/09/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	14.0000	19.0000	35.714	0	0	0
10/09/2009	\$ / R 2009/12/14	10.60	Call	Currency Future	8.0000	11.0000	37.500	0	0	0
10/09/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	2,959.0000	2,855.0000	(3.515)	0	0	0
10/09/2009	\$ / R 2009/12/14	13.20	Put	Currency Future	5,601.0000	5,494.0000	(1.910)	0	0	0
10/09/2009	\$ / R 2009/12/14	6.00	Call	Currency Future	1,605.0000	1,710.0000	6.542	0	0	0
10/09/2009	\$ / R 2009/12/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	295.0000	354.0000	20.000	0	0	0
10/09/2009	\$ / R 2009/12/14	7.85	Put	Currency Future	460.0000	391.0000	(15.000)	0	0	0
10/09/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	34.0000	39.0000	14.706	0	0	0
10/09/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	2,565.0000	2,462.0000	(4.016)	0	0	0
10/09/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	8.0000	12.0000	50.000	0	0	9,530
10/09/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	5,201.0000	5,094.0000	(2.057)	0	0	0
10/09/2009	\$ / R 2009/12/14	5.60	Call	Currency Future	2,002.0000	2,108.0000	5.295	0	0	0
10/09/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	859.0000	772.0000	(10.128)	0	0	0
10/09/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	1,265.0000	1,169.0000	(7.589)	0	0	0
10/09/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,884.0000	1,783.0000	(5.361)	0	0	0
10/09/2009	\$ / R 2009/12/14	12.40	Put	Currency Future	4,801.0000	4,695.0000	(2.208)	0	0	0
10/09/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	68.0000	51.0000	(25.000)	0	0	0
10/09/2009	\$ / R 2009/12/14	5.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
10/09/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	109.0000	129.0000	18.349	0	0	50

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	\$ / R	2009/12/14	8.10	Put	Currency Future	650.0000	571.0000	(12.154)	0	0	0
10/09/2009	\$ / R	2009/12/14	8.80	Call	Currency Future	64.0000	76.0000	18.750	0	0	75
10/09/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	15.0000	20.0000	33.333	0	0	0
10/09/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	6.80	Put	Currency Future	44.0000	31.0000	(29.545)	0	0	0
10/09/2009	\$ / R	2009/12/14	8.20	Put	Currency Future	732.0000	650.0000	(11.202)	0	0	0
10/09/2009	\$ / R	2009/12/14	9.55	Call	Currency Future	31.0000	36.0000	16.129	0	0	0
10/09/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	2,516.0000	2,413.0000	(4.094)	0	0	0
10/09/2009	\$ / R	2009/12/14	8.80	Call	Currency Future	64.0000	76.0000	18.750	0	0	0
10/09/2009	\$ / R	2009/12/14	5.05	Call	Currency Future	2,550.0000	2,657.0000	4.196	0	0	0
10/09/2009	\$ / R	2009/12/14	5.80	Call	Currency Future	1,803.0000	1,909.0000	5.879	0	0	0
10/09/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	1,643.0000	1,543.0000	(6.086)	0	0	0
10/09/2009	\$ / R	2009/12/14	8.10	Call	Currency Future	150.0000	178.0000	18.667	0	0	0
10/09/2009	\$ / R	2009/12/14	7.35	Call	Currency Future	432.0000	503.0000	16.435	0	0	0
10/09/2009	\$ / R	2009/12/14	8.40	Put	Currency Future	903.0000	815.0000	(9.745)	0	0	0
10/09/2009	\$ / R	2009/12/14	9.55	Put	Currency Future	1,982.0000	1,880.0000	(5.146)	0	0	0
10/09/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	1.0000	3.0000	200.000	0	0	0
10/09/2009	\$ / R	2009/12/14	5.05	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
10/09/2009	\$ / R	2009/12/14	5.80	Put	Currency Future	4.0000	2.0000	(50.000)	0	0	0
10/09/2009	\$ / R	2009/12/14	7.95	Put	Currency Future	534.0000	460.0000	(13.858)	0	0	0
10/09/2009	\$ / R	2009/12/14	8.55	Call	Currency Future	85.0000	101.0000	18.824	0	0	0
10/09/2009	\$ / R	2009/12/14	12.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	8.05	Call	Currency Future	160.0000	190.0000	18.750	0	0	0
10/09/2009	\$ / R	2009/12/14	8.75	Put	Currency Future	1,218.0000	1,124.0000	(7.718)	0	0	0
10/09/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	21.0000	27.0000	28.571	0	0	0
10/09/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	6.0000	9.0000	50.000	0	0	0
10/09/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	47.0000	55.0000	17.021	0	0	0
10/09/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	6.55	Call	Currency Future	1,069.0000	1,172.0000	9.635	0	0	0
10/09/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	4,302.0000	4,196.0000	(2.464)	0	0	0
10/09/2009	\$ / R	2009/12/14	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	14.95	Put	Currency Future	7,351.0000	7,244.0000	(1.456)	0	0	0
10/09/2009	\$ / R	2009/12/14	8.05	Put	Currency Future	611.0000	533.0000	(12.766)	0	0	0
10/09/2009	\$ / R	2009/12/14	8.40	Call	Currency Future	102.0000	121.0000	18.627	0	0	247

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	\$ / R	2009/12/14	8.95	Put	Currency Future	1,405.0000	1,308.0000	(6.904)	0	0	0
10/09/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	2,272.0000	2,170.0000	(4.489)	0	0	0
10/09/2009	\$ / R	2009/12/14	10.50	Call	Currency Future	9.0000	12.0000	33.333	0	0	0
10/09/2009	\$ / R	2009/12/14	13.10	Put	Currency Future	5,501.0000	5,394.0000	(1.945)	0	0	0
10/09/2009	\$ / R	2009/12/14	11.65	Call	Currency Future	2.0000	4.0000	100.000	0	0	0
10/09/2009	\$ / R	2009/12/14	7.30	Put	Currency Future	164.0000	131.0000	(20.122)	0	0	0
10/09/2009	\$ / R	2009/12/14	15.55	Put	Currency Future	7,951.0000	7,844.0000	(1.346)	0	0	0
10/09/2009	\$ / R	2009/12/14	5.40	Call	Currency Future	2,201.0000	2,307.0000	4.816	0	0	0
10/09/2009	\$ / R	2009/12/14	6.45	Call	Currency Future	1,165.0000	1,268.0000	8.841	0	0	0
10/09/2009	\$ / R	2009/12/14	8.95	Call	Currency Future	55.0000	64.0000	16.364	0	0	0
10/09/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	6.0000	9.0000	50.000	0	0	0
10/09/2009	\$ / R	2009/12/14	12.70	Put	Currency Future	5,101.0000	4,994.0000	(2.098)	0	0	0
10/09/2009	\$ / R	2009/12/14	12.45	Put	Currency Future	4,851.0000	4,745.0000	(2.185)	0	0	0
10/09/2009	\$ / R	2009/12/14	11.65	Put	Currency Future	4,053.0000	3,947.0000	(2.615)	0	0	0
10/09/2009	\$ / R	2009/12/14	6.90	Put	Currency Future	59.0000	43.0000	(27.119)	0	0	0
10/09/2009	\$ / R	2009/12/14	6.55	Put	Currency Future	20.0000	15.0000	(25.000)	0	0	0
10/09/2009	\$ / R	2009/12/14	5.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	5.45	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
10/09/2009	\$ / R	2009/12/14	8.70	Call	Currency Future	72.0000	85.0000	18.056	0	0	0
10/09/2009	\$ / R	2009/12/14	10.00	Put	Currency Future	2,418.0000	2,316.0000	(4.218)	0	0	0
10/09/2009	\$ / R	2009/12/14	10.50	Put	Currency Future	2,909.0000	2,806.0000	(3.541)	0	0	0
10/09/2009	\$ / R	2009/12/14	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	11.85	Put	Currency Future	4,252.0000	4,146.0000	(2.493)	0	0	0
10/09/2009	\$ / R	2009/12/14	12.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	12.85	Put	Currency Future	5,251.0000	5,144.0000	(2.038)	0	0	0
10/09/2009	\$ / R	2009/12/14	6.90	Call	Currency Future	759.0000	850.0000	11.989	0	0	0
10/09/2009	\$ / R	2009/12/14	6.80	Call	Currency Future	843.0000	938.0000	11.269	0	0	0
10/09/2009	\$ / R	2009/12/14	6.30	Call	Currency Future	1,311.0000	1,415.0000	7.933	0	0	0
10/09/2009	\$ / R	2009/12/14	4.40	Call	Currency Future	3,200.0000	3,306.0000	3.313	0	0	0
10/09/2009	\$ / R	2009/12/14	5.45	Call	Currency Future	2,151.0000	2,258.0000	4.974	0	0	0
10/09/2009	\$ / R	2009/12/14	8.15	Call	Currency Future	140.0000	166.0000	18.571	0	0	0
10/09/2009	\$ / R	2009/12/14	8.80	Put	Currency Future	1,265.0000	1,169.0000	(7.589)	0	0	0
10/09/2009	\$ / R	2009/12/14	11.85	Put	Currency Future	4,252.0000	4,146.0000	(2.493)	0	0	0
10/09/2009	\$ / R	2009/12/14	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	3.55	Call	Currency Future	4,050.0000	4,156.0000	2.617	0	0	0
10/09/2009	\$ / R	2009/12/14	7.80	Put	Currency Future	425.0000	358.0000	(15.765)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	\$ / R	2009/12/14	4.90	Call	Currency Future	2,700.0000	2,807.0000	3.963	0	0	0
10/09/2009	\$ / R	2009/12/14	6.45	Put	Currency Future	16.0000	12.0000	(25.000)	0	0	0
10/09/2009	\$ / R	2009/12/14	8.90	Put	Currency Future	1,358.0000	1,261.0000	(7.143)	0	0	0
10/09/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
10/09/2009	\$ / R	2009/12/14	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	14.05	Put	Currency Future	6,451.0000	6,344.0000	(1.659)	0	0	0
10/09/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	257.0000	303.0000	17.899	0	0	0
10/09/2009	\$ / R	2009/12/14	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	4.90	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
10/09/2009	\$ / R	2009/12/14	6.60	Call	Currency Future	1,022.0000	1,124.0000	9.980	0	0	0
10/09/2009	\$ / R	2009/12/14	7.45	Call	Currency Future	373.0000	439.0000	17.694	0	0	0
10/09/2009	\$ / R	2009/12/14	8.90	Call	Currency Future	58.0000	68.0000	17.241	0	0	0
10/09/2009	\$ / R	2009/12/14	10.45	Put	Currency Future	2,860.0000	2,757.0000	(3.601)	0	0	0
10/09/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	4,202.0000	4,097.0000	(2.499)	0	0	0
10/09/2009	\$ / R	2009/12/14	13.65	Put	Currency Future	6,051.0000	5,944.0000	(1.768)	0	0	0
10/09/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	358.0000	297.0000	(17.039)	0	0	0
10/09/2009	\$ / R	2009/12/14	15.30	Put	Currency Future	7,701.0000	7,594.0000	(1.389)	0	0	0
10/09/2009	\$ / R	2009/12/14	5.30	Call	Currency Future	2,301.0000	2,407.0000	4.607	0	0	0
10/09/2009	\$ / R	2009/12/14	6.60	Put	Currency Future	22.0000	17.0000	(22.727)	0	0	0
10/09/2009	\$ / R	2009/12/14	7.45	Put	Currency Future	223.0000	183.0000	(17.937)	0	0	0
10/09/2009	\$ / R	2009/12/14	10.00	Call	Currency Future	17.0000	22.0000	29.412	0	0	0
10/09/2009	\$ / R	2009/12/14	9.95	Put	Currency Future	2,369.0000	2,267.0000	(4.306)	0	0	0
10/09/2009	\$ / R	2009/12/14	6.30	Put	Currency Future	11.0000	8.0000	(27.273)	0	0	0
10/09/2009	\$ / R	2009/12/14	5.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	5.90	Call	Currency Future	1,704.0000	1,810.0000	6.221	0	0	0
10/09/2009	\$ / R	2009/12/14	7.90	Put	Currency Future	496.0000	425.0000	(14.315)	0	0	100
10/09/2009	\$ / R	2009/12/14	11.45	Put	Currency Future	3,853.0000	3,748.0000	(2.725)	0	0	0
10/09/2009	\$ / R	2009/12/14	11.75	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
10/09/2009	\$ / R	2009/12/14	12.85	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
10/09/2009	\$ / R	2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	9.95	Put	Currency Future	2,369.0000	2,267.0000	(4.306)	0	0	0
10/09/2009	\$ / R	2009/12/14	7.90	Call	Currency Future	196.0000	232.0000	18.367	0	0	100
10/09/2009	\$ / R	2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	8.75	Call	Currency Future	68.0000	80.0000	17.647	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	39.0000	45.0000	15.385	0	0	0
10/09/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	19.0000	24.0000	26.316	0	0	0
10/09/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
10/09/2009	\$ / R 2009/12/14	7.80	Call	Currency Future	224.0000	265.0000	18.304	0	0	0
10/09/2009	\$ / R 2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/12/14	15.40	Put	Currency Future	7,801.0000	7,694.0000	(1.372)	0	0	0
10/09/2009	\$ / R 2009/12/14	6.40	Call	Currency Future	1,214.0000	1,317.0000	8.484	0	0	0
10/09/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	19.0000	24.0000	26.316	0	0	0
10/09/2009	\$ / R 2009/12/14	14.45	Put	Currency Future	6,851.0000	6,744.0000	(1.562)	0	0	0
10/09/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	991.0000	901.0000	(9.082)	0	0	0
10/09/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,739.0000	1,639.0000	(5.750)	0	0	0
10/09/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	37.0000	43.0000	16.216	0	0	0
10/09/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	3,654.0000	3,549.0000	(2.874)	0	0	0
10/09/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	530.0000	609.0000	14.906	0	0	0
10/09/2009	\$ / R 2009/12/14	15.95	Put	Currency Future	8,351.0000	8,244.0000	(1.281)	0	0	0
10/09/2009	\$ / R 2009/12/14	4.80	Call	Currency Future	2,800.0000	2,907.0000	3.821	0	0	0
10/09/2009	\$ / R 2009/12/14	5.90	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
10/09/2009	\$ / R 2009/12/14	6.40	Put	Currency Future	14.0000	11.0000	(21.429)	0	0	0
10/09/2009	\$ / R 2009/12/14	11.45	Call	Currency Future	3.0000	5.0000	66.667	0	0	0
10/09/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	1,595.0000	1,496.0000	(6.207)	0	0	0
10/09/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	2,614.0000	2,511.0000	(3.940)	0	0	0
10/09/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	1,788.0000	1,687.0000	(5.649)	0	0	0
10/09/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	3.0000	6.0000	100.000	0	0	0
10/09/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
10/09/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	358.0000	297.0000	(17.039)	0	0	0
10/09/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	130.0000	102.0000	(21.538)	0	0	0
10/09/2009	\$ / R 2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/12/14	15.10	Put	Currency Future	7,501.0000	7,394.0000	(1.426)	0	0	0
10/09/2009	\$ / R 2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	76.0000	90.0000	18.421	0	0	0
10/09/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	2,761.0000	2,658.0000	(3.731)	0	0	0
10/09/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	5,201.0000	5,094.0000	(2.057)	0	0	0
10/09/2009	\$ / R 2009/12/14	7.30	Call	Currency Future	463.0000	537.0000	15.983	0	0	0
10/09/2009	\$ / R 2009/12/14	15.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/12/14	3.30	Call	Currency Future	4,300.0000	4,406.0000	2.465	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	\$ / R	2009/12/14	14.80	Put	Currency Future	7,201.0000	7,094.0000	(1.486)	0	0	0
10/09/2009	\$ / R	2009/12/14	14.90	Put	Currency Future	7,301.0000	7,194.0000	(1.466)	0	0	0
10/09/2009	\$ / R	2009/12/14	5.95	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
10/09/2009	\$ / R	2009/12/14	11.75	Put	Currency Future	4,152.0000	4,047.0000	(2.529)	0	0	0
10/09/2009	\$ / R	2009/12/14	13.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	14.55	Put	Currency Future	6,951.0000	6,844.0000	(1.539)	0	0	0
10/09/2009	\$ / R	2009/12/14	8.00	Call	Currency Future	171.0000	203.0000	18.713	0	0	747
10/09/2009	\$ / R	2009/12/14	4.95	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
10/09/2009	\$ / R	2009/12/14	9.15	Call	Currency Future	45.0000	52.0000	15.556	0	0	0
10/09/2009	\$ / R	2009/12/14	10.75	Put	Currency Future	3,157.0000	3,053.0000	(3.294)	0	0	0
10/09/2009	\$ / R	2009/12/14	12.35	Put	Currency Future	4,751.0000	4,645.0000	(2.231)	0	0	0
10/09/2009	\$ / R	2009/12/14	7.75	Call	Currency Future	240.0000	283.0000	17.917	0	0	0
10/09/2009	\$ / R	2009/12/14	13.95	Put	Currency Future	6,351.0000	6,244.0000	(1.685)	0	0	0
10/09/2009	\$ / R	2009/12/14	15.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	14.20	Put	Currency Future	6,601.0000	6,494.0000	(1.621)	0	0	0
10/09/2009	\$ / R	2009/12/14	3.95	Call	Currency Future	3,650.0000	3,756.0000	2.904	0	0	0
10/09/2009	\$ / R	2009/12/14	10.90	Put	Currency Future	3,306.0000	3,202.0000	(3.146)	0	0	0
10/09/2009	\$ / R	2009/12/14	13.55	Put	Currency Future	5,951.0000	5,844.0000	(1.798)	0	0	0
10/09/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	257.0000	303.0000	17.899	0	0	0
10/09/2009	\$ / R	2009/12/14	15.35	Put	Currency Future	7,751.0000	7,644.0000	(1.380)	0	0	0
10/09/2009	\$ / R	2009/12/14	5.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	14.85	Put	Currency Future	7,251.0000	7,144.0000	(1.476)	0	0	0
10/09/2009	\$ / R	2009/12/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	8.65	Put	Currency Future	1,126.0000	1,033.0000	(8.259)	0	0	0
10/09/2009	\$ / R	2009/12/14	12.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	13.80	Put	Currency Future	6,201.0000	6,094.0000	(1.726)	0	0	0
10/09/2009	\$ / R	2009/12/14	5.85	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
10/09/2009	\$ / R	2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	5.65	Call	Currency Future	1,952.0000	2,058.0000	5.430	0	0	0
10/09/2009	\$ / R	2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	4.95	Call	Currency Future	2,650.0000	2,757.0000	4.038	0	0	0
10/09/2009	\$ / R	2009/12/14	9.00	Put	Currency Future	1,452.0000	1,354.0000	(6.749)	0	0	0
10/09/2009	\$ / R	2009/12/14	10.30	Call	Currency Future	12.0000	16.0000	33.333	0	0	0
10/09/2009	\$ / R	2009/12/14	13.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	\$ / R	2009/12/14	6.35	Put	Currency Future	13.0000	9.0000	(30.769)	0	0	0
10/09/2009	\$ / R	2009/12/14	8.05	Put	Currency Future	611.0000	533.0000	(12.766)	0	0	0
10/09/2009	\$ / R	2009/12/14	5.95	Call	Currency Future	1,655.0000	1,760.0000	6.344	0	0	0
10/09/2009	\$ / R	2009/12/14	9.00	Call	Currency Future	52.0000	61.0000	17.308	0	0	0
10/09/2009	\$ / R	2009/12/14	10.90	Call	Currency Future	5.0000	8.0000	60.000	0	0	0
10/09/2009	\$ / R	2009/12/14	10.30	Put	Currency Future	2,712.0000	2,609.0000	(3.798)	0	0	0
10/09/2009	\$ / R	2009/12/14	12.95	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
10/09/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	1,311.0000	1,215.0000	(7.323)	0	0	0
10/09/2009	\$ / R	2009/12/14	13.45	Put	Currency Future	5,851.0000	5,744.0000	(1.829)	0	0	0
10/09/2009	\$ / R	2009/12/14	14.75	Put	Currency Future	7,151.0000	7,044.0000	(1.496)	0	0	0
10/09/2009	\$ / R	2009/12/14	7.05	Put	Currency Future	90.0000	68.0000	(24.444)	0	0	0
10/09/2009	\$ / R	2009/12/14	6.65	Call	Currency Future	976.0000	1,076.0000	10.246	0	0	0
10/09/2009	\$ / R	2009/12/14	7.80	Put	Currency Future	425.0000	358.0000	(15.765)	0	0	0
10/09/2009	\$ / R	2009/12/14	12.95	Put	Currency Future	5,351.0000	5,244.0000	(2.000)	0	0	0
10/09/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	61.0000	72.0000	18.033	0	0	0
10/09/2009	\$ / R	2009/12/14	13.35	Put	Currency Future	5,751.0000	5,644.0000	(1.861)	0	0	0
10/09/2009	\$ / R	2009/12/14	6.05	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
10/09/2009	\$ / R	2009/12/14	6.65	Put	Currency Future	27.0000	19.0000	(29.630)	0	0	0
10/09/2009	\$ / R	2009/12/14	7.80	Call	Currency Future	224.0000	265.0000	18.304	0	0	0
10/09/2009	\$ / R	2009/12/14	12.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	4.05	Call	Currency Future	3,550.0000	3,656.0000	2.986	0	0	0
10/09/2009	\$ / R	2009/12/14	4.65	Call	Currency Future	2,950.0000	3,057.0000	3.627	0	0	0
10/09/2009	\$ / R	2009/12/14	8.70	Call	Currency Future	72.0000	85.0000	18.056	0	0	0
10/09/2009	\$ / R	2009/12/14	10.35	Call	Currency Future	11.0000	15.0000	36.364	0	0	0
10/09/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	12.15	Put	Currency Future	4,552.0000	4,445.0000	(2.351)	0	0	0
10/09/2009	\$ / R	2009/12/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	10.05	Call	Currency Future	16.0000	21.0000	31.250	0	0	0
10/09/2009	\$ / R	2009/12/14	13.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	12.15	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
10/09/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	5.85	Call	Currency Future	1,753.0000	1,859.0000	6.047	0	0	0
10/09/2009	\$ / R	2009/12/14	6.05	Call	Currency Future	1,556.0000	1,661.0000	6.748	0	0	0
10/09/2009	\$ / R	2009/12/14	8.05	Call	Currency Future	160.0000	190.0000	18.750	0	0	100
10/09/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	116.0000	137.0000	18.103	0	0	0
10/09/2009	\$ / R	2009/12/14	10.05	Put	Currency Future	2,467.0000	2,364.0000	(4.175)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	\$ / R	2009/12/14	12.50	Put	Currency Future	4,901.0000	4,795.0000	(2.163)	0	0	0
10/09/2009	\$ / R	2009/12/14	11.30	Call	Currency Future	3.0000	5.0000	66.667	0	0	0
10/09/2009	\$ / R	2009/12/14	13.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	4.85	Call	Currency Future	2,750.0000	2,857.0000	3.891	0	0	0
10/09/2009	\$ / R	2009/12/14	7.05	Call	Currency Future	639.0000	725.0000	13.459	0	0	0
10/09/2009	\$ / R	2009/12/14	6.35	Call	Currency Future	1,262.0000	1,366.0000	8.241	0	0	0
10/09/2009	\$ / R	2009/12/14	8.00	Put	Currency Future	572.0000	496.0000	(13.287)	0	0	0
10/09/2009	\$ / R	2009/12/14	8.45	Put	Currency Future	947.0000	857.0000	(9.504)	0	0	0
10/09/2009	\$ / R	2009/12/14	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	11.55	Call	Currency Future	2.0000	4.0000	100.000	0	0	0
10/09/2009	\$ / R	2009/12/14	6.25	Put	Currency Future	10.0000	7.0000	(30.000)	0	0	0
10/09/2009	\$ / R	2009/12/14	5.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	10.45	Call	Currency Future	9.0000	13.0000	44.444	0	0	0
10/09/2009	\$ / R	2009/12/14	12.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	11.05	Call	Currency Future	4.0000	7.0000	75.000	0	0	0
10/09/2009	\$ / R	2009/12/14	11.55	Put	Currency Future	3,953.0000	3,848.0000	(2.656)	0	0	0
10/09/2009	\$ / R	2009/12/14	6.85	Call	Currency Future	800.0000	893.0000	11.625	0	0	0
10/09/2009	\$ / R	2009/12/14	6.25	Call	Currency Future	1,360.0000	1,464.0000	7.647	0	0	0
10/09/2009	\$ / R	2009/12/14	5.35	Call	Currency Future	2,251.0000	2,357.0000	4.709	0	0	0
10/09/2009	\$ / R	2009/12/14	8.35	Call	Currency Future	109.0000	129.0000	18.349	0	0	0
10/09/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	1,311.0000	1,215.0000	(7.323)	0	0	0
10/09/2009	\$ / R	2009/12/14	13.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	9.25	Put	Currency Future	1,691.0000	1,591.0000	(5.914)	0	0	0
10/09/2009	\$ / R	2009/12/14	6.85	Put	Currency Future	51.0000	37.0000	(27.451)	0	0	0
10/09/2009	\$ / R	2009/12/14	4.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	6.20	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
10/09/2009	\$ / R	2009/12/14	13.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	8.45	Call	Currency Future	96.0000	114.0000	18.750	0	0	0
10/09/2009	\$ / R	2009/12/14	9.45	Call	Currency Future	34.0000	39.0000	14.706	0	0	0
10/09/2009	\$ / R	2009/12/14	13.60	Put	Currency Future	6,001.0000	5,894.0000	(1.783)	0	0	0
10/09/2009	\$ / R	2009/12/14	11.05	Put	Currency Future	3,455.0000	3,350.0000	(3.039)	0	0	0
10/09/2009	\$ / R	2009/12/14	10.85	Put	Currency Future	3,256.0000	3,152.0000	(3.194)	0	0	0
10/09/2009	\$ / R	2009/12/14	6.20	Call	Currency Future	1,408.0000	1,513.0000	7.457	0	0	0
10/09/2009	\$ / R	2009/12/14	14.60	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
10/09/2009	\$ / R	2009/12/14	13.50	Put	Currency Future	5,901.0000	5,794.0000	(1.813)	0	0	0
10/09/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	47.0000	55.0000	17.021	0	0	0
10/09/2009	\$ / R	2009/12/14	11.35	Put	Currency Future	3,753.0000	3,649.0000	(2.771)	0	0	0
10/09/2009	\$ / R	2009/12/14	10.15	Put	Currency Future	2,565.0000	2,462.0000	(4.016)	0	0	0
10/09/2009	\$ / R	2009/12/14	5.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	14.60	Put	Currency Future	7,001.0000	6,894.0000	(1.528)	0	0	0
10/09/2009	\$ / R	2009/12/14	16.40	Put	Currency Future	8,801.0000	8,694.0000	(1.216)	0	0	0
10/09/2009	\$ / R	2009/12/14	8.70	Put	Currency Future	1,172.0000	1,078.0000	(8.020)	0	0	0
10/09/2009	\$ / R	2009/12/14	9.80	Call	Currency Future	23.0000	28.0000	21.739	0	0	0
10/09/2009	\$ / R	2009/12/14	13.10	Put	Currency Future	5,501.0000	5,394.0000	(1.945)	0	0	0
10/09/2009	\$ / R	2009/12/14	11.95	Call	Currency Future	1.0000	3.0000	200.000	0	0	0
10/09/2009	\$ / R	2009/12/14	10.15	Call	Currency Future	14.0000	19.0000	35.714	0	0	0
10/09/2009	\$ / R	2009/12/14	4.25	Call	Currency Future	3,350.0000	3,456.0000	3.164	0	0	0
10/09/2009	\$ / R	2009/12/14	5.20	Call	Currency Future	2,401.0000	2,507.0000	4.415	0	0	0
10/09/2009	\$ / R	2009/12/14	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	8.30	Put	Currency Future	816.0000	731.0000	(10.417)	0	0	0
10/09/2009	\$ / R	2009/12/14	9.80	Put	Currency Future	2,223.0000	2,122.0000	(4.543)	0	0	0
10/09/2009	\$ / R	2009/12/14	11.00	Put	Currency Future	3,405.0000	3,301.0000	(3.054)	0	0	0
10/09/2009	\$ / R	2009/12/14	13.70	Put	Currency Future	6,101.0000	5,994.0000	(1.754)	0	0	0
10/09/2009	\$ / R	2009/12/14	11.95	Put	Currency Future	4,352.0000	4,246.0000	(2.436)	0	0	0
10/09/2009	\$ / R	2009/12/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	7.40	Call	Currency Future	402.0000	471.0000	17.164	0	0	15,512
10/09/2009	\$ / R	2009/12/14	9.45	Put	Currency Future	1,884.0000	1,783.0000	(5.361)	0	0	0
10/09/2009	\$ / R	2009/12/14	10.40	Put	Currency Future	2,811.0000	2,707.0000	(3.700)	0	0	0
10/09/2009	\$ / R	2009/12/14	12.90	Put	Currency Future	5,301.0000	5,194.0000	(2.018)	0	0	0
10/09/2009	\$ / R	2009/12/14	12.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	11.55	Call	Currency Future	2.0000	4.0000	100.000	0	0	0
10/09/2009	\$ / R	2009/12/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	12.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	12.20	Put	Currency Future	4,602.0000	4,495.0000	(2.325)	0	0	0
10/09/2009	\$ / R	2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	859.0000	772.0000	(10.128)	0	0	0
10/09/2009	\$ / R	2009/12/14	11.00	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
10/09/2009	\$ / R	2009/12/14	10.40	Call	Currency Future	10.0000	14.0000	40.000	0	0	0
10/09/2009	\$ / R	2009/12/14	13.70	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
10/09/2009	\$ / R	2009/12/14	12.55	Put	Currency Future	4,951.0000	4,845.0000	(2.141)	0	0	0
10/09/2009	\$ / R	2009/12/14	5.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	12.65	Put	Currency Future	5,051.0000	4,945.0000	(2.099)	0	0	0
10/09/2009	\$ / R	2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	14.40	Put	Currency Future	6,801.0000	6,694.0000	(1.573)	0	0	0
10/09/2009	\$ / R	2009/12/14	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	12.90	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
10/09/2009	\$ / R	2009/12/14	11.65	Call	Currency Future	2.0000	4.0000	100.000	0	0	0
10/09/2009	\$ / R	2009/12/14	11.35	Call	Currency Future	3.0000	5.0000	66.667	0	0	0
10/09/2009	\$ / R	2009/12/14	5.25	Call	Currency Future	2,351.0000	2,457.0000	4.509	0	0	0
10/09/2009	\$ / R	2009/12/14	16.35	Put	Currency Future	8,751.0000	8,644.0000	(1.223)	0	0	0
10/09/2009	\$ / R	2009/12/14	4.35	Call	Currency Future	3,250.0000	3,356.0000	3.262	0	0	0
10/09/2009	\$ / R	2009/12/14	4.20	Call	Currency Future	3,400.0000	3,506.0000	3.118	0	0	0
10/09/2009	\$ / R	2009/12/14	4.15	Call	Currency Future	3,450.0000	3,556.0000	3.072	0	0	0
10/09/2009	\$ / R	2009/12/14	6.10	Call	Currency Future	1,507.0000	1,612.0000	6.967	0	0	0
10/09/2009	\$ / R	2009/12/14	11.70	Call	Currency Future	2.0000	4.0000	100.000	0	0	0
10/09/2009	\$ / R	2009/12/14	12.25	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
10/09/2009	\$ / R	2009/12/14	4.30	Call	Currency Future	3,300.0000	3,406.0000	3.212	0	0	0
10/09/2009	\$ / R	2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	12.20	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
10/09/2009	\$ / R	2009/12/14	5.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	11.70	Put	Currency Future	4,102.0000	3,997.0000	(2.560)	0	0	0
10/09/2009	\$ / R	2009/12/14	9.10	Put	Currency Future	1,547.0000	1,449.0000	(6.335)	0	0	0
10/09/2009	\$ / R	2009/12/14	16.05	Put	Currency Future	8,451.0000	8,344.0000	(1.266)	0	0	0
10/09/2009	\$ / R	2009/12/14	5.10	Call	Currency Future	2,500.0000	2,607.0000	4.280	0	0	0
10/09/2009	\$ / R	2009/12/14	12.00	Put	Currency Future	4,402.0000	4,296.0000	(2.408)	0	0	0
10/09/2009	\$ / R	2009/12/14	12.10	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
10/09/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	1,643.0000	1,543.0000	(6.086)	0	0	0
10/09/2009	\$ / R	2009/12/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	4.45	Call	Currency Future	3,150.0000	3,256.0000	3.365	0	0	0
10/09/2009	\$ / R	2009/12/14	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	14.15	Put	Currency Future	6,551.0000	6,444.0000	(1.633)	0	0	0
10/09/2009	\$ / R	2009/12/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	12.00	Call	Currency Future	1.0000	2.0000	100.000	0	0	0

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10/09/2009	\$ / R	2009/12/14	11.65	Put	Currency Future	4,053.0000	3,947.0000	(2.615)	0	0	0
10/09/2009	\$ / R	2009/12/14	4.80	Call	Currency Future	2,800.0000	2,907.0000	3.821	0	0	0
10/09/2009	\$ / R	2009/12/14	16.30	Put	Currency Future	8,701.0000	8,594.0000	(1.230)	0	0	0
10/09/2009	\$ / R	2009/12/14	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	16.25	Put	Currency Future	8,651.0000	8,544.0000	(1.237)	0	0	0
10/09/2009	\$ / R	2009/12/14	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	4.10	Call	Currency Future	3,500.0000	3,606.0000	3.029	0	0	0
10/09/2009	\$ / R	2009/12/14	11.50	Put	Currency Future	3,903.0000	3,798.0000	(2.690)	0	0	0
10/09/2009	\$ / R	2009/12/14	12.10	Put	Currency Future	4,502.0000	4,396.0000	(2.355)	0	0	0
10/09/2009	\$ / R	2009/12/14	14.25	Put	Currency Future	6,651.0000	6,544.0000	(1.609)	0	0	0
10/09/2009	\$ / R	2009/12/14	7.40	Put	Currency Future	202.0000	164.0000	(18.812)	0	0	0
10/09/2009	\$ / R	2009/12/14	12.05	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
10/09/2009	\$ / R	2009/12/14	6.10	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
10/09/2009	\$ / R	2009/12/14	10.75	Call	Currency Future	6.0000	9.0000	50.000	0	0	0
10/09/2009	\$ / R	2009/12/14	11.55	Put	Currency Future	3,953.0000	3,848.0000	(2.656)	0	0	0
10/09/2009	\$ / R	2009/12/14	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	13.40	Put	Currency Future	5,801.0000	5,694.0000	(1.845)	0	0	0
10/09/2009	\$ / R	2009/12/14	16.15	Put	Currency Future	8,551.0000	8,444.0000	(1.251)	0	0	0
10/09/2009	\$ / R	2009/12/14	12.25	Put	Currency Future	4,651.0000	4,545.0000	(2.279)	0	0	0
10/09/2009	\$ / R	2009/12/14	16.45	Put	Currency Future	8,851.0000	8,744.0000	(1.209)	0	0	0
10/09/2009	\$ / R	2009/12/14	14.35	Put	Currency Future	6,751.0000	6,644.0000	(1.585)	0	0	0
10/09/2009	\$ / R	2009/12/14	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	12.05	Put	Currency Future	4,452.0000	4,346.0000	(2.381)	0	0	0
10/09/2009	\$ / R	2009/12/14	6.50	Call	Currency Future	1,117.0000	1,220.0000	9.221	0	0	0
10/09/2009	\$ / R	2009/12/14	9.60	Put	Currency Future	0.0000	1,928.0000	100.000	0	0	0
10/09/2009	\$ / R	2009/12/14	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	6.50	Put	Currency Future	18.0000	14.0000	(22.222)	0	0	0
10/09/2009	\$ / R	2009/12/14	9.60	Call	Currency Future	0.0000	35.0000	100.000	0	0	0
10/09/2009	\$ / R	2009/12/14	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	14.30	Put	Currency Future	6,701.0000	6,594.0000	(1.597)	0	0	0
10/09/2009	\$ / R	2009/12/14	7.50	Call	Currency Future	346.0000	409.0000	18.208	0	0	0
10/09/2009	\$ / R	2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	\$ / R 2009/12/14	7.15	Put	Currency Future	115.0000	90.0000	(21.739)	0	0	0
10/09/2009	\$ / R 2009/12/14	4.00	Call	Currency Future	3,600.0000	3,706.0000	2.944	0	0	0
10/09/2009	\$ / R 2009/12/14	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/12/14	5.50	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
10/09/2009	\$ / R 2009/12/14	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/12/14	5.15	Call	Currency Future	2,450.0000	2,557.0000	4.367	0	0	0
10/09/2009	\$ / R 2009/12/14	16.00	Put	Currency Future	8,401.0000	8,294.0000	(1.274)	0	0	0
10/09/2009	\$ / R 2009/12/14	7.10	Call	Currency Future	601.0000	685.0000	13.977	0	0	0
10/09/2009	\$ / R 2009/12/14	5.50	Call	Currency Future	2,101.0000	2,208.0000	5.093	0	0	0
10/09/2009	\$ / R 2009/12/14	15.60	Put	Currency Future	0.0000	7,894.0000	100.000	0	0	0
10/09/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	1,358.0000	1,261.0000	(7.143)	0	0	0
10/09/2009	\$ / R 2009/12/14	3.65	Call	Currency Future	3,950.0000	4,056.0000	2.684	0	0	0
10/09/2009	\$ / R 2009/12/14	5.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	\$ / R 2009/12/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/12/14	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	276.0000	328.0000	18.841	0	0	0
10/09/2009	\$ / R 2009/12/14	6.15	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
10/09/2009	\$ / R 2009/12/14	14.50	Put	Currency Future	6,901.0000	6,794.0000	(1.550)	0	0	0
10/09/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	58.0000	68.0000	17.241	0	0	15,512
10/09/2009	\$ / R 2009/12/14	16.20	Put	Currency Future	8,601.0000	8,494.0000	(1.244)	0	0	0
10/09/2009	\$ / R 2009/12/14	3.85	Call	Currency Future	3,750.0000	3,856.0000	2.827	0	0	0
10/09/2009	\$ / R 2009/12/14	6.15	Call	Currency Future	1,457.0000	1,562.0000	7.207	0	0	0
10/09/2009	\$ / R 2009/12/14	16.10	Put	Currency Future	8,501.0000	8,394.0000	(1.259)	0	0	0
10/09/2009	\$ / R 2009/12/14	4.50	Call	Currency Future	3,100.0000	3,207.0000	3.452	0	0	0
10/09/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	326.0000	271.0000	(16.871)	0	0	0
10/09/2009	\$ / R 2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/12/14	7.15	Call	Currency Future	565.0000	646.0000	14.336	0	0	0
10/09/2009	\$ / R 2009/12/14	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2009/12/14	3.60	Call	Currency Future	0.0000	4,106.0000	100.000	0	0	0
10/09/2009	\$ / R 2009/12/14	10.65	Put	Currency Future	3,058.0000	2,954.0000	(3.401)	0	0	0
10/09/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	15.0000	20.0000	33.333	0	0	0
10/09/2009	\$ / R 2009/12/14	14.10	Put	Currency Future	6,501.0000	6,394.0000	(1.646)	0	0	0
10/09/2009	\$ / R 2009/12/14	7.50	Put	Currency Future	246.0000	203.0000	(17.480)	0	0	0
10/09/2009	\$ / R 2009/12/14	10.65	Call	Currency Future	7.0000	10.0000	42.857	0	0	0
10/09/2009	\$ / R 2009/12/14	13.85	Put	Currency Future	6,251.0000	6,144.0000	(1.712)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	\$ / R	2009/12/14	7.10	Put	Currency Future	102.0000	78.0000	(23.529)	0	0	0
10/09/2009	\$ / R	2009/12/14	12.85	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
10/09/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	43.0000	50.0000	16.279	0	0	0
10/09/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
10/09/2009	\$ / R	2009/12/14	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	12.85	Put	Currency Future	5,251.0000	5,144.0000	(2.038)	0	0	0
10/09/2009	\$ / R	2009/12/14	13.75	Put	Currency Future	6,151.0000	6,044.0000	(1.740)	0	0	0
10/09/2009	\$ / R	2009/12/14	13.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	9.75	Put	Currency Future	2,175.0000	2,074.0000	(4.644)	0	0	0
10/09/2009	\$ / R	2009/12/14	3.80	Call	Currency Future	3,800.0000	3,906.0000	2.789	0	0	0
10/09/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	2,516.0000	2,413.0000	(4.094)	0	0	0
10/09/2009	\$ / R	2009/12/14	15.90	Put	Currency Future	8,301.0000	8,194.0000	(1.289)	0	0	0
10/09/2009	\$ / R	2009/12/14	9.75	Call	Currency Future	24.0000	30.0000	25.000	0	0	0
10/09/2009	\$ / R	2009/12/14	15.85	Put	Currency Future	8,251.0000	8,144.0000	(1.297)	0	0	0
10/09/2009	\$ / R	2009/12/14	9.65	Call	Currency Future	28.0000	33.0000	17.857	0	0	0
10/09/2009	\$ / R	2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	10.95	Call	Currency Future	5.0000	8.0000	60.000	0	0	0
10/09/2009	\$ / R	2009/12/14	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	9.65	Put	Currency Future	2,078.0000	1,977.0000	(4.860)	0	0	0
10/09/2009	\$ / R	2009/12/14	15.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	15.65	Put	Currency Future	8,051.0000	7,944.0000	(1.329)	0	0	0
10/09/2009	\$ / R	2009/12/14	11.15	Call	Currency Future	4.0000	6.0000	50.000	0	0	0
10/09/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	1.0000	2.0000	100.000	0	0	10,100
10/09/2009	\$ / R	2009/12/14	11.60	Call	Currency Future	2.0000	4.0000	100.000	0	0	0
10/09/2009	\$ / R	2009/12/14	11.30	Put	Currency Future	3,704.0000	3,599.0000	(2.835)	0	0	0
10/09/2009	\$ / R	2009/12/14	11.20	Call	Currency Future	4.0000	6.0000	50.000	0	0	0
10/09/2009	\$ / R	2009/12/14	11.20	Put	Currency Future	3,604.0000	3,499.0000	(2.913)	0	0	0
10/09/2009	\$ / R	2009/12/14	3.90	Call	Currency Future	3,700.0000	3,806.0000	2.865	0	0	0
10/09/2009	\$ / R	2009/12/14	11.30	Call	Currency Future	3.0000	5.0000	66.667	0	0	0
10/09/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	4,701.0000	4,595.0000	(2.255)	0	0	0
10/09/2009	\$ / R	2009/12/14	7.55	Call	Currency Future	320.0000	381.0000	19.063	0	0	0
10/09/2009	\$ / R	2009/12/14	11.10	Call	Currency Future	4.0000	6.0000	50.000	0	0	0
10/09/2009	\$ / R	2009/12/14	10.85	Call	Currency Future	6.0000	8.0000	33.333	0	0	0
10/09/2009	\$ / R	2009/12/14	16.50	Put	Currency Future	8,901.0000	8,794.0000	(1.202)	0	0	0
10/09/2009	\$ / R	2009/12/14	11.50	Call	Currency Future	2.0000	4.0000	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
10/09/2009	\$ / R	2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	11.10	Put	Currency Future	3,505.0000	3,400.0000	(2.996)	0	0	0
10/09/2009	\$ / R	2009/12/14	8.95	Put	Currency Future	1,405.0000	1,308.0000	(6.904)	0	0	0
10/09/2009	\$ / R	2009/12/14	11.60	Put	Currency Future	4,003.0000	3,898.0000	(2.623)	0	0	0
10/09/2009	\$ / R	2009/12/14	7.55	Put	Currency Future	270.0000	224.0000	(17.037)	0	0	0
10/09/2009	\$ / R	2009/12/14	11.15	Put	Currency Future	3,554.0000	3,450.0000	(2.926)	0	0	0
10/09/2009	\$ / R	2009/12/14	8.95	Call	Currency Future	55.0000	64.0000	16.364	0	0	0
10/09/2009	\$ / R	2009/12/14	10.95	Put	Currency Future	3,355.0000	3,251.0000	(3.100)	0	0	0
10/09/2009	\$ / R	2009/12/14	15.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	15.75	Put	Currency Future	8,151.0000	8,044.0000	(1.313)	0	0	0
10/09/2009	\$ / R	2009/12/14	15.80	Put	Currency Future	8,201.0000	8,094.0000	(1.305)	0	0	0
10/09/2009	\$ / R	2009/12/14	15.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	6.80	Put	Currency Future	44.0000	31.0000	(29.545)	0	0	0
10/09/2009	\$ / R	2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2009/12/14	5.80	Call	Currency Future	1,803.0000	1,909.0000	5.879	0	0	0
10/09/2009	\$ / R	2009/12/14	6.80	Call	Currency Future	843.0000	938.0000	11.269	0	0	0
10/09/2009	\$ / R	2009/12/14	5.80	Put	Currency Future	4.0000	2.0000	(50.000)	0	0	0
10/09/2009	\$ / R	2009/12/14	3.75	Call	Currency Future	3,850.0000	3,956.0000	2.753	0	0	0
10/09/2009	\$ / R	2010/03/15			Currency Future	7.7232	7.8335	1.428	7.8700	7.8500	5,135
10/09/2009	\$ / R	2010/03/15	8.45	Call	Currency Future	233.0000	259.0000	11.159	0	0	0
10/09/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	3,468.0000	3,362.0000	(3.057)	0	0	0
10/09/2009	\$ / R	2010/03/15	4.95	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
10/09/2009	\$ / R	2010/03/15	5.95	Call	Currency Future	1,789.0000	1,894.0000	5.869	0	0	0
10/09/2009	\$ / R	2010/03/15	7.05	Call	Currency Future	824.0000	903.0000	9.587	0	0	0
10/09/2009	\$ / R	2010/03/15	6.70	Put	Currency Future	70.0000	57.0000	(18.571)	0	0	0
10/09/2009	\$ / R	2010/03/15	7.75	Call	Currency Future	426.0000	479.0000	12.441	0	0	0
10/09/2009	\$ / R	2010/03/15	8.55	Call	Currency Future	215.0000	239.0000	11.163	0	0	0
10/09/2009	\$ / R	2010/03/15	8.75	Call	Currency Future	184.0000	204.0000	10.870	0	0	0
10/09/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	2,932.0000	2,828.0000	(3.547)	0	0	0
10/09/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	3,665.0000	3,558.0000	(2.920)	0	0	0
10/09/2009	\$ / R	2010/03/15	9.00	Call	Currency Future	153.0000	169.0000	10.458	0	0	0
10/09/2009	\$ / R	2010/03/15	7.75	Put	Currency Future	453.0000	395.0000	(12.804)	0	0	0
10/09/2009	\$ / R	2010/03/15	8.10	Call	Currency Future	313.0000	348.0000	11.182	0	0	0
10/09/2009	\$ / R	2010/03/15	8.55	Put	Currency Future	1,042.0000	955.0000	(8.349)	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
10/09/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	47.0000	52.0000	10.638	0	0	0
10/09/2009	\$ / R 2010/03/15	13.25	Put	Currency Future	5,541.0000	5,432.0000	(1.967)	0	0	0
10/09/2009	\$ / R 2010/03/15	3.65	Call	Currency Future	4,074.0000	4,184.0000	2.700	0	0	0
10/09/2009	\$ / R 2010/03/15	4.95	Call	Currency Future	2,776.0000	2,886.0000	3.963	0	0	0
10/09/2009	\$ / R 2010/03/15	6.70	Call	Currency Future	1,094.0000	1,190.0000	8.775	0	0	0
10/09/2009	\$ / R 2010/03/15	7.70	Put	Currency Future	0.0000	369.0000	100.000	0	0	0
10/09/2009	\$ / R 2010/03/15	8.10	Put	Currency Future	689.0000	615.0000	(10.740)	0	0	0
10/09/2009	\$ / R 2010/03/15	8.60	Put	Currency Future	1,083.0000	996.0000	(8.033)	0	0	0
10/09/2009	\$ / R 2010/03/15	9.55	Put	Currency Future	1,933.0000	1,834.0000	(5.122)	0	0	0
10/09/2009	\$ / R 2010/03/15	11.25	Put	Currency Future	3,567.0000	3,460.0000	(3.000)	0	0	0
10/09/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	3,224.0000	3,118.0000	(3.288)	0	0	0
10/09/2009	\$ / R 2010/03/15	9.00	Put	Currency Future	1,430.0000	1,336.0000	(6.573)	0	0	0
10/09/2009	\$ / R 2010/03/15	7.20	Put	Currency Future	199.0000	163.0000	(18.090)	0	0	0
10/09/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	56.0000	61.0000	8.929	0	0	0
10/09/2009	\$ / R 2010/03/15	10.70	Call	Currency Future	53.0000	58.0000	9.434	0	0	0
10/09/2009	\$ / R 2010/03/15	5.10	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
10/09/2009	\$ / R 2010/03/15	7.70	Call	Currency Future	0.0000	503.0000	100.000	0	0	0
10/09/2009	\$ / R 2010/03/15	8.75	Put	Currency Future	1,211.0000	1,121.0000	(7.432)	0	0	0
10/09/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	2,309.0000	2,208.0000	(4.374)	0	0	0
10/09/2009	\$ / R 2010/03/15	10.70	Put	Currency Future	3,029.0000	2,924.0000	(3.466)	0	0	0
10/09/2009	\$ / R 2010/03/15	6.10	Put	Currency Future	22.0000	15.0000	(31.818)	0	0	0
10/09/2009	\$ / R 2010/03/15	8.70	Call	Currency Future	191.0000	212.0000	10.995	0	0	0
10/09/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	121.0000	133.0000	9.917	0	0	0
10/09/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	30.0000	33.0000	10.000	0	0	0
10/09/2009	\$ / R 2010/03/15	13.25	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
10/09/2009	\$ / R 2010/03/15	7.10	Call	Currency Future	789.0000	867.0000	9.886	0	0	0
10/09/2009	\$ / R 2010/03/15	8.70	Put	Currency Future	1,168.0000	1,079.0000	(7.620)	0	0	0
10/09/2009	\$ / R 2010/03/15	8.40	Put	Currency Future	920.0000	836.0000	(9.130)	0	0	0
10/09/2009	\$ / R 2010/03/15	11.95	Put	Currency Future	4,255.0000	4,148.0000	(2.515)	0	0	0
10/09/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	2,981.0000	2,876.0000	(3.522)	0	0	0
10/09/2009	\$ / R 2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2010/03/15	6.10	Call	Currency Future	1,645.0000	1,749.0000	6.322	0	0	0
10/09/2009	\$ / R 2010/03/15	8.40	Call	Currency Future	243.0000	270.0000	11.111	0	0	0
10/09/2009	\$ / R 2010/03/15	8.90	Put	Currency Future	1,341.0000	1,249.0000	(6.861)	0	0	0
10/09/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,643.0000	2,540.0000	(3.897)	0	0	0
10/09/2009	\$ / R 2010/03/15	11.20	Put	Currency Future	3,517.0000	3,411.0000	(3.014)	0	0	0



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10/09/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	48.0000	53.0000	10.417	0	0	0
10/09/2009	\$ / R	2010/03/15	11.95	Call	Currency Future	28.0000	31.0000	10.714	0	0	0
10/09/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	54.0000	60.0000	11.111	0	0	0
10/09/2009	\$ / R	2010/03/15	5.15	Call	Currency Future	2,577.0000	2,686.0000	4.230	0	0	0
10/09/2009	\$ / R	2010/03/15	7.10	Put	Currency Future	166.0000	133.0000	(19.880)	0	0	0
10/09/2009	\$ / R	2010/03/15	8.45	Put	Currency Future	960.0000	876.0000	(8.750)	0	0	0
10/09/2009	\$ / R	2010/03/15	8.25	Call	Currency Future	275.0000	306.0000	11.273	0	0	0
10/09/2009	\$ / R	2010/03/15	8.60	Call	Currency Future	207.0000	229.0000	10.628	0	0	0
10/09/2009	\$ / R	2010/03/15	8.90	Call	Currency Future	165.0000	182.0000	10.303	0	0	0
10/09/2009	\$ / R	2010/03/15	9.55	Call	Currency Future	107.0000	117.0000	9.346	0	0	0
10/09/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	66.0000	73.0000	10.606	0	0	0
10/09/2009	\$ / R	2010/03/15	11.25	Call	Currency Future	40.0000	43.0000	7.500	0	0	0
10/09/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	3,371.0000	3,265.0000	(3.144)	0	0	0
10/09/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	1,748.0000	1,649.0000	(5.664)	0	0	0
10/09/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	4,157.0000	4,050.0000	(2.574)	0	0	0
10/09/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	3,714.0000	3,607.0000	(2.881)	0	0	0
10/09/2009	\$ / R	2010/03/15	12.65	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
10/09/2009	\$ / R	2010/03/15	7.20	Call	Currency Future	722.0000	796.0000	10.249	0	0	0
10/09/2009	\$ / R	2010/03/15	11.20	Call	Currency Future	41.0000	45.0000	9.756	0	0	0
10/09/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	3,175.0000	3,070.0000	(3.307)	0	0	0
10/09/2009	\$ / R	2010/03/15	13.60	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
10/09/2009	\$ / R	2010/03/15	12.50	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
10/09/2009	\$ / R	2010/03/15	12.65	Put	Currency Future	4,946.0000	4,838.0000	(2.184)	0	0	0
10/09/2009	\$ / R	2010/03/15	6.05	Put	Currency Future	20.0000	14.0000	(30.000)	0	0	0
10/09/2009	\$ / R	2010/03/15	4.75	Put	Currency Future	2.0000	2.0000	-	0	0	0
10/09/2009	\$ / R	2010/03/15	9.40	Call	Currency Future	117.0000	129.0000	10.256	0	0	0
10/09/2009	\$ / R	2010/03/15	10.95	Call	Currency Future	46.0000	51.0000	10.870	0	0	0
10/09/2009	\$ / R	2010/03/15	12.05	Call	Currency Future	26.0000	30.0000	15.385	0	0	0
10/09/2009	\$ / R	2010/03/15	13.60	Put	Currency Future	5,889.0000	5,780.0000	(1.851)	0	0	0
10/09/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	66.0000	73.0000	10.606	0	0	0
10/09/2009	\$ / R	2010/03/15	12.25	Put	Currency Future	4,550.0000	4,443.0000	(2.352)	0	0	0
10/09/2009	\$ / R	2010/03/15	15.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	\$ / R	2010/03/15	6.90	Put	Currency Future	111.0000	86.0000	(22.523)	0	0	0
10/09/2009	\$ / R	2010/03/15	5.75	Call	Currency Future	1,984.0000	2,091.0000	5.393	0	0	0
10/09/2009	\$ / R	2010/03/15	9.40	Put	Currency Future	1,794.0000	1,695.0000	(5.518)	0	0	0
10/09/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	82.0000	92.0000	12.195	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	38.0000	41.0000	7.895	0	0	0
10/09/2009	\$ / R	2010/03/15	13.90	Put	Currency Future	6,186.0000	6,078.0000	(1.746)	0	0	0
10/09/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	57.0000	63.0000	10.526	0	0	0
10/09/2009	\$ / R	2010/03/15	10.30	Put	Currency Future	2,643.0000	2,540.0000	(3.897)	0	0	0
10/09/2009	\$ / R	2010/03/15	12.70	Put	Currency Future	4,995.0000	4,887.0000	(2.162)	0	0	0
10/09/2009	\$ / R	2010/03/15	15.65	Put	Currency Future	7,928.0000	7,818.0000	(1.387)	0	0	0
10/09/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	2,027.0000	1,927.0000	(4.933)	0	0	0
10/09/2009	\$ / R	2010/03/15	8.25	Put	Currency Future	802.0000	723.0000	(9.850)	0	0	0
10/09/2009	\$ / R	2010/03/15	10.95	Put	Currency Future	3,273.0000	3,167.0000	(3.239)	0	0	0
10/09/2009	\$ / R	2010/03/15	9.50	Call	Currency Future	110.0000	121.0000	10.000	0	0	0
10/09/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	4,107.0000	4,000.0000	(2.605)	0	0	0
10/09/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	2,884.0000	2,780.0000	(3.606)	0	0	0
10/09/2009	\$ / R	2010/03/15	12.50	Put	Currency Future	4,797.0000	4,690.0000	(2.231)	0	0	0
10/09/2009	\$ / R	2010/03/15	10.20	Put	Currency Future	2,547.0000	2,445.0000	(4.005)	0	0	0
10/09/2009	\$ / R	2010/03/15	5.15	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
10/09/2009	\$ / R	2010/03/15	5.75	Put	Currency Future	10.0000	7.0000	(30.000)	0	0	0
10/09/2009	\$ / R	2010/03/15	7.70	Call	Currency Future	445.0000	503.0000	13.034	0	0	0
10/09/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	100.0000	110.0000	10.000	0	0	0
10/09/2009	\$ / R	2010/03/15	8.00	Call	Currency Future	341.0000	380.0000	11.437	0	0	0
10/09/2009	\$ / R	2010/03/15	12.90	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
10/09/2009	\$ / R	2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2010/03/15	6.75	Put	Currency Future	79.0000	63.0000	(20.253)	0	0	0
10/09/2009	\$ / R	2010/03/15	4.55	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
10/09/2009	\$ / R	2010/03/15	8.35	Put	Currency Future	880.0000	798.0000	(9.318)	0	0	0
10/09/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	44.0000	48.0000	9.091	0	0	0
10/09/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	37.0000	40.0000	8.108	0	0	0
10/09/2009	\$ / R	2010/03/15	4.55	Call	Currency Future	3,175.0000	3,285.0000	3.465	0	0	0
10/09/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	37.0000	40.0000	8.108	0	0	0
10/09/2009	\$ / R	2010/03/15	10.00	Put	Currency Future	2,357.0000	2,255.0000	(4.328)	0	0	0
10/09/2009	\$ / R	2010/03/15	6.75	Call	Currency Future	1,053.0000	1,146.0000	8.832	0	0	0
10/09/2009	\$ / R	2010/03/15	9.50	Put	Currency Future	1,887.0000	1,787.0000	(5.299)	0	0	0
10/09/2009	\$ / R	2010/03/15	13.65	Put	Currency Future	5,938.0000	5,830.0000	(1.819)	0	0	0
10/09/2009	\$ / R	2010/03/15	12.90	Put	Currency Future	5,193.0000	5,085.0000	(2.080)	0	0	0
10/09/2009	\$ / R	2010/03/15	11.00	Call	Currency Future	45.0000	49.0000	8.889	0	0	0
10/09/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	3,911.0000	3,803.0000	(2.761)	0	0	0
10/09/2009	\$ / R	2010/03/15	9.70	Call	Currency Future	97.0000	107.0000	10.309	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	\$ / R	2010/03/15	10.20	Put	Currency Future	2,547.0000	2,445.0000	(4.005)	0	0	0
10/09/2009	\$ / R	2010/03/15	12.25	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
10/09/2009	\$ / R	2010/03/15	12.10	Call	Currency Future	26.0000	29.0000	11.538	0	0	0
10/09/2009	\$ / R	2010/03/15	5.55	Call	Currency Future	2,181.0000	2,289.0000	4.952	0	0	0
10/09/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	75.0000	83.0000	10.667	0	0	0
10/09/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	42.0000	46.0000	9.524	0	0	0
10/09/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	3,665.0000	3,558.0000	(2.920)	0	0	0
10/09/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	34.0000	37.0000	8.824	0	0	0
10/09/2009	\$ / R	2010/03/15	9.70	Put	Currency Future	2,074.0000	1,973.0000	(4.870)	0	0	0
10/09/2009	\$ / R	2010/03/15	3.40	Call	Currency Future	4,323.0000	4,434.0000	2.568	0	0	0
10/09/2009	\$ / R	2010/03/15	12.10	Put	Currency Future	4,402.0000	4,295.0000	(2.431)	0	0	0
10/09/2009	\$ / R	2010/03/15	6.90	Call	Currency Future	934.0000	1,019.0000	9.101	0	0	0
10/09/2009	\$ / R	2010/03/15	7.05	Put	Currency Future	151.0000	120.0000	(20.530)	0	0	0
10/09/2009	\$ / R	2010/03/15	6.55	Call	Currency Future	1,227.0000	1,325.0000	7.987	0	0	0
10/09/2009	\$ / R	2010/03/15	8.65	Put	Currency Future	1,126.0000	1,037.0000	(7.904)	0	0	0
10/09/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	113.0000	125.0000	10.619	0	0	0
10/09/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	2,309.0000	2,208.0000	(4.374)	0	0	0
10/09/2009	\$ / R	2010/03/15	11.00	Put	Currency Future	3,322.0000	3,216.0000	(3.191)	0	0	0
10/09/2009	\$ / R	2010/03/15	13.70	Put	Currency Future	5,988.0000	5,879.0000	(1.820)	0	0	0
10/09/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	31.0000	34.0000	9.677	0	0	0
10/09/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	2,452.0000	2,350.0000	(4.160)	0	0	0
10/09/2009	\$ / R	2010/03/15	15.40	Put	Currency Future	7,678.0000	7,568.0000	(1.433)	0	0	0
10/09/2009	\$ / R	2010/03/15	6.50	Call	Currency Future	1,272.0000	1,371.0000	7.783	0	0	0
10/09/2009	\$ / R	2010/03/15	13.10	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
10/09/2009	\$ / R	2010/03/15	5.55	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
10/09/2009	\$ / R	2010/03/15	8.30	Put	Currency Future	841.0000	760.0000	(9.631)	0	0	0
10/09/2009	\$ / R	2010/03/15	8.65	Call	Currency Future	199.0000	221.0000	11.055	0	0	0
10/09/2009	\$ / R	2010/03/15	13.70	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
10/09/2009	\$ / R	2010/03/15	11.70	Put	Currency Future	4,009.0000	3,902.0000	(2.669)	0	0	0
10/09/2009	\$ / R	2010/03/15	13.15	Put	Currency Future	5,442.0000	5,333.0000	(2.003)	0	0	0
10/09/2009	\$ / R	2010/03/15	7.95	Call	Currency Future	356.0000	397.0000	11.517	0	0	0
10/09/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	75.0000	83.0000	10.667	0	0	0
10/09/2009	\$ / R	2010/03/15	6.40	Put	Currency Future	40.0000	31.0000	(22.500)	0	0	0
10/09/2009	\$ / R	2010/03/15	4.85	Call	Currency Future	2,876.0000	2,985.0000	3.790	0	0	0
10/09/2009	\$ / R	2010/03/15	13.05	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
10/09/2009	\$ / R	2010/03/15	8.00	Put	Currency Future	618.0000	546.0000	(11.650)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	82.0000	92.0000	12.195	0	0	0
10/09/2009	\$ / R 2010/03/15	13.55	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
10/09/2009	\$ / R 2010/03/15	11.70	Call	Currency Future	33.0000	35.0000	6.061	0	0	0
10/09/2009	\$ / R 2010/03/15	13.15	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
10/09/2009	\$ / R 2010/03/15	7.95	Put	Currency Future	583.0000	513.0000	(12.007)	0	0	0
10/09/2009	\$ / R 2010/03/15	4.90	Call	Currency Future	2,826.0000	2,936.0000	3.892	0	0	0
10/09/2009	\$ / R 2010/03/15	5.05	Call	Currency Future	2,677.0000	2,786.0000	4.072	0	0	0
10/09/2009	\$ / R 2010/03/15	6.55	Put	Currency Future	54.0000	42.0000	(22.222)	0	0	0
10/09/2009	\$ / R 2010/03/15	8.50	Put	Currency Future	1,001.0000	915.0000	(8.591)	0	0	0
10/09/2009	\$ / R 2010/03/15	8.35	Call	Currency Future	253.0000	281.0000	11.067	0	0	0
10/09/2009	\$ / R 2010/03/15	10.75	Put	Currency Future	3,078.0000	2,973.0000	(3.411)	0	0	0
10/09/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	50.0000	55.0000	10.000	0	0	0
10/09/2009	\$ / R 2010/03/15	13.55	Put	Currency Future	5,839.0000	5,730.0000	(1.867)	0	0	0
10/09/2009	\$ / R 2010/03/15	13.90	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
10/09/2009	\$ / R 2010/03/15	12.70	Call	Currency Future	18.0000	21.0000	16.667	0	0	0
10/09/2009	\$ / R 2010/03/15	4.90	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
10/09/2009	\$ / R 2010/03/15	7.40	Put	Currency Future	276.0000	233.0000	(15.580)	0	0	0
10/09/2009	\$ / R 2010/03/15	5.05	Put	Currency Future	3.0000	3.0000	-	0	0	0
10/09/2009	\$ / R 2010/03/15	4.70	Call	Currency Future	3,025.0000	3,135.0000	3.636	0	0	0
10/09/2009	\$ / R 2010/03/15	8.50	Call	Currency Future	224.0000	249.0000	11.161	0	0	15,890
10/09/2009	\$ / R 2010/03/15	6.35	Put	Currency Future	37.0000	27.0000	(27.027)	0	0	0
10/09/2009	\$ / R 2010/03/15	13.95	Put	Currency Future	6,235.0000	6,127.0000	(1.732)	0	0	0
10/09/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	22.0000	25.0000	13.636	0	0	0
10/09/2009	\$ / R 2010/03/15	6.65	Put	Currency Future	64.0000	51.0000	(20.313)	0	0	0
10/09/2009	\$ / R 2010/03/15	6.40	Call	Currency Future	1,364.0000	1,464.0000	7.331	0	0	0
10/09/2009	\$ / R 2010/03/15	6.05	Call	Currency Future	1,693.0000	1,797.0000	6.143	0	0	0
10/09/2009	\$ / R 2010/03/15	7.35	Call	Currency Future	629.0000	698.0000	10.970	0	0	0
10/09/2009	\$ / R 2010/03/15	5.70	Call	Currency Future	2,032.0000	2,140.0000	5.315	0	0	0
10/09/2009	\$ / R 2010/03/15	7.80	Put	Currency Future	484.0000	422.0000	(12.810)	0	0	0
10/09/2009	\$ / R 2010/03/15	7.90	Call	Currency Future	372.0000	415.0000	11.559	0	0	0
10/09/2009	\$ / R 2010/03/15	6.45	Put	Currency Future	44.0000	34.0000	(22.727)	0	0	0
10/09/2009	\$ / R 2010/03/15	11.50	Call	Currency Future	35.0000	39.0000	11.429	0	0	0
10/09/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	133.0000	147.0000	10.526	0	0	0
10/09/2009	\$ / R 2010/03/15	12.05	Put	Currency Future	4,353.0000	4,246.0000	(2.458)	0	0	0
10/09/2009	\$ / R 2010/03/15	15.40	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
10/09/2009	\$ / R 2010/03/15	5.70	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	\$ / R 2010/03/15	9.15	Put	Currency Future	1,565.0000	1,469.0000	(6.134)	0	0	0
10/09/2009	\$ / R 2010/03/15	6.45	Call	Currency Future	1,318.0000	1,417.0000	7.511	0	0	0
10/09/2009	\$ / R 2010/03/15	11.50	Put	Currency Future	3,812.0000	3,705.0000	(2.807)	0	0	0
10/09/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	3,127.0000	3,021.0000	(3.390)	0	0	0
10/09/2009	\$ / R 2010/03/15	14.15	Put	Currency Future	6,434.0000	6,325.0000	(1.694)	0	0	0
10/09/2009	\$ / R 2010/03/15	4.70	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
10/09/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	2,215.0000	2,115.0000	(4.515)	0	0	0
10/09/2009	\$ / R 2010/03/15	5.45	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
10/09/2009	\$ / R 2010/03/15	10.75	Call	Currency Future	51.0000	56.0000	9.804	0	0	0
10/09/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	4,649.0000	4,541.0000	(2.323)	0	0	0
10/09/2009	\$ / R 2010/03/15	4.75	Call	Currency Future	2,975.0000	3,085.0000	3.697	0	0	0
10/09/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	88.0000	98.0000	11.364	0	0	28,586
10/09/2009	\$ / R 2010/03/15	5.45	Call	Currency Future	2,280.0000	2,388.0000	4.737	0	0	0
10/09/2009	\$ / R 2010/03/15	8.05	Put	Currency Future	653.0000	580.0000	(11.179)	0	0	0
10/09/2009	\$ / R 2010/03/15	4.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	\$ / R 2010/03/15	8.30	Call	Currency Future	264.0000	293.0000	10.985	0	0	0
10/09/2009	\$ / R 2010/03/15	10.45	Put	Currency Future	2,787.0000	2,683.0000	(3.732)	0	0	0
10/09/2009	\$ / R 2010/03/15	11.44	Put	Currency Future	3,753.0000	3,646.0000	(2.851)	0	0	0
10/09/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,610.0000	1,514.0000	(5.963)	0	0	0
10/09/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	2,074.0000	1,973.0000	(4.870)	0	0	0
10/09/2009	\$ / R 2010/03/15	7.40	Call	Currency Future	600.0000	667.0000	11.167	0	0	0
10/09/2009	\$ / R 2010/03/15	7.45	Call	Currency Future	571.0000	637.0000	11.559	0	0	0
10/09/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	2,452.0000	2,350.0000	(4.160)	0	0	0
10/09/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	3,419.0000	3,313.0000	(3.100)	0	0	0
10/09/2009	\$ / R 2010/03/15	5.40	Call	Currency Future	2,329.0000	2,438.0000	4.680	0	0	0
10/09/2009	\$ / R 2010/03/15	7.80	Call	Currency Future	407.0000	456.0000	12.039	0	0	0
10/09/2009	\$ / R 2010/03/15	8.20	Put	Currency Future	764.0000	686.0000	(10.209)	0	0	0
10/09/2009	\$ / R 2010/03/15	4.60	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
10/09/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,840.0000	1,741.0000	(5.380)	0	0	0
10/09/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	43.0000	47.0000	9.302	0	0	0
10/09/2009	\$ / R 2010/03/15	13.65	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
10/09/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	91.0000	101.0000	10.989	0	0	0
10/09/2009	\$ / R 2010/03/15	13.10	Put	Currency Future	5,392.0000	5,283.0000	(2.022)	0	0	0
10/09/2009	\$ / R 2010/03/15	9.15	Call	Currency Future	138.0000	152.0000	10.145	0	0	18,339
10/09/2009	\$ / R 2010/03/15	4.45	Call	Currency Future	3,275.0000	3,384.0000	3.328	0	0	0
10/09/2009	\$ / R 2010/03/15	4.20	Call	Currency Future	3,524.0000	3,634.0000	3.121	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	1,385.0000	1,292.0000	(6.715)	0	0	0
10/09/2009	\$ / R 2010/03/15	11.44	Call	Currency Future	36.0000	40.0000	11.111	0	0	0
10/09/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	5,690.0000	5,581.0000	(1.916)	0	0	0
10/09/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	3,224.0000	3,118.0000	(3.288)	0	0	0
10/09/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	2,168.0000	2,067.0000	(4.659)	0	0	0
10/09/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	113.0000	125.0000	10.619	0	0	0
10/09/2009	\$ / R 2010/03/15	4.85	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
10/09/2009	\$ / R 2010/03/15	5.50	Call	Currency Future	2,230.0000	2,339.0000	4.888	0	0	0
10/09/2009	\$ / R 2010/03/15	7.55	Call	Currency Future	518.0000	580.0000	11.969	0	0	15,890
10/09/2009	\$ / R 2010/03/15	5.60	Call	Currency Future	2,131.0000	2,239.0000	5.068	0	0	0
10/09/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	159.0000	176.0000	10.692	0	0	0
10/09/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	38.0000	41.0000	7.895	0	0	0
10/09/2009	\$ / R 2010/03/15	13.40	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
10/09/2009	\$ / R 2010/03/15	13.80	Put	Currency Future	6,087.0000	5,979.0000	(1.774)	0	0	0
10/09/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	4,649.0000	4,541.0000	(2.323)	0	0	0
10/09/2009	\$ / R 2010/03/15	6.65	Call	Currency Future	1,138.0000	1,235.0000	8.524	0	0	0
10/09/2009	\$ / R 2010/03/15	5.40	Put	Currency Future	6.0000	4.0000	(33.333)	0	0	0
10/09/2009	\$ / R 2010/03/15	5.85	Call	Currency Future	1,886.0000	1,992.0000	5.620	0	0	0
10/09/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	3,371.0000	3,265.0000	(3.144)	0	0	0
10/09/2009	\$ / R 2010/03/15	7.45	Put	Currency Future	298.0000	253.0000	(15.101)	0	0	0
10/09/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	56.0000	61.0000	8.929	0	0	0
10/09/2009	\$ / R 2010/03/15	13.80	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
10/09/2009	\$ / R 2010/03/15	13.35	Put	Currency Future	5,640.0000	5,532.0000	(1.915)	0	0	0
10/09/2009	\$ / R 2010/03/15	12.40	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
10/09/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	22.0000	25.0000	13.636	0	0	0
10/09/2009	\$ / R 2010/03/15	16.10	Put	Currency Future	8,377.0000	8,267.0000	(1.313)	0	0	0
10/09/2009	\$ / R 2010/03/15	5.85	Put	Currency Future	13.0000	8.0000	(38.462)	0	0	0
10/09/2009	\$ / R 2010/03/15	7.55	Put	Currency Future	345.0000	297.0000	(13.913)	0	0	0
10/09/2009	\$ / R 2010/03/15	8.05	Call	Currency Future	326.0000	364.0000	11.656	0	0	0
10/09/2009	\$ / R 2010/03/15	10.45	Call	Currency Future	61.0000	67.0000	9.836	0	0	0
10/09/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	2,932.0000	2,828.0000	(3.547)	0	0	0
10/09/2009	\$ / R 2010/03/15	8.80	Call	Currency Future	177.0000	196.0000	10.734	0	0	0
10/09/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,840.0000	1,741.0000	(5.380)	0	0	0
10/09/2009	\$ / R 2010/03/15	7.50	Call	Currency Future	544.0000	608.0000	11.765	0	0	0
10/09/2009	\$ / R 2010/03/15	4.40	Call	Currency Future	3,324.0000	3,434.0000	3.309	0	0	0
10/09/2009	\$ / R 2010/03/15	6.85	Call	Currency Future	973.0000	1,059.0000	8.839	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	\$ / R	2010/03/15	13.05	Put	Currency Future	5,342.0000	5,234.0000	(2.022)	0	0	0
10/09/2009	\$ / R	2010/03/15	12.30	Put	Currency Future	4,600.0000	4,492.0000	(2.348)	0	0	0
10/09/2009	\$ / R	2010/03/15	6.35	Call	Currency Future	1,410.0000	1,511.0000	7.163	0	0	0
10/09/2009	\$ / R	2010/03/15	9.05	Call	Currency Future	148.0000	163.0000	10.135	0	0	0
10/09/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	3,419.0000	3,313.0000	(3.100)	0	0	0
10/09/2009	\$ / R	2010/03/15	9.70	Call	Currency Future	97.0000	107.0000	10.309	0	0	0
10/09/2009	\$ / R	2010/03/15	7.50	Put	Currency Future	321.0000	275.0000	(14.330)	0	0	0
10/09/2009	\$ / R	2010/03/15	4.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	\$ / R	2010/03/15	6.85	Put	Currency Future	100.0000	76.0000	(24.000)	0	0	0
10/09/2009	\$ / R	2010/03/15	12.30	Call	Currency Future	23.0000	26.0000	13.043	0	0	28,586
10/09/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	2,027.0000	1,927.0000	(4.933)	0	0	0
10/09/2009	\$ / R	2010/03/15	14.15	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
10/09/2009	\$ / R	2010/03/15	8.80	Put	Currency Future	1,254.0000	1,163.0000	(7.257)	0	0	0
10/09/2009	\$ / R	2010/03/15	12.40	Put	Currency Future	4,699.0000	4,591.0000	(2.298)	0	0	0
10/09/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	44.0000	48.0000	9.091	0	0	18,339
10/09/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	100.0000	110.0000	10.000	0	0	0
10/09/2009	\$ / R	2010/03/15	10.50	Put	Currency Future	2,836.0000	2,731.0000	(3.702)	0	0	0
10/09/2009	\$ / R	2010/03/15	14.00	Put	Currency Future	6,285.0000	6,177.0000	(1.718)	0	0	0
10/09/2009	\$ / R	2010/03/15	13.20	Put	Currency Future	5,491.0000	5,383.0000	(1.967)	0	0	0
10/09/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	70.0000	78.0000	11.429	0	0	0
10/09/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	1,748.0000	1,649.0000	(5.664)	0	0	0
10/09/2009	\$ / R	2010/03/15	5.30	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
10/09/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	77.0000	86.0000	11.688	0	0	0
10/09/2009	\$ / R	2010/03/15	11.90	Put	Currency Future	4,206.0000	4,099.0000	(2.544)	0	0	0
10/09/2009	\$ / R	2010/03/15	13.20	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
10/09/2009	\$ / R	2010/03/15	10.00	Call	Currency Future	80.0000	89.0000	11.250	0	0	0
10/09/2009	\$ / R	2010/03/15	7.90	Put	Currency Future	549.0000	481.0000	(12.386)	0	0	0
10/09/2009	\$ / R	2010/03/15	8.20	Call	Currency Future	287.0000	319.0000	11.150	0	0	0
10/09/2009	\$ / R	2010/03/15	9.05	Put	Currency Future	1,475.0000	1,380.0000	(6.441)	0	0	0
10/09/2009	\$ / R	2010/03/15	9.25	Call	Currency Future	129.0000	142.0000	10.078	0	0	0
10/09/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	91.0000	101.0000	10.989	0	0	0
10/09/2009	\$ / R	2010/03/15	12.95	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
10/09/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	121.0000	133.0000	9.917	0	0	0
10/09/2009	\$ / R	2010/03/15	5.10	Call	Currency Future	2,627.0000	2,736.0000	4.149	0	0	0
10/09/2009	\$ / R	2010/03/15	5.90	Put	Currency Future	14.0000	9.0000	(35.714)	0	0	0
10/09/2009	\$ / R	2010/03/15	14.40	Call	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
10/09/2009	\$ / R 2010/03/15	8.15	Put	Currency Future	726.0000	650.0000	(10.468)	0	0	0
10/09/2009	\$ / R 2010/03/15	4.60	Call	Currency Future	3,125.0000	3,235.0000	3.520	0	0	0
10/09/2009	\$ / R 2010/03/15	10.50	Call	Currency Future	59.0000	65.0000	10.169	0	0	0
10/09/2009	\$ / R 2010/03/15	9.25	Put	Currency Future	1,656.0000	1,559.0000	(5.857)	0	0	0
10/09/2009	\$ / R 2010/03/15	13.50	Put	Currency Future	5,789.0000	5,681.0000	(1.866)	0	0	0
10/09/2009	\$ / R 2010/03/15	12.85	Put	Currency Future	5,144.0000	5,036.0000	(2.100)	0	0	0
10/09/2009	\$ / R 2010/03/15	16.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	\$ / R 2010/03/15	16.20	Put	Currency Future	8,477.0000	8,367.0000	(1.298)	0	0	0
10/09/2009	\$ / R 2010/03/15	13.45	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
10/09/2009	\$ / R 2010/03/15	13.50	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
10/09/2009	\$ / R 2010/03/15	12.85	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
10/09/2009	\$ / R 2010/03/15	7.30	Put	Currency Future	236.0000	196.0000	(16.949)	0	0	0
10/09/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	2,168.0000	2,067.0000	(4.659)	0	0	0
10/09/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	143.0000	158.0000	10.490	0	0	0
10/09/2009	\$ / R 2010/03/15	8.15	Call	Currency Future	299.0000	333.0000	11.371	0	0	279
10/09/2009	\$ / R 2010/03/15	5.60	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
10/09/2009	\$ / R 2010/03/15	9.90	Put	Currency Future	2,262.0000	2,161.0000	(4.465)	0	0	0
10/09/2009	\$ / R 2010/03/15	11.75	Put	Currency Future	4,058.0000	3,951.0000	(2.637)	0	0	0
10/09/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	39.0000	42.0000	7.692	0	0	0
10/09/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	88.0000	98.0000	11.364	0	0	0
10/09/2009	\$ / R 2010/03/15	14.10	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
10/09/2009	\$ / R 2010/03/15	5.30	Call	Currency Future	2,428.0000	2,537.0000	4.489	0	0	0
10/09/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	1,519.0000	1,424.0000	(6.254)	0	0	0
10/09/2009	\$ / R 2010/03/15	16.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	\$ / R 2010/03/15	9.90	Call	Currency Future	85.0000	95.0000	11.765	0	0	0
10/09/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	57.0000	63.0000	10.526	0	0	0
10/09/2009	\$ / R 2010/03/15	13.45	Put	Currency Future	5,740.0000	5,631.0000	(1.899)	0	0	0
10/09/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	3,616.0000	3,509.0000	(2.959)	0	0	0
10/09/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	125.0000	137.0000	9.600	0	0	0
10/09/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	64.0000	71.0000	10.938	0	0	0
10/09/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	2,215.0000	2,115.0000	(4.515)	0	0	0
10/09/2009	\$ / R 2010/03/15	14.10	Put	Currency Future	6,384.0000	6,276.0000	(1.692)	0	0	0
10/09/2009	\$ / R 2010/03/15	5.90	Call	Currency Future	1,838.0000	1,943.0000	5.713	0	0	0
10/09/2009	\$ / R 2010/03/15	14.40	Put	Currency Future	6,682.0000	6,573.0000	(1.631)	0	0	0
10/09/2009	\$ / R 2010/03/15	6.60	Put	Currency Future	59.0000	46.0000	(22.034)	0	0	0
10/09/2009	\$ / R 2010/03/15	14.20	Put	Currency Future	6,483.0000	6,375.0000	(1.666)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	2,404.0000	2,302.0000	(4.243)	0	0	0
10/09/2009	\$ / R 2010/03/15	11.90	Call	Currency Future	29.0000	32.0000	10.345	0	0	0
10/09/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,701.0000	1,604.0000	(5.703)	0	0	0
10/09/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	2,691.0000	2,588.0000	(3.828)	0	0	0
10/09/2009	\$ / R 2010/03/15	14.30	Put	Currency Future	6,583.0000	6,474.0000	(1.656)	0	0	0
10/09/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	133.0000	147.0000	10.526	0	0	0
10/09/2009	\$ / R 2010/03/15	4.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	\$ / R 2010/03/15	6.60	Call	Currency Future	1,182.0000	1,280.0000	8.291	0	0	0
10/09/2009	\$ / R 2010/03/15	14.20	Call	Currency Future	6.0000	8.0000	33.333	0	0	0
10/09/2009	\$ / R 2010/03/15	8.85	Call	Currency Future	171.0000	189.0000	10.526	0	0	0
10/09/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	43.0000	47.0000	9.302	0	0	0
10/09/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	4,107.0000	4,000.0000	(2.605)	0	0	0
10/09/2009	\$ / R 2010/03/15	12.45	Put	Currency Future	4,748.0000	4,640.0000	(2.275)	0	0	0
10/09/2009	\$ / R 2010/03/15	7.60	Put	Currency Future	370.0000	320.0000	(13.514)	0	0	0
10/09/2009	\$ / R 2010/03/15	4.50	Call	Currency Future	3,225.0000	3,335.0000	3.411	0	0	0
10/09/2009	\$ / R 2010/03/15	7.85	Put	Currency Future	516.0000	450.0000	(12.791)	0	0	0
10/09/2009	\$ / R 2010/03/15	4.35	Call	Currency Future	3,374.0000	3,484.0000	3.260	0	0	0
10/09/2009	\$ / R 2010/03/15	8.85	Put	Currency Future	1,298.0000	1,206.0000	(7.088)	0	0	0
10/09/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,884.0000	2,780.0000	(3.606)	0	0	0
10/09/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	31.0000	34.0000	9.677	0	0	0
10/09/2009	\$ / R 2010/03/15	12.45	Call	Currency Future	21.0000	24.0000	14.286	0	0	0
10/09/2009	\$ / R 2010/03/15	7.60	Call	Currency Future	493.0000	553.0000	12.170	0	0	0
10/09/2009	\$ / R 2010/03/15	14.30	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
10/09/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	1,980.0000	1,880.0000	(5.051)	0	0	0
10/09/2009	\$ / R 2010/03/15	5.35	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
10/09/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	125.0000	137.0000	9.600	0	0	0
10/09/2009	\$ / R 2010/03/15	11.55	Put	Currency Future	3,861.0000	3,754.0000	(2.771)	0	0	0
10/09/2009	\$ / R 2010/03/15	14.00	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
10/09/2009	\$ / R 2010/03/15	12.95	Put	Currency Future	5,243.0000	5,135.0000	(2.060)	0	0	0
10/09/2009	\$ / R 2010/03/15	6.30	Call	Currency Future	1,456.0000	1,558.0000	7.005	0	0	0
10/09/2009	\$ / R 2010/03/15	12.00	Call	Currency Future	27.0000	30.0000	11.111	0	0	0
10/09/2009	\$ / R 2010/03/15	16.40	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
10/09/2009	\$ / R 2010/03/15	7.65	Put	Currency Future	395.0000	344.0000	(12.911)	0	0	0
10/09/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,701.0000	1,604.0000	(5.703)	0	0	0
10/09/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	103.0000	114.0000	10.680	0	0	0
10/09/2009	\$ / R 2010/03/15	13.95	Call	Currency Future	9.0000	11.0000	22.222	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	\$ / R 2010/03/15	13.00	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
10/09/2009	\$ / R 2010/03/15	6.30	Put	Currency Future	33.0000	24.0000	(27.273)	0	0	0
10/09/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	103.0000	114.0000	10.680	0	0	0
10/09/2009	\$ / R 2010/03/15	5.95	Put	Currency Future	16.0000	11.0000	(31.250)	0	0	0
10/09/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	1,980.0000	1,880.0000	(5.051)	0	0	0
10/09/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	3,616.0000	3,509.0000	(2.959)	0	0	0
10/09/2009	\$ / R 2010/03/15	13.00	Put	Currency Future	5,293.0000	5,184.0000	(2.059)	0	0	0
10/09/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	70.0000	78.0000	11.429	0	0	0
10/09/2009	\$ / R 2010/03/15	14.60	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
10/09/2009	\$ / R 2010/03/15	7.30	Call	Currency Future	659.0000	729.0000	10.622	0	0	0
10/09/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	30.0000	33.0000	10.000	0	0	0
10/09/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	1,385.0000	1,292.0000	(6.715)	0	0	0
10/09/2009	\$ / R 2010/03/15	10.40	Call	Currency Future	62.0000	69.0000	11.290	0	0	0
10/09/2009	\$ / R 2010/03/15	14.60	Put	Currency Future	6,881.0000	6,771.0000	(1.599)	0	0	0
10/09/2009	\$ / R 2010/03/15	4.30	Call	Currency Future	3,424.0000	3,534.0000	3.213	0	0	0
10/09/2009	\$ / R 2010/03/15	12.00	Put	Currency Future	4,304.0000	4,197.0000	(2.486)	0	0	0
10/09/2009	\$ / R 2010/03/15	6.95	Call	Currency Future	897.0000	980.0000	9.253	0	0	0
10/09/2009	\$ / R 2010/03/15	12.60	Put	Currency Future	4,896.0000	4,788.0000	(2.206)	0	0	0
10/09/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	3,175.0000	3,070.0000	(3.307)	0	0	0
10/09/2009	\$ / R 2010/03/15	10.40	Put	Currency Future	2,739.0000	2,635.0000	(3.797)	0	0	0
10/09/2009	\$ / R 2010/03/15	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2010/03/15	4.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	\$ / R 2010/03/15	7.35	Put	Currency Future	255.0000	214.0000	(16.078)	0	0	0
10/09/2009	\$ / R 2010/03/15	11.55	Call	Currency Future	35.0000	38.0000	8.571	0	0	0
10/09/2009	\$ / R 2010/03/15	9.75	Put	Currency Future	2,121.0000	2,020.0000	(4.762)	0	0	0
10/09/2009	\$ / R 2010/03/15	16.60	Put	Currency Future	8,877.0000	8,767.0000	(1.239)	0	0	0
10/09/2009	\$ / R 2010/03/15	6.95	Put	Currency Future	123.0000	96.0000	(21.951)	0	0	0
10/09/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	48.0000	53.0000	10.417	0	0	0
10/09/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	77.0000	86.0000	11.688	0	0	0
10/09/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	54.0000	60.0000	11.111	0	0	0
10/09/2009	\$ / R 2010/03/15	14.45	Put	Currency Future	6,732.0000	6,622.0000	(1.634)	0	0	0
10/09/2009	\$ / R 2010/03/15	5.35	Call	Currency Future	2,379.0000	2,488.0000	4.582	0	0	0
10/09/2009	\$ / R 2010/03/15	4.10	Call	Currency Future	3,624.0000	3,734.0000	3.035	0	0	0
10/09/2009	\$ / R 2010/03/15	9.75	Call	Currency Future	94.0000	104.0000	10.638	0	0	0
10/09/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	159.0000	176.0000	10.692	0	0	0
10/09/2009	\$ / R 2010/03/15	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	\$ / R 2010/03/15	16.40	Put	Currency Future	8,677.0000	8,567.0000	(1.268)	0	0	0
10/09/2009	\$ / R 2010/03/15	4.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	\$ / R 2010/03/15	12.60	Call	Currency Future	19.0000	22.0000	15.789	0	0	0
10/09/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	2,404.0000	2,302.0000	(4.243)	0	0	0
10/09/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	3,468.0000	3,362.0000	(3.057)	0	0	0
10/09/2009	\$ / R 2010/03/15	7.15	Call	Currency Future	755.0000	831.0000	10.066	0	0	0
10/09/2009	\$ / R 2010/03/15	16.45	Put	Currency Future	8,727.0000	8,617.0000	(1.260)	0	0	0
10/09/2009	\$ / R 2010/03/15	4.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	73.0000	81.0000	10.959	0	0	0
10/09/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	3,127.0000	3,021.0000	(3.390)	0	0	0
10/09/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	42.0000	46.0000	9.524	0	0	0
10/09/2009	\$ / R 2010/03/15	6.15	Put	Currency Future	24.0000	17.0000	(29.167)	0	0	0
10/09/2009	\$ / R 2010/03/15	14.45	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
10/09/2009	\$ / R 2010/03/15	4.65	Call	Currency Future	3,075.0000	3,185.0000	3.577	0	0	0
10/09/2009	\$ / R 2010/03/15	4.05	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
10/09/2009	\$ / R 2010/03/15	6.00	Put	Currency Future	18.0000	12.0000	(33.333)	0	0	0
10/09/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	73.0000	81.0000	10.959	0	0	0
10/09/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	4,157.0000	4,050.0000	(2.574)	0	0	0
10/09/2009	\$ / R 2010/03/15	13.35	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
10/09/2009	\$ / R 2010/03/15	16.30	Put	Currency Future	8,577.0000	8,467.0000	(1.282)	0	0	0
10/09/2009	\$ / R 2010/03/15	7.15	Put	Currency Future	182.0000	147.0000	(19.231)	0	0	0
10/09/2009	\$ / R 2010/03/15	5.65	Put	Currency Future	9.0000	6.0000	(33.333)	0	0	0
10/09/2009	\$ / R 2010/03/15	4.05	Call	Currency Future	3,674.0000	3,784.0000	2.994	0	0	0
10/09/2009	\$ / R 2010/03/15	6.00	Call	Currency Future	1,741.0000	1,846.0000	6.031	0	0	0
10/09/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	2,499.0000	2,397.0000	(4.082)	0	0	0
10/09/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	47.0000	52.0000	10.638	0	0	0
10/09/2009	\$ / R 2010/03/15	14.50	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
10/09/2009	\$ / R 2010/03/15	12.15	Put	Currency Future	4,452.0000	4,344.0000	(2.426)	0	0	0
10/09/2009	\$ / R 2010/03/15	5.65	Call	Currency Future	2,082.0000	2,190.0000	5.187	0	0	0
10/09/2009	\$ / R 2010/03/15	14.05	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
10/09/2009	\$ / R 2010/03/15	7.00	Put	Currency Future	137.0000	108.0000	(21.168)	0	0	0
10/09/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	2,499.0000	2,397.0000	(4.082)	0	0	0
10/09/2009	\$ / R 2010/03/15	11.65	Call	Currency Future	33.0000	36.0000	9.091	0	0	0
10/09/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	2,981.0000	2,876.0000	(3.522)	0	0	0
10/09/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,610.0000	1,514.0000	(5.963)	0	0	0
10/09/2009	\$ / R 2010/03/15	14.50	Put	Currency Future	6,781.0000	6,672.0000	(1.607)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	\$ / R 2010/03/15	12.15	Call	Currency Future	25.0000	28.0000	12.000	0	0	0
10/09/2009	\$ / R 2010/03/15	4.65	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
10/09/2009	\$ / R 2010/03/15	16.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	\$ / R 2010/03/15	16.00	Put	Currency Future	8,278.0000	8,167.0000	(1.341)	0	0	0
10/09/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	3,714.0000	3,607.0000	(2.881)	0	0	0
10/09/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	143.0000	158.0000	10.490	0	0	0
10/09/2009	\$ / R 2010/03/15	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2010/03/15	16.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	\$ / R 2010/03/15	7.85	Call	Currency Future	389.0000	433.0000	11.311	0	0	0
10/09/2009	\$ / R 2010/03/15	14.05	Put	Currency Future	6,335.0000	6,226.0000	(1.721)	0	0	0
10/09/2009	\$ / R 2010/03/15	16.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	1,519.0000	1,424.0000	(6.254)	0	0	0
10/09/2009	\$ / R 2010/03/15	16.50	Put	Currency Future	8,777.0000	8,667.0000	(1.253)	0	0	0
10/09/2009	\$ / R 2010/03/15	6.15	Call	Currency Future	1,598.0000	1,701.0000	6.446	0	0	0
10/09/2009	\$ / R 2010/03/15	14.65	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
10/09/2009	\$ / R 2010/03/15	5.50	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
10/09/2009	\$ / R 2010/03/15	16.05	Put	Currency Future	8,327.0000	8,217.0000	(1.321)	0	0	0
10/09/2009	\$ / R 2010/03/15	5.00	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
10/09/2009	\$ / R 2010/03/15	13.30	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
10/09/2009	\$ / R 2010/03/15	4.15	Call	Currency Future	3,574.0000	3,684.0000	3.078	0	0	0
10/09/2009	\$ / R 2010/03/15	5.00	Call	Currency Future	2,726.0000	2,836.0000	4.035	0	0	0
10/09/2009	\$ / R 2010/03/15	6.25	Put	Currency Future	30.0000	22.0000	(26.667)	0	0	0
10/09/2009	\$ / R 2010/03/15	13.30	Put	Currency Future	5,590.0000	5,482.0000	(1.932)	0	0	0
10/09/2009	\$ / R 2010/03/15	4.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	\$ / R 2010/03/15	16.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2010/03/15	4.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	\$ / R 2010/03/15	16.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	\$ / R 2010/03/15	16.55	Put	Currency Future	8,827.0000	8,717.0000	(1.246)	0	0	0
10/09/2009	\$ / R 2010/03/15	5.20	Call	Currency Future	2,528.0000	2,637.0000	4.312	0	0	0
10/09/2009	\$ / R 2010/03/15	4.00	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
10/09/2009	\$ / R 2010/03/15	14.55	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
10/09/2009	\$ / R 2010/03/15	14.55	Put	Currency Future	6,831.0000	6,722.0000	(1.596)	0	0	0
10/09/2009	\$ / R 2010/03/15	6.20	Put	Currency Future	27.0000	19.0000	(29.630)	0	0	0
10/09/2009	\$ / R 2010/03/15	16.15	Put	Currency Future	8,427.0000	8,317.0000	(1.305)	0	0	0
10/09/2009	\$ / R 2010/03/15	6.25	Call	Currency Future	1,503.0000	1,605.0000	6.786	0	0	0
10/09/2009	\$ / R 2010/03/15	5.20	Put	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
10/09/2009	\$ / R	2010/03/15	4.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	\$ / R	2010/03/15	16.35	Put	Currency Future	8,627.0000	8,517.0000	(1.275)	0	0	0
10/09/2009	\$ / R	2010/03/15	6.20	Call	Currency Future	1,550.0000	1,653.0000	6.645	0	0	0
10/09/2009	\$ / R	2010/03/15	4.00	Call	Currency Future	3,724.0000	3,834.0000	2.954	0	0	0
10/09/2009	\$ / R	2010/03/15	6.50	Put	Currency Future	49.0000	38.0000	(22.449)	0	0	0
10/09/2009	\$ / R	2010/03/15	4.25	Call	Currency Future	3,474.0000	3,584.0000	3.166	0	0	0
10/09/2009	\$ / R	2010/03/15	16.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	\$ / R	2010/03/15	7.65	Call	Currency Future	469.0000	527.0000	12.367	0	0	0
10/09/2009	\$ / R	2010/03/15	14.35	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
10/09/2009	\$ / R	2010/03/15	7.00	Call	Currency Future	860.0000	941.0000	9.419	0	0	0
10/09/2009	\$ / R	2010/03/15	14.35	Put	Currency Future	6,632.0000	6,523.0000	(1.644)	0	0	0
10/09/2009	\$ / R	2010/03/15	14.65	Put	Currency Future	6,931.0000	6,821.0000	(1.587)	0	0	0
10/09/2009	\$ / R	2010/03/15	11.65	Put	Currency Future	3,960.0000	3,853.0000	(2.702)	0	0	0
10/09/2009	\$ / R	2010/03/15	7.25	Call	Currency Future	690.0000	762.0000	10.435	0	0	0
10/09/2009	\$ / R	2010/03/15	16.65	Put	Currency Future	8,927.0000	8,817.0000	(1.232)	0	0	0
10/09/2009	\$ / R	2010/03/15	10.25	Call	Currency Future	68.0000	76.0000	11.765	0	0	0
10/09/2009	\$ / R	2010/03/15	11.75	Call	Currency Future	32.0000	35.0000	9.375	0	0	0
10/09/2009	\$ / R	2010/03/15	7.25	Put	Currency Future	217.0000	179.0000	(17.512)	0	0	0
10/09/2009	\$ / R	2010/03/15	12.20	Put	Currency Future	4,501.0000	4,394.0000	(2.377)	0	0	0
10/09/2009	\$ / R	2010/03/15	11.45	Put	Currency Future	3,763.0000	3,656.0000	(2.843)	0	0	0
10/09/2009	\$ / R	2010/03/15	14.25	Call	Currency Future	6.0000	8.0000	33.333	0	0	0
10/09/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	2,691.0000	2,588.0000	(3.828)	0	0	0
10/09/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	50.0000	55.0000	10.000	0	0	0
10/09/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	34.0000	37.0000	8.824	0	0	0
10/09/2009	\$ / R	2010/03/15	11.45	Call	Currency Future	36.0000	40.0000	11.111	0	0	0
10/09/2009	\$ / R	2010/03/15	12.20	Call	Currency Future	24.0000	27.0000	12.500	0	0	0
10/09/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	39.0000	42.0000	7.692	0	0	0
10/09/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	3,911.0000	3,803.0000	(2.761)	0	0	0
10/09/2009	\$ / R	2010/03/15	5.25	Call	Currency Future	2,478.0000	2,587.0000	4.399	0	0	0
10/09/2009	\$ / R	2010/03/15	16.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2010/03/15	12.55	Put	Currency Future	4,847.0000	4,739.0000	(2.228)	0	0	0
10/09/2009	\$ / R	2010/03/15	7.70	Put	Currency Future	422.0000	369.0000	(12.559)	0	0	0
10/09/2009	\$ / R	2010/03/15	4.80	Put	Currency Future	2.0000	2.0000	-	0	0	0
10/09/2009	\$ / R	2010/03/15	4.80	Call	Currency Future	2,926.0000	3,035.0000	3.725	0	0	0
10/09/2009	\$ / R	2010/03/15	5.25	Put	Currency Future	5.0000	3.0000	(40.000)	0	0	0
10/09/2009	\$ / R	2010/03/15	3.80	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
10/09/2009	\$ / R	2010/03/15	16.25	Put	Currency Future	8,527.0000	8,417.0000	(1.290)	0	0	0
10/09/2009	\$ / R	2010/03/15	5.80	Call	Currency Future	1,935.0000	2,041.0000	5.478	0	0	0
10/09/2009	\$ / R	2010/03/15	16.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	\$ / R	2010/03/15	5.80	Put	Currency Future	12.0000	8.0000	(33.333)	0	0	0
10/09/2009	\$ / R	2010/03/15	14.25	Put	Currency Future	6,533.0000	6,424.0000	(1.668)	0	0	0
10/09/2009	\$ / R	2010/03/15	6.80	Call	Currency Future	1,012.0000	1,102.0000	8.893	0	0	0
10/09/2009	\$ / R	2010/03/15	15.80	Put	Currency Future	8,078.0000	7,967.0000	(1.374)	0	0	0
10/09/2009	\$ / R	2010/03/15	15.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	\$ / R	2010/03/15	6.80	Put	Currency Future	89.0000	69.0000	(22.472)	0	0	0
10/09/2009	\$ / R	2010/03/15	3.80	Call	Currency Future	3,924.0000	4,034.0000	2.803	0	0	0
10/09/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	64.0000	71.0000	10.938	0	0	0
10/09/2009	\$ / R	2010/03/15	12.55	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
10/09/2009	\$ / R	2010/03/15	10.25	Put	Currency Future	2,595.0000	2,492.0000	(3.969)	0	0	0
10/09/2009	\$ / R	2010/03/15	13.85	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
10/09/2009	\$ / R	2010/03/15	13.85	Put	Currency Future	6,136.0000	6,028.0000	(1.760)	0	0	0
10/09/2009	\$ / R	2010/03/15	15.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	\$ / R	2010/03/15	15.85	Put	Currency Future	8,128.0000	8,017.0000	(1.366)	0	0	0
10/09/2009	\$ / R	2010/03/15	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2010/03/15	3.85	Call	Currency Future	3,874.0000	3,984.0000	2.839	0	0	0
10/09/2009	\$ / R	2010/03/15	15.70	Put	Currency Future	0.0000	7,868.0000	100.000	0	0	0
10/09/2009	\$ / R	2010/03/15	15.70	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
10/09/2009	\$ / R	2010/03/15	6.70	Put	Currency Future	0.0000	57.0000	100.000	0	0	0
10/09/2009	\$ / R	2010/03/15	6.70	Call	Currency Future	0.0000	1,190.0000	100.000	0	0	0
10/09/2009	\$ / R	2010/03/15	5.70	Put	Currency Future	0.0000	7.0000	100.000	0	0	0
10/09/2009	\$ / R	2010/03/15	4.70	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
10/09/2009	\$ / R	2010/03/15	4.70	Call	Currency Future	0.0000	3,135.0000	100.000	0	0	0
10/09/2009	\$ / R	2010/03/15	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R	2010/03/15	3.70	Call	Currency Future	0.0000	4,134.0000	100.000	0	0	0
10/09/2009	\$ / R	2010/03/15	5.70	Call	Currency Future	0.0000	2,140.0000	100.000	0	0	0
10/09/2009	\$ / R	2010/03/15	3.90	Call	Currency Future	3,824.0000	3,934.0000	2.877	0	0	0
10/09/2009	\$ / R	2010/03/15	3.90	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
10/09/2009	\$ / R	2010/03/15	15.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	\$ / R	2010/03/15	15.90	Put	Currency Future	8,178.0000	8,067.0000	(1.357)	0	0	0
10/09/2009	\$ / R	2010/06/14			Currency Future	7.8462	7.9605	1.457	0.0000	0.0000	560
10/09/2009	\$ / R	2010/06/14	13.40	Put	Currency Future	5,594.0000	5,483.0000	(1.984)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	\$ / R 2010/06/14	17.50	Call	Currency Future	8.0000	8.0000	-	0	0	0
10/09/2009	\$ / R 2010/06/14	8.65	Call	Currency Future	322.0000	352.0000	9.317	0	0	0
10/09/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	2,217.0000	2,118.0000	(4.465)	0	0	0
10/09/2009	\$ / R 2010/06/14	10.10	Call	Currency Future	148.0000	161.0000	8.784	0	0	0
10/09/2009	\$ / R 2010/06/14	7.75	Call	Currency Future	590.0000	649.0000	10.000	0	0	0
10/09/2009	\$ / R 2010/06/14	6.50	Put	Currency Future	73.0000	60.0000	(17.808)	0	0	0
10/09/2009	\$ / R 2010/06/14	11.00	Call	Currency Future	98.0000	106.0000	8.163	0	0	0
10/09/2009	\$ / R 2010/06/14	11.70	Call	Currency Future	75.0000	81.0000	8.000	0	0	0
10/09/2009	\$ / R 2010/06/14	9.65	Call	Currency Future	185.0000	201.0000	8.649	0	0	0
10/09/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,634.0000	2,532.0000	(3.872)	0	0	0
10/09/2009	\$ / R 2010/06/14	12.65	Put	Currency Future	4,856.0000	4,746.0000	(2.265)	0	0	0
10/09/2009	\$ / R 2010/06/14	6.90	Put	Currency Future	143.0000	118.0000	(17.483)	0	0	0
10/09/2009	\$ / R 2010/06/14	9.20	Call	Currency Future	233.0000	254.0000	9.013	0	0	21,795
10/09/2009	\$ / R 2010/06/14	9.65	Put	Currency Future	1,989.0000	1,890.0000	(4.977)	0	0	0
10/09/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	131.0000	142.0000	8.397	0	0	0
10/09/2009	\$ / R 2010/06/14	12.65	Call	Currency Future	52.0000	57.0000	9.615	0	0	0
10/09/2009	\$ / R 2010/06/14	8.45	Call	Currency Future	365.0000	400.0000	9.589	0	0	0
10/09/2009	\$ / R 2010/06/14	9.20	Put	Currency Future	1,587.0000	1,494.0000	(5.860)	0	0	0
10/09/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	2,355.0000	2,255.0000	(4.246)	0	0	0
10/09/2009	\$ / R 2010/06/14	11.65	Put	Currency Future	3,881.0000	3,772.0000	(2.809)	0	0	0
10/09/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,681.0000	2,578.0000	(3.842)	0	0	0
10/09/2009	\$ / R 2010/06/14	9.10	Put	Currency Future	1,500.0000	1,409.0000	(6.067)	0	0	0
10/09/2009	\$ / R 2010/06/14	8.75	Call	Currency Future	303.0000	331.0000	9.241	0	0	0
10/09/2009	\$ / R 2010/06/14	8.85	Put	Currency Future	1,289.0000	1,201.0000	(6.827)	0	0	0
10/09/2009	\$ / R 2010/06/14	11.90	Call	Currency Future	70.0000	76.0000	8.571	0	0	21,978
10/09/2009	\$ / R 2010/06/14	10.45	Call	Currency Future	125.0000	136.0000	8.800	0	0	0
10/09/2009	\$ / R 2010/06/14	11.65	Call	Currency Future	77.0000	83.0000	7.792	0	0	0
10/09/2009	\$ / R 2010/06/14	11.40	Call	Currency Future	84.0000	91.0000	8.333	0	0	0
10/09/2009	\$ / R 2010/06/14	7.85	Put	Currency Future	551.0000	492.0000	(10.708)	0	0	0
10/09/2009	\$ / R 2010/06/14	8.45	Put	Currency Future	969.0000	890.0000	(8.153)	0	0	0
10/09/2009	\$ / R 2010/06/14	8.75	Put	Currency Future	1,207.0000	1,121.0000	(7.125)	0	0	0
10/09/2009	\$ / R 2010/06/14	10.45	Put	Currency Future	2,728.0000	2,625.0000	(3.776)	0	0	0
10/09/2009	\$ / R 2010/06/14	6.15	Put	Currency Future	37.0000	30.0000	(18.919)	0	0	0
10/09/2009	\$ / R 2010/06/14	11.40	Put	Currency Future	3,638.0000	3,530.0000	(2.969)	0	0	0
10/09/2009	\$ / R 2010/06/14	7.85	Call	Currency Future	547.0000	602.0000	10.055	0	0	0
10/09/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,681.0000	2,578.0000	(3.842)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	\$ / R 2010/06/14	10.55	Call	Currency Future	119.0000	129.0000	8.403	0	0	0
10/09/2009	\$ / R 2010/06/14	13.65	Call	Currency Future	38.0000	40.0000	5.263	0	0	0
10/09/2009	\$ / R 2010/06/14	13.70	Put	Currency Future	5,891.0000	5,779.0000	(1.901)	0	0	0
10/09/2009	\$ / R 2010/06/14	6.90	Call	Currency Future	1,090.0000	1,179.0000	8.165	0	0	0
10/09/2009	\$ / R 2010/06/14	9.10	Call	Currency Future	247.0000	269.0000	8.907	0	0	0
10/09/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	128.0000	139.0000	8.594	0	0	0
10/09/2009	\$ / R 2010/06/14	10.65	Put	Currency Future	2,918.0000	2,813.0000	(3.598)	0	0	0
10/09/2009	\$ / R 2010/06/14	13.65	Put	Currency Future	5,841.0000	5,730.0000	(1.900)	0	0	0
10/09/2009	\$ / R 2010/06/14	5.90	Put	Currency Future	22.0000	18.0000	(18.182)	0	0	0
10/09/2009	\$ / R 2010/06/14	10.65	Call	Currency Future	114.0000	124.0000	8.772	0	0	0
10/09/2009	\$ / R 2010/06/14	13.60	Put	Currency Future	5,792.0000	5,680.0000	(1.934)	0	0	0
10/09/2009	\$ / R 2010/06/14	5.90	Call	Currency Future	1,968.0000	2,079.0000	5.640	0	0	0
10/09/2009	\$ / R 2010/06/14	10.55	Put	Currency Future	2,823.0000	2,719.0000	(3.684)	0	0	0
10/09/2009	\$ / R 2010/06/14	12.25	Put	Currency Future	4,465.0000	4,356.0000	(2.441)	0	0	0
10/09/2009	\$ / R 2010/06/14	13.60	Call	Currency Future	38.0000	41.0000	7.895	0	0	0
10/09/2009	\$ / R 2010/06/14	11.70	Put	Currency Future	3,929.0000	3,821.0000	(2.749)	0	0	0
10/09/2009	\$ / R 2010/06/14	4.90	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
10/09/2009	\$ / R 2010/06/14	8.60	Call	Currency Future	332.0000	364.0000	9.639	0	0	0
10/09/2009	\$ / R 2010/06/14	9.00	Call	Currency Future	261.0000	285.0000	9.195	0	0	0
10/09/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	151.0000	165.0000	9.272	0	0	0
10/09/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,808.0000	1,712.0000	(5.310)	0	0	0
10/09/2009	\$ / R 2010/06/14	13.35	Put	Currency Future	5,545.0000	5,434.0000	(2.002)	0	0	0
10/09/2009	\$ / R 2010/06/14	8.40	Put	Currency Future	931.0000	853.0000	(8.378)	0	0	0
10/09/2009	\$ / R 2010/06/14	8.60	Put	Currency Future	1,086.0000	1,003.0000	(7.643)	0	0	0
10/09/2009	\$ / R 2010/06/14	8.85	Call	Currency Future	285.0000	312.0000	9.474	0	0	0
10/09/2009	\$ / R 2010/06/14	12.75	Call	Currency Future	51.0000	55.0000	7.843	0	0	0
10/09/2009	\$ / R 2010/06/14	6.50	Call	Currency Future	1,419.0000	1,520.0000	7.118	0	0	0
10/09/2009	\$ / R 2010/06/14	11.85	Put	Currency Future	4,076.0000	3,967.0000	(2.674)	0	0	0
10/09/2009	\$ / R 2010/06/14	8.10	Put	Currency Future	715.0000	644.0000	(9.930)	0	0	0
10/09/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	51.0000	56.0000	9.804	0	0	0
10/09/2009	\$ / R 2010/06/14	8.40	Call	Currency Future	377.0000	413.0000	9.549	0	0	0
10/09/2009	\$ / R 2010/06/14	7.65	Call	Currency Future	637.0000	698.0000	9.576	0	0	0
10/09/2009	\$ / R 2010/06/14	11.00	Put	Currency Future	3,252.0000	3,146.0000	(3.260)	0	0	0
10/09/2009	\$ / R 2010/06/14	6.15	Call	Currency Future	1,734.0000	1,841.0000	6.171	0	0	0
10/09/2009	\$ / R 2010/06/14	13.70	Call	Currency Future	37.0000	40.0000	8.108	0	0	0
10/09/2009	\$ / R 2010/06/14	13.40	Call	Currency Future	41.0000	44.0000	7.317	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	\$ / R 2010/06/14	12.25	Call	Currency Future	61.0000	66.0000	8.197	0	0	0
10/09/2009	\$ / R 2010/06/14	10.60	Call	Currency Future	116.0000	127.0000	9.483	0	0	0
10/09/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	4,905.0000	4,795.0000	(2.243)	0	0	0
10/09/2009	\$ / R 2010/06/14	8.50	Put	Currency Future	1,008.0000	927.0000	(8.036)	0	0	0
10/09/2009	\$ / R 2010/06/14	8.70	Call	Currency Future	312.0000	341.0000	9.295	0	0	0
10/09/2009	\$ / R 2010/06/14	9.50	Call	Currency Future	199.0000	217.0000	9.045	0	0	0
10/09/2009	\$ / R 2010/06/14	7.65	Put	Currency Future	441.0000	388.0000	(12.018)	0	0	0
10/09/2009	\$ / R 2010/06/14	12.50	Call	Currency Future	55.0000	60.0000	9.091	0	0	0
10/09/2009	\$ / R 2010/06/14	11.35	Put	Currency Future	3,589.0000	3,482.0000	(2.981)	0	0	0
10/09/2009	\$ / R 2010/06/14	11.60	Call	Currency Future	78.0000	84.0000	7.692	0	0	0
10/09/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	2,965.0000	2,860.0000	(3.541)	0	0	0
10/09/2009	\$ / R 2010/06/14	8.30	Call	Currency Future	403.0000	441.0000	9.429	0	0	140
10/09/2009	\$ / R 2010/06/14	8.50	Call	Currency Future	354.0000	387.0000	9.322	0	0	0
10/09/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	164.0000	178.0000	8.537	0	0	0
10/09/2009	\$ / R 2010/06/14	9.35	Put	Currency Future	1,719.0000	1,624.0000	(5.526)	0	0	0
10/09/2009	\$ / R 2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	\$ / R 2010/06/14	12.50	Put	Currency Future	4,709.0000	4,599.0000	(2.336)	0	0	0
10/09/2009	\$ / R 2010/06/14	12.35	Call	Currency Future	59.0000	63.0000	6.780	0	0	0
10/09/2009	\$ / R 2010/06/14	11.60	Put	Currency Future	3,832.0000	3,724.0000	(2.818)	0	0	0
10/09/2009	\$ / R 2010/06/14	10.70	Call	Currency Future	111.0000	121.0000	9.009	0	0	0
10/09/2009	\$ / R 2010/06/14	4.90	Call	Currency Future	2,953.0000	3,066.0000	3.827	0	0	0
10/09/2009	\$ / R 2010/06/14	7.80	Put	Currency Future	522.0000	465.0000	(10.920)	0	0	0
10/09/2009	\$ / R 2010/06/14	10.00	Call	Currency Future	155.0000	170.0000	9.677	0	0	0
10/09/2009	\$ / R 2010/06/14	8.80	Put	Currency Future	1,248.0000	1,161.0000	(6.971)	0	0	0
10/09/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	204.0000	222.0000	8.824	0	0	0
10/09/2009	\$ / R 2010/06/14	5.00	Call	Currency Future	2,854.0000	2,967.0000	3.959	0	0	0
10/09/2009	\$ / R 2010/06/14	15.50	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
10/09/2009	\$ / R 2010/06/14	10.60	Put	Currency Future	2,870.0000	2,766.0000	(3.624)	0	0	0
10/09/2009	\$ / R 2010/06/14	10.00	Put	Currency Future	2,309.0000	2,209.0000	(4.331)	0	0	0
10/09/2009	\$ / R 2010/06/14	9.50	Put	Currency Future	1,853.0000	1,756.0000	(5.235)	0	0	0
10/09/2009	\$ / R 2010/06/14	9.35	Call	Currency Future	215.0000	234.0000	8.837	0	0	0
10/09/2009	\$ / R 2010/06/14	5.00	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
10/09/2009	\$ / R 2010/06/14	14.00	Put	Currency Future	6,187.0000	6,076.0000	(1.794)	0	0	0
10/09/2009	\$ / R 2010/06/14	13.35	Call	Currency Future	41.0000	44.0000	7.317	0	0	0
10/09/2009	\$ / R 2010/06/14	7.10	Put	Currency Future	204.0000	170.0000	(16.667)	0	0	0
10/09/2009	\$ / R 2010/06/14	11.50	Call	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
10/09/2009	\$ / R	2010/06/14	7.60	Call	Currency Future	661.0000	724.0000	9.531	0	0	0
10/09/2009	\$ / R	2010/06/14	8.30	Put	Currency Future	857.0000	781.0000	(8.868)	0	0	0
10/09/2009	\$ / R	2010/06/14	8.55	Call	Currency Future	343.0000	375.0000	9.329	0	0	0
10/09/2009	\$ / R	2010/06/14	11.25	Put	Currency Future	3,493.0000	3,385.0000	(3.092)	0	0	0
10/09/2009	\$ / R	2010/06/14	3.50	Call	Currency Future	4,347.0000	4,461.0000	2.622	0	0	0
10/09/2009	\$ / R	2010/06/14	14.00	Call	Currency Future	34.0000	36.0000	5.882	0	0	0
10/09/2009	\$ / R	2010/06/14	12.35	Put	Currency Future	4,562.0000	4,453.0000	(2.389)	0	0	0
10/09/2009	\$ / R	2010/06/14	5.15	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
10/09/2009	\$ / R	2010/06/14	7.80	Call	Currency Future	568.0000	625.0000	10.035	0	0	21,795
10/09/2009	\$ / R	2010/06/14	8.00	Put	Currency Future	647.0000	580.0000	(10.355)	0	0	0
10/09/2009	\$ / R	2010/06/14	8.55	Put	Currency Future	1,047.0000	965.0000	(7.832)	0	0	0
10/09/2009	\$ / R	2010/06/14	8.80	Call	Currency Future	294.0000	321.0000	9.184	0	0	0
10/09/2009	\$ / R	2010/06/14	14.25	Call	Currency Future	31.0000	33.0000	6.452	0	0	0
10/09/2009	\$ / R	2010/06/14	15.50	Put	Currency Future	7,674.0000	7,561.0000	(1.473)	0	0	0
10/09/2009	\$ / R	2010/06/14	8.00	Call	Currency Future	493.0000	540.0000	9.533	0	0	0
10/09/2009	\$ / R	2010/06/14	14.25	Put	Currency Future	6,434.0000	6,322.0000	(1.741)	0	0	0
10/09/2009	\$ / R	2010/06/14	7.15	Call	Currency Future	917.0000	996.0000	8.615	0	0	0
10/09/2009	\$ / R	2010/06/14	7.60	Put	Currency Future	415.0000	364.0000	(12.289)	0	0	0
10/09/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	151.0000	165.0000	9.272	0	0	0
10/09/2009	\$ / R	2010/06/14	15.75	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
10/09/2009	\$ / R	2010/06/14	4.55	Call	Currency Future	3,300.0000	3,414.0000	3.455	0	0	0
10/09/2009	\$ / R	2010/06/14	11.50	Put	Currency Future	3,735.0000	3,627.0000	(2.892)	0	0	0
10/09/2009	\$ / R	2010/06/14	7.15	Put	Currency Future	221.0000	185.0000	(16.290)	0	0	0
10/09/2009	\$ / R	2010/06/14	15.75	Put	Currency Future	7,923.0000	7,810.0000	(1.426)	0	0	0
10/09/2009	\$ / R	2010/06/14	4.55	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
10/09/2009	\$ / R	2010/06/14	7.95	Call	Currency Future	511.0000	559.0000	9.393	0	0	0
10/09/2009	\$ / R	2010/06/14	13.50	Put	Currency Future	5,693.0000	5,582.0000	(1.950)	0	0	0
10/09/2009	\$ / R	2010/06/14	9.00	Put	Currency Future	1,415.0000	1,325.0000	(6.360)	0	0	0
10/09/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	2,355.0000	2,255.0000	(4.246)	0	0	0
10/09/2009	\$ / R	2010/06/14	11.25	Call	Currency Future	89.0000	96.0000	7.865	0	0	0
10/09/2009	\$ / R	2010/06/14	13.20	Put	Currency Future	5,397.0000	5,286.0000	(2.057)	0	0	0
10/09/2009	\$ / R	2010/06/14	7.95	Put	Currency Future	614.0000	549.0000	(10.586)	0	0	0
10/09/2009	\$ / R	2010/06/14	13.50	Call	Currency Future	39.0000	42.0000	7.692	0	0	0
10/09/2009	\$ / R	2010/06/14	8.70	Put	Currency Future	1,166.0000	1,081.0000	(7.290)	0	0	0
10/09/2009	\$ / R	2010/06/14	9.60	Call	Currency Future	189.0000	206.0000	8.995	0	0	0
10/09/2009	\$ / R	2010/06/14	5.55	Put	Currency Future	14.0000	12.0000	(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
10/09/2009	\$ / R 2010/06/14	6.95	Put	Currency Future	157.0000	128.0000	(18.471)	0	0	0
10/09/2009	\$ / R 2010/06/14	9.15	Call	Currency Future	240.0000	262.0000	9.167	0	0	21,978
10/09/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	172.0000	187.0000	8.721	0	0	0
10/09/2009	\$ / R 2010/06/14	12.75	Put	Currency Future	4,954.0000	4,844.0000	(2.220)	0	0	0
10/09/2009	\$ / R 2010/06/14	6.75	Put	Currency Future	111.0000	93.0000	(16.216)	0	0	0
10/09/2009	\$ / R 2010/06/14	6.55	Put	Currency Future	79.0000	65.0000	(17.722)	0	0	0
10/09/2009	\$ / R 2010/06/14	11.45	Call	Currency Future	82.0000	89.0000	8.537	0	0	0
10/09/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	2,126.0000	2,026.0000	(4.704)	0	0	0
10/09/2009	\$ / R 2010/06/14	5.25	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
10/09/2009	\$ / R 2010/06/14	7.55	Call	Currency Future	686.0000	751.0000	9.475	0	0	0
10/09/2009	\$ / R 2010/06/14	13.45	Call	Currency Future	40.0000	43.0000	7.500	0	0	0
10/09/2009	\$ / R 2010/06/14	8.15	Put	Currency Future	749.0000	677.0000	(9.613)	0	0	0
10/09/2009	\$ / R 2010/06/14	8.20	Put	Currency Future	784.0000	711.0000	(9.311)	0	0	0
10/09/2009	\$ / R 2010/06/14	9.60	Put	Currency Future	1,943.0000	1,845.0000	(5.044)	0	0	0
10/09/2009	\$ / R 2010/06/14	10.15	Put	Currency Future	2,448.0000	2,347.0000	(4.126)	0	0	0
10/09/2009	\$ / R 2010/06/14	6.55	Call	Currency Future	1,376.0000	1,476.0000	7.267	0	0	0
10/09/2009	\$ / R 2010/06/14	13.45	Put	Currency Future	5,644.0000	5,532.0000	(1.984)	0	0	0
10/09/2009	\$ / R 2010/06/14	8.15	Call	Currency Future	445.0000	488.0000	9.663	0	0	0
10/09/2009	\$ / R 2010/06/14	7.55	Put	Currency Future	390.0000	340.0000	(12.821)	0	0	0
10/09/2009	\$ / R 2010/06/14	13.20	Call	Currency Future	43.0000	47.0000	9.302	0	0	0
10/09/2009	\$ / R 2010/06/14	11.45	Put	Currency Future	3,686.0000	3,578.0000	(2.930)	0	0	0
10/09/2009	\$ / R 2010/06/14	12.15	Put	Currency Future	4,367.0000	4,258.0000	(2.496)	0	0	0
10/09/2009	\$ / R 2010/06/14	9.15	Put	Currency Future	1,544.0000	1,451.0000	(6.023)	0	0	0
10/09/2009	\$ / R 2010/06/14	9.75	Put	Currency Future	2,080.0000	1,981.0000	(4.760)	0	0	0
10/09/2009	\$ / R 2010/06/14	3.75	Call	Currency Future	4,097.0000	4,211.0000	2.783	0	0	0
10/09/2009	\$ / R 2010/06/14	11.20	Put	Currency Future	3,444.0000	3,337.0000	(3.107)	0	0	0
10/09/2009	\$ / R 2010/06/14	6.95	Call	Currency Future	1,053.0000	1,139.0000	8.167	0	0	0
10/09/2009	\$ / R 2010/06/14	12.15	Call	Currency Future	63.0000	69.0000	9.524	0	0	29,759
10/09/2009	\$ / R 2010/06/14	8.35	Put	Currency Future	894.0000	817.0000	(8.613)	0	0	0
10/09/2009	\$ / R 2010/06/14	9.75	Call	Currency Future	176.0000	191.0000	8.523	0	0	0
10/09/2009	\$ / R 2010/06/14	9.30	Call	Currency Future	221.0000	241.0000	9.050	0	0	0
10/09/2009	\$ / R 2010/06/14	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	\$ / R 2010/06/14	11.20	Call	Currency Future	90.0000	98.0000	8.889	0	0	0
10/09/2009	\$ / R 2010/06/14	5.95	Put	Currency Future	25.0000	19.0000	(24.000)	0	0	0
10/09/2009	\$ / R 2010/06/14	14.60	Put	Currency Future	6,781.0000	6,669.0000	(1.652)	0	0	0
10/09/2009	\$ / R 2010/06/14	8.65	Put	Currency Future	1,126.0000	1,042.0000	(7.460)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	\$ / R 2010/06/14	10.20	Call	Currency Future	140.0000	153.0000	9.286	0	0	0
10/09/2009	\$ / R 2010/06/14	5.25	Call	Currency Future	2,606.0000	2,719.0000	4.336	0	0	0
10/09/2009	\$ / R 2010/06/14	5.95	Call	Currency Future	1,921.0000	2,030.0000	5.674	0	0	0
10/09/2009	\$ / R 2010/06/14	5.15	Call	Currency Future	2,705.0000	2,818.0000	4.177	0	0	0
10/09/2009	\$ / R 2010/06/14	14.55	Call	Currency Future	28.0000	30.0000	7.143	0	0	0
10/09/2009	\$ / R 2010/06/14	8.20	Call	Currency Future	431.0000	472.0000	9.513	0	0	0
10/09/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	194.0000	211.0000	8.763	0	0	0
10/09/2009	\$ / R 2010/06/14	6.75	Call	Currency Future	1,207.0000	1,303.0000	7.954	0	0	0
10/09/2009	\$ / R 2010/06/14	5.20	Call	Currency Future	2,656.0000	2,769.0000	4.255	0	0	0
10/09/2009	\$ / R 2010/06/14	14.55	Put	Currency Future	6,731.0000	6,619.0000	(1.664)	0	0	0
10/09/2009	\$ / R 2010/06/14	8.25	Put	Currency Future	820.0000	746.0000	(9.024)	0	0	0
10/09/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,898.0000	1,801.0000	(5.111)	0	0	0
10/09/2009	\$ / R 2010/06/14	10.20	Put	Currency Future	2,494.0000	2,393.0000	(4.050)	0	0	0
10/09/2009	\$ / R 2010/06/14	9.30	Put	Currency Future	1,675.0000	1,580.0000	(5.672)	0	0	0
10/09/2009	\$ / R 2010/06/14	5.20	Put	Currency Future	10.0000	8.0000	(20.000)	0	0	0
10/09/2009	\$ / R 2010/06/14	14.60	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
10/09/2009	\$ / R 2010/06/14	8.35	Call	Currency Future	390.0000	427.0000	9.487	0	0	0
10/09/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	210.0000	228.0000	8.571	0	0	26,596
10/09/2009	\$ / R 2010/06/14	6.20	Call	Currency Future	1,688.0000	1,794.0000	6.280	0	0	0
10/09/2009	\$ / R 2010/06/14	6.20	Put	Currency Future	41.0000	33.0000	(19.512)	0	0	0
10/09/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,763.0000	1,668.0000	(5.389)	0	0	0
10/09/2009	\$ / R 2010/06/14	16.25	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
10/09/2009	\$ / R 2010/06/14	11.85	Call	Currency Future	72.0000	77.0000	6.944	0	0	0
10/09/2009	\$ / R 2010/06/14	7.10	Call	Currency Future	950.0000	1,030.0000	8.421	0	0	0
10/09/2009	\$ / R 2010/06/14	4.35	Call	Currency Future	3,499.0000	3,613.0000	3.258	0	0	0
10/09/2009	\$ / R 2010/06/14	10.15	Call	Currency Future	144.0000	157.0000	9.028	0	0	0
10/09/2009	\$ / R 2010/06/14	7.20	Put	Currency Future	239.0000	202.0000	(15.481)	0	0	0
10/09/2009	\$ / R 2010/06/14	8.10	Call	Currency Future	461.0000	505.0000	9.544	0	0	0
10/09/2009	\$ / R 2010/06/14	4.65	Call	Currency Future	3,201.0000	3,314.0000	3.530	0	0	0
10/09/2009	\$ / R 2010/06/14	8.05	Put	Currency Future	680.0000	612.0000	(10.000)	0	0	0
10/09/2009	\$ / R 2010/06/14	4.35	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
10/09/2009	\$ / R 2010/06/14	8.90	Put	Currency Future	1,331.0000	1,242.0000	(6.687)	0	0	0
10/09/2009	\$ / R 2010/06/14	12.55	Put	Currency Future	4,758.0000	4,648.0000	(2.312)	0	0	0
10/09/2009	\$ / R 2010/06/14	11.05	Call	Currency Future	96.0000	104.0000	8.333	0	0	0
10/09/2009	\$ / R 2010/06/14	7.20	Call	Currency Future	885.0000	962.0000	8.701	0	0	0
10/09/2009	\$ / R 2010/06/14	4.95	Put	Currency Future	7.0000	6.0000	(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
10/09/2009	\$ / R 2010/06/14	6.10	Call	Currency Future	1,780.0000	1,888.0000	6.067	0	0	0
10/09/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	128.0000	139.0000	8.594	0	0	0
10/09/2009	\$ / R 2010/06/14	5.65	Call	Currency Future	2,212.0000	2,324.0000	5.063	0	0	0
10/09/2009	\$ / R 2010/06/14	8.05	Call	Currency Future	477.0000	522.0000	9.434	0	0	0
10/09/2009	\$ / R 2010/06/14	5.35	Call	Currency Future	2,507.0000	2,620.0000	4.507	0	0	0
10/09/2009	\$ / R 2010/06/14	8.90	Call	Currency Future	277.0000	302.0000	9.025	0	0	0
10/09/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	2,172.0000	2,072.0000	(4.604)	0	0	0
10/09/2009	\$ / R 2010/06/14	11.05	Put	Currency Future	3,300.0000	3,194.0000	(3.212)	0	0	0
10/09/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,898.0000	1,801.0000	(5.111)	0	0	0
10/09/2009	\$ / R 2010/06/14	4.95	Call	Currency Future	2,903.0000	3,016.0000	3.893	0	0	0
10/09/2009	\$ / R 2010/06/14	5.35	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
10/09/2009	\$ / R 2010/06/14	11.90	Put	Currency Future	4,124.0000	4,015.0000	(2.643)	0	0	0
10/09/2009	\$ / R 2010/06/14	9.70	Call	Currency Future	180.0000	196.0000	8.889	0	0	0
10/09/2009	\$ / R 2010/06/14	12.05	Call	Currency Future	66.0000	72.0000	9.091	0	0	0
10/09/2009	\$ / R 2010/06/14	6.35	Call	Currency Future	1,551.0000	1,656.0000	6.770	0	0	0
10/09/2009	\$ / R 2010/06/14	8.95	Put	Currency Future	1,373.0000	1,283.0000	(6.555)	0	0	0
10/09/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	2,126.0000	2,026.0000	(4.704)	0	0	0
10/09/2009	\$ / R 2010/06/14	4.50	Call	Currency Future	3,350.0000	3,463.0000	3.373	0	0	0
10/09/2009	\$ / R 2010/06/14	9.25	Put	Currency Future	1,631.0000	1,537.0000	(5.763)	0	0	0
10/09/2009	\$ / R 2010/06/14	11.35	Call	Currency Future	85.0000	92.0000	8.235	0	0	0
10/09/2009	\$ / R 2010/06/14	9.05	Put	Currency Future	1,457.0000	1,367.0000	(6.177)	0	0	0
10/09/2009	\$ / R 2010/06/14	12.20	Call	Currency Future	62.0000	67.0000	8.065	0	0	0
10/09/2009	\$ / R 2010/06/14	4.50	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
10/09/2009	\$ / R 2010/06/14	11.55	Put	Currency Future	3,783.0000	3,675.0000	(2.855)	0	0	0
10/09/2009	\$ / R 2010/06/14	14.35	Call	Currency Future	30.0000	32.0000	6.667	0	0	0
10/09/2009	\$ / R 2010/06/14	9.05	Call	Currency Future	254.0000	277.0000	9.055	0	0	0
10/09/2009	\$ / R 2010/06/14	9.70	Put	Currency Future	2,034.0000	1,935.0000	(4.867)	0	0	0
10/09/2009	\$ / R 2010/06/14	12.20	Put	Currency Future	4,416.0000	4,307.0000	(2.468)	0	0	0
10/09/2009	\$ / R 2010/06/14	12.00	Put	Currency Future	4,221.0000	4,113.0000	(2.559)	0	0	0
10/09/2009	\$ / R 2010/06/14	6.35	Put	Currency Future	55.0000	45.0000	(18.182)	0	0	0
10/09/2009	\$ / R 2010/06/14	7.70	Put	Currency Future	467.0000	412.0000	(11.777)	0	0	0
10/09/2009	\$ / R 2010/06/14	5.50	Call	Currency Future	2,360.0000	2,472.0000	4.746	0	0	0
10/09/2009	\$ / R 2010/06/14	13.00	Call	Currency Future	46.0000	50.0000	8.696	0	0	0
10/09/2009	\$ / R 2010/06/14	7.70	Call	Currency Future	613.0000	673.0000	9.788	0	0	0
10/09/2009	\$ / R 2010/06/14	7.50	Call	Currency Future	712.0000	778.0000	9.270	0	0	0
10/09/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	168.0000	182.0000	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
10/09/2009	\$ / R 2010/06/14	7.50	Put	Currency Future	366.0000	318.0000	(13.115)	0	0	0
10/09/2009	\$ / R 2010/06/14	12.00	Call	Currency Future	67.0000	73.0000	8.955	0	0	0
10/09/2009	\$ / R 2010/06/14	6.10	Put	Currency Future	34.0000	27.0000	(20.588)	0	0	0
10/09/2009	\$ / R 2010/06/14	8.25	Call	Currency Future	417.0000	456.0000	9.353	0	0	0
10/09/2009	\$ / R 2010/06/14	6.25	Put	Currency Future	46.0000	37.0000	(19.565)	0	0	0
10/09/2009	\$ / R 2010/06/14	5.50	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
10/09/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	194.0000	211.0000	8.763	0	0	0
10/09/2009	\$ / R 2010/06/14	7.00	Put	Currency Future	172.0000	141.0000	(18.023)	0	0	0
10/09/2009	\$ / R 2010/06/14	7.25	Call	Currency Future	854.0000	929.0000	8.782	0	0	0
10/09/2009	\$ / R 2010/06/14	16.25	Put	Currency Future	8,419.0000	8,306.0000	(1.342)	0	0	0
10/09/2009	\$ / R 2010/06/14	7.00	Call	Currency Future	1,018.0000	1,102.0000	8.251	0	0	0
10/09/2009	\$ / R 2010/06/14	7.25	Put	Currency Future	258.0000	219.0000	(15.116)	0	0	0
10/09/2009	\$ / R 2010/06/14	12.55	Call	Currency Future	54.0000	59.0000	9.259	0	0	0
10/09/2009	\$ / R 2010/06/14	6.00	Put	Currency Future	27.0000	22.0000	(18.519)	0	0	0
10/09/2009	\$ / R 2010/06/14	5.10	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
10/09/2009	\$ / R 2010/06/14	11.55	Call	Currency Future	79.0000	86.0000	8.861	0	0	0
10/09/2009	\$ / R 2010/06/14	6.70	Put	Currency Future	102.0000	85.0000	(16.667)	0	0	0
10/09/2009	\$ / R 2010/06/14	6.25	Call	Currency Future	1,642.0000	1,747.0000	6.395	0	0	0
10/09/2009	\$ / R 2010/06/14	16.70	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
10/09/2009	\$ / R 2010/06/14	5.10	Call	Currency Future	2,755.0000	2,868.0000	4.102	0	0	0
10/09/2009	\$ / R 2010/06/14	16.55	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
10/09/2009	\$ / R 2010/06/14	6.70	Call	Currency Future	1,249.0000	1,346.0000	7.766	0	0	0
10/09/2009	\$ / R 2010/06/14	4.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
10/09/2009	\$ / R 2010/06/14	14.35	Put	Currency Future	6,533.0000	6,421.0000	(1.714)	0	0	0
10/09/2009	\$ / R 2010/06/14	12.05	Put	Currency Future	4,270.0000	4,161.0000	(2.553)	0	0	0
10/09/2009	\$ / R 2010/06/14	14.50	Put	Currency Future	6,682.0000	6,570.0000	(1.676)	0	0	0
10/09/2009	\$ / R 2010/06/14	6.65	Put	Currency Future	94.0000	78.0000	(17.021)	0	0	0
10/09/2009	\$ / R 2010/06/14	5.70	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
10/09/2009	\$ / R 2010/06/14	4.25	Call	Currency Future	3,599.0000	3,712.0000	3.140	0	0	0
10/09/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	172.0000	187.0000	8.721	0	0	0
10/09/2009	\$ / R 2010/06/14	13.05	Call	Currency Future	46.0000	49.0000	6.522	0	0	0
10/09/2009	\$ / R 2010/06/14	14.50	Call	Currency Future	28.0000	30.0000	7.143	0	0	0
10/09/2009	\$ / R 2010/06/14	6.65	Call	Currency Future	1,290.0000	1,389.0000	7.674	0	0	0
10/09/2009	\$ / R 2010/06/14	14.70	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
10/09/2009	\$ / R 2010/06/14	4.70	Call	Currency Future	3,151.0000	3,265.0000	3.618	0	0	0
10/09/2009	\$ / R 2010/06/14	10.25	Put	Currency Future	2,541.0000	2,439.0000	(4.014)	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
10/09/2009	\$ / R	2010/06/14	13.05	Put	Currency Future	5,249.0000	5,139.0000	(2.096)	0	0	0
10/09/2009	\$ / R	2010/06/14	9.25	Call	Currency Future	227.0000	248.0000	9.251	0	0	0
10/09/2009	\$ / R	2010/06/14	6.00	Call	Currency Future	1,874.0000	1,982.0000	5.763	0	0	0
10/09/2009	\$ / R	2010/06/14	5.65	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
10/09/2009	\$ / R	2010/06/14	4.70	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
10/09/2009	\$ / R	2010/06/14	10.80	Call	Currency Future	107.0000	116.0000	8.411	0	0	0
10/09/2009	\$ / R	2010/06/14	10.35	Call	Currency Future	131.0000	142.0000	8.397	0	0	0
10/09/2009	\$ / R	2010/06/14	14.45	Call	Currency Future	29.0000	31.0000	6.897	0	0	0
10/09/2009	\$ / R	2010/06/14	7.35	Put	Currency Future	299.0000	256.0000	(14.381)	0	0	0
10/09/2009	\$ / R	2010/06/14	11.15	Call	Currency Future	92.0000	100.0000	8.696	0	0	0
10/09/2009	\$ / R	2010/06/14	7.90	Put	Currency Future	582.0000	520.0000	(10.653)	0	0	0
10/09/2009	\$ / R	2010/06/14	5.70	Call	Currency Future	2,163.0000	2,275.0000	5.178	0	0	0
10/09/2009	\$ / R	2010/06/14	14.30	Put	Currency Future	6,484.0000	6,372.0000	(1.727)	0	0	0
10/09/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	2,634.0000	2,532.0000	(3.872)	0	0	0
10/09/2009	\$ / R	2010/06/14	9.95	Put	Currency Future	2,263.0000	2,164.0000	(4.375)	0	0	0
10/09/2009	\$ / R	2010/06/14	7.45	Put	Currency Future	343.0000	296.0000	(13.703)	0	0	0
10/09/2009	\$ / R	2010/06/14	7.35	Call	Currency Future	795.0000	866.0000	8.931	0	0	0
10/09/2009	\$ / R	2010/06/14	11.15	Put	Currency Future	3,396.0000	3,289.0000	(3.151)	0	0	0
10/09/2009	\$ / R	2010/06/14	8.95	Call	Currency Future	269.0000	294.0000	9.294	0	0	0
10/09/2009	\$ / R	2010/06/14	10.80	Put	Currency Future	3,060.0000	2,955.0000	(3.431)	0	0	0
10/09/2009	\$ / R	2010/06/14	9.45	Put	Currency Future	1,808.0000	1,712.0000	(5.310)	0	0	0
10/09/2009	\$ / R	2010/06/14	14.45	Put	Currency Future	6,632.0000	6,520.0000	(1.689)	0	0	0
10/09/2009	\$ / R	2010/06/14	13.00	Put	Currency Future	5,200.0000	5,089.0000	(2.135)	0	0	0
10/09/2009	\$ / R	2010/06/14	13.15	Call	Currency Future	44.0000	47.0000	6.818	0	0	0
10/09/2009	\$ / R	2010/06/14	14.80	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
10/09/2009	\$ / R	2010/06/14	12.45	Put	Currency Future	4,660.0000	4,551.0000	(2.339)	0	0	0
10/09/2009	\$ / R	2010/06/14	9.45	Call	Currency Future	204.0000	222.0000	8.824	0	0	0
10/09/2009	\$ / R	2010/06/14	16.45	Put	Currency Future	8,617.0000	8,504.0000	(1.311)	0	0	0
10/09/2009	\$ / R	2010/06/14	16.55	Put	Currency Future	8,717.0000	8,603.0000	(1.308)	0	0	0
10/09/2009	\$ / R	2010/06/14	9.40	Call	Currency Future	210.0000	228.0000	8.571	0	0	3,163
10/09/2009	\$ / R	2010/06/14	16.35	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
10/09/2009	\$ / R	2010/06/14	14.80	Put	Currency Future	6,979.0000	6,867.0000	(1.605)	0	0	0
10/09/2009	\$ / R	2010/06/14	10.25	Call	Currency Future	137.0000	149.0000	8.759	0	0	0
10/09/2009	\$ / R	2010/06/14	9.95	Call	Currency Future	159.0000	174.0000	9.434	0	0	0
10/09/2009	\$ / R	2010/06/14	16.45	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
10/09/2009	\$ / R	2010/06/14	14.30	Call	Currency Future	30.0000	32.0000	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
10/09/2009	\$ / R 2010/06/14	16.80	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
10/09/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	2,263.0000	2,164.0000	(4.375)	0	0	0
10/09/2009	\$ / R 2010/06/14	7.75	Put	Currency Future	494.0000	438.0000	(11.336)	0	0	0
10/09/2009	\$ / R 2010/06/14	13.15	Put	Currency Future	5,348.0000	5,237.0000	(2.076)	0	0	0
10/09/2009	\$ / R 2010/06/14	16.35	Put	Currency Future	8,518.0000	8,405.0000	(1.327)	0	0	0
10/09/2009	\$ / R 2010/06/14	16.80	Put	Currency Future	8,965.0000	8,852.0000	(1.260)	0	0	0
10/09/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	159.0000	174.0000	9.434	0	0	0
10/09/2009	\$ / R 2010/06/14	16.70	Put	Currency Future	8,866.0000	8,752.0000	(1.286)	0	0	0
10/09/2009	\$ / R 2010/06/14	7.45	Call	Currency Future	739.0000	807.0000	9.202	0	0	0
10/09/2009	\$ / R 2010/06/14	5.55	Call	Currency Future	2,310.0000	2,423.0000	4.892	0	0	0
10/09/2009	\$ / R 2010/06/14	4.65	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
10/09/2009	\$ / R 2010/06/14	12.80	Call	Currency Future	50.0000	54.0000	8.000	0	0	0
10/09/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	2,172.0000	2,072.0000	(4.604)	0	0	0
10/09/2009	\$ / R 2010/06/14	14.70	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
10/09/2009	\$ / R 2010/06/14	6.45	Call	Currency Future	1,463.0000	1,565.0000	6.972	0	0	0
10/09/2009	\$ / R 2010/06/14	13.10	Put	Currency Future	5,299.0000	5,188.0000	(2.095)	0	0	0
10/09/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,763.0000	1,668.0000	(5.389)	0	0	0
10/09/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	2,965.0000	2,860.0000	(3.541)	0	0	0
10/09/2009	\$ / R 2010/06/14	5.30	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
10/09/2009	\$ / R 2010/06/14	10.10	Put	Currency Future	2,401.0000	2,301.0000	(4.165)	0	0	0
10/09/2009	\$ / R 2010/06/14	14.70	Put	Currency Future	6,880.0000	6,768.0000	(1.628)	0	0	0
10/09/2009	\$ / R 2010/06/14	4.45	Call	Currency Future	3,400.0000	3,513.0000	3.324	0	0	0
10/09/2009	\$ / R 2010/06/14	6.60	Put	Currency Future	87.0000	72.0000	(17.241)	0	0	0
10/09/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	51.0000	56.0000	9.804	0	0	0
10/09/2009	\$ / R 2010/06/14	6.30	Call	Currency Future	1,596.0000	1,701.0000	6.579	0	0	0
10/09/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	134.0000	146.0000	8.955	0	0	0
10/09/2009	\$ / R 2010/06/14	6.45	Put	Currency Future	66.0000	54.0000	(18.182)	0	0	0
10/09/2009	\$ / R 2010/06/14	11.10	Call	Currency Future	94.0000	102.0000	8.511	0	0	0
10/09/2009	\$ / R 2010/06/14	16.60	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
10/09/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	4,905.0000	4,795.0000	(2.243)	0	0	0
10/09/2009	\$ / R 2010/06/14	6.30	Put	Currency Future	50.0000	41.0000	(18.000)	0	0	0
10/09/2009	\$ / R 2010/06/14	4.05	Call	Currency Future	3,798.0000	3,912.0000	3.002	0	0	0
10/09/2009	\$ / R 2010/06/14	4.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
10/09/2009	\$ / R 2010/06/14	11.10	Put	Currency Future	3,348.0000	3,241.0000	(3.196)	0	0	0
10/09/2009	\$ / R 2010/06/14	11.30	Call	Currency Future	87.0000	94.0000	8.046	0	0	0
10/09/2009	\$ / R 2010/06/14	16.50	Put	Currency Future	8,667.0000	8,554.0000	(1.304)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	\$ / R 2010/06/14	5.30	Call	Currency Future	2,557.0000	2,670.0000	4.419	0	0	0
10/09/2009	\$ / R 2010/06/14	4.05	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
10/09/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	2,588.0000	2,485.0000	(3.980)	0	0	0
10/09/2009	\$ / R 2010/06/14	5.45	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
10/09/2009	\$ / R 2010/06/14	12.10	Call	Currency Future	65.0000	70.0000	7.692	0	0	0
10/09/2009	\$ / R 2010/06/14	11.30	Put	Currency Future	3,541.0000	3,434.0000	(3.022)	0	0	0
10/09/2009	\$ / R 2010/06/14	13.90	Call	Currency Future	35.0000	37.0000	5.714	0	0	0
10/09/2009	\$ / R 2010/06/14	10.70	Call	Currency Future	111.0000	121.0000	9.009	0	0	0
10/09/2009	\$ / R 2010/06/14	4.30	Call	Currency Future	3,549.0000	3,663.0000	3.212	0	0	0
10/09/2009	\$ / R 2010/06/14	5.45	Call	Currency Future	2,409.0000	2,521.0000	4.649	0	0	0
10/09/2009	\$ / R 2010/06/14	12.10	Put	Currency Future	4,318.0000	4,210.0000	(2.501)	0	0	0
10/09/2009	\$ / R 2010/06/14	12.30	Call	Currency Future	60.0000	65.0000	8.333	0	0	0
10/09/2009	\$ / R 2010/06/14	6.60	Call	Currency Future	1,333.0000	1,432.0000	7.427	0	0	0
10/09/2009	\$ / R 2010/06/14	16.60	Put	Currency Future	8,766.0000	8,653.0000	(1.289)	0	0	0
10/09/2009	\$ / R 2010/06/14	6.80	Put	Currency Future	120.0000	101.0000	(15.833)	0	0	0
10/09/2009	\$ / R 2010/06/14	5.60	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
10/09/2009	\$ / R 2010/06/14	6.80	Call	Currency Future	1,167.0000	1,261.0000	8.055	0	0	0
10/09/2009	\$ / R 2010/06/14	7.90	Call	Currency Future	529.0000	580.0000	9.641	0	0	0
10/09/2009	\$ / R 2010/06/14	12.80	Put	Currency Future	5,003.0000	4,893.0000	(2.199)	0	0	0
10/09/2009	\$ / R 2010/06/14	13.10	Call	Currency Future	45.0000	48.0000	6.667	0	0	0
10/09/2009	\$ / R 2010/06/14	5.80	Put	Currency Future	19.0000	16.0000	(15.789)	0	0	0
10/09/2009	\$ / R 2010/06/14	7.30	Call	Currency Future	824.0000	897.0000	8.859	0	0	0
10/09/2009	\$ / R 2010/06/14	4.60	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
10/09/2009	\$ / R 2010/06/14	4.80	Call	Currency Future	3,052.0000	3,165.0000	3.702	0	0	0
10/09/2009	\$ / R 2010/06/14	16.50	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
10/09/2009	\$ / R 2010/06/14	4.60	Call	Currency Future	3,251.0000	3,364.0000	3.476	0	0	0
10/09/2009	\$ / R 2010/06/14	4.80	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
10/09/2009	\$ / R 2010/06/14	14.70	Put	Currency Future	6,880.0000	6,768.0000	(1.628)	0	0	0
10/09/2009	\$ / R 2010/06/14	5.60	Call	Currency Future	2,261.0000	2,373.0000	4.954	0	0	0
10/09/2009	\$ / R 2010/06/14	16.30	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
10/09/2009	\$ / R 2010/06/14	5.80	Call	Currency Future	2,065.0000	2,177.0000	5.424	0	0	0
10/09/2009	\$ / R 2010/06/14	16.30	Put	Currency Future	8,468.0000	8,355.0000	(1.334)	0	0	0
10/09/2009	\$ / R 2010/06/14	12.30	Put	Currency Future	4,514.0000	4,404.0000	(2.437)	0	0	0
10/09/2009	\$ / R 2010/06/14	14.20	Call	Currency Future	31.0000	34.0000	9.677	0	0	0
10/09/2009	\$ / R 2010/06/14	7.30	Put	Currency Future	278.0000	237.0000	(14.748)	0	0	0
10/09/2009	\$ / R 2010/06/14	3.90	Call	Currency Future	3,948.0000	4,061.0000	2.862	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	\$ / R 2010/06/14	13.30	Call	Currency Future	42.0000	45.0000	7.143	0	0	0
10/09/2009	\$ / R 2010/06/14	4.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
10/09/2009	\$ / R 2010/06/14	4.30	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
10/09/2009	\$ / R 2010/06/14	13.30	Put	Currency Future	5,496.0000	5,385.0000	(2.020)	0	0	0
10/09/2009	\$ / R 2010/06/14	14.20	Put	Currency Future	6,385.0000	6,273.0000	(1.754)	0	0	0
10/09/2009	\$ / R 2010/06/14	5.85	Call	Currency Future	2,016.0000	2,128.0000	5.556	0	0	0
10/09/2009	\$ / R 2010/06/14	17.50	Put	Currency Future	9,662.0000	9,548.0000	(1.180)	0	0	0
10/09/2009	\$ / R 2010/06/14	16.20	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
10/09/2009	\$ / R 2010/06/14	6.85	Call	Currency Future	1,126.0000	1,220.0000	8.348	0	0	0
10/09/2009	\$ / R 2010/06/14	4.20	Call	Currency Future	3,648.0000	3,762.0000	3.125	0	0	0
10/09/2009	\$ / R 2010/06/14	5.85	Put	Currency Future	20.0000	17.0000	(15.000)	0	0	0
10/09/2009	\$ / R 2010/06/14	16.20	Put	Currency Future	8,369.0000	8,256.0000	(1.350)	0	0	0
10/09/2009	\$ / R 2010/06/14	5.75	Put	Currency Future	18.0000	15.0000	(16.667)	0	0	0
10/09/2009	\$ / R 2010/06/14	5.05	Call	Currency Future	2,804.0000	2,917.0000	4.030	0	0	0
10/09/2009	\$ / R 2010/06/14	14.15	Call	Currency Future	32.0000	34.0000	6.250	0	0	0
10/09/2009	\$ / R 2010/06/14	10.75	Call	Currency Future	109.0000	118.0000	8.257	0	0	0
10/09/2009	\$ / R 2010/06/14	6.85	Put	Currency Future	130.0000	109.0000	(16.154)	0	0	0
10/09/2009	\$ / R 2010/06/14	5.05	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
10/09/2009	\$ / R 2010/06/14	14.15	Put	Currency Future	6,336.0000	6,224.0000	(1.768)	0	0	0
10/09/2009	\$ / R 2010/06/14	5.75	Call	Currency Future	2,114.0000	2,226.0000	5.298	0	0	0
10/09/2009	\$ / R 2010/06/14	4.85	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
10/09/2009	\$ / R 2010/06/14	4.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
10/09/2009	\$ / R 2010/06/14	4.75	Call	Currency Future	3,102.0000	3,215.0000	3.643	0	0	0
10/09/2009	\$ / R 2010/06/14	6.05	Call	Currency Future	1,827.0000	1,935.0000	5.911	0	0	0
10/09/2009	\$ / R 2010/06/14	4.85	Call	Currency Future	3,002.0000	3,116.0000	3.797	0	0	0
10/09/2009	\$ / R 2010/06/14	12.40	Put	Currency Future	4,611.0000	4,502.0000	(2.364)	0	0	0
10/09/2009	\$ / R 2010/06/14	10.75	Put	Currency Future	3,013.0000	2,908.0000	(3.485)	0	0	0
10/09/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	168.0000	182.0000	8.333	0	0	0
10/09/2009	\$ / R 2010/06/14	16.15	Put	Currency Future	8,319.0000	8,207.0000	(1.346)	0	0	0
10/09/2009	\$ / R 2010/06/14	12.40	Call	Currency Future	57.0000	62.0000	8.772	0	0	0
10/09/2009	\$ / R 2010/06/14	16.15	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
10/09/2009	\$ / R 2010/06/14	12.45	Call	Currency Future	56.0000	61.0000	8.929	0	0	0
10/09/2009	\$ / R 2010/06/14	4.15	Call	Currency Future	3,698.0000	3,812.0000	3.083	0	0	0
10/09/2009	\$ / R 2010/06/14	10.50	Put	Currency Future	2,776.0000	2,672.0000	(3.746)	0	0	0
10/09/2009	\$ / R 2010/06/14	12.60	Call	Currency Future	53.0000	58.0000	9.434	0	0	0
10/09/2009	\$ / R 2010/06/14	6.05	Put	Currency Future	30.0000	24.0000	(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
10/09/2009	\$ / R	2010/06/14	9.90	Call	Currency Future	164.0000	178.0000	8.537	0	0	0
10/09/2009	\$ / R	2010/06/14	7.05	Call	Currency Future	984.0000	1,065.0000	8.232	0	0	0
10/09/2009	\$ / R	2010/06/14	10.30	Call	Currency Future	134.0000	146.0000	8.955	0	0	0
10/09/2009	\$ / R	2010/06/14	7.05	Put	Currency Future	187.0000	155.0000	(17.112)	0	0	0
10/09/2009	\$ / R	2010/06/14	12.60	Put	Currency Future	4,807.0000	4,697.0000	(2.288)	0	0	0
10/09/2009	\$ / R	2010/06/14	9.90	Put	Currency Future	2,217.0000	2,118.0000	(4.465)	0	0	0
10/09/2009	\$ / R	2010/06/14	4.75	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
10/09/2009	\$ / R	2010/06/14	10.50	Call	Currency Future	122.0000	133.0000	9.016	0	0	0
10/09/2009	\$ / R	2010/06/14	14.75	Put	Currency Future	6,930.0000	6,817.0000	(1.631)	0	0	0
10/09/2009	\$ / R	2010/06/14	14.75	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
10/09/2009	\$ / R	2010/06/14	10.30	Put	Currency Future	2,588.0000	2,485.0000	(3.980)	0	0	0
10/09/2009	\$ / R	2010/06/14	16.75	Put	Currency Future	8,915.0000	8,802.0000	(1.268)	0	0	0
10/09/2009	\$ / R	2010/06/14	16.75	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
10/09/2009	\$ / R	2010/06/14	14.05	Call	Currency Future	33.0000	36.0000	9.091	0	0	0
10/09/2009	\$ / R	2010/06/14	14.05	Put	Currency Future	6,237.0000	6,125.0000	(1.796)	0	0	0
10/09/2009	\$ / R	2010/06/14	4.00	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
10/09/2009	\$ / R	2010/06/14	4.00	Call	Currency Future	3,848.0000	3,962.0000	2.963	0	0	0
10/09/2009	\$ / R	2010/06/14	16.00	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
10/09/2009	\$ / R	2010/06/14	16.00	Put	Currency Future	8,171.0000	8,058.0000	(1.383)	0	0	0
10/09/2009	\$ / R	2010/06/14	3.85	Call	Currency Future	0.0000	4,111.0000	100.000	0	0	0
10/09/2009	\$ / R	2010/06/14	3.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	\$ / R	2010/06/14	3.85	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
10/09/2009	\$ / R	2010/06/14	13.85	Call	Currency Future	0.0000	38.0000	100.000	0	0	0
10/09/2009	\$ / R	2010/06/14	16.05	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
10/09/2009	\$ / R	2010/06/14	15.85	Put	Currency Future	0.0000	7,909.0000	100.000	0	0	0
10/09/2009	\$ / R	2010/06/14	15.85	Call	Currency Future	0.0000	20.0000	100.000	0	0	0
10/09/2009	\$ / R	2010/06/14	13.85	Put	Currency Future	0.0000	5,927.0000	100.000	0	0	0
10/09/2009	\$ / R	2010/06/14	16.05	Put	Currency Future	8,220.0000	8,108.0000	(1.363)	0	0	0
10/09/2009	\$ / R	2010/06/14	15.90	Put	Currency Future	8,072.0000	7,959.0000	(1.400)	0	0	0
10/09/2009	\$ / R	2010/06/14	15.90	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
10/09/2009	\$ / R	2010/06/14	13.90	Put	Currency Future	6,089.0000	5,977.0000	(1.839)	0	0	0
10/09/2009	\$ / R	2010/09/13			Currency Future	7.9675	8.0855	1.481	0.0000	0.0000	0
10/09/2009	\$ / R	2010/09/13	8.10	Put	Currency Future	739.0000	667.0000	(9.743)	0	0	0
10/09/2009	\$ / R	2010/09/13	8.10	Call	Currency Future	607.0000	653.0000	7.578	0	0	0
10/09/2009	\$ / R	2010/09/13	7.95	Put	Currency Future	0.0000	578.0000	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
10/09/2009	\$ / R 2010/09/13	7.95	Call	Currency Future	0.0000	713.0000	100.000	0	0	0
10/09/2009	\$ / R 2010/09/13	8.25	Put	Currency Future	840.0000	764.0000	(9.048)	0	0	0
10/09/2009	\$ / R 2010/09/13	8.25	Call	Currency Future	558.0000	600.0000	7.527	0	0	0
10/09/2009	\$ / R 2010/09/13	8.30	Put	Currency Future	875.0000	798.0000	(8.800)	0	0	0
10/09/2009	\$ / R 2010/09/13	8.30	Call	Currency Future	543.0000	584.0000	7.551	0	0	0
10/09/2009	\$ / R 2010/09/13	8.40	Put	Currency Future	947.0000	867.0000	(8.448)	0	0	0
10/09/2009	\$ / R 2010/09/13	8.40	Call	Currency Future	514.0000	552.0000	7.393	0	0	585
10/09/2009	\$ / R 2010/09/13	8.15	Call	Currency Future	590.0000	634.0000	7.458	0	0	0
10/09/2009	\$ / R 2010/09/13	8.15	Put	Currency Future	772.0000	699.0000	(9.456)	0	0	0
10/09/2009	\$ / R 2010/09/13	8.05	Call	Currency Future	624.0000	672.0000	7.692	0	0	0
10/09/2009	\$ / R 2010/09/13	6.40	Call	Currency Future	1,652.0000	1,756.0000	6.295	0	0	0
10/09/2009	\$ / R 2010/09/13	8.05	Put	Currency Future	706.0000	637.0000	(9.773)	0	0	0
10/09/2009	\$ / R 2010/09/13	14.15	Call	Currency Future	68.0000	71.0000	4.412	0	0	0
10/09/2009	\$ / R 2010/09/13	16.30	Put	Currency Future	8,370.0000	8,255.0000	(1.374)	0	0	0
10/09/2009	\$ / R 2010/09/13	16.30	Call	Currency Future	38.0000	41.0000	7.895	0	0	0
10/09/2009	\$ / R 2010/09/13	14.30	Put	Currency Future	6,398.0000	6,283.0000	(1.797)	0	0	0
10/09/2009	\$ / R 2010/09/13	16.10	Put	Currency Future	8,174.0000	8,059.0000	(1.407)	0	0	0
10/09/2009	\$ / R 2010/09/13	16.10	Call	Currency Future	41.0000	44.0000	7.317	0	0	0
10/09/2009	\$ / R 2010/09/13	14.10	Put	Currency Future	6,201.0000	6,087.0000	(1.838)	0	0	0
10/09/2009	\$ / R 2010/09/13	14.30	Call	Currency Future	65.0000	68.0000	4.615	0	0	0
10/09/2009	\$ / R 2010/09/13	12.30	Put	Currency Future	4,444.0000	4,332.0000	(2.520)	0	0	0
10/09/2009	\$ / R 2010/09/13	14.15	Put	Currency Future	6,250.0000	6,136.0000	(1.824)	0	0	0
10/09/2009	\$ / R 2010/09/13	5.30	Put	Currency Future	17.0000	14.0000	(17.647)	0	0	0
10/09/2009	\$ / R 2010/09/13	16.15	Call	Currency Future	40.0000	44.0000	10.000	0	0	0
10/09/2009	\$ / R 2010/09/13	5.30	Call	Currency Future	2,684.0000	2,799.0000	4.285	0	0	0
10/09/2009	\$ / R 2010/09/13	4.30	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
10/09/2009	\$ / R 2010/09/13	6.30	Call	Currency Future	1,740.0000	1,845.0000	6.034	0	0	0
10/09/2009	\$ / R 2010/09/13	6.30	Put	Currency Future	72.0000	59.0000	(18.056)	0	0	0
10/09/2009	\$ / R 2010/09/13	7.30	Call	Currency Future	979.0000	1,050.0000	7.252	0	0	0
10/09/2009	\$ / R 2010/09/13	10.30	Put	Currency Future	2,549.0000	2,445.0000	(4.080)	0	0	0
10/09/2009	\$ / R 2010/09/13	10.30	Call	Currency Future	216.0000	231.0000	6.944	0	0	0
10/09/2009	\$ / R 2010/09/13	16.15	Put	Currency Future	8,223.0000	8,108.0000	(1.399)	0	0	0
10/09/2009	\$ / R 2010/09/13	7.30	Put	Currency Future	311.0000	265.0000	(14.791)	0	0	0
10/09/2009	\$ / R 2010/09/13	6.15	Put	Currency Future	56.0000	46.0000	(17.857)	0	0	0
10/09/2009	\$ / R 2010/09/13	6.15	Call	Currency Future	1,874.0000	1,981.0000	5.710	0	0	0
10/09/2009	\$ / R 2010/09/13	5.15	Put	Currency Future	14.0000	11.0000	(21.429)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	\$ / R 2010/09/13	5.15	Call	Currency Future	2,831.0000	2,946.0000	4.062	0	0	0
10/09/2009	\$ / R 2010/09/13	14.10	Call	Currency Future	69.0000	72.0000	4.348	0	0	0
10/09/2009	\$ / R 2010/09/13	4.15	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
10/09/2009	\$ / R 2010/09/13	7.15	Call	Currency Future	1,070.0000	1,146.0000	7.103	0	0	0
10/09/2009	\$ / R 2010/09/13	7.15	Put	Currency Future	253.0000	211.0000	(16.601)	0	0	0
10/09/2009	\$ / R 2010/09/13	10.15	Call	Currency Future	230.0000	246.0000	6.957	0	0	0
10/09/2009	\$ / R 2010/09/13	10.15	Put	Currency Future	2,412.0000	2,310.0000	(4.229)	0	0	0
10/09/2009	\$ / R 2010/09/13	5.40	Put	Currency Future	19.0000	16.0000	(15.789)	0	0	0
10/09/2009	\$ / R 2010/09/13	4.30	Call	Currency Future	3,672.0000	3,790.0000	3.214	0	0	0
10/09/2009	\$ / R 2010/09/13	12.10	Put	Currency Future	4,251.0000	4,140.0000	(2.611)	0	0	0
10/09/2009	\$ / R 2010/09/13	16.40	Put	Currency Future	8,469.0000	8,354.0000	(1.358)	0	0	0
10/09/2009	\$ / R 2010/09/13	10.10	Put	Currency Future	2,367.0000	2,266.0000	(4.267)	0	0	0
10/09/2009	\$ / R 2010/09/13	7.40	Call	Currency Future	922.0000	990.0000	7.375	0	0	0
10/09/2009	\$ / R 2010/09/13	6.40	Put	Currency Future	85.0000	70.0000	(17.647)	0	0	0
10/09/2009	\$ / R 2010/09/13	4.40	Call	Currency Future	3,573.0000	3,690.0000	3.275	0	0	0
10/09/2009	\$ / R 2010/09/13	4.40	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
10/09/2009	\$ / R 2010/09/13	5.40	Call	Currency Future	2,587.0000	2,701.0000	4.407	0	0	0
10/09/2009	\$ / R 2010/09/13	12.10	Call	Currency Future	118.0000	126.0000	6.780	0	0	0
10/09/2009	\$ / R 2010/09/13	16.25	Put	Currency Future	8,321.0000	8,206.0000	(1.382)	0	0	0
10/09/2009	\$ / R 2010/09/13	10.40	Call	Currency Future	208.0000	222.0000	6.731	0	0	0
10/09/2009	\$ / R 2010/09/13	12.30	Call	Currency Future	111.0000	118.0000	6.306	0	0	0
10/09/2009	\$ / R 2010/09/13	7.40	Put	Currency Future	354.0000	305.0000	(13.842)	0	0	0
10/09/2009	\$ / R 2010/09/13	14.25	Put	Currency Future	6,348.0000	6,234.0000	(1.796)	0	0	0
10/09/2009	\$ / R 2010/09/13	12.40	Call	Currency Future	108.0000	114.0000	5.556	0	0	0
10/09/2009	\$ / R 2010/09/13	5.25	Put	Currency Future	16.0000	13.0000	(18.750)	0	0	0
10/09/2009	\$ / R 2010/09/13	16.40	Call	Currency Future	36.0000	39.0000	8.333	0	0	0
10/09/2009	\$ / R 2010/09/13	6.25	Call	Currency Future	1,784.0000	1,890.0000	5.942	0	0	0
10/09/2009	\$ / R 2010/09/13	10.40	Put	Currency Future	2,640.0000	2,536.0000	(3.939)	0	0	0
10/09/2009	\$ / R 2010/09/13	5.25	Call	Currency Future	2,733.0000	2,848.0000	4.208	0	0	0
10/09/2009	\$ / R 2010/09/13	14.40	Put	Currency Future	6,496.0000	6,381.0000	(1.770)	0	0	0
10/09/2009	\$ / R 2010/09/13	16.25	Call	Currency Future	39.0000	42.0000	7.692	0	0	0
10/09/2009	\$ / R 2010/09/13	12.40	Put	Currency Future	4,540.0000	4,429.0000	(2.445)	0	0	0
10/09/2009	\$ / R 2010/09/13	4.25	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
10/09/2009	\$ / R 2010/09/13	14.40	Call	Currency Future	63.0000	67.0000	6.349	0	0	0
10/09/2009	\$ / R 2010/09/13	6.25	Put	Currency Future	66.0000	54.0000	(18.182)	0	0	0
10/09/2009	\$ / R 2010/09/13	4.25	Call	Currency Future	3,722.0000	3,839.0000	3.143	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
10/09/2009	\$ / R	2010/09/13	7.25	Put	Currency Future	291.0000	246.0000	(15.464)	0	0	0
10/09/2009	\$ / R	2010/09/13	14.25	Call	Currency Future	66.0000	69.0000	4.545	0	0	0
10/09/2009	\$ / R	2010/09/13	12.25	Put	Currency Future	4,395.0000	4,284.0000	(2.526)	0	0	0
10/09/2009	\$ / R	2010/09/13	12.25	Call	Currency Future	113.0000	120.0000	6.195	0	0	0
10/09/2009	\$ / R	2010/09/13	10.25	Put	Currency Future	2,503.0000	2,400.0000	(4.115)	0	0	0
10/09/2009	\$ / R	2010/09/13	10.25	Call	Currency Future	221.0000	236.0000	6.787	0	0	0
10/09/2009	\$ / R	2010/09/13	7.25	Call	Currency Future	1,008.0000	1,081.0000	7.242	0	0	0
10/09/2009	\$ / R	2010/09/13	4.10	Call	Currency Future	3,871.0000	3,989.0000	3.048	0	0	0
10/09/2009	\$ / R	2010/09/13	4.10	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
10/09/2009	\$ / R	2010/09/13	12.15	Put	Currency Future	4,299.0000	4,188.0000	(2.582)	0	0	0
10/09/2009	\$ / R	2010/09/13	5.10	Call	Currency Future	2,880.0000	2,996.0000	4.028	0	0	0
10/09/2009	\$ / R	2010/09/13	12.15	Call	Currency Future	116.0000	124.0000	6.897	0	0	0
10/09/2009	\$ / R	2010/09/13	6.10	Call	Currency Future	1,919.0000	2,027.0000	5.628	0	0	0
10/09/2009	\$ / R	2010/09/13	5.10	Put	Currency Future	13.0000	10.0000	(23.077)	0	0	0
10/09/2009	\$ / R	2010/09/13	4.15	Call	Currency Future	3,822.0000	3,939.0000	3.061	0	0	0
10/09/2009	\$ / R	2010/09/13	7.10	Call	Currency Future	1,102.0000	1,180.0000	7.078	0	0	0
10/09/2009	\$ / R	2010/09/13	6.10	Put	Currency Future	51.0000	42.0000	(17.647)	0	0	0
10/09/2009	\$ / R	2010/09/13	10.10	Call	Currency Future	235.0000	251.0000	6.809	0	0	0
10/09/2009	\$ / R	2010/09/13	7.10	Put	Currency Future	235.0000	195.0000	(17.021)	0	0	0
10/09/2009	\$ / R	2010/09/13	16.05	Put	Currency Future	8,125.0000	8,009.0000	(1.428)	0	0	0
10/09/2009	\$ / R	2010/09/13	5.05	Put	Currency Future	12.0000	10.0000	(16.667)	0	0	0
10/09/2009	\$ / R	2010/09/13	6.05	Call	Currency Future	1,965.0000	2,074.0000	5.547	0	0	0
10/09/2009	\$ / R	2010/09/13	4.05	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
10/09/2009	\$ / R	2010/09/13	4.05	Call	Currency Future	3,921.0000	4,038.0000	2.984	0	0	0
10/09/2009	\$ / R	2010/09/13	5.05	Call	Currency Future	2,929.0000	3,045.0000	3.960	0	0	0
10/09/2009	\$ / R	2010/09/13	6.05	Put	Currency Future	47.0000	39.0000	(17.021)	0	0	0
10/09/2009	\$ / R	2010/09/13	14.05	Call	Currency Future	70.0000	73.0000	4.286	0	0	0
10/09/2009	\$ / R	2010/09/13	14.05	Put	Currency Future	6,152.0000	6,038.0000	(1.853)	0	0	0
10/09/2009	\$ / R	2010/09/13	16.05	Call	Currency Future	42.0000	45.0000	7.143	0	0	0
10/09/2009	\$ / R	2010/09/13	12.05	Put	Currency Future	4,203.0000	4,092.0000	(2.641)	0	0	0
10/09/2009	\$ / R	2010/09/13	7.05	Call	Currency Future	1,135.0000	1,218.0000	7.313	0	0	0
10/09/2009	\$ / R	2010/09/13	12.05	Call	Currency Future	120.0000	127.0000	5.833	0	0	0
10/09/2009	\$ / R	2010/09/13	10.05	Call	Currency Future	240.0000	256.0000	6.667	0	0	0
10/09/2009	\$ / R	2010/09/13	10.05	Put	Currency Future	2,322.0000	2,220.0000	(4.393)	0	0	0
10/09/2009	\$ / R	2010/09/13	7.05	Put	Currency Future	217.0000	182.0000	(16.129)	0	0	0
10/09/2009	\$ / R	2010/09/13	15.95	Put	Currency Future	0.0000	7,910.0000	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
10/09/2009	\$ / R	2010/09/13	15.95	Call	Currency Future	0.0000	46.0000	100.000	0	0	0
10/09/2009	\$ / R	2010/09/13	13.95	Put	Currency Future	0.0000	5,939.0000	100.000	0	0	0
10/09/2009	\$ / R	2010/09/13	13.95	Call	Currency Future	0.0000	75.0000	100.000	0	0	0
10/09/2009	\$ / R	2010/09/13	4.95	Put	Currency Future	0.0000	9.0000	100.000	0	0	0
10/09/2009	\$ / R	2010/09/13	4.95	Call	Currency Future	0.0000	3,144.0000	100.000	0	0	0
10/09/2009	\$ / R	2010/09/13	3.95	Call	Currency Future	0.0000	4,138.0000	100.000	0	0	0
10/09/2009	\$ / R	2010/09/13	3.95	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
10/09/2009	\$ / R	2010/09/13	5.95	Put	Currency Future	0.0000	34.0000	100.000	0	0	0
10/09/2009	\$ / R	2010/09/13	5.95	Call	Currency Future	0.0000	2,170.0000	100.000	0	0	0
10/09/2009	\$ / R	2010/09/13	6.95	Put	Currency Future	0.0000	160.0000	100.000	0	0	0
10/09/2009	\$ / R	2010/09/13	6.95	Call	Currency Future	0.0000	1,295.0000	100.000	0	0	0
10/09/2009	\$ / R	2010/09/13	11.95	Call	Currency Future	0.0000	131.0000	100.000	0	0	0
10/09/2009	\$ / R	2010/09/13	11.95	Put	Currency Future	0.0000	3,995.0000	100.000	0	0	0
10/09/2009	\$ / R	2010/09/13	9.95	Call	Currency Future	0.0000	266.0000	100.000	0	0	0
10/09/2009	\$ / R	2010/09/13	9.95	Put	Currency Future	0.0000	2,130.0000	100.000	0	0	0
10/09/2009	\$ / R	2010/12/13			Currency Future	8.0806	8.1977	1.449	0.0000	0.0000	0
10/09/2009	\$ / R	2010/12/13	8.10	Call	Currency Future	0.0000	791.0000	100.000	0	0	0
10/09/2009	\$ / R	2010/12/13	8.45	Put	Currency Future	994.0000	919.0000	(7.545)	0	0	0
10/09/2009	\$ / R	2010/12/13	8.45	Call	Currency Future	625.0000	666.0000	6.560	0	0	0
10/09/2009	\$ / R	2010/12/13	8.60	Call	Currency Future	582.0000	621.0000	6.701	0	0	117
10/09/2009	\$ / R	2010/12/13	8.40	Call	Currency Future	640.0000	683.0000	6.719	0	0	0
10/09/2009	\$ / R	2010/12/13	8.20	Call	Currency Future	705.0000	752.0000	6.667	0	0	0
10/09/2009	\$ / R	2010/12/13	8.60	Put	Currency Future	1,102.0000	1,023.0000	(7.169)	0	0	0
10/09/2009	\$ / R	2010/12/13	8.50	Put	Currency Future	1,030.0000	953.0000	(7.476)	0	0	0
10/09/2009	\$ / R	2010/12/13	8.30	Put	Currency Future	891.0000	819.0000	(8.081)	0	0	0
10/09/2009	\$ / R	2010/12/13	8.30	Call	Currency Future	671.0000	716.0000	6.706	0	0	0
10/09/2009	\$ / R	2010/12/13	8.10	Put	Currency Future	0.0000	693.0000	100.000	0	0	0
10/09/2009	\$ / R	2010/12/13	8.50	Call	Currency Future	610.0000	651.0000	6.721	0	0	0
10/09/2009	\$ / R	2010/12/13	8.20	Put	Currency Future	824.0000	754.0000	(8.495)	0	0	0
10/09/2009	\$ / R	2010/12/13	8.40	Put	Currency Future	959.0000	885.0000	(7.716)	0	0	0
10/09/2009	\$ / R	2010/12/13	7.50	Put	Currency Future	427.0000	377.0000	(11.710)	0	0	0
10/09/2009	\$ / R	2010/12/13	10.50	Call	Currency Future	274.0000	291.0000	6.204	0	0	0
10/09/2009	\$ / R	2010/12/13	4.40	Call	Currency Future	3,690.0000	3,806.0000	3.144	0	0	0
10/09/2009	\$ / R	2010/12/13	7.50	Call	Currency Future	1,008.0000	1,075.0000	6.647	0	0	0
10/09/2009	\$ / R	2010/12/13	14.20	Call	Currency Future	102.0000	107.0000	4.902	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	\$ / R 2010/12/13	6.50	Call	Currency Future	1,702.0000	1,802.0000	5.875	0	0	0
10/09/2009	\$ / R 2010/12/13	12.20	Put	Currency Future	4,284.0000	4,176.0000	(2.521)	0	0	0
10/09/2009	\$ / R 2010/12/13	6.50	Put	Currency Future	122.0000	105.0000	(13.934)	0	0	0
10/09/2009	\$ / R 2010/12/13	12.20	Call	Currency Future	165.0000	174.0000	5.455	0	0	0
10/09/2009	\$ / R 2010/12/13	10.20	Put	Currency Future	2,425.0000	2,327.0000	(4.041)	0	0	0
10/09/2009	\$ / R 2010/12/13	8.15	Call	Currency Future	722.0000	771.0000	6.787	0	0	0
10/09/2009	\$ / R 2010/12/13	14.20	Put	Currency Future	6,221.0000	6,109.0000	(1.800)	0	0	0
10/09/2009	\$ / R 2010/12/13	8.15	Put	Currency Future	792.0000	724.0000	(8.586)	0	0	0
10/09/2009	\$ / R 2010/12/13	16.20	Put	Currency Future	8,185.0000	8,072.0000	(1.381)	0	0	0
10/09/2009	\$ / R 2010/12/13	16.20	Call	Currency Future	66.0000	70.0000	6.061	0	0	0
10/09/2009	\$ / R 2010/12/13	8.00	Put	Currency Future	698.0000	634.0000	(9.169)	0	0	0
10/09/2009	\$ / R 2010/12/13	8.00	Call	Currency Future	779.0000	832.0000	6.804	0	0	2,500
10/09/2009	\$ / R 2010/12/13	10.20	Call	Currency Future	306.0000	325.0000	6.209	0	0	0
10/09/2009	\$ / R 2010/12/13	7.20	Put	Currency Future	297.0000	256.0000	(13.805)	0	0	0
10/09/2009	\$ / R 2010/12/13	4.40	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
10/09/2009	\$ / R 2010/12/13	5.40	Put	Currency Future	26.0000	21.0000	(19.231)	0	0	0
10/09/2009	\$ / R 2010/12/13	5.40	Call	Currency Future	2,706.0000	2,819.0000	4.176	0	0	0
10/09/2009	\$ / R 2010/12/13	16.15	Put	Currency Future	8,137.0000	8,023.0000	(1.401)	0	0	0
10/09/2009	\$ / R 2010/12/13	6.40	Put	Currency Future	106.0000	90.0000	(15.094)	0	0	0
10/09/2009	\$ / R 2010/12/13	4.20	Call	Currency Future	3,888.0000	4,004.0000	2.984	0	0	0
10/09/2009	\$ / R 2010/12/13	14.15	Put	Currency Future	6,173.0000	6,060.0000	(1.831)	0	0	0
10/09/2009	\$ / R 2010/12/13	6.40	Call	Currency Future	1,786.0000	1,888.0000	5.711	0	0	0
10/09/2009	\$ / R 2010/12/13	4.20	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
10/09/2009	\$ / R 2010/12/13	6.15	Put	Currency Future	72.0000	62.0000	(13.889)	0	0	0
10/09/2009	\$ / R 2010/12/13	5.20	Call	Currency Future	2,900.0000	3,013.0000	3.897	0	0	0
10/09/2009	\$ / R 2010/12/13	6.15	Call	Currency Future	2,003.0000	2,110.0000	5.342	0	0	0
10/09/2009	\$ / R 2010/12/13	6.20	Put	Currency Future	78.0000	66.0000	(15.385)	0	0	0
10/09/2009	\$ / R 2010/12/13	5.15	Put	Currency Future	18.0000	15.0000	(16.667)	0	0	0
10/09/2009	\$ / R 2010/12/13	6.20	Call	Currency Future	1,959.0000	2,064.0000	5.360	0	0	0
10/09/2009	\$ / R 2010/12/13	7.15	Call	Currency Future	1,208.0000	1,290.0000	6.788	0	0	0
10/09/2009	\$ / R 2010/12/13	5.20	Put	Currency Future	19.0000	15.0000	(21.053)	0	0	0
10/09/2009	\$ / R 2010/12/13	7.15	Put	Currency Future	278.0000	242.0000	(12.950)	0	0	0
10/09/2009	\$ / R 2010/12/13	10.15	Call	Currency Future	312.0000	330.0000	5.769	0	0	0
10/09/2009	\$ / R 2010/12/13	4.25	Call	Currency Future	3,839.0000	3,955.0000	3.022	0	0	0
10/09/2009	\$ / R 2010/12/13	6.25	Put	Currency Future	84.0000	71.0000	(15.476)	0	0	0
10/09/2009	\$ / R 2010/12/13	6.25	Call	Currency Future	1,915.0000	2,019.0000	5.431	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	\$ / R 2010/12/13	5.25	Put	Currency Future	21.0000	17.0000	(19.048)	0	0	0
10/09/2009	\$ / R 2010/12/13	5.25	Call	Currency Future	2,851.0000	2,964.0000	3.964	0	0	0
10/09/2009	\$ / R 2010/12/13	4.25	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
10/09/2009	\$ / R 2010/12/13	7.40	Call	Currency Future	1,061.0000	1,132.0000	6.692	0	0	0
10/09/2009	\$ / R 2010/12/13	7.40	Put	Currency Future	381.0000	334.0000	(12.336)	0	0	0
10/09/2009	\$ / R 2010/12/13	10.40	Call	Currency Future	284.0000	301.0000	5.986	0	0	0
10/09/2009	\$ / R 2010/12/13	10.40	Put	Currency Future	2,604.0000	2,504.0000	(3.840)	0	0	0
10/09/2009	\$ / R 2010/12/13	10.45	Put	Currency Future	2,649.0000	2,548.0000	(3.813)	0	0	0
10/09/2009	\$ / R 2010/12/13	10.45	Call	Currency Future	279.0000	296.0000	6.093	0	0	0
10/09/2009	\$ / R 2010/12/13	7.45	Put	Currency Future	404.0000	355.0000	(12.129)	0	0	0
10/09/2009	\$ / R 2010/12/13	12.45	Call	Currency Future	154.0000	162.0000	5.195	0	0	0
10/09/2009	\$ / R 2010/12/13	12.45	Put	Currency Future	4,523.0000	4,414.0000	(2.410)	0	0	0
10/09/2009	\$ / R 2010/12/13	14.45	Call	Currency Future	96.0000	101.0000	5.208	0	0	0
10/09/2009	\$ / R 2010/12/13	10.50	Put	Currency Future	2,694.0000	2,593.0000	(3.749)	0	0	0
10/09/2009	\$ / R 2010/12/13	16.45	Put	Currency Future	8,430.0000	8,316.0000	(1.352)	0	0	0
10/09/2009	\$ / R 2010/12/13	12.15	Put	Currency Future	4,237.0000	4,128.0000	(2.573)	0	0	0
10/09/2009	\$ / R 2010/12/13	12.50	Call	Currency Future	152.0000	159.0000	4.605	0	0	0
10/09/2009	\$ / R 2010/12/13	16.45	Call	Currency Future	60.0000	64.0000	6.667	0	0	0
10/09/2009	\$ / R 2010/12/13	12.15	Call	Currency Future	167.0000	176.0000	5.389	0	0	0
10/09/2009	\$ / R 2010/12/13	12.50	Put	Currency Future	4,571.0000	4,462.0000	(2.385)	0	0	0
10/09/2009	\$ / R 2010/12/13	14.45	Put	Currency Future	6,465.0000	6,353.0000	(1.732)	0	0	0
10/09/2009	\$ / R 2010/12/13	10.15	Put	Currency Future	2,381.0000	2,282.0000	(4.158)	0	0	0
10/09/2009	\$ / R 2010/12/13	7.45	Call	Currency Future	1,034.0000	1,103.0000	6.673	0	0	0
10/09/2009	\$ / R 2010/12/13	16.15	Call	Currency Future	67.0000	71.0000	5.970	0	0	0
10/09/2009	\$ / R 2010/12/13	7.25	Call	Currency Future	1,147.0000	1,222.0000	6.539	0	0	0
10/09/2009	\$ / R 2010/12/13	16.50	Put	Currency Future	8,479.0000	8,365.0000	(1.344)	0	0	0
10/09/2009	\$ / R 2010/12/13	16.50	Call	Currency Future	59.0000	63.0000	6.780	0	0	0
10/09/2009	\$ / R 2010/12/13	6.45	Put	Currency Future	114.0000	97.0000	(14.912)	0	0	0
10/09/2009	\$ / R 2010/12/13	14.50	Put	Currency Future	6,514.0000	6,402.0000	(1.719)	0	0	0
10/09/2009	\$ / R 2010/12/13	5.45	Put	Currency Future	28.0000	23.0000	(17.857)	0	0	0
10/09/2009	\$ / R 2010/12/13	14.50	Call	Currency Future	95.0000	99.0000	4.211	0	0	0
10/09/2009	\$ / R 2010/12/13	14.40	Call	Currency Future	97.0000	102.0000	5.155	0	0	0
10/09/2009	\$ / R 2010/12/13	5.50	Call	Currency Future	2,610.0000	2,722.0000	4.291	0	0	0
10/09/2009	\$ / R 2010/12/13	12.40	Put	Currency Future	4,475.0000	4,366.0000	(2.436)	0	0	0
10/09/2009	\$ / R 2010/12/13	4.50	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
10/09/2009	\$ / R 2010/12/13	12.40	Call	Currency Future	156.0000	164.0000	5.128	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
10/09/2009	\$ / R 2010/12/13	5.50	Put	Currency Future	30.0000	25.0000	(16.667)	0	0	0
10/09/2009	\$ / R 2010/12/13	14.40	Put	Currency Future	6,417.0000	6,304.0000	(1.761)	0	0	0
10/09/2009	\$ / R 2010/12/13	7.20	Call	Currency Future	1,177.0000	1,254.0000	6.542	0	0	0
10/09/2009	\$ / R 2010/12/13	16.40	Call	Currency Future	61.0000	65.0000	6.557	0	0	0
10/09/2009	\$ / R 2010/12/13	16.40	Put	Currency Future	8,381.0000	8,267.0000	(1.360)	0	0	0
10/09/2009	\$ / R 2010/12/13	5.45	Call	Currency Future	2,658.0000	2,771.0000	4.251	0	0	0
10/09/2009	\$ / R 2010/12/13	4.45	Put	Currency Future	10.0000	8.0000	(20.000)	0	0	0
10/09/2009	\$ / R 2010/12/13	4.45	Call	Currency Future	3,640.0000	3,756.0000	3.187	0	0	0
10/09/2009	\$ / R 2010/12/13	6.45	Call	Currency Future	1,744.0000	1,845.0000	5.791	0	0	0
10/09/2009	\$ / R 2010/12/13	4.50	Call	Currency Future	3,591.0000	3,707.0000	3.230	0	0	0
10/09/2009	\$ / R 2010/12/13	5.15	Call	Currency Future	2,948.0000	3,063.0000	3.901	0	0	0
10/09/2009	\$ / R 2010/12/13	7.25	Put	Currency Future	317.0000	275.0000	(13.249)	0	0	0
10/09/2009	\$ / R 2010/12/13	8.25	Put	Currency Future	857.0000	786.0000	(8.285)	0	0	0
10/09/2009	\$ / R 2010/12/13	4.15	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
10/09/2009	\$ / R 2010/12/13	14.15	Call	Currency Future	103.0000	108.0000	4.854	0	0	0
10/09/2009	\$ / R 2010/12/13	4.15	Call	Currency Future	3,938.0000	4,054.0000	2.946	0	0	0
10/09/2009	\$ / R 2010/12/13	8.25	Call	Currency Future	688.0000	734.0000	6.686	0	0	0
10/09/2009	\$ / R 2010/12/13	16.25	Put	Currency Future	8,234.0000	8,121.0000	(1.372)	0	0	0
10/09/2009	\$ / R 2010/12/13	16.25	Call	Currency Future	65.0000	69.0000	6.154	0	0	0
10/09/2009	\$ / R 2010/12/13	14.25	Call	Currency Future	101.0000	106.0000	4.950	0	0	0
10/09/2009	\$ / R 2010/12/13	14.25	Put	Currency Future	6,270.0000	6,158.0000	(1.786)	0	0	0
10/09/2009	\$ / R 2010/12/13	12.25	Put	Currency Future	4,332.0000	4,223.0000	(2.516)	0	0	0
10/09/2009	\$ / R 2010/12/13	12.25	Call	Currency Future	162.0000	171.0000	5.556	0	0	0
10/09/2009	\$ / R 2010/12/13	10.25	Call	Currency Future	300.0000	318.0000	6.000	0	0	0
10/09/2009	\$ / R 2010/12/13	10.25	Put	Currency Future	2,470.0000	2,371.0000	(4.008)	0	0	0
10/09/2009	\$ / R 2010/12/13	16.10	Put	Currency Future	0.0000	7,974.0000	100.000	0	0	0
10/09/2009	\$ / R 2010/12/13	6.10	Call	Currency Future	0.0000	2,156.0000	100.000	0	0	0
10/09/2009	\$ / R 2010/12/13	5.10	Put	Currency Future	0.0000	14.0000	100.000	0	0	0
10/09/2009	\$ / R 2010/12/13	5.10	Call	Currency Future	0.0000	3,112.0000	100.000	0	0	0
10/09/2009	\$ / R 2010/12/13	4.10	Put	Currency Future	0.0000	5.0000	100.000	0	0	0
10/09/2009	\$ / R 2010/12/13	4.10	Call	Currency Future	0.0000	4,103.0000	100.000	0	0	0
10/09/2009	\$ / R 2010/12/13	6.10	Put	Currency Future	0.0000	58.0000	100.000	0	0	0
10/09/2009	\$ / R 2010/12/13	7.10	Call	Currency Future	0.0000	1,326.0000	100.000	0	0	0
10/09/2009	\$ / R 2010/12/13	10.10	Call	Currency Future	0.0000	336.0000	100.000	0	0	0
10/09/2009	\$ / R 2010/12/13	14.10	Put	Currency Future	0.0000	6,011.0000	100.000	0	0	0
10/09/2009	\$ / R 2010/12/13	14.10	Call	Currency Future	0.0000	109.0000	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
10/09/2009	\$ / R	2010/12/13	12.10	Put	Currency Future	0.0000	4,080.0000	100.000	0	0	0
10/09/2009	\$ / R	2010/12/13	12.10	Call	Currency Future	0.0000	178.0000	100.000	0	0	0
10/09/2009	\$ / R	2010/12/13	10.10	Put	Currency Future	0.0000	2,238.0000	100.000	0	0	0
10/09/2009	\$ / R	2010/12/13	7.10	Put	Currency Future	0.0000	228.0000	100.000	0	0	0
10/09/2009	\$ / R	2010/12/13	16.10	Call	Currency Future	0.0000	71.0000	100.000	0	0	0
10/09/2009	£ / R	2009/09/14			Currency Future	12.3933	12.6418	2.005	12.6200	12.4800	35,581
10/09/2009	£ / R	2009/09/14	20.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	13.15	Put	Currency Future	763.0000	521.0000	(31.717)	0	0	0
10/09/2009	£ / R	2009/09/14	21.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	13.85	Put	Currency Future	1,459.0000	1,210.0000	(17.066)	0	0	0
10/09/2009	£ / R	2009/09/14	11.50	Call	Currency Future	899.0000	1,143.0000	27.141	0	0	0
10/09/2009	£ / R	2009/09/14	19.30	Put	Currency Future	6,907.0000	6,658.0000	(3.605)	0	0	0
10/09/2009	£ / R	2009/09/14	11.40	Put	Currency Future	4.0000	1.0000	(75.000)	0	0	0
10/09/2009	£ / R	2009/09/14	10.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	18.75	Put	Currency Future	6,357.0000	6,108.0000	(3.917)	0	0	0
10/09/2009	£ / R	2009/09/14	15.60	Put	Currency Future	3,207.0000	2,958.0000	(7.764)	0	0	0
10/09/2009	£ / R	2009/09/14	21.60	Put	Currency Future	9,207.0000	8,958.0000	(2.704)	0	0	0
10/09/2009	£ / R	2009/09/14	10.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	17.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	11.45	Put	Currency Future	5.0000	1.0000	(80.000)	0	0	0
10/09/2009	£ / R	2009/09/14	11.70	Call	Currency Future	702.0000	946.0000	34.758	0	0	0
10/09/2009	£ / R	2009/09/14	13.10	Put	Currency Future	714.0000	474.0000	(33.613)	0	0	0
10/09/2009	£ / R	2009/09/14	20.75	Put	Currency Future	8,357.0000	8,108.0000	(2.980)	0	0	0
10/09/2009	£ / R	2009/09/14	13.50	Put	Currency Future	1,110.0000	863.0000	(22.252)	0	0	0
10/09/2009	£ / R	2009/09/14	14.85	Put	Currency Future	2,457.0000	2,209.0000	(10.094)	0	0	0
10/09/2009	£ / R	2009/09/14	13.75	Put	Currency Future	1,359.0000	1,111.0000	(18.249)	0	0	0
10/09/2009	£ / R	2009/09/14	11.50	Put	Currency Future	6.0000	1.0000	(83.333)	0	0	0
10/09/2009	£ / R	2009/09/14	17.30	Put	Currency Future	4,907.0000	4,658.0000	(5.074)	0	0	0
10/09/2009	£ / R	2009/09/14	13.05	Call	Currency Future	9.0000	19.0000	111.111	0	0	0
10/09/2009	£ / R	2009/09/14	17.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	18.65	Put	Currency Future	6,257.0000	6,008.0000	(3.980)	0	0	0
10/09/2009	£ / R	2009/09/14	19.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	13.50	Call	Currency Future	3.0000	5.0000	66.667	0	0	0
10/09/2009	£ / R	2009/09/14	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	14.05	Call	Currency Future	2.0000	2.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	£ / R	2009/09/14	10.50	Call	Currency Future	1,893.0000	2,142.0000	13.154	0	0	0
10/09/2009	£ / R	2009/09/14	21.10	Put	Currency Future	8,707.0000	8,458.0000	(2.860)	0	0	0
10/09/2009	£ / R	2009/09/14	21.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	13.05	Put	Currency Future	665.0000	427.0000	(35.789)	0	0	0
10/09/2009	£ / R	2009/09/14	17.45	Put	Currency Future	5,057.0000	4,808.0000	(4.924)	0	0	0
10/09/2009	£ / R	2009/09/14	11.70	Put	Currency Future	9.0000	4.0000	(55.556)	0	0	0
10/09/2009	£ / R	2009/09/14	12.90	Put	Currency Future	520.0000	291.0000	(44.038)	0	0	0
10/09/2009	£ / R	2009/09/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	13.75	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
10/09/2009	£ / R	2009/09/14	17.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	13.35	Call	Currency Future	4.0000	7.0000	75.000	0	0	0
10/09/2009	£ / R	2009/09/14	19.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	19.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	10.70	Call	Currency Future	1,693.0000	1,942.0000	14.708	0	0	0
10/09/2009	£ / R	2009/09/14	13.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	9.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	21.30	Put	Currency Future	8,907.0000	8,658.0000	(2.796)	0	0	0
10/09/2009	£ / R	2009/09/14	13.65	Put	Currency Future	1,259.0000	1,011.0000	(19.698)	0	0	0
10/09/2009	£ / R	2009/09/14	19.45	Put	Currency Future	7,057.0000	6,808.0000	(3.528)	0	0	0
10/09/2009	£ / R	2009/09/14	16.70	Put	Currency Future	4,307.0000	4,058.0000	(5.781)	0	0	0
10/09/2009	£ / R	2009/09/14	19.15	Put	Currency Future	6,757.0000	6,508.0000	(3.685)	0	0	0
10/09/2009	£ / R	2009/09/14	15.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	14.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	19.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	13.40	Put	Currency Future	1,011.0000	764.0000	(24.431)	0	0	0
10/09/2009	£ / R	2009/09/14	11.45	Call	Currency Future	948.0000	1,193.0000	25.844	0	0	0
10/09/2009	£ / R	2009/09/14	16.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	13.25	Call	Currency Future	5.0000	9.0000	80.000	0	0	0
10/09/2009	£ / R	2009/09/14	15.35	Put	Currency Future	2,957.0000	2,708.0000	(8.421)	0	0	0
10/09/2009	£ / R	2009/09/14	14.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	21.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	11.40	Call	Currency Future	998.0000	1,242.0000	24.449	0	0	0
10/09/2009	£ / R	2009/09/14	9.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	14.50	Put	Currency Future	2,108.0000	1,859.0000	(11.812)	0	0	0
10/09/2009	£ / R	2009/09/14	21.50	Put	Currency Future	9,107.0000	8,858.0000	(2.734)	0	0	0
10/09/2009	£ / R	2009/09/14	21.10	Call	Currency Future	0.0000	0.0000	-	0	0	0

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10/09/2009	£ / R	2009/09/14	10.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	8.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	13.10	Call	Currency Future	8.0000	16.0000	100.000	0	0	0
10/09/2009	£ / R	2009/09/14	13.30	Put	Currency Future	912.0000	666.0000	(26.974)	0	0	0
10/09/2009	£ / R	2009/09/14	14.45	Put	Currency Future	2,058.0000	1,809.0000	(12.099)	0	0	0
10/09/2009	£ / R	2009/09/14	19.50	Put	Currency Future	7,107.0000	6,858.0000	(3.504)	0	0	0
10/09/2009	£ / R	2009/09/14	9.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	18.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	19.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	17.50	Put	Currency Future	5,107.0000	4,858.0000	(4.876)	0	0	0
10/09/2009	£ / R	2009/09/14	13.35	Put	Currency Future	961.0000	715.0000	(25.598)	0	0	0
10/09/2009	£ / R	2009/09/14	13.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	17.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	20.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	15.25	Put	Currency Future	2,857.0000	2,608.0000	(8.715)	0	0	0
10/09/2009	£ / R	2009/09/14	14.55	Put	Currency Future	2,157.0000	1,909.0000	(11.497)	0	0	0
10/09/2009	£ / R	2009/09/14	9.50	Call	Currency Future	2,893.0000	3,142.0000	8.607	0	0	0
10/09/2009	£ / R	2009/09/14	17.40	Put	Currency Future	5,007.0000	4,758.0000	(4.973)	0	0	0
10/09/2009	£ / R	2009/09/14	8.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	20.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	17.55	Put	Currency Future	5,157.0000	4,908.0000	(4.828)	0	0	0
10/09/2009	£ / R	2009/09/14	14.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	14.60	Put	Currency Future	2,207.0000	1,959.0000	(11.237)	0	0	0
10/09/2009	£ / R	2009/09/14	21.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	8.65	Call	Currency Future	3,743.0000	3,992.0000	6.652	0	0	0
10/09/2009	£ / R	2009/09/14	9.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	12.90	Call	Currency Future	13.0000	33.0000	153.846	0	0	0
10/09/2009	£ / R	2009/09/14	15.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	14.05	Put	Currency Future	1,658.0000	1,410.0000	(14.958)	0	0	0
10/09/2009	£ / R	2009/09/14	12.30	Put	Currency Future	63.0000	25.0000	(60.317)	0	0	0
10/09/2009	£ / R	2009/09/14	13.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	21.40	Put	Currency Future	9,007.0000	8,758.0000	(2.765)	0	0	0
10/09/2009	£ / R	2009/09/14	20.65	Put	Currency Future	8,257.0000	8,008.0000	(3.016)	0	0	0
10/09/2009	£ / R	2009/09/14	10.55	Call	Currency Future	1,843.0000	2,092.0000	13.511	0	0	0
10/09/2009	£ / R	2009/09/14	12.30	Call	Currency Future	156.0000	367.0000	135.256	0	0	0
10/09/2009	£ / R	2009/09/14	13.55	Put	Currency Future	1,160.0000	912.0000	(21.379)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	£ / R	2009/09/14	9.45	Call	Currency Future	2,943.0000	3,192.0000	8.461	0	0	0
10/09/2009	£ / R	2009/09/14	8.70	Call	Currency Future	3,693.0000	3,942.0000	6.742	0	0	0
10/09/2009	£ / R	2009/09/14	11.15	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
10/09/2009	£ / R	2009/09/14	9.55	Call	Currency Future	2,843.0000	3,092.0000	8.758	0	0	0
10/09/2009	£ / R	2009/09/14	13.15	Put	Currency Future	763.0000	521.0000	(31.717)	0	0	0
10/09/2009	£ / R	2009/09/14	14.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	10.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	13.55	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
10/09/2009	£ / R	2009/09/14	21.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	9.70	Call	Currency Future	2,693.0000	2,942.0000	9.246	0	0	0
10/09/2009	£ / R	2009/09/14	11.15	Call	Currency Future	1,244.0000	1,492.0000	19.936	0	0	0
10/09/2009	£ / R	2009/09/14	15.10	Put	Currency Future	2,707.0000	2,458.0000	(9.198)	0	0	0
10/09/2009	£ / R	2009/09/14	13.45	Put	Currency Future	1,060.0000	813.0000	(23.302)	0	0	0
10/09/2009	£ / R	2009/09/14	11.30	Call	Currency Future	1,095.0000	1,342.0000	22.557	0	0	0
10/09/2009	£ / R	2009/09/14	10.45	Call	Currency Future	1,943.0000	2,192.0000	12.815	0	0	0
10/09/2009	£ / R	2009/09/14	18.70	Put	Currency Future	6,307.0000	6,058.0000	(3.948)	0	0	0
10/09/2009	£ / R	2009/09/14	10.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	19.40	Put	Currency Future	7,007.0000	6,758.0000	(3.554)	0	0	0
10/09/2009	£ / R	2009/09/14	12.95	Call	Currency Future	11.0000	27.0000	145.455	0	0	0
10/09/2009	£ / R	2009/09/14	13.15	Call	Currency Future	7.0000	13.0000	85.714	0	0	0
10/09/2009	£ / R	2009/09/14	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	13.45	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
10/09/2009	£ / R	2009/09/14	21.45	Put	Currency Future	9,057.0000	8,808.0000	(2.749)	0	0	0
10/09/2009	£ / R	2009/09/14	10.15	Call	Currency Future	2,243.0000	2,492.0000	11.101	0	0	0
10/09/2009	£ / R	2009/09/14	11.90	Call	Currency Future	509.0000	748.0000	46.955	0	0	0
10/09/2009	£ / R	2009/09/14	18.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	13.30	Call	Currency Future	5.0000	8.0000	60.000	0	0	0
10/09/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,908.0000	1,659.0000	(13.050)	0	0	0
10/09/2009	£ / R	2009/09/14	19.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	16.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	10.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	17.90	Put	Currency Future	5,507.0000	5,258.0000	(4.522)	0	0	0
10/09/2009	£ / R	2009/09/14	12.95	Put	Currency Future	568.0000	335.0000	(41.021)	0	0	0
10/09/2009	£ / R	2009/09/14	16.75	Put	Currency Future	4,357.0000	4,108.0000	(5.715)	0	0	0
10/09/2009	£ / R	2009/09/14	13.25	Put	Currency Future	862.0000	618.0000	(28.306)	0	0	0
10/09/2009	£ / R	2009/09/14	19.65	Put	Currency Future	7,257.0000	7,008.0000	(3.431)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	£ / R	2009/09/14	18.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	20.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	17.15	Put	Currency Future	4,757.0000	4,508.0000	(5.234)	0	0	0
10/09/2009	£ / R	2009/09/14	11.55	Put	Currency Future	6.0000	2.0000	(66.667)	0	0	0
10/09/2009	£ / R	2009/09/14	10.75	Call	Currency Future	1,643.0000	1,892.0000	15.155	0	0	0
10/09/2009	£ / R	2009/09/14	14.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	10.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	9.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	20.90	Put	Currency Future	8,507.0000	8,258.0000	(2.927)	0	0	0
10/09/2009	£ / R	2009/09/14	21.15	Put	Currency Future	8,757.0000	8,508.0000	(2.843)	0	0	0
10/09/2009	£ / R	2009/09/14	19.55	Put	Currency Future	7,157.0000	6,908.0000	(3.479)	0	0	0
10/09/2009	£ / R	2009/09/14	12.75	Call	Currency Future	22.0000	61.0000	177.273	0	0	0
10/09/2009	£ / R	2009/09/14	11.75	Put	Currency Future	10.0000	4.0000	(60.000)	0	0	0
10/09/2009	£ / R	2009/09/14	13.15	Call	Currency Future	7.0000	13.0000	85.714	0	0	0
10/09/2009	£ / R	2009/09/14	19.10	Put	Currency Future	6,707.0000	6,458.0000	(3.713)	0	0	0
10/09/2009	£ / R	2009/09/14	13.65	Put	Currency Future	1,259.0000	1,011.0000	(19.698)	0	0	0
10/09/2009	£ / R	2009/09/14	9.15	Call	Currency Future	3,243.0000	3,492.0000	7.678	0	0	0
10/09/2009	£ / R	2009/09/14	9.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	17.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	11.55	Call	Currency Future	850.0000	1,094.0000	28.706	0	0	0
10/09/2009	£ / R	2009/09/14	12.65	Call	Currency Future	31.0000	93.0000	200.000	0	0	0
10/09/2009	£ / R	2009/09/14	20.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	10.10	Call	Currency Future	2,293.0000	2,542.0000	10.859	0	0	0
10/09/2009	£ / R	2009/09/14	9.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	10.90	Call	Currency Future	1,493.0000	1,742.0000	16.678	0	0	0
10/09/2009	£ / R	2009/09/14	21.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	12.75	Put	Currency Future	378.0000	169.0000	(55.291)	0	0	0
10/09/2009	£ / R	2009/09/14	15.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	13.40	Call	Currency Future	4.0000	6.0000	50.000	0	0	0
10/09/2009	£ / R	2009/09/14	9.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	7.65	Call	Currency Future	4,743.0000	4,992.0000	5.250	0	0	0
10/09/2009	£ / R	2009/09/14	9.90	Call	Currency Future	2,493.0000	2,742.0000	9.988	0	0	0
10/09/2009	£ / R	2009/09/14	21.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	17.55	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	£ / R	2009/09/14	15.00	Put	Currency Future	2,607.0000	2,358.0000	(9.551)	0	0	0
10/09/2009	£ / R	2009/09/14	9.10	Call	Currency Future	3,293.0000	3,542.0000	7.561	0	0	0
10/09/2009	£ / R	2009/09/14	12.90	Put	Currency Future	520.0000	291.0000	(44.038)	0	0	0
10/09/2009	£ / R	2009/09/14	10.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	20.10	Put	Currency Future	7,707.0000	7,458.0000	(3.231)	0	0	0
10/09/2009	£ / R	2009/09/14	16.90	Put	Currency Future	4,507.0000	4,258.0000	(5.525)	0	0	0
10/09/2009	£ / R	2009/09/14	21.55	Put	Currency Future	9,157.0000	8,908.0000	(2.719)	0	0	0
10/09/2009	£ / R	2009/09/14	13.20	Put	Currency Future	813.0000	569.0000	(30.012)	0	0	0
10/09/2009	£ / R	2009/09/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	13.40	Call	Currency Future	4.0000	6.0000	50.000	0	0	0
10/09/2009	£ / R	2009/09/14	19.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	12.90	Call	Currency Future	13.0000	33.0000	153.846	0	0	0
10/09/2009	£ / R	2009/09/14	12.15	Call	Currency Future	279.0000	506.0000	81.362	0	0	0
10/09/2009	£ / R	2009/09/14	18.90	Put	Currency Future	6,507.0000	6,258.0000	(3.827)	0	0	0
10/09/2009	£ / R	2009/09/14	14.90	Put	Currency Future	2,507.0000	2,258.0000	(9.932)	0	0	0
10/09/2009	£ / R	2009/09/14	19.60	Put	Currency Future	7,207.0000	6,958.0000	(3.455)	0	0	0
10/09/2009	£ / R	2009/09/14	15.65	Put	Currency Future	3,257.0000	3,008.0000	(7.645)	0	0	0
10/09/2009	£ / R	2009/09/14	12.10	Call	Currency Future	323.0000	554.0000	71.517	0	0	0
10/09/2009	£ / R	2009/09/14	10.65	Call	Currency Future	1,743.0000	1,992.0000	14.286	0	0	0
10/09/2009	£ / R	2009/09/14	10.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	12.80	Put	Currency Future	425.0000	208.0000	(51.059)	0	0	0
10/09/2009	£ / R	2009/09/14	15.10	Put	Currency Future	2,707.0000	2,458.0000	(9.198)	0	0	0
10/09/2009	£ / R	2009/09/14	15.45	Put	Currency Future	3,057.0000	2,808.0000	(8.145)	0	0	0
10/09/2009	£ / R	2009/09/14	12.10	Put	Currency Future	30.0000	12.0000	(60.000)	0	0	0
10/09/2009	£ / R	2009/09/14	16.65	Put	Currency Future	4,257.0000	4,008.0000	(5.849)	0	0	0
10/09/2009	£ / R	2009/09/14	9.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	18.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	14.70	Put	Currency Future	2,307.0000	2,059.0000	(10.750)	0	0	0
10/09/2009	£ / R	2009/09/14	15.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	12.15	Put	Currency Future	35.0000	15.0000	(57.143)	0	0	0
10/09/2009	£ / R	2009/09/14	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	11.10	Call	Currency Future	1,294.0000	1,542.0000	19.165	0	0	0
10/09/2009	£ / R	2009/09/14	12.50	Put	Currency Future	164.0000	55.0000	(66.463)	0	0	0
10/09/2009	£ / R	2009/09/14	15.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	15.60	Put	Currency Future	3,207.0000	2,958.0000	(7.764)	0	0	0
10/09/2009	£ / R	2009/09/14	13.35	Put	Currency Future	961.0000	715.0000	(25.598)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	£ / R	2009/09/14	18.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	9.60	Call	Currency Future	2,793.0000	3,042.0000	8.915	0	0	0
10/09/2009	£ / R	2009/09/14	12.70	Call	Currency Future	26.0000	75.0000	188.462	0	0	0
10/09/2009	£ / R	2009/09/14	12.80	Call	Currency Future	18.0000	50.0000	177.778	0	0	0
10/09/2009	£ / R	2009/09/14	13.20	Call	Currency Future	6.0000	11.0000	83.333	0	0	0
10/09/2009	£ / R	2009/09/14	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	19.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	15.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	13.40	Put	Currency Future	1,011.0000	764.0000	(24.431)	0	0	0
10/09/2009	£ / R	2009/09/14	9.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	18.15	Put	Currency Future	5,757.0000	5,508.0000	(4.325)	0	0	0
10/09/2009	£ / R	2009/09/14	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	14.75	Put	Currency Future	2,357.0000	2,109.0000	(10.522)	0	0	0
10/09/2009	£ / R	2009/09/14	15.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	10.30	Call	Currency Future	2,093.0000	2,342.0000	11.897	0	0	0
10/09/2009	£ / R	2009/09/14	21.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	16.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	15.80	Put	Currency Future	3,407.0000	3,158.0000	(7.308)	0	0	0
10/09/2009	£ / R	2009/09/14	14.75	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
10/09/2009	£ / R	2009/09/14	17.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	13.35	Call	Currency Future	4.0000	7.0000	75.000	0	0	0
10/09/2009	£ / R	2009/09/14	16.30	Put	Currency Future	3,907.0000	3,658.0000	(6.373)	0	0	0
10/09/2009	£ / R	2009/09/14	8.10	Call	Currency Future	4,293.0000	4,542.0000	5.800	0	0	0
10/09/2009	£ / R	2009/09/14	12.70	Put	Currency Future	333.0000	134.0000	(59.760)	0	0	0
10/09/2009	£ / R	2009/09/14	11.65	Call	Currency Future	751.0000	995.0000	32.490	0	0	0
10/09/2009	£ / R	2009/09/14	12.65	Put	Currency Future	288.0000	101.0000	(64.931)	0	0	0
10/09/2009	£ / R	2009/09/14	15.90	Put	Currency Future	3,507.0000	3,258.0000	(7.100)	0	0	0
10/09/2009	£ / R	2009/09/14	15.35	Put	Currency Future	2,957.0000	2,708.0000	(8.421)	0	0	0
10/09/2009	£ / R	2009/09/14	14.40	Put	Currency Future	2,008.0000	1,759.0000	(12.400)	0	0	0
10/09/2009	£ / R	2009/09/14	9.30	Call	Currency Future	3,093.0000	3,342.0000	8.050	0	0	0
10/09/2009	£ / R	2009/09/14	11.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	9.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	15.05	Put	Currency Future	2,657.0000	2,408.0000	(9.371)	0	0	0
10/09/2009	£ / R	2009/09/14	15.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	15.70	Put	Currency Future	3,307.0000	3,058.0000	(7.529)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	£ / R	2009/09/14	11.30	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
10/09/2009	£ / R	2009/09/14	13.20	Put	Currency Future	813.0000	569.0000	(30.012)	0	0	0
10/09/2009	£ / R	2009/09/14	12.60	Put	Currency Future	245.0000	83.0000	(66.122)	0	0	0
10/09/2009	£ / R	2009/09/14	9.65	Call	Currency Future	2,743.0000	2,992.0000	9.078	0	0	0
10/09/2009	£ / R	2009/09/14	15.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	13.00	Put	Currency Future	617.0000	381.0000	(38.250)	0	0	0
10/09/2009	£ / R	2009/09/14	15.15	Put	Currency Future	2,757.0000	2,508.0000	(9.032)	0	0	0
10/09/2009	£ / R	2009/09/14	15.50	Put	Currency Future	3,107.0000	2,858.0000	(8.014)	0	0	0
10/09/2009	£ / R	2009/09/14	13.20	Call	Currency Future	6.0000	11.0000	83.333	0	0	0
10/09/2009	£ / R	2009/09/14	9.40	Call	Currency Future	2,993.0000	3,242.0000	8.319	0	0	0
10/09/2009	£ / R	2009/09/14	18.60	Put	Currency Future	6,207.0000	5,958.0000	(4.012)	0	0	0
10/09/2009	£ / R	2009/09/14	12.50	Call	Currency Future	57.0000	197.0000	245.614	0	0	0
10/09/2009	£ / R	2009/09/14	19.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	15.30	Put	Currency Future	2,907.0000	2,658.0000	(8.566)	0	0	0
10/09/2009	£ / R	2009/09/14	13.00	Call	Currency Future	10.0000	22.0000	120.000	0	0	0
10/09/2009	£ / R	2009/09/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	15.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	13.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	12.60	Call	Currency Future	38.0000	124.0000	226.316	0	0	0
10/09/2009	£ / R	2009/09/14	11.65	Put	Currency Future	8.0000	3.0000	(62.500)	0	0	0
10/09/2009	£ / R	2009/09/14	12.70	Call	Currency Future	26.0000	75.0000	188.462	0	0	0
10/09/2009	£ / R	2009/09/14	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	12.40	Call	Currency Future	88.0000	279.0000	217.045	0	0	0
10/09/2009	£ / R	2009/09/14	14.85	Put	Currency Future	2,457.0000	2,209.0000	(10.094)	0	0	0
10/09/2009	£ / R	2009/09/14	15.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	13.95	Put	Currency Future	1,559.0000	1,310.0000	(15.972)	0	0	0
10/09/2009	£ / R	2009/09/14	18.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	17.65	Put	Currency Future	5,257.0000	5,008.0000	(4.737)	0	0	0
10/09/2009	£ / R	2009/09/14	8.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	12.70	Put	Currency Future	333.0000	134.0000	(59.760)	0	0	0
10/09/2009	£ / R	2009/09/14	15.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	15.30	Put	Currency Future	2,907.0000	2,658.0000	(8.566)	0	0	0
10/09/2009	£ / R	2009/09/14	15.80	Put	Currency Future	3,407.0000	3,158.0000	(7.308)	0	0	0
10/09/2009	£ / R	2009/09/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	17.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	12.45	Call	Currency Future	71.0000	237.0000	233.803	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	£ / R	2009/09/14	17.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	10.40	Call	Currency Future	1,993.0000	2,242.0000	12.494	0	0	0
10/09/2009	£ / R	2009/09/14	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	14.60	Put	Currency Future	2,207.0000	1,959.0000	(11.237)	0	0	0
10/09/2009	£ / R	2009/09/14	14.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	14.15	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
10/09/2009	£ / R	2009/09/14	17.10	Put	Currency Future	4,707.0000	4,458.0000	(5.290)	0	0	0
10/09/2009	£ / R	2009/09/14	21.65	Put	Currency Future	9,257.0000	9,008.0000	(2.690)	0	0	0
10/09/2009	£ / R	2009/09/14	8.90	Call	Currency Future	3,493.0000	3,742.0000	7.129	0	0	0
10/09/2009	£ / R	2009/09/14	15.55	Put	Currency Future	3,157.0000	2,908.0000	(7.887)	0	0	0
10/09/2009	£ / R	2009/09/14	12.40	Put	Currency Future	95.0000	37.0000	(61.053)	0	0	0
10/09/2009	£ / R	2009/09/14	14.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	21.00	Put	Currency Future	8,607.0000	8,358.0000	(2.893)	0	0	0
10/09/2009	£ / R	2009/09/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	15.15	Put	Currency Future	2,757.0000	2,508.0000	(9.032)	0	0	0
10/09/2009	£ / R	2009/09/14	21.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	13.90	Put	Currency Future	1,509.0000	1,260.0000	(16.501)	0	0	0
10/09/2009	£ / R	2009/09/14	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	16.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	15.05	Put	Currency Future	2,657.0000	2,408.0000	(9.371)	0	0	0
10/09/2009	£ / R	2009/09/14	14.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	7.40	Call	Currency Future	4,993.0000	5,242.0000	4.987	0	0	0
10/09/2009	£ / R	2009/09/14	14.10	Put	Currency Future	1,708.0000	1,460.0000	(14.520)	0	0	0
10/09/2009	£ / R	2009/09/14	15.75	Put	Currency Future	3,357.0000	3,108.0000	(7.417)	0	0	0
10/09/2009	£ / R	2009/09/14	13.60	Put	Currency Future	1,210.0000	962.0000	(20.496)	0	0	0
10/09/2009	£ / R	2009/09/14	14.70	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
10/09/2009	£ / R	2009/09/14	18.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	15.40	Put	Currency Future	3,007.0000	2,758.0000	(8.281)	0	0	0
10/09/2009	£ / R	2009/09/14	14.65	Put	Currency Future	2,257.0000	2,009.0000	(10.988)	0	0	0
10/09/2009	£ / R	2009/09/14	10.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	15.85	Put	Currency Future	3,457.0000	3,208.0000	(7.203)	0	0	0
10/09/2009	£ / R	2009/09/14	9.75	Call	Currency Future	2,643.0000	2,892.0000	9.421	0	0	0
10/09/2009	£ / R	2009/09/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	16.45	Put	Currency Future	4,057.0000	3,808.0000	(6.138)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	£ / R	2009/09/14	14.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	14.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	11.90	Put	Currency Future	15.0000	7.0000	(53.333)	0	0	0
10/09/2009	£ / R	2009/09/14	14.10	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
10/09/2009	£ / R	2009/09/14	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	9.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	13.60	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
10/09/2009	£ / R	2009/09/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	8.45	Call	Currency Future	3,943.0000	4,192.0000	6.315	0	0	0
10/09/2009	£ / R	2009/09/14	14.65	Put	Currency Future	2,257.0000	2,009.0000	(10.988)	0	0	0
10/09/2009	£ / R	2009/09/14	14.15	Put	Currency Future	1,758.0000	1,510.0000	(14.107)	0	0	0
10/09/2009	£ / R	2009/09/14	12.45	Put	Currency Future	128.0000	45.0000	(64.844)	0	0	0
10/09/2009	£ / R	2009/09/14	17.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	15.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	8.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	17.60	Put	Currency Future	5,207.0000	4,958.0000	(4.782)	0	0	0
10/09/2009	£ / R	2009/09/14	8.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	14.15	Put	Currency Future	1,758.0000	1,510.0000	(14.107)	0	0	0
10/09/2009	£ / R	2009/09/14	15.55	Put	Currency Future	3,157.0000	2,908.0000	(7.887)	0	0	0
10/09/2009	£ / R	2009/09/14	20.80	Put	Currency Future	8,407.0000	8,158.0000	(2.962)	0	0	0
10/09/2009	£ / R	2009/09/14	14.90	Put	Currency Future	2,507.0000	2,258.0000	(9.932)	0	0	0
10/09/2009	£ / R	2009/09/14	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	14.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	11.20	Call	Currency Future	1,194.0000	1,442.0000	20.771	0	0	0
10/09/2009	£ / R	2009/09/14	16.40	Put	Currency Future	4,007.0000	3,758.0000	(6.214)	0	0	0
10/09/2009	£ / R	2009/09/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	10.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	14.95	Put	Currency Future	2,557.0000	2,308.0000	(9.738)	0	0	0
10/09/2009	£ / R	2009/09/14	18.45	Put	Currency Future	6,057.0000	5,808.0000	(4.111)	0	0	0
10/09/2009	£ / R	2009/09/14	13.10	Put	Currency Future	714.0000	474.0000	(33.613)	0	0	0
10/09/2009	£ / R	2009/09/14	14.55	Put	Currency Future	2,157.0000	1,909.0000	(11.497)	0	0	0
10/09/2009	£ / R	2009/09/14	14.15	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
10/09/2009	£ / R	2009/09/14	9.95	Call	Currency Future	2,443.0000	2,692.0000	10.192	0	0	0
10/09/2009	£ / R	2009/09/14	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	13.80	Put	Currency Future	1,409.0000	1,161.0000	(17.601)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	£ / R	2009/09/14	15.40	Put	Currency Future	3,007.0000	2,758.0000	(8.281)	0	0	0
10/09/2009	£ / R	2009/09/14	9.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	8.75	Call	Currency Future	3,643.0000	3,892.0000	6.835	0	0	0
10/09/2009	£ / R	2009/09/14	15.20	Put	Currency Future	2,807.0000	2,558.0000	(8.871)	0	0	0
10/09/2009	£ / R	2009/09/14	13.10	Call	Currency Future	8.0000	16.0000	100.000	0	0	0
10/09/2009	£ / R	2009/09/14	14.80	Put	Currency Future	2,407.0000	2,159.0000	(10.303)	0	0	0
10/09/2009	£ / R	2009/09/14	10.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	15.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	10.80	Call	Currency Future	1,593.0000	1,842.0000	15.631	0	0	0
10/09/2009	£ / R	2009/09/14	11.75	Call	Currency Future	653.0000	896.0000	37.213	0	0	0
10/09/2009	£ / R	2009/09/14	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	14.00	Put	Currency Future	1,608.0000	1,360.0000	(15.423)	0	0	0
10/09/2009	£ / R	2009/09/14	11.95	Call	Currency Future	461.0000	699.0000	51.627	0	0	0
10/09/2009	£ / R	2009/09/14	15.95	Put	Currency Future	3,557.0000	3,308.0000	(7.000)	0	0	0
10/09/2009	£ / R	2009/09/14	9.80	Call	Currency Future	2,593.0000	2,842.0000	9.603	0	0	0
10/09/2009	£ / R	2009/09/14	14.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	14.80	Put	Currency Future	2,407.0000	2,159.0000	(10.303)	0	0	0
10/09/2009	£ / R	2009/09/14	20.70	Put	Currency Future	8,307.0000	8,058.0000	(2.997)	0	0	0
10/09/2009	£ / R	2009/09/14	20.45	Put	Currency Future	8,057.0000	7,808.0000	(3.090)	0	0	0
10/09/2009	£ / R	2009/09/14	14.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	11.95	Put	Currency Future	18.0000	8.0000	(55.556)	0	0	0
10/09/2009	£ / R	2009/09/14	13.60	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
10/09/2009	£ / R	2009/09/14	13.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	8.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	14.20	Put	Currency Future	1,808.0000	1,559.0000	(13.772)	0	0	0
10/09/2009	£ / R	2009/09/14	15.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	10.60	Call	Currency Future	1,793.0000	2,042.0000	13.887	0	0	0
10/09/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,908.0000	1,659.0000	(13.050)	0	0	0
10/09/2009	£ / R	2009/09/14	14.40	Put	Currency Future	2,008.0000	1,759.0000	(12.400)	0	0	0
10/09/2009	£ / R	2009/09/14	10.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	16.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	14.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	11.60	Call	Currency Future	800.0000	1,044.0000	30.500	0	0	0
10/09/2009	£ / R	2009/09/14	10.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	11.60	Put	Currency Future	7.0000	2.0000	(71.429)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	£ / R	2009/09/14	11.20	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
10/09/2009	£ / R	2009/09/14	8.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	12.20	Call	Currency Future	236.0000	459.0000	94.492	0	0	0
10/09/2009	£ / R	2009/09/14	17.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	8.95	Call	Currency Future	3,443.0000	3,692.0000	7.232	0	0	0
10/09/2009	£ / R	2009/09/14	20.50	Put	Currency Future	8,107.0000	7,858.0000	(3.071)	0	0	0
10/09/2009	£ / R	2009/09/14	13.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	10.95	Call	Currency Future	1,443.0000	1,692.0000	17.256	0	0	0
10/09/2009	£ / R	2009/09/14	18.50	Put	Currency Future	6,107.0000	5,858.0000	(4.077)	0	0	0
10/09/2009	£ / R	2009/09/14	9.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	8.50	Call	Currency Future	3,893.0000	4,142.0000	6.396	0	0	0
10/09/2009	£ / R	2009/09/14	13.80	Put	Currency Future	1,409.0000	1,161.0000	(17.601)	0	0	0
10/09/2009	£ / R	2009/09/14	12.85	Call	Currency Future	15.0000	40.0000	166.667	0	0	0
10/09/2009	£ / R	2009/09/14	13.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	12.20	Put	Currency Future	43.0000	17.0000	(60.465)	0	0	0
10/09/2009	£ / R	2009/09/14	8.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	13.60	Put	Currency Future	1,210.0000	962.0000	(20.496)	0	0	0
10/09/2009	£ / R	2009/09/14	21.20	Put	Currency Future	8,807.0000	8,558.0000	(2.827)	0	0	0
10/09/2009	£ / R	2009/09/14	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	19.20	Put	Currency Future	6,807.0000	6,558.0000	(3.658)	0	0	0
10/09/2009	£ / R	2009/09/14	16.50	Put	Currency Future	4,107.0000	3,858.0000	(6.063)	0	0	0
10/09/2009	£ / R	2009/09/14	21.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	18.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	17.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	12.85	Put	Currency Future	472.0000	249.0000	(47.246)	0	0	0
10/09/2009	£ / R	2009/09/14	17.20	Put	Currency Future	4,807.0000	4,558.0000	(5.180)	0	0	0
10/09/2009	£ / R	2009/09/14	20.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	17.00	Put	Currency Future	4,607.0000	4,358.0000	(5.405)	0	0	0
10/09/2009	£ / R	2009/09/14	16.05	Put	Currency Future	3,657.0000	3,408.0000	(6.809)	0	0	0
10/09/2009	£ / R	2009/09/14	19.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	19.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	10.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	12.55	Put	Currency Future	203.0000	67.0000	(66.995)	0	0	0
10/09/2009	£ / R	2009/09/14	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	12.85	Put	Currency Future	472.0000	249.0000	(47.246)	0	0	0
10/09/2009	£ / R	2009/09/14	16.95	Put	Currency Future	4,557.0000	4,308.0000	(5.464)	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
10/09/2009	£ / R	2009/09/14	8.80	Call	Currency Future	3,593.0000	3,842.0000	6.930	0	0	0
10/09/2009	£ / R	2009/09/14	16.10	Put	Currency Future	3,707.0000	3,458.0000	(6.717)	0	0	0
10/09/2009	£ / R	2009/09/14	18.40	Put	Currency Future	0.0000	5,758.0000	100.000	0	0	0
10/09/2009	£ / R	2009/09/14	12.85	Call	Currency Future	15.0000	40.0000	166.667	0	0	0
10/09/2009	£ / R	2009/09/14	9.35	Call	Currency Future	3,043.0000	3,292.0000	8.183	0	0	0
10/09/2009	£ / R	2009/09/14	11.80	Call	Currency Future	605.0000	847.0000	40.000	0	0	0
10/09/2009	£ / R	2009/09/14	16.00	Put	Currency Future	3,607.0000	3,358.0000	(6.903)	0	0	0
10/09/2009	£ / R	2009/09/14	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	18.95	Put	Currency Future	6,557.0000	6,308.0000	(3.797)	0	0	0
10/09/2009	£ / R	2009/09/14	12.00	Put	Currency Future	21.0000	9.0000	(57.143)	0	0	0
10/09/2009	£ / R	2009/09/14	16.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	8.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	18.80	Put	Currency Future	6,407.0000	6,158.0000	(3.886)	0	0	0
10/09/2009	£ / R	2009/09/14	12.55	Call	Currency Future	47.0000	159.0000	238.298	0	0	0
10/09/2009	£ / R	2009/09/14	15.90	Put	Currency Future	3,507.0000	3,258.0000	(7.100)	0	0	0
10/09/2009	£ / R	2009/09/14	8.40	Call	Currency Future	0.0000	4,242.0000	100.000	0	0	0
10/09/2009	£ / R	2009/09/14	11.80	Put	Currency Future	12.0000	5.0000	(58.333)	0	0	0
10/09/2009	£ / R	2009/09/14	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	9.00	Call	Currency Future	3,393.0000	3,642.0000	7.339	0	0	0
10/09/2009	£ / R	2009/09/14	18.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	19.00	Put	Currency Future	6,607.0000	6,358.0000	(3.769)	0	0	0
10/09/2009	£ / R	2009/09/14	16.80	Put	Currency Future	4,407.0000	4,158.0000	(5.650)	0	0	0
10/09/2009	£ / R	2009/09/14	20.40	Put	Currency Future	0.0000	7,758.0000	100.000	0	0	0
10/09/2009	£ / R	2009/09/14	10.00	Call	Currency Future	2,393.0000	2,642.0000	10.405	0	0	0
10/09/2009	£ / R	2009/09/14	14.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	20.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	10.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	20.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	9.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	14.10	Put	Currency Future	1,708.0000	1,460.0000	(14.520)	0	0	0
10/09/2009	£ / R	2009/09/14	11.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	14.10	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
10/09/2009	£ / R	2009/09/14	11.00	Call	Currency Future	1,393.0000	1,642.0000	17.875	0	0	0
10/09/2009	£ / R	2009/09/14	14.35	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
10/09/2009	£ / R	2009/09/14	13.85	Put	Currency Future	1,459.0000	1,210.0000	(17.066)	0	0	0
10/09/2009	£ / R	2009/09/14	12.00	Call	Currency Future	414.0000	651.0000	57.246	0	0	0
10/09/2009	£ / R	2009/09/14	10.20	Call	Currency Future	2,193.0000	2,442.0000	11.354	0	0	0
10/09/2009	£ / R	2009/09/14	20.95	Put	Currency Future	8,557.0000	8,308.0000	(2.910)	0	0	0
10/09/2009	£ / R	2009/09/14	13.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,958.0000	1,709.0000	(12.717)	0	0	0
10/09/2009	£ / R	2009/09/14	20.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	13.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	18.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	13.90	Put	Currency Future	1,509.0000	1,260.0000	(16.501)	0	0	0
10/09/2009	£ / R	2009/09/14	13.70	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
10/09/2009	£ / R	2009/09/14	14.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	13.70	Put	Currency Future	1,309.0000	1,061.0000	(18.946)	0	0	0
10/09/2009	£ / R	2009/09/14	14.25	Put	Currency Future	1,858.0000	1,609.0000	(13.402)	0	0	0
10/09/2009	£ / R	2009/09/14	9.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	14.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	9.20	Call	Currency Future	3,193.0000	3,442.0000	7.798	0	0	0
10/09/2009	£ / R	2009/09/14	14.05	Put	Currency Future	1,658.0000	1,410.0000	(14.958)	0	0	0
10/09/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,958.0000	1,709.0000	(12.717)	0	0	0
10/09/2009	£ / R	2009/09/14	20.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	21.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	10.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	10.35	Call	Currency Future	2,043.0000	2,292.0000	12.188	0	0	0
10/09/2009	£ / R	2009/09/14	9.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	11.35	Call	Currency Future	1,046.0000	1,292.0000	23.518	0	0	0
10/09/2009	£ / R	2009/09/14	11.35	Put	Currency Future	3.0000	0.0000	(100.000)	0	0	0
10/09/2009	£ / R	2009/09/14	12.35	Call	Currency Future	121.0000	322.0000	166.116	0	0	0
10/09/2009	£ / R	2009/09/14	12.35	Put	Currency Future	77.0000	30.0000	(61.039)	0	0	0
10/09/2009	£ / R	2009/09/14	19.35	Put	Currency Future	6,957.0000	6,708.0000	(3.579)	0	0	0
10/09/2009	£ / R	2009/09/14	21.35	Put	Currency Future	8,957.0000	8,708.0000	(2.780)	0	0	0
10/09/2009	£ / R	2009/09/14	19.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	17.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	17.35	Put	Currency Future	4,957.0000	4,708.0000	(5.023)	0	0	0
10/09/2009	£ / R	2009/09/14	21.05	Put	Currency Future	8,657.0000	8,408.0000	(2.876)	0	0	0
10/09/2009	£ / R	2009/09/14	21.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	19.05	Put	Currency Future	6,657.0000	6,408.0000	(3.740)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	£ / R	2009/09/14	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	17.05	Put	Currency Future	4,657.0000	4,408.0000	(5.347)	0	0	0
10/09/2009	£ / R	2009/09/14	17.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	9.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	9.05	Call	Currency Future	3,343.0000	3,592.0000	7.448	0	0	0
10/09/2009	£ / R	2009/09/14	10.05	Call	Currency Future	2,343.0000	2,592.0000	10.627	0	0	0
10/09/2009	£ / R	2009/09/14	10.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/09/14	11.05	Call	Currency Future	1,343.0000	1,592.0000	18.541	0	0	0
10/09/2009	£ / R	2009/09/14	12.05	Put	Currency Future	25.0000	10.0000	(60.000)	0	0	0
10/09/2009	£ / R	2009/09/14	12.05	Call	Currency Future	368.0000	602.0000	63.587	0	0	0
10/09/2009	£ / R	2009/09/14	11.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/12/14			Currency Future	12.6015	12.8473	1.951	12.8800	12.7100	33,242
10/09/2009	£ / R	2009/12/14	13.15	Put	Currency Future	794.0000	636.0000	(19.899)	0	0	0
10/09/2009	£ / R	2009/12/14	15.05	Call	Currency Future	52.0000	71.0000	36.538	0	0	0
10/09/2009	£ / R	2009/12/14	14.50	Put	Currency Future	1,978.0000	1,760.0000	(11.021)	0	0	0
10/09/2009	£ / R	2009/12/14	13.65	Call	Currency Future	156.0000	213.0000	36.538	0	0	0
10/09/2009	£ / R	2009/12/14	19.35	Put	Currency Future	6,753.0000	6,509.0000	(3.613)	0	0	0
10/09/2009	£ / R	2009/12/14	18.35	Call	Currency Future	8.0000	11.0000	37.500	0	0	0
10/09/2009	£ / R	2009/12/14	17.30	Put	Currency Future	4,711.0000	4,470.0000	(5.116)	0	0	0
10/09/2009	£ / R	2009/12/14	19.60	Call	Currency Future	4.0000	6.0000	50.000	0	0	0
10/09/2009	£ / R	2009/12/14	13.15	Call	Currency Future	245.0000	333.0000	35.918	0	0	0
10/09/2009	£ / R	2009/12/14	12.05	Put	Currency Future	180.0000	116.0000	(35.556)	0	0	0
10/09/2009	£ / R	2009/12/14	13.10	Call	Currency Future	257.0000	349.0000	35.798	0	0	0
10/09/2009	£ / R	2009/12/14	14.20	Put	Currency Future	1,698.0000	1,488.0000	(12.367)	0	0	0
10/09/2009	£ / R	2009/12/14	13.60	Call	Currency Future	163.0000	223.0000	36.810	0	0	0
10/09/2009	£ / R	2009/12/14	11.35	Call	Currency Future	1,309.0000	1,544.0000	17.953	0	0	0
10/09/2009	£ / R	2009/12/14	15.25	Put	Currency Future	2,693.0000	2,464.0000	(8.504)	0	0	0
10/09/2009	£ / R	2009/12/14	16.85	Put	Currency Future	4,265.0000	4,025.0000	(5.627)	0	0	0
10/09/2009	£ / R	2009/12/14	20.30	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
10/09/2009	£ / R	2009/12/14	17.10	Put	Currency Future	4,513.0000	4,272.0000	(5.340)	0	0	0
10/09/2009	£ / R	2009/12/14	11.90	Call	Currency Future	838.0000	1,030.0000	22.912	0	0	0
10/09/2009	£ / R	2009/12/14	18.10	Put	Currency Future	5,507.0000	5,265.0000	(4.394)	0	0	0
10/09/2009	£ / R	2009/12/14	15.05	Put	Currency Future	2,500.0000	2,274.0000	(9.040)	0	0	0
10/09/2009	£ / R	2009/12/14	13.10	Put	Currency Future	756.0000	601.0000	(20.503)	0	0	0
10/09/2009	£ / R	2009/12/14	10.75	Call	Currency Future	1,886.0000	2,125.0000	12.672	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	£ / R	2009/12/14	11.35	Put	Currency Future	57.0000	46.0000	(19.298)	0	0	0
10/09/2009	£ / R	2009/12/14	19.85	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
10/09/2009	£ / R	2009/12/14	11.30	Put	Currency Future	55.0000	44.0000	(20.000)	0	0	0
10/09/2009	£ / R	2009/12/14	10.90	Put	Currency Future	39.0000	32.0000	(17.949)	0	0	0
10/09/2009	£ / R	2009/12/14	9.85	Call	Currency Future	2,765.0000	3,008.0000	8.788	0	0	0
10/09/2009	£ / R	2009/12/14	17.25	Put	Currency Future	4,662.0000	4,421.0000	(5.169)	0	0	0
10/09/2009	£ / R	2009/12/14	19.85	Put	Currency Future	7,252.0000	7,008.0000	(3.365)	0	0	0
10/09/2009	£ / R	2009/12/14	11.30	Call	Currency Future	1,356.0000	1,592.0000	17.404	0	0	0
10/09/2009	£ / R	2009/12/14	10.90	Call	Currency Future	1,741.0000	1,979.0000	13.670	0	0	0
10/09/2009	£ / R	2009/12/14	9.00	Call	Currency Future	3,607.0000	3,852.0000	6.792	0	0	0
10/09/2009	£ / R	2009/12/14	17.35	Put	Currency Future	4,761.0000	4,520.0000	(5.062)	0	0	0
10/09/2009	£ / R	2009/12/14	18.80	Call	Currency Future	6.0000	9.0000	50.000	0	0	0
10/09/2009	£ / R	2009/12/14	9.90	Put	Currency Future	14.0000	11.0000	(21.429)	0	0	0
10/09/2009	£ / R	2009/12/14	18.10	Call	Currency Future	9.0000	12.0000	33.333	0	0	0
10/09/2009	£ / R	2009/12/14	19.00	Call	Currency Future	6.0000	8.0000	33.333	0	0	0
10/09/2009	£ / R	2009/12/14	13.35	Put	Currency Future	953.0000	781.0000	(18.048)	0	0	0
10/09/2009	£ / R	2009/12/14	14.50	Call	Currency Future	79.0000	107.0000	35.443	0	0	0
10/09/2009	£ / R	2009/12/14	13.65	Put	Currency Future	1,205.0000	1,016.0000	(15.685)	0	0	0
10/09/2009	£ / R	2009/12/14	19.35	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
10/09/2009	£ / R	2009/12/14	18.35	Put	Currency Future	5,756.0000	5,513.0000	(4.222)	0	0	0
10/09/2009	£ / R	2009/12/14	12.80	Call	Currency Future	343.0000	461.0000	34.402	0	0	0
10/09/2009	£ / R	2009/12/14	9.90	Call	Currency Future	2,716.0000	2,958.0000	8.910	0	0	0
10/09/2009	£ / R	2009/12/14	19.60	Put	Currency Future	7,003.0000	6,759.0000	(3.484)	0	0	0
10/09/2009	£ / R	2009/12/14	17.00	Put	Currency Future	4,414.0000	4,173.0000	(5.460)	0	0	0
10/09/2009	£ / R	2009/12/14	13.40	Put	Currency Future	993.0000	819.0000	(17.523)	0	0	0
10/09/2009	£ / R	2009/12/14	21.35	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
10/09/2009	£ / R	2009/12/14	21.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
10/09/2009	£ / R	2009/12/14	16.85	Call	Currency Future	16.0000	22.0000	37.500	0	0	0
10/09/2009	£ / R	2009/12/14	15.80	Call	Currency Future	31.0000	42.0000	35.484	0	0	0
10/09/2009	£ / R	2009/12/14	11.90	Put	Currency Future	136.0000	83.0000	(38.971)	0	0	0
10/09/2009	£ / R	2009/12/14	16.60	Put	Currency Future	4,017.0000	3,778.0000	(5.950)	0	0	0
10/09/2009	£ / R	2009/12/14	19.00	Put	Currency Future	6,404.0000	6,161.0000	(3.795)	0	0	0
10/09/2009	£ / R	2009/12/14	13.75	Put	Currency Future	1,292.0000	1,098.0000	(15.015)	0	0	0
10/09/2009	£ / R	2009/12/14	21.35	Put	Currency Future	8,750.0000	8,505.0000	(2.800)	0	0	0
10/09/2009	£ / R	2009/12/14	12.50	Put	Currency Future	363.0000	268.0000	(26.171)	0	0	0
10/09/2009	£ / R	2009/12/14	13.85	Call	Currency Future	132.0000	180.0000	36.364	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
10/09/2009	£ / R	2009/12/14	12.35	Put	Currency Future	293.0000	209.0000	(28.669)	0	0	0
10/09/2009	£ / R	2009/12/14	12.80	Put	Currency Future	541.0000	414.0000	(23.475)	0	0	0
10/09/2009	£ / R	2009/12/14	11.10	Call	Currency Future	1,547.0000	1,785.0000	15.385	0	0	0
10/09/2009	£ / R	2009/12/14	15.90	Call	Currency Future	29.0000	39.0000	34.483	0	0	0
10/09/2009	£ / R	2009/12/14	9.10	Call	Currency Future	3,508.0000	3,752.0000	6.956	0	0	0
10/09/2009	£ / R	2009/12/14	12.05	Call	Currency Future	731.0000	914.0000	25.034	0	0	0
10/09/2009	£ / R	2009/12/14	21.00	Put	Currency Future	8,401.0000	8,156.0000	(2.916)	0	0	0
10/09/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,425.0000	1,225.0000	(14.035)	0	0	0
10/09/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,162.0000	975.0000	(16.093)	0	0	0
10/09/2009	£ / R	2009/12/14	9.50	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
10/09/2009	£ / R	2009/12/14	13.20	Call	Currency Future	234.0000	318.0000	35.897	0	0	0
10/09/2009	£ / R	2009/12/14	15.35	Call	Currency Future	42.0000	57.0000	35.714	0	0	0
10/09/2009	£ / R	2009/12/14	17.30	Call	Currency Future	13.0000	17.0000	30.769	0	0	0
10/09/2009	£ / R	2009/12/14	11.10	Put	Currency Future	46.0000	38.0000	(17.391)	0	0	0
10/09/2009	£ / R	2009/12/14	15.90	Put	Currency Future	3,327.0000	3,092.0000	(7.063)	0	0	0
10/09/2009	£ / R	2009/12/14	12.10	Put	Currency Future	196.0000	129.0000	(34.184)	0	0	0
10/09/2009	£ / R	2009/12/14	21.05	Put	Currency Future	8,450.0000	8,206.0000	(2.888)	0	0	0
10/09/2009	£ / R	2009/12/14	21.00	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
10/09/2009	£ / R	2009/12/14	13.15	Put	Currency Future	794.0000	636.0000	(19.899)	0	0	0
10/09/2009	£ / R	2009/12/14	14.60	Call	Currency Future	74.0000	99.0000	33.784	0	0	0
10/09/2009	£ / R	2009/12/14	9.50	Call	Currency Future	3,111.0000	3,355.0000	7.843	0	0	0
10/09/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,606.0000	1,399.0000	(12.889)	0	0	0
10/09/2009	£ / R	2009/12/14	13.20	Put	Currency Future	833.0000	671.0000	(19.448)	0	0	0
10/09/2009	£ / R	2009/12/14	7.85	Call	Currency Future	4,752.0000	4,998.0000	5.177	0	0	0
10/09/2009	£ / R	2009/12/14	15.80	Put	Currency Future	3,229.0000	2,995.0000	(7.247)	0	0	0
10/09/2009	£ / R	2009/12/14	17.10	Call	Currency Future	14.0000	20.0000	42.857	0	0	0
10/09/2009	£ / R	2009/12/14	7.60	Call	Currency Future	5,002.0000	5,247.0000	4.898	0	0	0
10/09/2009	£ / R	2009/12/14	11.05	Call	Currency Future	1,596.0000	1,833.0000	14.850	0	0	0
10/09/2009	£ / R	2009/12/14	17.00	Call	Currency Future	15.0000	21.0000	40.000	0	0	0
10/09/2009	£ / R	2009/12/14	14.85	Put	Currency Future	2,309.0000	2,086.0000	(9.658)	0	0	0
10/09/2009	£ / R	2009/12/14	14.60	Put	Currency Future	2,072.0000	1,852.0000	(10.618)	0	0	0
10/09/2009	£ / R	2009/12/14	11.50	Call	Currency Future	1,167.0000	1,400.0000	19.966	0	0	0
10/09/2009	£ / R	2009/12/14	14.10	Call	Currency Future	107.0000	146.0000	36.449	0	0	0
10/09/2009	£ / R	2009/12/14	21.25	Call	Currency Future	2.0000	2.0000	-	0	0	0
10/09/2009	£ / R	2009/12/14	7.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/12/14	18.80	Put	Currency Future	6,205.0000	5,962.0000	(3.916)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	£ / R	2009/12/14	10.10	Put	Currency Future	18.0000	14.0000	(22.222)	0	0	0
10/09/2009	£ / R	2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	£ / R	2009/12/14	9.05	Call	Currency Future	3,557.0000	3,802.0000	6.888	0	0	0
10/09/2009	£ / R	2009/12/14	12.00	Put	Currency Future	164.0000	104.0000	(36.585)	0	0	0
10/09/2009	£ / R	2009/12/14	13.70	Put	Currency Future	1,248.0000	1,057.0000	(15.304)	0	0	0
10/09/2009	£ / R	2009/12/14	11.50	Put	Currency Future	65.0000	53.0000	(18.462)	0	0	0
10/09/2009	£ / R	2009/12/14	19.25	Put	Currency Future	6,654.0000	6,410.0000	(3.667)	0	0	0
10/09/2009	£ / R	2009/12/14	15.35	Put	Currency Future	2,790.0000	2,560.0000	(8.244)	0	0	0
10/09/2009	£ / R	2009/12/14	19.10	Put	Currency Future	6,504.0000	6,260.0000	(3.752)	0	0	0
10/09/2009	£ / R	2009/12/14	16.60	Call	Currency Future	19.0000	26.0000	36.842	0	0	0
10/09/2009	£ / R	2009/12/14	13.05	Put	Currency Future	718.0000	568.0000	(20.891)	0	0	0
10/09/2009	£ / R	2009/12/14	17.05	Put	Currency Future	4,463.0000	4,223.0000	(5.378)	0	0	0
10/09/2009	£ / R	2009/12/14	12.00	Call	Currency Future	766.0000	952.0000	24.282	0	0	0
10/09/2009	£ / R	2009/12/14	11.70	Call	Currency Future	992.0000	1,211.0000	22.077	0	0	0
10/09/2009	£ / R	2009/12/14	12.50	Call	Currency Future	464.0000	615.0000	32.543	0	0	0
10/09/2009	£ / R	2009/12/14	19.25	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
10/09/2009	£ / R	2009/12/14	9.35	Call	Currency Future	3,259.0000	3,504.0000	7.518	0	0	0
10/09/2009	£ / R	2009/12/14	9.80	Put	Currency Future	13.0000	10.0000	(23.077)	0	0	0
10/09/2009	£ / R	2009/12/14	21.10	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
10/09/2009	£ / R	2009/12/14	21.90	Put	Currency Future	9,299.0000	9,054.0000	(2.635)	0	0	0
10/09/2009	£ / R	2009/12/14	9.10	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
10/09/2009	£ / R	2009/12/14	13.05	Call	Currency Future	270.0000	365.0000	35.185	0	0	0
10/09/2009	£ / R	2009/12/14	19.05	Call	Currency Future	6.0000	8.0000	33.333	0	0	0
10/09/2009	£ / R	2009/12/14	9.00	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
10/09/2009	£ / R	2009/12/14	13.75	Call	Currency Future	143.0000	196.0000	37.063	0	0	0
10/09/2009	£ / R	2009/12/14	9.75	Put	Currency Future	12.0000	10.0000	(16.667)	0	0	0
10/09/2009	£ / R	2009/12/14	21.25	Put	Currency Future	8,650.0000	8,405.0000	(2.832)	0	0	0
10/09/2009	£ / R	2009/12/14	10.85	Put	Currency Future	38.0000	31.0000	(18.421)	0	0	0
10/09/2009	£ / R	2009/12/14	21.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	£ / R	2009/12/14	10.60	Put	Currency Future	31.0000	24.0000	(22.581)	0	0	0
10/09/2009	£ / R	2009/12/14	11.05	Put	Currency Future	44.0000	36.0000	(18.182)	0	0	0
10/09/2009	£ / R	2009/12/14	10.00	Call	Currency Future	2,617.0000	2,860.0000	9.285	0	0	0
10/09/2009	£ / R	2009/12/14	13.20	Call	Currency Future	234.0000	318.0000	35.897	0	0	0
10/09/2009	£ / R	2009/12/14	13.50	Call	Currency Future	178.0000	243.0000	36.517	0	0	0
10/09/2009	£ / R	2009/12/14	14.85	Call	Currency Future	61.0000	83.0000	36.066	0	0	0
10/09/2009	£ / R	2009/12/14	13.90	Call	Currency Future	126.0000	172.0000	36.508	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
10/09/2009	£ / R	2009/12/14	13.70	Call	Currency Future	150.0000	204.0000	36.000	0	0	0
10/09/2009	£ / R	2009/12/14	17.25	Call	Currency Future	13.0000	18.0000	38.462	0	0	0
10/09/2009	£ / R	2009/12/14	12.35	Call	Currency Future	544.0000	706.0000	29.779	0	0	0
10/09/2009	£ / R	2009/12/14	19.90	Put	Currency Future	7,302.0000	7,058.0000	(3.342)	0	0	0
10/09/2009	£ / R	2009/12/14	12.10	Call	Currency Future	698.0000	877.0000	25.645	0	0	0
10/09/2009	£ / R	2009/12/14	9.05	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
10/09/2009	£ / R	2009/12/14	10.00	Put	Currency Future	16.0000	12.0000	(25.000)	0	0	0
10/09/2009	£ / R	2009/12/14	14.20	Call	Currency Future	99.0000	135.0000	36.364	0	0	0
10/09/2009	£ / R	2009/12/14	13.30	Call	Currency Future	214.0000	291.0000	35.981	0	0	0
10/09/2009	£ / R	2009/12/14	10.35	Put	Currency Future	23.0000	18.0000	(21.739)	0	0	0
10/09/2009	£ / R	2009/12/14	9.35	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
10/09/2009	£ / R	2009/12/14	21.10	Put	Currency Future	8,500.0000	8,256.0000	(2.871)	0	0	0
10/09/2009	£ / R	2009/12/14	10.60	Call	Currency Future	2,033.0000	2,271.0000	11.707	0	0	0
10/09/2009	£ / R	2009/12/14	10.05	Put	Currency Future	17.0000	13.0000	(23.529)	0	0	0
10/09/2009	£ / R	2009/12/14	11.00	Call	Currency Future	1,644.0000	1,882.0000	14.477	0	0	0
10/09/2009	£ / R	2009/12/14	13.20	Put	Currency Future	833.0000	671.0000	(19.448)	0	0	0
10/09/2009	£ / R	2009/12/14	13.35	Call	Currency Future	204.0000	278.0000	36.275	0	0	0
10/09/2009	£ / R	2009/12/14	14.65	Put	Currency Future	2,120.0000	1,899.0000	(10.425)	0	0	0
10/09/2009	£ / R	2009/12/14	13.90	Call	Currency Future	126.0000	172.0000	36.508	0	0	0
10/09/2009	£ / R	2009/12/14	10.85	Call	Currency Future	1,789.0000	2,028.0000	13.359	0	0	0
10/09/2009	£ / R	2009/12/14	19.10	Call	Currency Future	6.0000	8.0000	33.333	0	0	0
10/09/2009	£ / R	2009/12/14	10.80	Call	Currency Future	1,838.0000	2,077.0000	13.003	0	0	0
10/09/2009	£ / R	2009/12/14	17.90	Put	Currency Future	5,308.0000	5,066.0000	(4.559)	0	0	0
10/09/2009	£ / R	2009/12/14	10.05	Call	Currency Future	2,568.0000	2,810.0000	9.424	0	0	0
10/09/2009	£ / R	2009/12/14	11.00	Put	Currency Future	42.0000	35.0000	(16.667)	0	0	0
10/09/2009	£ / R	2009/12/14	13.15	Call	Currency Future	245.0000	333.0000	35.918	0	0	0
10/09/2009	£ / R	2009/12/14	14.55	Call	Currency Future	77.0000	103.0000	33.766	0	0	0
10/09/2009	£ / R	2009/12/14	10.30	Put	Currency Future	22.0000	17.0000	(22.727)	0	0	0
10/09/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,425.0000	1,225.0000	(14.035)	0	0	0
10/09/2009	£ / R	2009/12/14	8.95	Call	Currency Future	3,657.0000	3,901.0000	6.672	0	0	0
10/09/2009	£ / R	2009/12/14	20.30	Put	Currency Future	7,702.0000	7,457.0000	(3.181)	0	0	0
10/09/2009	£ / R	2009/12/14	10.10	Call	Currency Future	2,519.0000	2,761.0000	9.607	0	0	0
10/09/2009	£ / R	2009/12/14	11.80	Call	Currency Future	913.0000	1,117.0000	22.344	0	0	0
10/09/2009	£ / R	2009/12/14	19.90	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
10/09/2009	£ / R	2009/12/14	21.05	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
10/09/2009	£ / R	2009/12/14	11.85	Put	Currency Future	123.0000	73.0000	(40.650)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	£ / R	2009/12/14	15.15	Put	Currency Future	2,597.0000	2,369.0000	(8.779)	0	0	0
10/09/2009	£ / R	2009/12/14	10.35	Call	Currency Future	2,275.0000	2,515.0000	10.549	0	0	0
10/09/2009	£ / R	2009/12/14	10.30	Call	Currency Future	2,324.0000	2,564.0000	10.327	0	0	0
10/09/2009	£ / R	2009/12/14	9.70	Call	Currency Future	2,913.0000	3,156.0000	8.342	0	0	0
10/09/2009	£ / R	2009/12/14	20.95	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
10/09/2009	£ / R	2009/12/14	17.90	Call	Currency Future	10.0000	13.0000	30.000	0	0	0
10/09/2009	£ / R	2009/12/14	19.05	Put	Currency Future	6,454.0000	6,211.0000	(3.765)	0	0	0
10/09/2009	£ / R	2009/12/14	13.50	Put	Currency Future	1,077.0000	896.0000	(16.806)	0	0	0
10/09/2009	£ / R	2009/12/14	14.90	Call	Currency Future	58.0000	80.0000	37.931	0	0	0
10/09/2009	£ / R	2009/12/14	11.85	Call	Currency Future	875.0000	1,071.0000	22.400	0	0	0
10/09/2009	£ / R	2009/12/14	14.65	Call	Currency Future	71.0000	96.0000	35.211	0	0	0
10/09/2009	£ / R	2009/12/14	17.35	Call	Currency Future	12.0000	17.0000	41.667	0	0	0
10/09/2009	£ / R	2009/12/14	9.30	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
10/09/2009	£ / R	2009/12/14	13.75	Call	Currency Future	143.0000	196.0000	37.063	0	0	0
10/09/2009	£ / R	2009/12/14	10.65	Put	Currency Future	32.0000	25.0000	(21.875)	0	0	0
10/09/2009	£ / R	2009/12/14	12.95	Call	Currency Future	297.0000	400.0000	34.680	0	0	0
10/09/2009	£ / R	2009/12/14	17.05	Call	Currency Future	15.0000	20.0000	33.333	0	0	0
10/09/2009	£ / R	2009/12/14	13.40	Call	Currency Future	195.0000	266.0000	36.410	0	0	0
10/09/2009	£ / R	2009/12/14	9.85	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
10/09/2009	£ / R	2009/12/14	15.15	Call	Currency Future	48.0000	66.0000	37.500	0	0	0
10/09/2009	£ / R	2009/12/14	12.30	Call	Currency Future	573.0000	738.0000	28.796	0	0	0
10/09/2009	£ / R	2009/12/14	13.75	Put	Currency Future	1,292.0000	1,098.0000	(15.015)	0	0	0
10/09/2009	£ / R	2009/12/14	10.65	Call	Currency Future	1,984.0000	2,222.0000	11.996	0	0	0
10/09/2009	£ / R	2009/12/14	12.90	Call	Currency Future	311.0000	419.0000	34.727	0	0	0
10/09/2009	£ / R	2009/12/14	14.90	Put	Currency Future	2,357.0000	2,133.0000	(9.504)	0	0	0
10/09/2009	£ / R	2009/12/14	15.85	Call	Currency Future	30.0000	41.0000	36.667	0	0	0
10/09/2009	£ / R	2009/12/14	14.75	Call	Currency Future	66.0000	89.0000	34.848	0	0	0
10/09/2009	£ / R	2009/12/14	13.30	Put	Currency Future	912.0000	744.0000	(18.421)	0	0	0
10/09/2009	£ / R	2009/12/14	12.30	Put	Currency Future	271.0000	191.0000	(29.520)	0	0	0
10/09/2009	£ / R	2009/12/14	9.65	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
10/09/2009	£ / R	2009/12/14	13.70	Put	Currency Future	1,248.0000	1,057.0000	(15.304)	0	0	0
10/09/2009	£ / R	2009/12/14	13.80	Call	Currency Future	137.0000	187.0000	36.496	0	0	0
10/09/2009	£ / R	2009/12/14	15.85	Put	Currency Future	3,278.0000	3,043.0000	(7.169)	0	0	0
10/09/2009	£ / R	2009/12/14	14.55	Put	Currency Future	2,025.0000	1,806.0000	(10.815)	0	0	0
10/09/2009	£ / R	2009/12/14	15.30	Call	Currency Future	43.0000	59.0000	37.209	0	0	0
10/09/2009	£ / R	2009/12/14	13.70	Call	Currency Future	150.0000	204.0000	36.000	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
10/09/2009	£ / R	2009/12/14	13.85	Call	Currency Future	132.0000	180.0000	36.364	0	0	0
10/09/2009	£ / R	2009/12/14	17.85	Call	Currency Future	10.0000	13.0000	30.000	0	0	0
10/09/2009	£ / R	2009/12/14	14.75	Put	Currency Future	2,214.0000	1,992.0000	(10.027)	0	0	0
10/09/2009	£ / R	2009/12/14	19.30	Put	Currency Future	6,704.0000	6,460.0000	(3.640)	0	0	0
10/09/2009	£ / R	2009/12/14	9.65	Call	Currency Future	2,962.0000	3,206.0000	8.238	0	0	0
10/09/2009	£ / R	2009/12/14	12.90	Put	Currency Future	610.0000	472.0000	(22.623)	0	0	0
10/09/2009	£ / R	2009/12/14	12.85	Call	Currency Future	326.0000	439.0000	34.663	0	0	0
10/09/2009	£ / R	2009/12/14	13.45	Put	Currency Future	1,035.0000	857.0000	(17.198)	0	0	0
10/09/2009	£ / R	2009/12/14	13.45	Call	Currency Future	186.0000	254.0000	36.559	0	0	0
10/09/2009	£ / R	2009/12/14	17.85	Put	Currency Future	5,258.0000	5,016.0000	(4.603)	0	0	0
10/09/2009	£ / R	2009/12/14	14.15	Call	Currency Future	103.0000	140.0000	35.922	0	0	0
10/09/2009	£ / R	2009/12/14	21.70	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
10/09/2009	£ / R	2009/12/14	19.30	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
10/09/2009	£ / R	2009/12/14	11.65	Call	Currency Future	1,032.0000	1,258.0000	21.899	0	0	0
10/09/2009	£ / R	2009/12/14	15.40	Put	Currency Future	2,839.0000	2,608.0000	(8.137)	0	0	0
10/09/2009	£ / R	2009/12/14	8.95	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
10/09/2009	£ / R	2009/12/14	13.00	Put	Currency Future	681.0000	535.0000	(21.439)	0	0	0
10/09/2009	£ / R	2009/12/14	13.45	Call	Currency Future	186.0000	254.0000	36.559	0	0	0
10/09/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,652.0000	1,443.0000	(12.651)	0	0	0
10/09/2009	£ / R	2009/12/14	11.70	Put	Currency Future	90.0000	63.0000	(30.000)	0	0	0
10/09/2009	£ / R	2009/12/14	15.30	Put	Currency Future	2,742.0000	2,512.0000	(8.388)	0	0	0
10/09/2009	£ / R	2009/12/14	11.65	Put	Currency Future	81.0000	60.0000	(25.926)	0	0	0
10/09/2009	£ / R	2009/12/14	15.40	Call	Currency Future	40.0000	55.0000	37.500	0	0	0
10/09/2009	£ / R	2009/12/14	9.95	Put	Currency Future	15.0000	12.0000	(20.000)	0	0	0
10/09/2009	£ / R	2009/12/14	9.80	Call	Currency Future	2,814.0000	3,057.0000	8.635	0	0	0
10/09/2009	£ / R	2009/12/14	11.80	Put	Currency Future	111.0000	70.0000	(36.937)	0	0	0
10/09/2009	£ / R	2009/12/14	13.00	Call	Currency Future	283.0000	382.0000	34.982	0	0	0
10/09/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,380.0000	1,182.0000	(14.348)	0	0	0
10/09/2009	£ / R	2009/12/14	15.70	Call	Currency Future	33.0000	45.0000	36.364	0	0	0
10/09/2009	£ / R	2009/12/14	9.30	Call	Currency Future	3,309.0000	3,553.0000	7.374	0	0	0
10/09/2009	£ / R	2009/12/14	13.95	Call	Currency Future	121.0000	165.0000	36.364	0	0	0
10/09/2009	£ / R	2009/12/14	15.65	Call	Currency Future	34.0000	46.0000	35.294	0	0	0
10/09/2009	£ / R	2009/12/14	17.40	Call	Currency Future	12.0000	17.0000	41.667	0	0	0
10/09/2009	£ / R	2009/12/14	9.95	Call	Currency Future	2,666.0000	2,909.0000	9.115	0	0	0
10/09/2009	£ / R	2009/12/14	8.30	Call	Currency Future	4,303.0000	4,548.0000	5.694	0	0	0
10/09/2009	£ / R	2009/12/14	10.80	Put	Currency Future	36.0000	29.0000	(19.444)	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
10/09/2009	£ / R	2009/12/14	15.70	Put	Currency Future	3,131.0000	2,898.0000	(7.442)	0	0	0
10/09/2009	£ / R	2009/12/14	13.55	Put	Currency Future	1,119.0000	935.0000	(16.443)	0	0	0
10/09/2009	£ / R	2009/12/14	10.50	Call	Currency Future	2,129.0000	2,368.0000	11.226	0	0	0
10/09/2009	£ / R	2009/12/14	15.65	Put	Currency Future	3,082.0000	2,849.0000	(7.560)	0	0	0
10/09/2009	£ / R	2009/12/14	19.40	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
10/09/2009	£ / R	2009/12/14	10.95	Put	Currency Future	41.0000	33.0000	(19.512)	0	0	0
10/09/2009	£ / R	2009/12/14	17.80	Put	Currency Future	5,209.0000	4,966.0000	(4.665)	0	0	0
10/09/2009	£ / R	2009/12/14	21.85	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
10/09/2009	£ / R	2009/12/14	17.70	Call	Currency Future	11.0000	14.0000	27.273	0	0	0
10/09/2009	£ / R	2009/12/14	21.50	Put	Currency Future	8,900.0000	8,655.0000	(2.753)	0	0	0
10/09/2009	£ / R	2009/12/14	13.95	Put	Currency Future	1,470.0000	1,268.0000	(13.741)	0	0	0
10/09/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,380.0000	1,182.0000	(14.348)	0	0	0
10/09/2009	£ / R	2009/12/14	21.65	Put	Currency Future	9,050.0000	8,804.0000	(2.718)	0	0	0
10/09/2009	£ / R	2009/12/14	17.40	Put	Currency Future	4,811.0000	4,569.0000	(5.030)	0	0	0
10/09/2009	£ / R	2009/12/14	16.95	Put	Currency Future	4,364.0000	4,124.0000	(5.500)	0	0	0
10/09/2009	£ / R	2009/12/14	17.80	Call	Currency Future	10.0000	14.0000	40.000	0	0	0
10/09/2009	£ / R	2009/12/14	13.65	Call	Currency Future	156.0000	213.0000	36.538	0	0	0
10/09/2009	£ / R	2009/12/14	21.85	Put	Currency Future	9,249.0000	9,004.0000	(2.649)	0	0	0
10/09/2009	£ / R	2009/12/14	17.70	Put	Currency Future	5,109.0000	4,867.0000	(4.737)	0	0	0
10/09/2009	£ / R	2009/12/14	21.50	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
10/09/2009	£ / R	2009/12/14	21.65	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
10/09/2009	£ / R	2009/12/14	12.40	Put	Currency Future	315.0000	228.0000	(27.619)	0	0	0
10/09/2009	£ / R	2009/12/14	18.95	Call	Currency Future	6.0000	8.0000	33.333	0	0	0
10/09/2009	£ / R	2009/12/14	15.10	Call	Currency Future	50.0000	69.0000	38.000	0	0	0
10/09/2009	£ / R	2009/12/14	21.70	Put	Currency Future	9,100.0000	8,854.0000	(2.703)	0	0	0
10/09/2009	£ / R	2009/12/14	13.40	Put	Currency Future	993.0000	819.0000	(17.523)	0	0	0
10/09/2009	£ / R	2009/12/14	9.70	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
10/09/2009	£ / R	2009/12/14	12.40	Call	Currency Future	517.0000	675.0000	30.561	0	0	0
10/09/2009	£ / R	2009/12/14	18.95	Put	Currency Future	6,354.0000	6,111.0000	(3.824)	0	0	0
10/09/2009	£ / R	2009/12/14	15.00	Put	Currency Future	2,452.0000	2,227.0000	(9.176)	0	0	0
10/09/2009	£ / R	2009/12/14	12.85	Put	Currency Future	575.0000	441.0000	(23.304)	0	0	0
10/09/2009	£ / R	2009/12/14	19.70	Put	Currency Future	7,103.0000	6,858.0000	(3.449)	0	0	0
10/09/2009	£ / R	2009/12/14	19.65	Put	Currency Future	7,053.0000	6,809.0000	(3.460)	0	0	0
10/09/2009	£ / R	2009/12/14	11.40	Put	Currency Future	60.0000	48.0000	(20.000)	0	0	0
10/09/2009	£ / R	2009/12/14	16.95	Call	Currency Future	15.0000	21.0000	40.000	0	0	0
10/09/2009	£ / R	2009/12/14	15.00	Call	Currency Future	54.0000	74.0000	37.037	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	£ / R	2009/12/14	12.90	Call	Currency Future	311.0000	419.0000	34.727	0	0	0
10/09/2009	£ / R	2009/12/14	19.70	Call	Currency Future	4.0000	6.0000	50.000	0	0	0
10/09/2009	£ / R	2009/12/14	21.30	Put	Currency Future	8,700.0000	8,455.0000	(2.816)	0	0	0
10/09/2009	£ / R	2009/12/14	17.65	Put	Currency Future	5,059.0000	4,817.0000	(4.784)	0	0	0
10/09/2009	£ / R	2009/12/14	9.40	Call	Currency Future	3,210.0000	3,454.0000	7.601	0	0	0
10/09/2009	£ / R	2009/12/14	10.95	Call	Currency Future	1,692.0000	1,931.0000	14.125	0	0	0
10/09/2009	£ / R	2009/12/14	17.65	Call	Currency Future	11.0000	15.0000	36.364	0	0	0
10/09/2009	£ / R	2009/12/14	9.40	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
10/09/2009	£ / R	2009/12/14	20.95	Put	Currency Future	8,351.0000	8,106.0000	(2.934)	0	0	0
10/09/2009	£ / R	2009/12/14	14.80	Call	Currency Future	63.0000	86.0000	36.508	0	0	0
10/09/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,162.0000	975.0000	(16.093)	0	0	0
10/09/2009	£ / R	2009/12/14	19.65	Call	Currency Future	4.0000	6.0000	50.000	0	0	0
10/09/2009	£ / R	2009/12/14	10.40	Call	Currency Future	2,226.0000	2,466.0000	10.782	0	0	0
10/09/2009	£ / R	2009/12/14	11.95	Call	Currency Future	801.0000	990.0000	23.596	0	0	0
10/09/2009	£ / R	2009/12/14	15.10	Put	Currency Future	2,548.0000	2,321.0000	(8.909)	0	0	0
10/09/2009	£ / R	2009/12/14	12.95	Put	Currency Future	645.0000	503.0000	(22.016)	0	0	0
10/09/2009	£ / R	2009/12/14	13.60	Call	Currency Future	163.0000	223.0000	36.810	0	0	0
10/09/2009	£ / R	2009/12/14	15.50	Call	Currency Future	37.0000	51.0000	37.838	0	0	0
10/09/2009	£ / R	2009/12/14	10.40	Put	Currency Future	25.0000	19.0000	(24.000)	0	0	0
10/09/2009	£ / R	2009/12/14	11.95	Put	Currency Future	150.0000	93.0000	(38.000)	0	0	0
10/09/2009	£ / R	2009/12/14	14.70	Call	Currency Future	68.0000	92.0000	35.294	0	0	0
10/09/2009	£ / R	2009/12/14	17.50	Call	Currency Future	12.0000	16.0000	33.333	0	0	0
10/09/2009	£ / R	2009/12/14	10.70	Put	Currency Future	34.0000	26.0000	(23.529)	0	0	0
10/09/2009	£ / R	2009/12/14	11.40	Call	Currency Future	1,261.0000	1,496.0000	18.636	0	0	0
10/09/2009	£ / R	2009/12/14	14.70	Put	Currency Future	2,167.0000	1,945.0000	(10.245)	0	0	0
10/09/2009	£ / R	2009/12/14	21.80	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
10/09/2009	£ / R	2009/12/14	13.65	Put	Currency Future	1,205.0000	1,016.0000	(15.685)	0	0	0
10/09/2009	£ / R	2009/12/14	13.55	Call	Currency Future	170.0000	233.0000	37.059	0	0	0
10/09/2009	£ / R	2009/12/14	19.50	Put	Currency Future	6,903.0000	6,659.0000	(3.535)	0	0	0
10/09/2009	£ / R	2009/12/14	19.40	Put	Currency Future	6,803.0000	6,559.0000	(3.587)	0	0	0
10/09/2009	£ / R	2009/12/14	14.60	Put	Currency Future	2,072.0000	1,852.0000	(10.618)	0	0	0
10/09/2009	£ / R	2009/12/14	12.90	Put	Currency Future	610.0000	472.0000	(22.623)	0	0	0
10/09/2009	£ / R	2009/12/14	19.80	Put	Currency Future	7,202.0000	6,958.0000	(3.388)	0	0	0
10/09/2009	£ / R	2009/12/14	12.60	Call	Currency Future	416.0000	560.0000	34.615	0	0	0
10/09/2009	£ / R	2009/12/14	13.45	Put	Currency Future	1,035.0000	857.0000	(17.198)	0	0	0
10/09/2009	£ / R	2009/12/14	19.50	Call	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
10/09/2009	£ / R	2009/12/14	15.20	Call	Currency Future	46.0000	64.0000	39.130	0	0	0
10/09/2009	£ / R	2009/12/14	19.80	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
10/09/2009	£ / R	2009/12/14	12.60	Put	Currency Future	414.0000	313.0000	(24.396)	0	0	0
10/09/2009	£ / R	2009/12/14	9.75	Call	Currency Future	2,863.0000	3,107.0000	8.523	0	0	0
10/09/2009	£ / R	2009/12/14	17.50	Put	Currency Future	4,910.0000	4,668.0000	(4.929)	0	0	0
10/09/2009	£ / R	2009/12/14	21.40	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
10/09/2009	£ / R	2009/12/14	15.60	Call	Currency Future	35.0000	48.0000	37.143	0	0	0
10/09/2009	£ / R	2009/12/14	12.75	Call	Currency Future	359.0000	484.0000	34.819	0	0	0
10/09/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,560.0000	1,355.0000	(13.141)	0	0	0
10/09/2009	£ / R	2009/12/14	15.50	Put	Currency Future	2,936.0000	2,704.0000	(7.902)	0	0	0
10/09/2009	£ / R	2009/12/14	9.60	Call	Currency Future	3,012.0000	3,255.0000	8.068	0	0	0
10/09/2009	£ / R	2009/12/14	8.30	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
10/09/2009	£ / R	2009/12/14	12.70	Call	Currency Future	377.0000	509.0000	35.013	0	0	0
10/09/2009	£ / R	2009/12/14	13.80	Put	Currency Future	1,336.0000	1,140.0000	(14.671)	0	0	0
10/09/2009	£ / R	2009/12/14	10.50	Put	Currency Future	28.0000	21.0000	(25.000)	0	0	0
10/09/2009	£ / R	2009/12/14	21.40	Put	Currency Future	8,800.0000	8,555.0000	(2.784)	0	0	0
10/09/2009	£ / R	2009/12/14	12.70	Put	Currency Future	476.0000	361.0000	(24.160)	0	0	0
10/09/2009	£ / R	2009/12/14	21.80	Put	Currency Future	9,200.0000	8,954.0000	(2.674)	0	0	0
10/09/2009	£ / R	2009/12/14	8.65	Call	Currency Future	3,955.0000	4,200.0000	6.195	0	0	0
10/09/2009	£ / R	2009/12/14	13.40	Call	Currency Future	195.0000	266.0000	36.410	0	0	0
10/09/2009	£ / R	2009/12/14	12.65	Put	Currency Future	444.0000	337.0000	(24.099)	0	0	0
10/09/2009	£ / R	2009/12/14	14.05	Call	Currency Future	112.0000	152.0000	35.714	0	0	0
10/09/2009	£ / R	2009/12/14	12.65	Call	Currency Future	396.0000	534.0000	34.848	0	0	0
10/09/2009	£ / R	2009/12/14	8.60	Call	Currency Future	0.0000	4,249.0000	100.000	0	0	0
10/09/2009	£ / R	2009/12/14	21.60	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
10/09/2009	£ / R	2009/12/14	21.60	Put	Currency Future	9,000.0000	8,755.0000	(2.722)	0	0	0
10/09/2009	£ / R	2009/12/14	15.20	Put	Currency Future	2,645.0000	2,416.0000	(8.658)	0	0	0
10/09/2009	£ / R	2009/12/14	14.30	Put	Currency Future	1,791.0000	1,577.0000	(11.949)	0	0	0
10/09/2009	£ / R	2009/12/14	17.60	Call	Currency Future	11.0000	15.0000	36.364	0	0	0
10/09/2009	£ / R	2009/12/14	15.60	Put	Currency Future	3,033.0000	2,801.0000	(7.649)	0	0	0
10/09/2009	£ / R	2009/12/14	8.65	Put	Currency Future	4.0000	2.0000	(50.000)	0	0	0
10/09/2009	£ / R	2009/12/14	10.70	Call	Currency Future	1,935.0000	2,174.0000	12.351	0	0	0
10/09/2009	£ / R	2009/12/14	9.60	Put	Currency Future	10.0000	8.0000	(20.000)	0	0	0
10/09/2009	£ / R	2009/12/14	21.75	Put	Currency Future	9,150.0000	8,904.0000	(2.689)	0	0	0
10/09/2009	£ / R	2009/12/14	8.60	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
10/09/2009	£ / R	2009/12/14	11.60	Call	Currency Future	1,074.0000	1,305.0000	21.508	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
10/09/2009	£ / R 2009/12/14	14.60	Call	Currency Future	74.0000	99.0000	33.784	0	0	0
10/09/2009	£ / R 2009/12/14	12.75	Put	Currency Future	508.0000	387.0000	(23.819)	0	0	0
10/09/2009	£ / R 2009/12/14	14.90	Put	Currency Future	2,357.0000	2,133.0000	(9.504)	0	0	0
10/09/2009	£ / R 2009/12/14	14.30	Call	Currency Future	92.0000	125.0000	35.870	0	0	0
10/09/2009	£ / R 2009/12/14	21.75	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
10/09/2009	£ / R 2009/12/14	8.85	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
10/09/2009	£ / R 2009/12/14	16.65	Call	Currency Future	18.0000	25.0000	38.889	0	0	0
10/09/2009	£ / R 2009/12/14	17.60	Put	Currency Future	5,010.0000	4,768.0000	(4.830)	0	0	0
10/09/2009	£ / R 2009/12/14	14.80	Put	Currency Future	2,261.0000	2,039.0000	(9.819)	0	0	0
10/09/2009	£ / R 2009/12/14	14.65	Put	Currency Future	2,120.0000	1,899.0000	(10.425)	0	0	0
10/09/2009	£ / R 2009/12/14	14.00	Call	Currency Future	116.0000	159.0000	37.069	0	0	0
10/09/2009	£ / R 2009/12/14	10.75	Put	Currency Future	35.0000	28.0000	(20.000)	0	0	0
10/09/2009	£ / R 2009/12/14	15.25	Call	Currency Future	45.0000	61.0000	35.556	0	0	0
10/09/2009	£ / R 2009/12/14	14.10	Put	Currency Future	1,606.0000	1,399.0000	(12.889)	0	0	0
10/09/2009	£ / R 2009/12/14	13.25	Put	Currency Future	872.0000	707.0000	(18.922)	0	0	0
10/09/2009	£ / R 2009/12/14	8.85	Call	Currency Future	3,756.0000	4,001.0000	6.523	0	0	0
10/09/2009	£ / R 2009/12/14	18.60	Call	Currency Future	0.0000	10.0000	100.000	0	0	0
10/09/2009	£ / R 2009/12/14	18.65	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
10/09/2009	£ / R 2009/12/14	8.70	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
10/09/2009	£ / R 2009/12/14	11.60	Put	Currency Future	72.0000	58.0000	(19.444)	0	0	0
10/09/2009	£ / R 2009/12/14	16.70	Call	Currency Future	18.0000	24.0000	33.333	0	0	0
10/09/2009	£ / R 2009/12/14	20.90	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
10/09/2009	£ / R 2009/12/14	20.60	Call	Currency Future	0.0000	4.0000	100.000	0	0	0
10/09/2009	£ / R 2009/12/14	16.70	Put	Currency Future	4,116.0000	3,877.0000	(5.807)	0	0	0
10/09/2009	£ / R 2009/12/14	14.10	Call	Currency Future	107.0000	146.0000	36.449	0	0	0
10/09/2009	£ / R 2009/12/14	8.90	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
10/09/2009	£ / R 2009/12/14	16.65	Put	Currency Future	4,067.0000	3,828.0000	(5.877)	0	0	0
10/09/2009	£ / R 2009/12/14	18.70	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
10/09/2009	£ / R 2009/12/14	13.25	Call	Currency Future	224.0000	304.0000	35.714	0	0	0
10/09/2009	£ / R 2009/12/14	20.65	Put	Currency Future	8,051.0000	7,806.0000	(3.043)	0	0	0
10/09/2009	£ / R 2009/12/14	18.70	Put	Currency Future	6,105.0000	5,862.0000	(3.980)	0	0	0
10/09/2009	£ / R 2009/12/14	13.35	Call	Currency Future	204.0000	278.0000	36.275	0	0	0
10/09/2009	£ / R 2009/12/14	12.20	Call	Currency Future	633.0000	805.0000	27.172	0	0	0
10/09/2009	£ / R 2009/12/14	13.35	Put	Currency Future	953.0000	781.0000	(18.048)	0	0	0
10/09/2009	£ / R 2009/12/14	11.75	Call	Currency Future	952.0000	1,164.0000	22.269	0	0	0
10/09/2009	£ / R 2009/12/14	20.65	Call	Currency Future	3.0000	4.0000	33.333	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	£ / R	2009/12/14	20.70	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
10/09/2009	£ / R	2009/12/14	11.20	Call	Currency Future	1,452.0000	1,688.0000	16.253	0	0	0
10/09/2009	£ / R	2009/12/14	15.75	Call	Currency Future	32.0000	43.0000	34.375	0	0	0
10/09/2009	£ / R	2009/12/14	18.60	Put	Currency Future	0.0000	5,762.0000	100.000	0	0	0
10/09/2009	£ / R	2009/12/14	11.20	Put	Currency Future	50.0000	41.0000	(18.000)	0	0	0
10/09/2009	£ / R	2009/12/14	19.75	Put	Currency Future	7,153.0000	6,908.0000	(3.425)	0	0	0
10/09/2009	£ / R	2009/12/14	18.65	Put	Currency Future	6,055.0000	5,812.0000	(4.013)	0	0	0
10/09/2009	£ / R	2009/12/14	12.20	Put	Currency Future	232.0000	158.0000	(31.897)	0	0	0
10/09/2009	£ / R	2009/12/14	14.65	Call	Currency Future	71.0000	96.0000	35.211	0	0	0
10/09/2009	£ / R	2009/12/14	19.75	Call	Currency Future	4.0000	6.0000	50.000	0	0	0
10/09/2009	£ / R	2009/12/14	8.90	Call	Currency Future	3,706.0000	3,951.0000	6.611	0	0	0
10/09/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,515.0000	1,311.0000	(13.465)	0	0	0
10/09/2009	£ / R	2009/12/14	10.20	Put	Currency Future	20.0000	15.0000	(25.000)	0	0	0
10/09/2009	£ / R	2009/12/14	17.75	Put	Currency Future	5,159.0000	4,917.0000	(4.691)	0	0	0
10/09/2009	£ / R	2009/12/14	20.60	Put	Currency Future	0.0000	7,757.0000	100.000	0	0	0
10/09/2009	£ / R	2009/12/14	17.20	Call	Currency Future	13.0000	18.0000	38.462	0	0	0
10/09/2009	£ / R	2009/12/14	17.75	Call	Currency Future	10.0000	14.0000	40.000	0	0	0
10/09/2009	£ / R	2009/12/14	18.85	Call	Currency Future	6.0000	9.0000	50.000	0	0	0
10/09/2009	£ / R	2009/12/14	10.20	Call	Currency Future	2,421.0000	2,663.0000	9.996	0	0	0
10/09/2009	£ / R	2009/12/14	14.90	Call	Currency Future	58.0000	80.0000	37.931	0	0	0
10/09/2009	£ / R	2009/12/14	13.50	Put	Currency Future	1,077.0000	896.0000	(16.806)	0	0	0
10/09/2009	£ / R	2009/12/14	15.75	Put	Currency Future	3,180.0000	2,946.0000	(7.358)	0	0	0
10/09/2009	£ / R	2009/12/14	16.90	Call	Currency Future	16.0000	22.0000	37.500	0	0	0
10/09/2009	£ / R	2009/12/14	9.20	Call	Currency Future	3,408.0000	3,653.0000	7.189	0	0	0
10/09/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,884.0000	1,668.0000	(11.465)	0	0	0
10/09/2009	£ / R	2009/12/14	13.50	Call	Currency Future	178.0000	243.0000	36.517	0	0	0
10/09/2009	£ / R	2009/12/14	11.75	Put	Currency Future	100.0000	66.0000	(34.000)	0	0	0
10/09/2009	£ / R	2009/12/14	20.90	Put	Currency Future	8,301.0000	8,056.0000	(2.951)	0	0	0
10/09/2009	£ / R	2009/12/14	13.10	Put	Currency Future	756.0000	601.0000	(20.503)	0	0	0
10/09/2009	£ / R	2009/12/14	14.35	Call	Currency Future	89.0000	120.0000	34.831	0	0	0
10/09/2009	£ / R	2009/12/14	16.90	Put	Currency Future	4,314.0000	4,075.0000	(5.540)	0	0	0
10/09/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,837.0000	1,623.0000	(11.649)	0	0	0
10/09/2009	£ / R	2009/12/14	18.90	Put	Currency Future	6,305.0000	6,061.0000	(3.870)	0	0	0
10/09/2009	£ / R	2009/12/14	13.60	Call	Currency Future	163.0000	223.0000	36.810	0	0	0
10/09/2009	£ / R	2009/12/14	20.70	Put	Currency Future	8,101.0000	7,856.0000	(3.024)	0	0	0
10/09/2009	£ / R	2009/12/14	14.95	Call	Currency Future	56.0000	77.0000	37.500	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
10/09/2009	£ / R	2009/12/14	18.90	Call	Currency Future	6.0000	8.0000	33.333	0	0	0
10/09/2009	£ / R	2009/12/14	8.70	Call	Currency Future	3,906.0000	4,150.0000	6.247	0	0	0
10/09/2009	£ / R	2009/12/14	9.20	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
10/09/2009	£ / R	2009/12/14	14.55	Put	Currency Future	2,025.0000	1,806.0000	(10.815)	0	0	0
10/09/2009	£ / R	2009/12/14	18.85	Put	Currency Future	6,255.0000	6,011.0000	(3.901)	0	0	0
10/09/2009	£ / R	2009/12/14	17.20	Put	Currency Future	4,612.0000	4,371.0000	(5.225)	0	0	0
10/09/2009	£ / R	2009/12/14	14.40	Call	Currency Future	85.0000	115.0000	35.294	0	0	0
10/09/2009	£ / R	2009/12/14	13.10	Call	Currency Future	257.0000	349.0000	35.798	0	0	0
10/09/2009	£ / R	2009/12/14	13.95	Put	Currency Future	1,470.0000	1,268.0000	(13.741)	0	0	0
10/09/2009	£ / R	2009/12/14	20.85	Put	Currency Future	8,251.0000	8,006.0000	(2.969)	0	0	0
10/09/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,162.0000	975.0000	(16.093)	0	0	0
10/09/2009	£ / R	2009/12/14	15.45	Put	Currency Future	2,887.0000	2,656.0000	(8.001)	0	0	0
10/09/2009	£ / R	2009/12/14	19.20	Put	Currency Future	6,604.0000	6,360.0000	(3.695)	0	0	0
10/09/2009	£ / R	2009/12/14	14.15	Call	Currency Future	103.0000	140.0000	35.922	0	0	0
10/09/2009	£ / R	2009/12/14	17.45	Call	Currency Future	12.0000	16.0000	33.333	0	0	0
10/09/2009	£ / R	2009/12/14	19.20	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
10/09/2009	£ / R	2009/12/14	14.95	Put	Currency Future	2,405.0000	2,180.0000	(9.356)	0	0	0
10/09/2009	£ / R	2009/12/14	17.45	Put	Currency Future	4,860.0000	4,619.0000	(4.959)	0	0	0
10/09/2009	£ / R	2009/12/14	14.55	Call	Currency Future	77.0000	103.0000	33.766	0	0	0
10/09/2009	£ / R	2009/12/14	19.45	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
10/09/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,652.0000	1,443.0000	(12.651)	0	0	0
10/09/2009	£ / R	2009/12/14	14.35	Call	Currency Future	89.0000	120.0000	34.831	0	0	0
10/09/2009	£ / R	2009/12/14	19.45	Put	Currency Future	6,853.0000	6,609.0000	(3.560)	0	0	0
10/09/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,884.0000	1,668.0000	(11.465)	0	0	0
10/09/2009	£ / R	2009/12/14	15.45	Call	Currency Future	39.0000	53.0000	35.897	0	0	0
10/09/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,837.0000	1,623.0000	(11.649)	0	0	0
10/09/2009	£ / R	2009/12/14	21.45	Put	Currency Future	8,850.0000	8,605.0000	(2.768)	0	0	0
10/09/2009	£ / R	2009/12/14	14.40	Call	Currency Future	85.0000	115.0000	35.294	0	0	0
10/09/2009	£ / R	2009/12/14	21.45	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
10/09/2009	£ / R	2009/12/14	12.45	Put	Currency Future	338.0000	247.0000	(26.923)	0	0	0
10/09/2009	£ / R	2009/12/14	12.45	Call	Currency Future	490.0000	645.0000	31.633	0	0	0
10/09/2009	£ / R	2009/12/14	21.20	Put	Currency Future	8,600.0000	8,355.0000	(2.849)	0	0	0
10/09/2009	£ / R	2009/12/14	11.45	Put	Currency Future	62.0000	50.0000	(19.355)	0	0	0
10/09/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,606.0000	1,399.0000	(12.889)	0	0	0
10/09/2009	£ / R	2009/12/14	21.20	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
10/09/2009	£ / R	2009/12/14	13.95	Call	Currency Future	121.0000	165.0000	36.364	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
10/09/2009	£ / R	2009/12/14	15.05	Put	Currency Future	2,500.0000	2,274.0000	(9.040)	0	0	0
10/09/2009	£ / R	2009/12/14	9.45	Call	Currency Future	3,160.0000	3,404.0000	7.722	0	0	0
10/09/2009	£ / R	2009/12/14	14.25	Put	Currency Future	1,744.0000	1,532.0000	(12.156)	0	0	0
10/09/2009	£ / R	2009/12/14	10.45	Call	Currency Future	2,178.0000	2,417.0000	10.973	0	0	0
10/09/2009	£ / R	2009/12/14	13.85	Call	Currency Future	132.0000	180.0000	36.364	0	0	0
10/09/2009	£ / R	2009/12/14	9.45	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
10/09/2009	£ / R	2009/12/14	14.25	Call	Currency Future	96.0000	130.0000	35.417	0	0	0
10/09/2009	£ / R	2009/12/14	11.45	Call	Currency Future	1,214.0000	1,448.0000	19.275	0	0	0
10/09/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,380.0000	1,182.0000	(14.348)	0	0	0
10/09/2009	£ / R	2009/12/14	10.45	Put	Currency Future	26.0000	20.0000	(23.077)	0	0	0
10/09/2009	£ / R	2009/12/14	14.05	Call	Currency Future	112.0000	152.0000	35.714	0	0	0
10/09/2009	£ / R	2009/12/14	15.05	Call	Currency Future	52.0000	71.0000	36.538	0	0	0
10/09/2009	£ / R	2009/12/14	20.85	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
10/09/2009	£ / R	2009/12/14	11.55	Call	Currency Future	1,120.0000	1,352.0000	20.714	0	0	0
10/09/2009	£ / R	2009/12/14	14.45	Put	Currency Future	1,931.0000	1,714.0000	(11.238)	0	0	0
10/09/2009	£ / R	2009/12/14	10.55	Put	Currency Future	29.0000	22.0000	(24.138)	0	0	0
10/09/2009	£ / R	2009/12/14	14.45	Call	Currency Future	82.0000	111.0000	35.366	0	0	0
10/09/2009	£ / R	2009/12/14	10.55	Call	Currency Future	2,081.0000	2,320.0000	11.485	0	0	0
10/09/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,560.0000	1,355.0000	(13.141)	0	0	0
10/09/2009	£ / R	2009/12/14	11.55	Put	Currency Future	69.0000	55.0000	(20.290)	0	0	0
10/09/2009	£ / R	2009/12/14	14.10	Call	Currency Future	107.0000	146.0000	36.449	0	0	0
10/09/2009	£ / R	2009/12/14	12.55	Call	Currency Future	439.0000	587.0000	33.713	0	0	0
10/09/2009	£ / R	2009/12/14	12.55	Put	Currency Future	388.0000	290.0000	(25.258)	0	0	0
10/09/2009	£ / R	2009/12/14	15.55	Call	Currency Future	36.0000	50.0000	38.889	0	0	0
10/09/2009	£ / R	2009/12/14	9.55	Put	Currency Future	10.0000	8.0000	(20.000)	0	0	0
10/09/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,515.0000	1,311.0000	(13.465)	0	0	0
10/09/2009	£ / R	2009/12/14	17.55	Put	Currency Future	4,960.0000	4,718.0000	(4.879)	0	0	0
10/09/2009	£ / R	2009/12/14	15.55	Put	Currency Future	2,985.0000	2,752.0000	(7.806)	0	0	0
10/09/2009	£ / R	2009/12/14	17.55	Call	Currency Future	11.0000	15.0000	36.364	0	0	0
10/09/2009	£ / R	2009/12/14	19.55	Put	Currency Future	6,953.0000	6,709.0000	(3.509)	0	0	0
10/09/2009	£ / R	2009/12/14	14.00	Call	Currency Future	116.0000	159.0000	37.069	0	0	0
10/09/2009	£ / R	2009/12/14	9.55	Call	Currency Future	3,061.0000	3,305.0000	7.971	0	0	0
10/09/2009	£ / R	2009/12/14	21.55	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
10/09/2009	£ / R	2009/12/14	19.55	Call	Currency Future	4.0000	6.0000	50.000	0	0	0
10/09/2009	£ / R	2009/12/14	21.55	Put	Currency Future	8,950.0000	8,705.0000	(2.737)	0	0	0
10/09/2009	£ / R	2009/12/14	21.15	Put	Currency Future	8,550.0000	8,305.0000	(2.865)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	£ / R	2009/12/14	21.15	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
10/09/2009	£ / R	2009/12/14	19.15	Put	Currency Future	6,554.0000	6,310.0000	(3.723)	0	0	0
10/09/2009	£ / R	2009/12/14	19.15	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
10/09/2009	£ / R	2009/12/14	17.15	Put	Currency Future	4,562.0000	4,322.0000	(5.261)	0	0	0
10/09/2009	£ / R	2009/12/14	15.15	Put	Currency Future	2,597.0000	2,369.0000	(8.779)	0	0	0
10/09/2009	£ / R	2009/12/14	10.15	Put	Currency Future	19.0000	15.0000	(21.053)	0	0	0
10/09/2009	£ / R	2009/12/14	10.15	Call	Currency Future	2,470.0000	2,712.0000	9.798	0	0	0
10/09/2009	£ / R	2009/12/14	9.15	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
10/09/2009	£ / R	2009/12/14	17.15	Call	Currency Future	14.0000	19.0000	35.714	0	0	0
10/09/2009	£ / R	2009/12/14	11.15	Call	Currency Future	1,499.0000	1,736.0000	15.811	0	0	0
10/09/2009	£ / R	2009/12/14	12.15	Call	Currency Future	665.0000	841.0000	26.466	0	0	0
10/09/2009	£ / R	2009/12/14	11.15	Put	Currency Future	48.0000	39.0000	(18.750)	0	0	0
10/09/2009	£ / R	2009/12/14	15.15	Call	Currency Future	48.0000	66.0000	37.500	0	0	0
10/09/2009	£ / R	2009/12/14	12.15	Put	Currency Future	213.0000	143.0000	(32.864)	0	0	0
10/09/2009	£ / R	2009/12/14	9.25	Call	Currency Future	3,359.0000	3,603.0000	7.264	0	0	0
10/09/2009	£ / R	2009/12/14	9.25	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
10/09/2009	£ / R	2009/12/14	10.25	Put	Currency Future	21.0000	16.0000	(23.810)	0	0	0
10/09/2009	£ / R	2009/12/14	10.25	Call	Currency Future	2,372.0000	2,614.0000	10.202	0	0	0
10/09/2009	£ / R	2009/12/14	11.25	Put	Currency Future	52.0000	42.0000	(19.231)	0	0	0
10/09/2009	£ / R	2009/12/14	11.25	Call	Currency Future	1,404.0000	1,640.0000	16.809	0	0	0
10/09/2009	£ / R	2009/12/14	9.15	Call	Currency Future	3,458.0000	3,702.0000	7.056	0	0	0
10/09/2009	£ / R	2009/12/14	12.25	Call	Currency Future	603.0000	771.0000	27.861	0	0	0
10/09/2009	£ / R	2009/12/14	12.25	Put	Currency Future	251.0000	174.0000	(30.677)	0	0	0
10/09/2009	£ / R	2010/03/15			Currency Future	12.8068	13.0604	1.980	0.0000	0.0000	408
10/09/2009	£ / R	2010/03/15	17.65	Put	Currency Future	4,889.0000	4,649.0000	(4.909)	0	0	0
10/09/2009	£ / R	2010/03/15	13.95	Call	Currency Future	321.0000	392.0000	22.118	0	0	0
10/09/2009	£ / R	2010/03/15	10.90	Call	Currency Future	1,977.0000	2,214.0000	11.988	0	0	0
10/09/2009	£ / R	2010/03/15	9.15	Put	Currency Future	19.0000	16.0000	(15.789)	0	0	0
10/09/2009	£ / R	2010/03/15	21.50	Put	Currency Future	8,702.0000	8,452.0000	(2.873)	0	0	0
10/09/2009	£ / R	2010/03/15	21.30	Put	Currency Future	8,503.0000	8,253.0000	(2.940)	0	0	0
10/09/2009	£ / R	2010/03/15	13.00	Call	Currency Future	556.0000	677.0000	21.763	0	0	0
10/09/2009	£ / R	2010/03/15	16.65	Call	Currency Future	80.0000	100.0000	25.000	0	0	0
10/09/2009	£ / R	2010/03/15	13.95	Put	Currency Future	1,464.0000	1,282.0000	(12.432)	0	0	0
10/09/2009	£ / R	2010/03/15	22.00	Put	Currency Future	9,200.0000	8,948.0000	(2.739)	0	0	0
10/09/2009	£ / R	2010/03/15	16.65	Put	Currency Future	3,923.0000	3,689.0000	(5.965)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	£ / R	2010/03/15	13.75	Put	Currency Future	1,301.0000	1,128.0000	(13.297)	0	0	0
10/09/2009	£ / R	2010/03/15	10.90	Put	Currency Future	70.0000	53.0000	(24.286)	0	0	0
10/09/2009	£ / R	2010/03/15	21.50	Call	Currency Future	9.0000	12.0000	33.333	0	0	0
10/09/2009	£ / R	2010/03/15	21.30	Call	Currency Future	10.0000	14.0000	40.000	0	0	0
10/09/2009	£ / R	2010/03/15	20.05	Put	Currency Future	7,260.0000	7,010.0000	(3.444)	0	0	0
10/09/2009	£ / R	2010/03/15	13.00	Put	Currency Future	749.0000	617.0000	(17.623)	0	0	0
10/09/2009	£ / R	2010/03/15	17.65	Call	Currency Future	46.0000	59.0000	28.261	0	0	0
10/09/2009	£ / R	2010/03/15	13.70	Call	Currency Future	368.0000	450.0000	22.283	0	0	0
10/09/2009	£ / R	2010/03/15	11.90	Call	Currency Future	1,125.0000	1,329.0000	18.133	0	0	0
10/09/2009	£ / R	2010/03/15	22.05	Call	Currency Future	6.0000	9.0000	50.000	0	0	0
10/09/2009	£ / R	2010/03/15	12.00	Put	Currency Future	251.0000	189.0000	(24.701)	0	0	0
10/09/2009	£ / R	2010/03/15	13.55	Put	Currency Future	1,144.0000	980.0000	(14.336)	0	0	0
10/09/2009	£ / R	2010/03/15	13.60	Call	Currency Future	390.0000	477.0000	22.308	0	0	0
10/09/2009	£ / R	2010/03/15	10.05	Call	Currency Future	2,795.0000	3,043.0000	8.873	0	0	0
10/09/2009	£ / R	2010/03/15	14.90	Put	Currency Future	2,291.0000	2,083.0000	(9.079)	0	0	0
10/09/2009	£ / R	2010/03/15	19.30	Put	Currency Future	6,514.0000	6,265.0000	(3.823)	0	0	0
10/09/2009	£ / R	2010/03/15	22.00	Call	Currency Future	6.0000	9.0000	50.000	0	0	0
10/09/2009	£ / R	2010/03/15	13.55	Call	Currency Future	401.0000	490.0000	22.195	0	0	0
10/09/2009	£ / R	2010/03/15	13.70	Put	Currency Future	1,261.0000	1,090.0000	(13.561)	0	0	0
10/09/2009	£ / R	2010/03/15	14.90	Call	Currency Future	198.0000	243.0000	22.727	0	0	0
10/09/2009	£ / R	2010/03/15	19.30	Call	Currency Future	20.0000	25.0000	25.000	0	0	0
10/09/2009	£ / R	2010/03/15	22.05	Put	Currency Future	9,249.0000	8,998.0000	(2.714)	0	0	0
10/09/2009	£ / R	2010/03/15	18.00	Call	Currency Future	37.0000	49.0000	32.432	0	0	0
10/09/2009	£ / R	2010/03/15	11.90	Put	Currency Future	218.0000	169.0000	(22.477)	0	0	0
10/09/2009	£ / R	2010/03/15	13.50	Put	Currency Future	1,106.0000	944.0000	(14.647)	0	0	0
10/09/2009	£ / R	2010/03/15	19.50	Put	Currency Future	6,712.0000	6,463.0000	(3.710)	0	0	0
10/09/2009	£ / R	2010/03/15	19.60	Put	Currency Future	6,812.0000	6,563.0000	(3.655)	0	0	0
10/09/2009	£ / R	2010/03/15	20.00	Call	Currency Future	17.0000	21.0000	23.529	0	0	0
10/09/2009	£ / R	2010/03/15	10.05	Put	Currency Future	38.0000	33.0000	(13.158)	0	0	0
10/09/2009	£ / R	2010/03/15	9.90	Put	Currency Future	35.0000	29.0000	(17.143)	0	0	0
10/09/2009	£ / R	2010/03/15	19.50	Call	Currency Future	19.0000	24.0000	26.316	0	0	0
10/09/2009	£ / R	2010/03/15	12.00	Call	Currency Future	1,058.0000	1,249.0000	18.053	0	0	0
10/09/2009	£ / R	2010/03/15	13.25	Put	Currency Future	921.0000	773.0000	(16.069)	0	0	0
10/09/2009	£ / R	2010/03/15	9.90	Call	Currency Future	2,942.0000	3,190.0000	8.430	0	0	0
10/09/2009	£ / R	2010/03/15	21.60	Put	Currency Future	8,801.0000	8,551.0000	(2.841)	0	0	0
10/09/2009	£ / R	2010/03/15	20.00	Put	Currency Future	7,210.0000	6,960.0000	(3.467)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	£ / R	2010/03/15	12.05	Call	Currency Future	1,026.0000	1,210.0000	17.934	0	0	0
10/09/2009	£ / R	2010/03/15	13.90	Call	Currency Future	329.0000	403.0000	22.492	0	0	0
10/09/2009	£ / R	2010/03/15	21.60	Call	Currency Future	8.0000	11.0000	37.500	0	0	0
10/09/2009	£ / R	2010/03/15	10.15	Call	Currency Future	2,698.0000	2,945.0000	9.155	0	0	0
10/09/2009	£ / R	2010/03/15	16.00	Call	Currency Future	110.0000	137.0000	24.545	0	0	0
10/09/2009	£ / R	2010/03/15	13.25	Call	Currency Future	478.0000	583.0000	21.967	0	0	0
10/09/2009	£ / R	2010/03/15	13.05	Call	Currency Future	539.0000	656.0000	21.707	0	0	0
10/09/2009	£ / R	2010/03/15	21.55	Put	Currency Future	8,752.0000	8,501.0000	(2.868)	0	0	0
10/09/2009	£ / R	2010/03/15	19.60	Call	Currency Future	19.0000	23.0000	21.053	0	0	0
10/09/2009	£ / R	2010/03/15	18.00	Put	Currency Future	5,231.0000	4,988.0000	(4.645)	0	0	0
10/09/2009	£ / R	2010/03/15	13.35	Call	Currency Future	450.0000	550.0000	22.222	0	0	0
10/09/2009	£ / R	2010/03/15	16.05	Put	Currency Future	3,350.0000	3,123.0000	(6.776)	0	0	0
10/09/2009	£ / R	2010/03/15	21.55	Call	Currency Future	9.0000	12.0000	33.333	0	0	0
10/09/2009	£ / R	2010/03/15	16.00	Put	Currency Future	3,303.0000	3,077.0000	(6.842)	0	0	0
10/09/2009	£ / R	2010/03/15	15.65	Put	Currency Future	2,975.0000	2,754.0000	(7.429)	0	0	0
10/09/2009	£ / R	2010/03/15	13.60	Put	Currency Future	1,183.0000	1,016.0000	(14.117)	0	0	0
10/09/2009	£ / R	2010/03/15	16.05	Call	Currency Future	107.0000	134.0000	25.234	0	0	0
10/09/2009	£ / R	2010/03/15	14.00	Call	Currency Future	312.0000	382.0000	22.436	0	0	0
10/09/2009	£ / R	2010/03/15	19.55	Put	Currency Future	6,762.0000	6,513.0000	(3.682)	0	0	0
10/09/2009	£ / R	2010/03/15	11.00	Put	Currency Future	78.0000	57.0000	(26.923)	0	0	0
10/09/2009	£ / R	2010/03/15	14.65	Put	Currency Future	2,068.0000	1,863.0000	(9.913)	0	0	0
10/09/2009	£ / R	2010/03/15	13.05	Put	Currency Future	782.0000	646.0000	(17.391)	0	0	0
10/09/2009	£ / R	2010/03/15	14.00	Put	Currency Future	1,505.0000	1,322.0000	(12.159)	0	0	0
10/09/2009	£ / R	2010/03/15	19.55	Call	Currency Future	19.0000	24.0000	26.316	0	0	0
10/09/2009	£ / R	2010/03/15	11.15	Call	Currency Future	1,750.0000	1,977.0000	12.971	0	0	0
10/09/2009	£ / R	2010/03/15	13.35	Put	Currency Future	994.0000	840.0000	(15.493)	0	0	0
10/09/2009	£ / R	2010/03/15	14.65	Call	Currency Future	224.0000	274.0000	22.321	0	0	0
10/09/2009	£ / R	2010/03/15	12.05	Put	Currency Future	269.0000	200.0000	(25.651)	0	0	0
10/09/2009	£ / R	2010/03/15	10.00	Put	Currency Future	37.0000	32.0000	(13.514)	0	0	0
10/09/2009	£ / R	2010/03/15	13.30	Call	Currency Future	464.0000	566.0000	21.983	0	0	0
10/09/2009	£ / R	2010/03/15	16.15	Call	Currency Future	102.0000	127.0000	24.510	0	0	0
10/09/2009	£ / R	2010/03/15	15.65	Call	Currency Future	131.0000	164.0000	25.191	0	0	0
10/09/2009	£ / R	2010/03/15	16.15	Put	Currency Future	3,445.0000	3,217.0000	(6.618)	0	0	0
10/09/2009	£ / R	2010/03/15	15.90	Call	Currency Future	115.0000	144.0000	25.217	0	0	0
10/09/2009	£ / R	2010/03/15	12.15	Put	Currency Future	306.0000	232.0000	(24.183)	0	0	0
10/09/2009	£ / R	2010/03/15	13.30	Put	Currency Future	957.0000	806.0000	(15.778)	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
10/09/2009	£ / R 2010/03/15	13.90	Put	Currency Future	1,423.0000	1,243.0000	(12.649)	0	0	0
10/09/2009	£ / R 2010/03/15	14.10	Call	Currency Future	296.0000	362.0000	22.297	0	0	0
10/09/2009	£ / R 2010/03/15	11.15	Put	Currency Future	93.0000	67.0000	(27.957)	0	0	0
10/09/2009	£ / R 2010/03/15	13.75	Call	Currency Future	358.0000	438.0000	22.346	0	0	0
10/09/2009	£ / R 2010/03/15	15.90	Put	Currency Future	3,209.0000	2,984.0000	(7.012)	0	0	0
10/09/2009	£ / R 2010/03/15	22.10	Call	Currency Future	6.0000	8.0000	33.333	0	0	0
10/09/2009	£ / R 2010/03/15	12.15	Call	Currency Future	963.0000	1,142.0000	18.588	0	0	0
10/09/2009	£ / R 2010/03/15	17.90	Call	Currency Future	39.0000	51.0000	30.769	0	0	0
10/09/2009	£ / R 2010/03/15	20.10	Put	Currency Future	7,309.0000	7,060.0000	(3.407)	0	0	0
10/09/2009	£ / R 2010/03/15	11.00	Call	Currency Future	1,885.0000	2,117.0000	12.308	0	0	0
10/09/2009	£ / R 2010/03/15	16.90	Put	Currency Future	4,164.0000	3,928.0000	(5.668)	0	0	0
10/09/2009	£ / R 2010/03/15	16.10	Call	Currency Future	104.0000	130.0000	25.000	0	0	0
10/09/2009	£ / R 2010/03/15	18.15	Call	Currency Future	34.0000	45.0000	32.353	0	0	0
10/09/2009	£ / R 2010/03/15	15.25	Call	Currency Future	163.0000	203.0000	24.540	0	0	0
10/09/2009	£ / R 2010/03/15	19.85	Call	Currency Future	17.0000	22.0000	29.412	0	0	0
10/09/2009	£ / R 2010/03/15	16.90	Call	Currency Future	71.0000	89.0000	25.352	0	0	0
10/09/2009	£ / R 2010/03/15	12.10	Put	Currency Future	287.0000	215.0000	(25.087)	0	0	0
10/09/2009	£ / R 2010/03/15	20.15	Call	Currency Future	16.0000	20.0000	25.000	0	0	0
10/09/2009	£ / R 2010/03/15	15.40	Call	Currency Future	150.0000	188.0000	25.333	0	0	0
10/09/2009	£ / R 2010/03/15	15.25	Put	Currency Future	2,606.0000	2,393.0000	(8.173)	0	0	0
10/09/2009	£ / R 2010/03/15	13.70	Put	Currency Future	1,261.0000	1,090.0000	(13.561)	0	0	0
10/09/2009	£ / R 2010/03/15	14.10	Put	Currency Future	1,589.0000	1,402.0000	(11.768)	0	0	0
10/09/2009	£ / R 2010/03/15	12.10	Call	Currency Future	994.0000	1,176.0000	18.310	0	0	0
10/09/2009	£ / R 2010/03/15	10.00	Call	Currency Future	2,844.0000	3,092.0000	8.720	0	0	0
10/09/2009	£ / R 2010/03/15	9.65	Put	Currency Future	29.0000	24.0000	(17.241)	0	0	0
10/09/2009	£ / R 2010/03/15	12.40	Put	Currency Future	413.0000	323.0000	(21.792)	0	0	0
10/09/2009	£ / R 2010/03/15	17.25	Call	Currency Future	57.0000	74.0000	29.825	0	0	0
10/09/2009	£ / R 2010/03/15	13.70	Call	Currency Future	368.0000	450.0000	22.283	0	0	0
10/09/2009	£ / R 2010/03/15	11.10	Put	Currency Future	88.0000	63.0000	(28.409)	0	0	0
10/09/2009	£ / R 2010/03/15	18.15	Put	Currency Future	5,378.0000	5,134.0000	(4.537)	0	0	0
10/09/2009	£ / R 2010/03/15	11.65	Put	Currency Future	160.0000	126.0000	(21.250)	0	0	0
10/09/2009	£ / R 2010/03/15	12.40	Call	Currency Future	820.0000	984.0000	20.000	0	0	0
10/09/2009	£ / R 2010/03/15	17.25	Put	Currency Future	4,501.0000	4,263.0000	(5.288)	0	0	0
10/09/2009	£ / R 2010/03/15	11.10	Call	Currency Future	1,795.0000	2,023.0000	12.702	0	0	0
10/09/2009	£ / R 2010/03/15	22.15	Put	Currency Future	9,349.0000	9,098.0000	(2.685)	0	0	0
10/09/2009	£ / R 2010/03/15	12.65	Call	Currency Future	695.0000	844.0000	21.439	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	£ / R	2010/03/15	15.40	Put	Currency Future	2,743.0000	2,527.0000	(7.875)	0	0	0
10/09/2009	£ / R	2010/03/15	19.25	Call	Currency Future	21.0000	26.0000	23.810	0	0	0
10/09/2009	£ / R	2010/03/15	13.80	Put	Currency Future	1,341.0000	1,166.0000	(13.050)	0	0	0
10/09/2009	£ / R	2010/03/15	16.10	Put	Currency Future	3,398.0000	3,170.0000	(6.710)	0	0	0
10/09/2009	£ / R	2010/03/15	20.15	Put	Currency Future	7,359.0000	7,109.0000	(3.397)	0	0	0
10/09/2009	£ / R	2010/03/15	9.65	Call	Currency Future	3,186.0000	3,435.0000	7.815	0	0	0
10/09/2009	£ / R	2010/03/15	17.40	Call	Currency Future	53.0000	68.0000	28.302	0	0	0
10/09/2009	£ / R	2010/03/15	12.25	Put	Currency Future	347.0000	266.0000	(23.343)	0	0	0
10/09/2009	£ / R	2010/03/15	13.50	Call	Currency Future	413.0000	505.0000	22.276	0	0	0
10/09/2009	£ / R	2010/03/15	10.10	Call	Currency Future	2,746.0000	2,994.0000	9.031	0	0	0
10/09/2009	£ / R	2010/03/15	22.15	Call	Currency Future	6.0000	8.0000	33.333	0	0	0
10/09/2009	£ / R	2010/03/15	13.20	Call	Currency Future	492.0000	601.0000	22.154	0	0	0
10/09/2009	£ / R	2010/03/15	12.65	Put	Currency Future	538.0000	434.0000	(19.331)	0	0	0
10/09/2009	£ / R	2010/03/15	17.40	Put	Currency Future	4,646.0000	4,407.0000	(5.144)	0	0	0
10/09/2009	£ / R	2010/03/15	21.25	Call	Currency Future	10.0000	14.0000	40.000	0	0	0
10/09/2009	£ / R	2010/03/15	13.85	Call	Currency Future	339.0000	414.0000	22.124	0	0	0
10/09/2009	£ / R	2010/03/15	12.55	Put	Currency Future	486.0000	387.0000	(20.370)	0	0	0
10/09/2009	£ / R	2010/03/15	10.10	Put	Currency Future	40.0000	34.0000	(15.000)	0	0	0
10/09/2009	£ / R	2010/03/15	14.50	Put	Currency Future	1,934.0000	1,734.0000	(10.341)	0	0	0
10/09/2009	£ / R	2010/03/15	13.20	Put	Currency Future	886.0000	740.0000	(16.479)	0	0	0
10/09/2009	£ / R	2010/03/15	10.65	Put	Currency Future	56.0000	46.0000	(17.857)	0	0	0
10/09/2009	£ / R	2010/03/15	21.40	Call	Currency Future	9.0000	13.0000	44.444	0	0	0
10/09/2009	£ / R	2010/03/15	19.25	Put	Currency Future	6,464.0000	6,215.0000	(3.852)	0	0	0
10/09/2009	£ / R	2010/03/15	17.90	Put	Currency Future	5,133.0000	4,891.0000	(4.715)	0	0	0
10/09/2009	£ / R	2010/03/15	14.70	Put	Currency Future	2,112.0000	1,907.0000	(9.706)	0	0	0
10/09/2009	£ / R	2010/03/15	12.55	Call	Currency Future	743.0000	898.0000	20.861	0	0	0
10/09/2009	£ / R	2010/03/15	18.10	Call	Currency Future	35.0000	46.0000	31.429	0	0	0
10/09/2009	£ / R	2010/03/15	10.65	Call	Currency Future	2,213.0000	2,456.0000	10.981	0	0	0
10/09/2009	£ / R	2010/03/15	19.40	Put	Currency Future	6,613.0000	6,364.0000	(3.765)	0	0	0
10/09/2009	£ / R	2010/03/15	21.25	Put	Currency Future	8,454.0000	8,204.0000	(2.957)	0	0	0
10/09/2009	£ / R	2010/03/15	9.45	Put	Currency Future	25.0000	21.0000	(16.000)	0	0	0
10/09/2009	£ / R	2010/03/15	10.55	Put	Currency Future	53.0000	43.0000	(18.868)	0	0	0
10/09/2009	£ / R	2010/03/15	13.10	Put	Currency Future	816.0000	677.0000	(17.034)	0	0	0
10/09/2009	£ / R	2010/03/15	18.10	Put	Currency Future	5,328.0000	5,086.0000	(4.542)	0	0	0
10/09/2009	£ / R	2010/03/15	9.50	Call	Currency Future	3,332.0000	3,582.0000	7.503	0	0	0
10/09/2009	£ / R	2010/03/15	11.65	Call	Currency Future	1,317.0000	1,536.0000	16.629	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	£ / R	2010/03/15	19.40	Call	Currency Future	20.0000	25.0000	25.000	0	0	0
10/09/2009	£ / R	2010/03/15	12.25	Call	Currency Future	904.0000	1,077.0000	19.137	0	0	0
10/09/2009	£ / R	2010/03/15	18.05	Put	Currency Future	5,279.0000	5,037.0000	(4.584)	0	0	0
10/09/2009	£ / R	2010/03/15	13.80	Call	Currency Future	348.0000	426.0000	22.414	0	0	0
10/09/2009	£ / R	2010/03/15	11.05	Call	Currency Future	1,840.0000	2,069.0000	12.446	0	0	0
10/09/2009	£ / R	2010/03/15	11.55	Call	Currency Future	1,401.0000	1,622.0000	15.774	0	0	0
10/09/2009	£ / R	2010/03/15	20.10	Call	Currency Future	16.0000	20.0000	25.000	0	0	0
10/09/2009	£ / R	2010/03/15	9.50	Put	Currency Future	26.0000	21.0000	(19.231)	0	0	0
10/09/2009	£ / R	2010/03/15	13.15	Call	Currency Future	507.0000	618.0000	21.893	0	0	0
10/09/2009	£ / R	2010/03/15	11.40	Put	Currency Future	123.0000	92.0000	(25.203)	0	0	0
10/09/2009	£ / R	2010/03/15	11.25	Call	Currency Future	1,661.0000	1,887.0000	13.606	0	0	0
10/09/2009	£ / R	2010/03/15	9.45	Call	Currency Future	3,381.0000	3,631.0000	7.394	0	0	0
10/09/2009	£ / R	2010/03/15	11.05	Put	Currency Future	83.0000	58.0000	(30.120)	0	0	0
10/09/2009	£ / R	2010/03/15	11.55	Put	Currency Future	144.0000	111.0000	(22.917)	0	0	0
10/09/2009	£ / R	2010/03/15	10.50	Call	Currency Future	2,358.0000	2,603.0000	10.390	0	0	0
10/09/2009	£ / R	2010/03/15	21.40	Put	Currency Future	8,603.0000	8,352.0000	(2.918)	0	0	0
10/09/2009	£ / R	2010/03/15	19.85	Put	Currency Future	7,061.0000	6,811.0000	(3.541)	0	0	0
10/09/2009	£ / R	2010/03/15	13.85	Put	Currency Future	1,382.0000	1,204.0000	(12.880)	0	0	0
10/09/2009	£ / R	2010/03/15	10.45	Call	Currency Future	2,406.0000	2,651.0000	10.183	0	0	0
10/09/2009	£ / R	2010/03/15	9.15	Call	Currency Future	3,676.0000	3,927.0000	6.828	0	0	0
10/09/2009	£ / R	2010/03/15	10.55	Call	Currency Future	2,310.0000	2,554.0000	10.563	0	0	0
10/09/2009	£ / R	2010/03/15	15.50	Put	Currency Future	2,835.0000	2,617.0000	(7.690)	0	0	0
10/09/2009	£ / R	2010/03/15	11.40	Call	Currency Future	1,529.0000	1,753.0000	14.650	0	0	0
10/09/2009	£ / R	2010/03/15	21.95	Put	Currency Future	9,150.0000	8,899.0000	(2.743)	0	0	0
10/09/2009	£ / R	2010/03/15	14.55	Call	Currency Future	235.0000	287.0000	22.128	0	0	0
10/09/2009	£ / R	2010/03/15	16.50	Put	Currency Future	3,779.0000	3,547.0000	(6.139)	0	0	0
10/09/2009	£ / R	2010/03/15	10.40	Call	Currency Future	2,455.0000	2,700.0000	9.980	0	0	0
10/09/2009	£ / R	2010/03/15	21.85	Put	Currency Future	9,050.0000	8,799.0000	(2.773)	0	0	0
10/09/2009	£ / R	2010/03/15	11.75	Call	Currency Future	1,235.0000	1,452.0000	17.571	0	0	0
10/09/2009	£ / R	2010/03/15	22.10	Put	Currency Future	9,299.0000	9,048.0000	(2.699)	0	0	0
10/09/2009	£ / R	2010/03/15	16.50	Call	Currency Future	86.0000	107.0000	24.419	0	0	0
10/09/2009	£ / R	2010/03/15	13.15	Put	Currency Future	851.0000	708.0000	(16.804)	0	0	0
10/09/2009	£ / R	2010/03/15	9.25	Call	Currency Future	3,578.0000	3,828.0000	6.987	0	0	0
10/09/2009	£ / R	2010/03/15	21.90	Put	Currency Future	9,100.0000	8,849.0000	(2.758)	0	0	0
10/09/2009	£ / R	2010/03/15	13.65	Call	Currency Future	379.0000	463.0000	22.164	0	0	0
10/09/2009	£ / R	2010/03/15	16.55	Call	Currency Future	84.0000	104.0000	23.810	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	£ / R	2010/03/15	13.10	Call	Currency Future	523.0000	637.0000	21.797	0	0	0
10/09/2009	£ / R	2010/03/15	17.50	Put	Currency Future	4,743.0000	4,504.0000	(5.039)	0	0	0
10/09/2009	£ / R	2010/03/15	9.25	Put	Currency Future	21.0000	18.0000	(14.286)	0	0	0
10/09/2009	£ / R	2010/03/15	19.90	Put	Currency Future	7,110.0000	6,861.0000	(3.502)	0	0	0
10/09/2009	£ / R	2010/03/15	14.30	Call	Currency Future	267.0000	326.0000	22.097	0	0	0
10/09/2009	£ / R	2010/03/15	15.55	Put	Currency Future	2,882.0000	2,663.0000	(7.599)	0	0	0
10/09/2009	£ / R	2010/03/15	17.50	Call	Currency Future	50.0000	64.0000	28.000	0	0	0
10/09/2009	£ / R	2010/03/15	11.25	Put	Currency Future	104.0000	76.0000	(26.923)	0	0	0
10/09/2009	£ / R	2010/03/15	21.90	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
10/09/2009	£ / R	2010/03/15	13.65	Put	Currency Future	1,222.0000	1,053.0000	(13.830)	0	0	0
10/09/2009	£ / R	2010/03/15	9.75	Call	Currency Future	3,088.0000	3,336.0000	8.031	0	0	0
10/09/2009	£ / R	2010/03/15	15.50	Call	Currency Future	142.0000	178.0000	25.352	0	0	0
10/09/2009	£ / R	2010/03/15	19.65	Call	Currency Future	18.0000	23.0000	27.778	0	0	0
10/09/2009	£ / R	2010/03/15	10.25	Put	Currency Future	44.0000	37.0000	(15.909)	0	0	0
10/09/2009	£ / R	2010/03/15	13.45	Put	Currency Future	1,068.0000	909.0000	(14.888)	0	0	0
10/09/2009	£ / R	2010/03/15	10.45	Put	Currency Future	49.0000	41.0000	(16.327)	0	0	0
10/09/2009	£ / R	2010/03/15	21.75	Put	Currency Future	8,951.0000	8,700.0000	(2.804)	0	0	0
10/09/2009	£ / R	2010/03/15	9.75	Put	Currency Future	31.0000	26.0000	(16.129)	0	0	0
10/09/2009	£ / R	2010/03/15	10.50	Put	Currency Future	51.0000	42.0000	(17.647)	0	0	0
10/09/2009	£ / R	2010/03/15	19.65	Put	Currency Future	6,862.0000	6,612.0000	(3.643)	0	0	0
10/09/2009	£ / R	2010/03/15	10.25	Call	Currency Future	2,600.0000	2,847.0000	9.500	0	0	0
10/09/2009	£ / R	2010/03/15	13.45	Call	Currency Future	425.0000	519.0000	22.118	0	0	0
10/09/2009	£ / R	2010/03/15	17.10	Call	Currency Future	63.0000	80.0000	26.984	0	0	0
10/09/2009	£ / R	2010/03/15	19.90	Call	Currency Future	17.0000	21.0000	23.529	0	0	0
10/09/2009	£ / R	2010/03/15	8.85	Put	Currency Future	15.0000	11.0000	(26.667)	0	0	0
10/09/2009	£ / R	2010/03/15	16.30	Put	Currency Future	3,588.0000	3,357.0000	(6.438)	0	0	0
10/09/2009	£ / R	2010/03/15	15.55	Call	Currency Future	138.0000	173.0000	25.362	0	0	0
10/09/2009	£ / R	2010/03/15	20.05	Call	Currency Future	16.0000	20.0000	25.000	0	0	0
10/09/2009	£ / R	2010/03/15	11.50	Put	Currency Future	137.0000	105.0000	(23.358)	0	0	0
10/09/2009	£ / R	2010/03/15	21.65	Call	Currency Future	8.0000	11.0000	37.500	0	0	0
10/09/2009	£ / R	2010/03/15	19.10	Put	Currency Future	6,315.0000	6,067.0000	(3.927)	0	0	0
10/09/2009	£ / R	2010/03/15	21.85	Call	Currency Future	7.0000	10.0000	42.857	0	0	0
10/09/2009	£ / R	2010/03/15	8.85	Call	Currency Future	3,972.0000	4,221.0000	6.269	0	0	0
10/09/2009	£ / R	2010/03/15	11.45	Call	Currency Future	1,486.0000	1,709.0000	15.007	0	0	0
10/09/2009	£ / R	2010/03/15	14.30	Put	Currency Future	1,760.0000	1,566.0000	(11.023)	0	0	0
10/09/2009	£ / R	2010/03/15	9.55	Put	Currency Future	27.0000	22.0000	(18.519)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	£ / R	2010/03/15	10.15	Put	Currency Future	41.0000	35.0000	(14.634)	0	0	0
10/09/2009	£ / R	2010/03/15	12.50	Call	Currency Future	768.0000	926.0000	20.573	0	0	0
10/09/2009	£ / R	2010/03/15	9.40	Put	Currency Future	24.0000	20.0000	(16.667)	0	0	0
10/09/2009	£ / R	2010/03/15	12.90	Put	Currency Future	684.0000	561.0000	(17.982)	0	0	0
10/09/2009	£ / R	2010/03/15	19.95	Call	Currency Future	17.0000	21.0000	23.529	0	0	0
10/09/2009	£ / R	2010/03/15	19.10	Call	Currency Future	22.0000	27.0000	22.727	0	0	0
10/09/2009	£ / R	2010/03/15	12.45	Put	Currency Future	437.0000	344.0000	(21.281)	0	0	0
10/09/2009	£ / R	2010/03/15	16.30	Call	Currency Future	95.0000	118.0000	24.211	0	0	0
10/09/2009	£ / R	2010/03/15	18.80	Put	Currency Future	0.0000	5,771.0000	100.000	0	0	0
10/09/2009	£ / R	2010/03/15	17.55	Call	Currency Future	48.0000	62.0000	29.167	0	0	0
10/09/2009	£ / R	2010/03/15	12.50	Put	Currency Future	461.0000	365.0000	(20.824)	0	0	0
10/09/2009	£ / R	2010/03/15	9.40	Call	Currency Future	3,430.0000	3,680.0000	7.289	0	0	0
10/09/2009	£ / R	2010/03/15	12.90	Call	Currency Future	591.0000	722.0000	22.166	0	0	11,630
10/09/2009	£ / R	2010/03/15	19.95	Put	Currency Future	7,160.0000	6,911.0000	(3.478)	0	0	0
10/09/2009	£ / R	2010/03/15	17.10	Put	Currency Future	4,356.0000	4,120.0000	(5.418)	0	0	0
10/09/2009	£ / R	2010/03/15	18.85	Call	Currency Future	24.0000	31.0000	29.167	0	0	0
10/09/2009	£ / R	2010/03/15	12.45	Call	Currency Future	794.0000	954.0000	20.151	0	0	0
10/09/2009	£ / R	2010/03/15	14.15	Call	Currency Future	288.0000	353.0000	22.569	0	0	0
10/09/2009	£ / R	2010/03/15	15.30	Call	Currency Future	158.0000	198.0000	25.316	0	0	0
10/09/2009	£ / R	2010/03/15	20.80	Call	Currency Future	0.0000	17.0000	100.000	0	0	0
10/09/2009	£ / R	2010/03/15	16.55	Put	Currency Future	3,827.0000	3,594.0000	(6.088)	0	0	0
10/09/2009	£ / R	2010/03/15	14.50	Call	Currency Future	241.0000	295.0000	22.407	0	0	0
10/09/2009	£ / R	2010/03/15	21.65	Put	Currency Future	8,851.0000	8,601.0000	(2.825)	0	0	0
10/09/2009	£ / R	2010/03/15	21.95	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
10/09/2009	£ / R	2010/03/15	15.10	Put	Currency Future	2,470.0000	2,260.0000	(8.502)	0	0	0
10/09/2009	£ / R	2010/03/15	19.45	Put	Currency Future	6,663.0000	6,414.0000	(3.737)	0	0	0
10/09/2009	£ / R	2010/03/15	14.15	Put	Currency Future	1,631.0000	1,442.0000	(11.588)	0	0	0
10/09/2009	£ / R	2010/03/15	21.75	Call	Currency Future	7.0000	10.0000	42.857	0	0	0
10/09/2009	£ / R	2010/03/15	15.30	Put	Currency Future	2,652.0000	2,438.0000	(8.069)	0	0	0
10/09/2009	£ / R	2010/03/15	20.80	Put	Currency Future	0.0000	7,756.0000	100.000	0	0	0
10/09/2009	£ / R	2010/03/15	17.55	Put	Currency Future	4,791.0000	4,552.0000	(4.989)	0	0	0
10/09/2009	£ / R	2010/03/15	11.50	Call	Currency Future	1,443.0000	1,665.0000	15.385	0	0	0
10/09/2009	£ / R	2010/03/15	10.40	Put	Currency Future	48.0000	40.0000	(16.667)	0	0	0
10/09/2009	£ / R	2010/03/15	14.05	Put	Currency Future	1,547.0000	1,361.0000	(12.023)	0	0	0
10/09/2009	£ / R	2010/03/15	9.10	Call	Currency Future	3,725.0000	3,976.0000	6.738	0	0	0
10/09/2009	£ / R	2010/03/15	8.90	Call	Currency Future	3,922.0000	4,172.0000	6.374	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	£ / R	2010/03/15	21.45	Call	Currency Future	9.0000	12.0000	33.333	0	0	0
10/09/2009	£ / R	2010/03/15	13.40	Call	Currency Future	437.0000	534.0000	22.197	0	0	0
10/09/2009	£ / R	2010/03/15	18.80	Call	Currency Future	0.0000	31.0000	100.000	0	0	0
10/09/2009	£ / R	2010/03/15	14.55	Put	Currency Future	1,979.0000	1,777.0000	(10.207)	0	0	0
10/09/2009	£ / R	2010/03/15	12.95	Call	Currency Future	573.0000	699.0000	21.990	0	0	0
10/09/2009	£ / R	2010/03/15	14.05	Call	Currency Future	304.0000	372.0000	22.368	0	0	0
10/09/2009	£ / R	2010/03/15	9.10	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
10/09/2009	£ / R	2010/03/15	18.85	Put	Currency Future	6,067.0000	5,820.0000	(4.071)	0	0	0
10/09/2009	£ / R	2010/03/15	21.45	Put	Currency Future	8,652.0000	8,402.0000	(2.890)	0	0	0
10/09/2009	£ / R	2010/03/15	13.40	Put	Currency Future	1,030.0000	874.0000	(15.146)	0	0	0
10/09/2009	£ / R	2010/03/15	19.75	Put	Currency Future	6,961.0000	6,712.0000	(3.577)	0	0	0
10/09/2009	£ / R	2010/03/15	9.55	Call	Currency Future	3,283.0000	3,533.0000	7.615	0	0	0
10/09/2009	£ / R	2010/03/15	12.85	Put	Currency Future	652.0000	534.0000	(18.098)	0	0	0
10/09/2009	£ / R	2010/03/15	12.80	Put	Currency Future	621.0000	508.0000	(18.196)	0	0	0
10/09/2009	£ / R	2010/03/15	21.10	Call	Currency Future	11.0000	15.0000	36.364	0	0	0
10/09/2009	£ / R	2010/03/15	8.90	Put	Currency Future	15.0000	12.0000	(20.000)	0	0	0
10/09/2009	£ / R	2010/03/15	19.45	Call	Currency Future	19.0000	24.0000	26.316	0	0	0
10/09/2009	£ / R	2010/03/15	9.30	Call	Currency Future	3,528.0000	3,779.0000	7.115	0	0	0
10/09/2009	£ / R	2010/03/15	12.85	Call	Currency Future	609.0000	745.0000	22.332	0	0	0
10/09/2009	£ / R	2010/03/15	15.10	Call	Currency Future	177.0000	221.0000	24.859	0	0	0
10/09/2009	£ / R	2010/03/15	20.85	Put	Currency Future	8,056.0000	7,806.0000	(3.103)	0	0	0
10/09/2009	£ / R	2010/03/15	20.95	Put	Currency Future	8,156.0000	7,906.0000	(3.065)	0	0	0
10/09/2009	£ / R	2010/03/15	17.45	Put	Currency Future	4,694.0000	4,456.0000	(5.070)	0	0	0
10/09/2009	£ / R	2010/03/15	11.30	Call	Currency Future	1,617.0000	1,842.0000	13.915	0	0	0
10/09/2009	£ / R	2010/03/15	12.75	Put	Currency Future	593.0000	483.0000	(18.550)	0	0	0
10/09/2009	£ / R	2010/03/15	12.80	Call	Currency Future	628.0000	769.0000	22.452	0	0	0
10/09/2009	£ / R	2010/03/15	17.45	Call	Currency Future	51.0000	66.0000	29.412	0	0	0
10/09/2009	£ / R	2010/03/15	14.70	Call	Currency Future	219.0000	267.0000	21.918	0	0	11,630
10/09/2009	£ / R	2010/03/15	10.30	Put	Currency Future	45.0000	38.0000	(15.556)	0	0	0
10/09/2009	£ / R	2010/03/15	12.75	Call	Currency Future	650.0000	793.0000	22.000	0	0	0
10/09/2009	£ / R	2010/03/15	12.95	Put	Currency Future	716.0000	589.0000	(17.737)	0	0	0
10/09/2009	£ / R	2010/03/15	11.95	Put	Currency Future	234.0000	179.0000	(23.504)	0	0	0
10/09/2009	£ / R	2010/03/15	20.85	Call	Currency Future	13.0000	17.0000	30.769	0	0	0
10/09/2009	£ / R	2010/03/15	10.30	Call	Currency Future	2,552.0000	2,798.0000	9.639	0	0	0
10/09/2009	£ / R	2010/03/15	10.75	Call	Currency Future	2,117.0000	2,359.0000	11.431	0	0	0
10/09/2009	£ / R	2010/03/15	11.95	Call	Currency Future	1,091.0000	1,289.0000	18.148	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	£ / R	2010/03/15	15.45	Call	Currency Future	146.0000	183.0000	25.342	0	0	0
10/09/2009	£ / R	2010/03/15	9.30	Put	Currency Future	22.0000	18.0000	(18.182)	0	0	0
10/09/2009	£ / R	2010/03/15	21.10	Put	Currency Future	8,305.0000	8,055.0000	(3.010)	0	0	0
10/09/2009	£ / R	2010/03/15	15.45	Put	Currency Future	2,789.0000	2,572.0000	(7.781)	0	0	0
10/09/2009	£ / R	2010/03/15	14.75	Call	Currency Future	214.0000	261.0000	21.963	0	0	0
10/09/2009	£ / R	2010/03/15	11.45	Put	Currency Future	129.0000	98.0000	(24.031)	0	0	0
10/09/2009	£ / R	2010/03/15	17.70	Put	Currency Future	4,937.0000	4,697.0000	(4.861)	0	0	0
10/09/2009	£ / R	2010/03/15	14.75	Put	Currency Future	2,157.0000	1,950.0000	(9.597)	0	0	0
10/09/2009	£ / R	2010/03/15	11.30	Put	Currency Future	110.0000	81.0000	(26.364)	0	0	0
10/09/2009	£ / R	2010/03/15	16.70	Call	Currency Future	78.0000	97.0000	24.359	0	0	0
10/09/2009	£ / R	2010/03/15	15.75	Call	Currency Future	125.0000	156.0000	24.800	0	0	0
10/09/2009	£ / R	2010/03/15	18.05	Call	Currency Future	36.0000	47.0000	30.556	0	0	0
10/09/2009	£ / R	2010/03/15	15.75	Put	Currency Future	3,068.0000	2,845.0000	(7.269)	0	0	0
10/09/2009	£ / R	2010/03/15	12.30	Call	Currency Future	875.0000	1,045.0000	19.429	0	0	0
10/09/2009	£ / R	2010/03/15	20.95	Call	Currency Future	12.0000	16.0000	33.333	0	0	0
10/09/2009	£ / R	2010/03/15	17.75	Put	Currency Future	4,986.0000	4,745.0000	(4.834)	0	0	0
10/09/2009	£ / R	2010/03/15	12.30	Put	Currency Future	368.0000	284.0000	(22.826)	0	0	0
10/09/2009	£ / R	2010/03/15	10.80	Call	Currency Future	2,069.0000	2,311.0000	11.696	0	0	0
10/09/2009	£ / R	2010/03/15	19.75	Call	Currency Future	18.0000	22.0000	22.222	0	0	0
10/09/2009	£ / R	2010/03/15	9.80	Put	Currency Future	33.0000	27.0000	(18.182)	0	0	0
10/09/2009	£ / R	2010/03/15	17.75	Call	Currency Future	43.0000	56.0000	30.233	0	0	0
10/09/2009	£ / R	2010/03/15	9.80	Call	Currency Future	3,040.0000	3,287.0000	8.125	0	0	0
10/09/2009	£ / R	2010/03/15	16.75	Call	Currency Future	77.0000	95.0000	23.377	0	0	0
10/09/2009	£ / R	2010/03/15	16.75	Put	Currency Future	4,020.0000	3,785.0000	(5.846)	0	0	0
10/09/2009	£ / R	2010/03/15	16.70	Put	Currency Future	3,972.0000	3,737.0000	(5.916)	0	0	0
10/09/2009	£ / R	2010/03/15	18.90	Call	Currency Future	23.0000	30.0000	30.435	0	0	0
10/09/2009	£ / R	2010/03/15	11.70	Call	Currency Future	1,276.0000	1,494.0000	17.085	0	0	0
10/09/2009	£ / R	2010/03/15	17.30	Put	Currency Future	4,549.0000	4,311.0000	(5.232)	0	0	0
10/09/2009	£ / R	2010/03/15	18.90	Put	Currency Future	6,116.0000	5,869.0000	(4.039)	0	0	0
10/09/2009	£ / R	2010/03/15	11.70	Put	Currency Future	169.0000	134.0000	(20.710)	0	0	0
10/09/2009	£ / R	2010/03/15	17.30	Call	Currency Future	56.0000	72.0000	28.571	0	0	0
10/09/2009	£ / R	2010/03/15	8.80	Put	Currency Future	0.0000	10.0000	100.000	0	0	0
10/09/2009	£ / R	2010/03/15	10.70	Put	Currency Future	58.0000	47.0000	(18.966)	0	0	0
10/09/2009	£ / R	2010/03/15	20.90	Put	Currency Future	8,106.0000	7,856.0000	(3.084)	0	0	0
10/09/2009	£ / R	2010/03/15	12.70	Call	Currency Future	672.0000	818.0000	21.726	0	0	0
10/09/2009	£ / R	2010/03/15	15.70	Call	Currency Future	128.0000	160.0000	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
10/09/2009	£ / R	2010/03/15	8.95	Put	Currency Future	16.0000	13.0000	(18.750)	0	0	0
10/09/2009	£ / R	2010/03/15	15.70	Put	Currency Future	3,021.0000	2,800.0000	(7.315)	0	0	0
10/09/2009	£ / R	2010/03/15	18.95	Call	Currency Future	23.0000	29.0000	26.087	0	0	0
10/09/2009	£ / R	2010/03/15	12.70	Put	Currency Future	565.0000	458.0000	(18.938)	0	0	0
10/09/2009	£ / R	2010/03/15	21.05	Put	Currency Future	8,255.0000	8,005.0000	(3.028)	0	0	0
10/09/2009	£ / R	2010/03/15	10.70	Call	Currency Future	2,165.0000	2,408.0000	11.224	0	0	0
10/09/2009	£ / R	2010/03/15	21.05	Call	Currency Future	12.0000	16.0000	33.333	0	0	0
10/09/2009	£ / R	2010/03/15	8.80	Call	Currency Future	0.0000	4,270.0000	100.000	0	0	0
10/09/2009	£ / R	2010/03/15	10.95	Put	Currency Future	74.0000	55.0000	(25.676)	0	0	0
10/09/2009	£ / R	2010/03/15	8.95	Call	Currency Future	3,873.0000	4,123.0000	6.455	0	0	0
10/09/2009	£ / R	2010/03/15	9.70	Put	Currency Future	30.0000	25.0000	(16.667)	0	0	0
10/09/2009	£ / R	2010/03/15	19.05	Put	Currency Future	6,265.0000	6,017.0000	(3.958)	0	0	0
10/09/2009	£ / R	2010/03/15	20.90	Call	Currency Future	13.0000	16.0000	23.077	0	0	0
10/09/2009	£ / R	2010/03/15	10.95	Call	Currency Future	1,931.0000	2,165.0000	12.118	0	0	0
10/09/2009	£ / R	2010/03/15	9.70	Call	Currency Future	3,137.0000	3,385.0000	7.906	0	0	0
10/09/2009	£ / R	2010/03/15	10.75	Put	Currency Future	60.0000	49.0000	(18.333)	0	0	0
10/09/2009	£ / R	2010/03/15	15.15	Call	Currency Future	172.0000	215.0000	25.000	0	0	0
10/09/2009	£ / R	2010/03/15	9.95	Put	Currency Future	36.0000	30.0000	(16.667)	0	0	0
10/09/2009	£ / R	2010/03/15	18.95	Put	Currency Future	6,166.0000	5,919.0000	(4.006)	0	0	0
10/09/2009	£ / R	2010/03/15	10.85	Put	Currency Future	66.0000	52.0000	(21.212)	0	0	0
10/09/2009	£ / R	2010/03/15	15.15	Put	Currency Future	2,515.0000	2,304.0000	(8.390)	0	0	0
10/09/2009	£ / R	2010/03/15	17.15	Call	Currency Future	61.0000	78.0000	27.869	0	0	0
10/09/2009	£ / R	2010/03/15	17.15	Put	Currency Future	4,404.0000	4,168.0000	(5.359)	0	0	0
10/09/2009	£ / R	2010/03/15	21.15	Put	Currency Future	8,354.0000	8,105.0000	(2.981)	0	0	0
10/09/2009	£ / R	2010/03/15	19.05	Call	Currency Future	22.0000	28.0000	27.273	0	0	0
10/09/2009	£ / R	2010/03/15	21.15	Call	Currency Future	11.0000	15.0000	36.364	0	0	0
10/09/2009	£ / R	2010/03/15	14.95	Call	Currency Future	192.0000	238.0000	23.958	0	0	0
10/09/2009	£ / R	2010/03/15	19.15	Call	Currency Future	21.0000	27.0000	28.571	0	0	0
10/09/2009	£ / R	2010/03/15	9.95	Call	Currency Future	2,893.0000	3,141.0000	8.572	0	0	0
10/09/2009	£ / R	2010/03/15	19.15	Put	Currency Future	6,365.0000	6,116.0000	(3.912)	0	0	0
10/09/2009	£ / R	2010/03/15	17.05	Put	Currency Future	4,308.0000	4,072.0000	(5.478)	0	0	0
10/09/2009	£ / R	2010/03/15	14.95	Put	Currency Future	2,335.0000	2,127.0000	(8.908)	0	0	0
10/09/2009	£ / R	2010/03/15	17.05	Call	Currency Future	65.0000	83.0000	27.692	0	0	0
10/09/2009	£ / R	2010/03/15	16.95	Call	Currency Future	68.0000	87.0000	27.941	0	0	0
10/09/2009	£ / R	2010/03/15	15.05	Put	Currency Future	2,425.0000	2,217.0000	(8.577)	0	0	0
10/09/2009	£ / R	2010/03/15	15.95	Put	Currency Future	3,256.0000	3,030.0000	(6.941)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	£ / R	2010/03/15	15.80	Put	Currency Future	3,115.0000	2,891.0000	(7.191)	0	0	0
10/09/2009	£ / R	2010/03/15	17.70	Call	Currency Future	44.0000	57.0000	29.545	0	0	0
10/09/2009	£ / R	2010/03/15	16.80	Call	Currency Future	75.0000	93.0000	24.000	0	0	0
10/09/2009	£ / R	2010/03/15	15.80	Call	Currency Future	121.0000	152.0000	25.620	0	0	0
10/09/2009	£ / R	2010/03/15	10.80	Put	Currency Future	62.0000	50.0000	(19.355)	0	0	0
10/09/2009	£ / R	2010/03/15	14.80	Call	Currency Future	209.0000	255.0000	22.010	0	0	0
10/09/2009	£ / R	2010/03/15	14.80	Put	Currency Future	2,202.0000	1,994.0000	(9.446)	0	0	0
10/09/2009	£ / R	2010/03/15	15.95	Call	Currency Future	113.0000	141.0000	24.779	0	0	0
10/09/2009	£ / R	2010/03/15	11.75	Put	Currency Future	178.0000	142.0000	(20.225)	0	0	0
10/09/2009	£ / R	2010/03/15	16.80	Put	Currency Future	4,068.0000	3,832.0000	(5.801)	0	0	0
10/09/2009	£ / R	2010/03/15	9.85	Call	Currency Future	2,991.0000	3,239.0000	8.292	0	0	0
10/09/2009	£ / R	2010/03/15	17.80	Put	Currency Future	5,035.0000	4,794.0000	(4.786)	0	0	0
10/09/2009	£ / R	2010/03/15	15.05	Call	Currency Future	182.0000	227.0000	24.725	0	0	0
10/09/2009	£ / R	2010/03/15	11.85	Call	Currency Future	1,159.0000	1,370.0000	18.205	0	0	0
10/09/2009	£ / R	2010/03/15	16.95	Put	Currency Future	4,212.0000	3,976.0000	(5.603)	0	0	0
10/09/2009	£ / R	2010/03/15	17.80	Call	Currency Future	42.0000	54.0000	28.571	0	0	0
10/09/2009	£ / R	2010/03/15	9.60	Call	Currency Future	3,235.0000	3,484.0000	7.697	0	0	0
10/09/2009	£ / R	2010/03/15	9.05	Put	Currency Future	18.0000	15.0000	(16.667)	0	0	0
10/09/2009	£ / R	2010/03/15	17.95	Call	Currency Future	38.0000	50.0000	31.579	0	0	0
10/09/2009	£ / R	2010/03/15	14.85	Call	Currency Future	203.0000	249.0000	22.660	0	0	0
10/09/2009	£ / R	2010/03/15	17.95	Put	Currency Future	5,182.0000	4,939.0000	(4.689)	0	0	0
10/09/2009	£ / R	2010/03/15	9.05	Call	Currency Future	3,774.0000	4,025.0000	6.651	0	0	0
10/09/2009	£ / R	2010/03/15	9.85	Put	Currency Future	34.0000	28.0000	(17.647)	0	0	0
10/09/2009	£ / R	2010/03/15	10.85	Call	Currency Future	2,023.0000	2,262.0000	11.814	0	0	0
10/09/2009	£ / R	2010/03/15	11.80	Put	Currency Future	188.0000	150.0000	(20.213)	0	0	0
10/09/2009	£ / R	2010/03/15	14.85	Put	Currency Future	2,247.0000	2,038.0000	(9.301)	0	0	0
10/09/2009	£ / R	2010/03/15	11.85	Put	Currency Future	202.0000	159.0000	(21.287)	0	0	0
10/09/2009	£ / R	2010/03/15	11.80	Call	Currency Future	1,194.0000	1,411.0000	18.174	0	0	0
10/09/2009	£ / R	2010/03/15	15.85	Put	Currency Future	3,162.0000	2,938.0000	(7.084)	0	0	0
10/09/2009	£ / R	2010/03/15	17.85	Call	Currency Future	41.0000	53.0000	29.268	0	0	0
10/09/2009	£ / R	2010/03/15	16.85	Put	Currency Future	4,116.0000	3,880.0000	(5.734)	0	0	0
10/09/2009	£ / R	2010/03/15	17.85	Put	Currency Future	5,084.0000	4,842.0000	(4.760)	0	0	0
10/09/2009	£ / R	2010/03/15	15.85	Call	Currency Future	118.0000	148.0000	25.424	0	0	0
10/09/2009	£ / R	2010/03/15	16.85	Call	Currency Future	73.0000	91.0000	24.658	0	0	0
10/09/2009	£ / R	2010/03/15	10.60	Call	Currency Future	2,261.0000	2,505.0000	10.792	0	0	0
10/09/2009	£ / R	2010/03/15	10.60	Put	Currency Future	55.0000	45.0000	(18.182)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	£ / R	2010/03/15	9.60	Put	Currency Future	28.0000	23.0000	(17.857)	0	0	0
10/09/2009	£ / R	2010/03/15	11.60	Put	Currency Future	152.0000	119.0000	(21.711)	0	0	0
10/09/2009	£ / R	2010/03/15	16.60	Put	Currency Future	3,875.0000	3,642.0000	(6.013)	0	0	0
10/09/2009	£ / R	2010/03/15	16.60	Call	Currency Future	82.0000	102.0000	24.390	0	0	0
10/09/2009	£ / R	2010/03/15	17.60	Call	Currency Future	47.0000	61.0000	29.787	0	0	0
10/09/2009	£ / R	2010/03/15	11.60	Call	Currency Future	1,359.0000	1,579.0000	16.188	0	0	0
10/09/2009	£ / R	2010/03/15	17.60	Put	Currency Future	4,840.0000	4,600.0000	(4.959)	0	0	0
10/09/2009	£ / R	2010/03/15	15.60	Put	Currency Future	2,928.0000	2,708.0000	(7.514)	0	0	0
10/09/2009	£ / R	2010/03/15	14.60	Put	Currency Future	2,023.0000	1,820.0000	(10.035)	0	0	0
10/09/2009	£ / R	2010/03/15	15.60	Call	Currency Future	135.0000	169.0000	25.185	0	0	0
10/09/2009	£ / R	2010/03/15	12.60	Call	Currency Future	719.0000	870.0000	21.001	0	0	0
10/09/2009	£ / R	2010/03/15	14.60	Call	Currency Future	230.0000	280.0000	21.739	0	0	0
10/09/2009	£ / R	2010/03/15	12.60	Put	Currency Future	512.0000	410.0000	(19.922)	0	0	0
10/09/2009	£ / R	2010/03/15	19.80	Call	Currency Future	18.0000	22.0000	22.222	0	0	0
10/09/2009	£ / R	2010/03/15	21.80	Put	Currency Future	9,000.0000	8,750.0000	(2.778)	0	0	0
10/09/2009	£ / R	2010/03/15	21.80	Call	Currency Future	7.0000	10.0000	42.857	0	0	0
10/09/2009	£ / R	2010/03/15	19.80	Put	Currency Future	7,011.0000	6,761.0000	(3.566)	0	0	0
10/09/2009	£ / R	2010/03/15	12.35	Put	Currency Future	391.0000	304.0000	(22.251)	0	0	0
10/09/2009	£ / R	2010/03/15	21.35	Put	Currency Future	8,553.0000	8,303.0000	(2.923)	0	0	0
10/09/2009	£ / R	2010/03/15	21.20	Put	Currency Future	8,404.0000	8,154.0000	(2.975)	0	0	0
10/09/2009	£ / R	2010/03/15	21.20	Call	Currency Future	11.0000	14.0000	27.273	0	0	0
10/09/2009	£ / R	2010/03/15	19.20	Put	Currency Future	6,414.0000	6,166.0000	(3.867)	0	0	0
10/09/2009	£ / R	2010/03/15	19.20	Call	Currency Future	21.0000	26.0000	23.810	0	0	0
10/09/2009	£ / R	2010/03/15	21.35	Call	Currency Future	10.0000	13.0000	30.000	0	0	0
10/09/2009	£ / R	2010/03/15	17.20	Call	Currency Future	59.0000	76.0000	28.814	0	0	0
10/09/2009	£ / R	2010/03/15	17.20	Put	Currency Future	4,452.0000	4,216.0000	(5.301)	0	0	0
10/09/2009	£ / R	2010/03/15	19.35	Put	Currency Future	6,563.0000	6,315.0000	(3.779)	0	0	0
10/09/2009	£ / R	2010/03/15	19.35	Call	Currency Future	20.0000	25.0000	25.000	0	0	0
10/09/2009	£ / R	2010/03/15	17.35	Put	Currency Future	4,597.0000	4,359.0000	(5.177)	0	0	0
10/09/2009	£ / R	2010/03/15	11.35	Put	Currency Future	116.0000	87.0000	(25.000)	0	0	0
10/09/2009	£ / R	2010/03/15	11.35	Call	Currency Future	1,573.0000	1,797.0000	14.240	0	0	0
10/09/2009	£ / R	2010/03/15	10.35	Put	Currency Future	46.0000	39.0000	(15.217)	0	0	0
10/09/2009	£ / R	2010/03/15	15.20	Put	Currency Future	2,560.0000	2,349.0000	(8.242)	0	0	0
10/09/2009	£ / R	2010/03/15	12.35	Call	Currency Future	847.0000	1,014.0000	19.717	0	0	0
10/09/2009	£ / R	2010/03/15	15.35	Call	Currency Future	154.0000	193.0000	25.325	0	0	0
10/09/2009	£ / R	2010/03/15	9.35	Call	Currency Future	3,479.0000	3,730.0000	7.215	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	£ / R	2010/03/15	17.35	Call	Currency Future	54.0000	70.0000	29.630	0	0	0
10/09/2009	£ / R	2010/03/15	15.35	Put	Currency Future	2,697.0000	2,482.0000	(7.972)	0	0	0
10/09/2009	£ / R	2010/03/15	10.35	Call	Currency Future	2,503.0000	2,749.0000	9.828	0	0	0
10/09/2009	£ / R	2010/03/15	15.20	Call	Currency Future	167.0000	209.0000	25.150	0	0	0
10/09/2009	£ / R	2010/03/15	12.20	Call	Currency Future	933.0000	1,109.0000	18.864	0	0	0
10/09/2009	£ / R	2010/03/15	10.20	Put	Currency Future	42.0000	36.0000	(14.286)	0	0	0
10/09/2009	£ / R	2010/03/15	10.20	Call	Currency Future	2,649.0000	2,896.0000	9.324	0	0	0
10/09/2009	£ / R	2010/03/15	9.20	Put	Currency Future	20.0000	17.0000	(15.000)	0	0	0
10/09/2009	£ / R	2010/03/15	9.20	Call	Currency Future	3,627.0000	3,877.0000	6.893	0	0	0
10/09/2009	£ / R	2010/03/15	11.20	Call	Currency Future	1,705.0000	1,932.0000	13.314	0	0	0
10/09/2009	£ / R	2010/03/15	12.20	Put	Currency Future	326.0000	248.0000	(23.926)	0	0	0
10/09/2009	£ / R	2010/03/15	9.35	Put	Currency Future	23.0000	19.0000	(17.391)	0	0	0
10/09/2009	£ / R	2010/03/15	11.20	Put	Currency Future	98.0000	71.0000	(27.551)	0	0	0
10/09/2009	£ / R	2010/06/14			Currency Future	13.0089	13.2706	2.012	0.0000	0.0000	0
10/09/2009	£ / R	2010/06/14	11.50	Put	Currency Future	175.0000	141.0000	(19.429)	0	0	0
10/09/2009	£ / R	2010/06/14	19.80	Put	Currency Future	6,839.0000	6,591.0000	(3.626)	0	0	0
10/09/2009	£ / R	2010/06/14	22.10	Put	Currency Future	9,105.0000	8,848.0000	(2.823)	0	0	0
10/09/2009	£ / R	2010/06/14	22.35	Call	Currency Future	12.0000	16.0000	33.333	0	0	0
10/09/2009	£ / R	2010/06/14	12.10	Put	Currency Future	342.0000	278.0000	(18.713)	0	0	0
10/09/2009	£ / R	2010/06/14	13.70	Put	Currency Future	1,269.0000	1,114.0000	(12.214)	0	0	0
10/09/2009	£ / R	2010/06/14	12.50	Call	Currency Future	1,027.0000	1,195.0000	16.358	0	0	0
10/09/2009	£ / R	2010/06/14	17.80	Put	Currency Future	4,905.0000	4,669.0000	(4.811)	0	0	0
10/09/2009	£ / R	2010/06/14	18.10	Put	Currency Future	5,192.0000	4,954.0000	(4.584)	0	0	0
10/09/2009	£ / R	2010/06/14	14.50	Put	Currency Future	1,903.0000	1,717.0000	(9.774)	0	0	0
10/09/2009	£ / R	2010/06/14	7.90	Call	Currency Future	5,114.0000	5,374.0000	5.084	0	0	0
10/09/2009	£ / R	2010/06/14	13.45	Put	Currency Future	1,088.0000	944.0000	(13.235)	0	0	0
10/09/2009	£ / R	2010/06/14	9.45	Put	Currency Future	40.0000	35.0000	(12.500)	0	0	0
10/09/2009	£ / R	2010/06/14	19.45	Call	Currency Future	58.0000	74.0000	27.586	0	0	0
10/09/2009	£ / R	2010/06/14	14.00	Call	Currency Future	506.0000	600.0000	18.577	0	0	0
10/09/2009	£ / R	2010/06/14	15.50	Call	Currency Future	275.0000	331.0000	20.364	0	0	0
10/09/2009	£ / R	2010/06/14	19.55	Call	Currency Future	55.0000	70.0000	27.273	0	0	0
10/09/2009	£ / R	2010/06/14	19.80	Call	Currency Future	48.0000	62.0000	29.167	0	0	0
10/09/2009	£ / R	2010/06/14	7.90	Put	Currency Future	5.0000	3.0000	(40.000)	0	0	0
10/09/2009	£ / R	2010/06/14	15.20	Put	Currency Future	2,503.0000	2,303.0000	(7.990)	0	0	0
10/09/2009	£ / R	2010/06/14	9.45	Call	Currency Future	3,599.0000	3,856.0000	7.141	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	£ / R	2010/06/14	13.70	Call	Currency Future	578.0000	684.0000	18.339	0	0	0
10/09/2009	£ / R	2010/06/14	21.85	Put	Currency Future	8,857.0000	8,601.0000	(2.890)	0	0	0
10/09/2009	£ / R	2010/06/14	20.60	Put	Currency Future	7,623.0000	7,371.0000	(3.306)	0	0	0
10/09/2009	£ / R	2010/06/14	14.50	Call	Currency Future	411.0000	488.0000	18.735	0	0	0
10/09/2009	£ / R	2010/06/14	21.80	Put	Currency Future	8,808.0000	8,551.0000	(2.918)	0	0	0
10/09/2009	£ / R	2010/06/14	18.10	Call	Currency Future	101.0000	124.0000	22.772	0	0	0
10/09/2009	£ / R	2010/06/14	11.70	Put	Currency Future	221.0000	179.0000	(19.005)	0	0	0
10/09/2009	£ / R	2010/06/14	11.45	Call	Currency Future	1,723.0000	1,953.0000	13.349	0	0	0
10/09/2009	£ / R	2010/06/14	22.30	Put	Currency Future	9,304.0000	9,046.0000	(2.773)	0	0	0
10/09/2009	£ / R	2010/06/14	21.85	Call	Currency Future	16.0000	22.0000	37.500	0	0	0
10/09/2009	£ / R	2010/06/14	12.50	Put	Currency Future	518.0000	425.0000	(17.954)	0	0	0
10/09/2009	£ / R	2010/06/14	13.45	Call	Currency Future	647.0000	765.0000	18.238	0	0	0
10/09/2009	£ / R	2010/06/14	12.70	Put	Currency Future	620.0000	517.0000	(16.613)	0	0	0
10/09/2009	£ / R	2010/06/14	10.45	Put	Currency Future	68.0000	61.0000	(10.294)	0	0	0
10/09/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,459.0000	1,293.0000	(11.378)	0	0	0
10/09/2009	£ / R	2010/06/14	22.30	Call	Currency Future	13.0000	17.0000	30.769	0	0	0
10/09/2009	£ / R	2010/06/14	11.50	Call	Currency Future	1,683.0000	1,911.0000	13.547	0	0	0
10/09/2009	£ / R	2010/06/14	21.55	Put	Currency Future	8,560.0000	8,305.0000	(2.979)	0	0	0
10/09/2009	£ / R	2010/06/14	20.10	Put	Currency Future	7,132.0000	6,883.0000	(3.491)	0	0	0
10/09/2009	£ / R	2010/06/14	13.75	Call	Currency Future	565.0000	669.0000	18.407	0	0	0
10/09/2009	£ / R	2010/06/14	10.70	Call	Currency Future	2,386.0000	2,642.0000	10.729	0	0	0
10/09/2009	£ / R	2010/06/14	10.45	Call	Currency Future	2,627.0000	2,882.0000	9.707	0	0	0
10/09/2009	£ / R	2010/06/14	14.00	Put	Currency Future	1,497.0000	1,330.0000	(11.156)	0	0	0
10/09/2009	£ / R	2010/06/14	16.50	Put	Currency Future	3,679.0000	3,455.0000	(6.089)	0	0	0
10/09/2009	£ / R	2010/06/14	17.80	Call	Currency Future	114.0000	140.0000	22.807	0	0	0
10/09/2009	£ / R	2010/06/14	20.10	Call	Currency Future	41.0000	53.0000	29.268	0	0	0
10/09/2009	£ / R	2010/06/14	15.20	Call	Currency Future	312.0000	374.0000	19.872	0	0	0
10/09/2009	£ / R	2010/06/14	13.90	Call	Currency Future	529.0000	627.0000	18.526	0	0	0
10/09/2009	£ / R	2010/06/14	13.80	Put	Currency Future	1,344.0000	1,184.0000	(11.905)	0	0	0
10/09/2009	£ / R	2010/06/14	20.30	Put	Currency Future	7,328.0000	7,078.0000	(3.412)	0	0	0
10/09/2009	£ / R	2010/06/14	21.70	Put	Currency Future	8,709.0000	8,453.0000	(2.939)	0	0	0
10/09/2009	£ / R	2010/06/14	16.50	Call	Currency Future	188.0000	225.0000	19.681	0	0	0
10/09/2009	£ / R	2010/06/14	22.10	Call	Currency Future	14.0000	19.0000	35.714	0	0	0
10/09/2009	£ / R	2010/06/14	10.70	Put	Currency Future	77.0000	72.0000	(6.494)	0	0	0
10/09/2009	£ / R	2010/06/14	19.75	Call	Currency Future	49.0000	64.0000	30.612	0	0	0
10/09/2009	£ / R	2010/06/14	21.70	Call	Currency Future	18.0000	23.0000	27.778	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
10/09/2009	£ / R 2010/06/14	10.90	Put	Currency Future	86.0000	81.0000	(5.814)	0	0	0
10/09/2009	£ / R 2010/06/14	12.70	Call	Currency Future	929.0000	1,087.0000	17.008	0	0	0
10/09/2009	£ / R 2010/06/14	13.70	Put	Currency Future	1,269.0000	1,114.0000	(12.214)	0	0	0
10/09/2009	£ / R 2010/06/14	13.80	Call	Currency Future	553.0000	655.0000	18.445	0	0	0
10/09/2009	£ / R 2010/06/14	12.40	Call	Currency Future	1,079.0000	1,253.0000	16.126	0	0	0
10/09/2009	£ / R 2010/06/14	22.25	Call	Currency Future	13.0000	17.0000	30.769	0	0	0
10/09/2009	£ / R 2010/06/14	20.35	Put	Currency Future	7,377.0000	7,126.0000	(3.402)	0	0	0
10/09/2009	£ / R 2010/06/14	11.70	Call	Currency Future	1,530.0000	1,750.0000	14.379	0	0	0
10/09/2009	£ / R 2010/06/14	13.70	Call	Currency Future	578.0000	684.0000	18.339	0	0	0
10/09/2009	£ / R 2010/06/14	13.95	Call	Currency Future	517.0000	614.0000	18.762	0	0	0
10/09/2009	£ / R 2010/06/14	15.60	Put	Currency Future	2,856.0000	2,648.0000	(7.283)	0	0	0
10/09/2009	£ / R 2010/06/14	14.30	Put	Currency Future	1,737.0000	1,559.0000	(10.248)	0	0	0
10/09/2009	£ / R 2010/06/14	15.50	Put	Currency Future	2,767.0000	2,561.0000	(7.445)	0	0	0
10/09/2009	£ / R 2010/06/14	15.80	Put	Currency Future	3,035.0000	2,823.0000	(6.985)	0	0	0
10/09/2009	£ / R 2010/06/14	20.35	Call	Currency Future	36.0000	47.0000	30.556	0	0	0
10/09/2009	£ / R 2010/06/14	13.90	Put	Currency Future	1,420.0000	1,256.0000	(11.549)	0	0	0
10/09/2009	£ / R 2010/06/14	15.60	Call	Currency Future	265.0000	318.0000	20.000	0	0	0
10/09/2009	£ / R 2010/06/14	14.30	Call	Currency Future	446.0000	529.0000	18.610	0	0	0
10/09/2009	£ / R 2010/06/14	12.40	Put	Currency Future	470.0000	382.0000	(18.723)	0	0	0
10/09/2009	£ / R 2010/06/14	21.80	Call	Currency Future	17.0000	22.0000	29.412	0	0	0
10/09/2009	£ / R 2010/06/14	18.60	Call	Currency Future	84.0000	103.0000	22.619	0	0	0
10/09/2009	£ / R 2010/06/14	15.40	Put	Currency Future	2,678.0000	2,474.0000	(7.618)	0	0	0
10/09/2009	£ / R 2010/06/14	16.10	Put	Currency Future	3,309.0000	3,091.0000	(6.588)	0	0	0
10/09/2009	£ / R 2010/06/14	21.55	Call	Currency Future	19.0000	25.0000	31.579	0	0	0
10/09/2009	£ / R 2010/06/14	11.80	Put	Currency Future	247.0000	201.0000	(18.623)	0	0	0
10/09/2009	£ / R 2010/06/14	22.00	Call	Currency Future	15.0000	20.0000	33.333	0	0	0
10/09/2009	£ / R 2010/06/14	21.75	Put	Currency Future	8,758.0000	8,502.0000	(2.923)	0	0	0
10/09/2009	£ / R 2010/06/14	12.10	Call	Currency Future	1,251.0000	1,449.0000	15.827	0	0	0
10/09/2009	£ / R 2010/06/14	16.90	Call	Currency Future	163.0000	196.0000	20.245	0	0	0
10/09/2009	£ / R 2010/06/14	17.60	Call	Currency Future	123.0000	151.0000	22.764	0	0	0
10/09/2009	£ / R 2010/06/14	19.55	Put	Currency Future	6,596.0000	6,350.0000	(3.730)	0	0	0
10/09/2009	£ / R 2010/06/14	13.55	Call	Currency Future	618.0000	731.0000	18.285	0	0	0
10/09/2009	£ / R 2010/06/14	12.00	Put	Currency Future	305.0000	251.0000	(17.705)	0	0	0
10/09/2009	£ / R 2010/06/14	20.30	Call	Currency Future	37.0000	48.0000	29.730	0	0	0
10/09/2009	£ / R 2010/06/14	22.00	Put	Currency Future	9,006.0000	8,749.0000	(2.854)	0	0	0
10/09/2009	£ / R 2010/06/14	11.10	Put	Currency Future	104.0000	92.0000	(11.538)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	£ / R	2010/06/14	15.70	Call	Currency Future	254.0000	306.0000	20.472	0	0	0
10/09/2009	£ / R	2010/06/14	15.40	Call	Currency Future	287.0000	345.0000	20.209	0	0	0
10/09/2009	£ / R	2010/06/14	17.60	Put	Currency Future	4,714.0000	4,480.0000	(4.964)	0	0	0
10/09/2009	£ / R	2010/06/14	22.25	Put	Currency Future	9,254.0000	8,997.0000	(2.777)	0	0	0
10/09/2009	£ / R	2010/06/14	22.35	Put	Currency Future	9,353.0000	9,096.0000	(2.748)	0	0	0
10/09/2009	£ / R	2010/06/14	13.75	Put	Currency Future	1,306.0000	1,149.0000	(12.021)	0	0	0
10/09/2009	£ / R	2010/06/14	11.30	Put	Currency Future	136.0000	109.0000	(19.853)	0	0	0
10/09/2009	£ / R	2010/06/14	16.15	Call	Currency Future	213.0000	257.0000	20.657	0	0	0
10/09/2009	£ / R	2010/06/14	19.75	Put	Currency Future	6,790.0000	6,543.0000	(3.638)	0	0	0
10/09/2009	£ / R	2010/06/14	18.60	Put	Currency Future	5,675.0000	5,433.0000	(4.264)	0	0	0
10/09/2009	£ / R	2010/06/14	17.70	Call	Currency Future	118.0000	145.0000	22.881	0	0	0
10/09/2009	£ / R	2010/06/14	10.50	Put	Currency Future	70.0000	63.0000	(10.000)	0	0	0
10/09/2009	£ / R	2010/06/14	16.10	Call	Currency Future	218.0000	262.0000	20.183	0	0	0
10/09/2009	£ / R	2010/06/14	18.50	Call	Currency Future	87.0000	107.0000	22.989	0	0	0
10/09/2009	£ / R	2010/06/14	11.30	Call	Currency Future	1,845.0000	2,079.0000	12.683	0	0	0
10/09/2009	£ / R	2010/06/14	16.15	Put	Currency Future	3,355.0000	3,136.0000	(6.528)	0	0	0
10/09/2009	£ / R	2010/06/14	21.75	Call	Currency Future	17.0000	23.0000	35.294	0	0	0
10/09/2009	£ / R	2010/06/14	19.70	Put	Currency Future	6,742.0000	6,495.0000	(3.664)	0	0	0
10/09/2009	£ / R	2010/06/14	20.60	Call	Currency Future	32.0000	41.0000	28.125	0	0	0
10/09/2009	£ / R	2010/06/14	10.90	Call	Currency Future	2,195.0000	2,452.0000	11.708	0	0	0
10/09/2009	£ / R	2010/06/14	13.55	Put	Currency Future	1,159.0000	1,011.0000	(12.770)	0	0	0
10/09/2009	£ / R	2010/06/14	11.00	Put	Currency Future	90.0000	87.0000	(3.333)	0	0	0
10/09/2009	£ / R	2010/06/14	18.15	Call	Currency Future	99.0000	122.0000	23.232	0	0	0
10/09/2009	£ / R	2010/06/14	11.10	Call	Currency Future	2,013.0000	2,263.0000	12.419	0	0	0
10/09/2009	£ / R	2010/06/14	19.85	Put	Currency Future	6,888.0000	6,640.0000	(3.600)	0	0	0
10/09/2009	£ / R	2010/06/14	9.50	Put	Currency Future	41.0000	36.0000	(12.195)	0	0	0
10/09/2009	£ / R	2010/06/14	11.60	Put	Currency Future	197.0000	159.0000	(19.289)	0	0	0
10/09/2009	£ / R	2010/06/14	15.80	Call	Currency Future	244.0000	294.0000	20.492	0	0	0
10/09/2009	£ / R	2010/06/14	10.00	Put	Currency Future	55.0000	47.0000	(14.545)	0	0	0
10/09/2009	£ / R	2010/06/14	20.00	Put	Currency Future	7,034.0000	6,785.0000	(3.540)	0	0	0
10/09/2009	£ / R	2010/06/14	17.70	Put	Currency Future	4,810.0000	4,575.0000	(4.886)	0	0	0
10/09/2009	£ / R	2010/06/14	19.90	Put	Currency Future	6,937.0000	6,688.0000	(3.589)	0	0	0
10/09/2009	£ / R	2010/06/14	10.10	Put	Currency Future	58.0000	50.0000	(13.793)	0	0	0
10/09/2009	£ / R	2010/06/14	17.15	Call	Currency Future	148.0000	180.0000	21.622	0	0	0
10/09/2009	£ / R	2010/06/14	10.00	Call	Currency Future	3,064.0000	3,318.0000	8.290	0	0	0
10/09/2009	£ / R	2010/06/14	13.95	Call	Currency Future	517.0000	614.0000	18.762	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	£ / R 2010/06/14	22.15	Call	Currency Future	14.0000	18.0000	28.571	0	0	0
10/09/2009	£ / R 2010/06/14	14.15	Call	Currency Future	475.0000	563.0000	18.526	0	0	0
10/09/2009	£ / R 2010/06/14	15.70	Put	Currency Future	2,945.0000	2,735.0000	(7.131)	0	0	0
10/09/2009	£ / R 2010/06/14	20.05	Call	Currency Future	42.0000	55.0000	30.952	0	0	0
10/09/2009	£ / R 2010/06/14	8.60	Call	Currency Future	4,426.0000	4,682.0000	5.784	0	0	0
10/09/2009	£ / R 2010/06/14	17.15	Put	Currency Future	4,289.0000	4,059.0000	(5.363)	0	0	0
10/09/2009	£ / R 2010/06/14	11.00	Call	Currency Future	2,099.0000	2,357.0000	12.292	0	0	0
10/09/2009	£ / R 2010/06/14	17.90	Call	Currency Future	109.0000	134.0000	22.936	0	0	0
10/09/2009	£ / R 2010/06/14	13.95	Put	Currency Future	1,459.0000	1,293.0000	(11.378)	0	0	0
10/09/2009	£ / R 2010/06/14	18.15	Put	Currency Future	5,240.0000	5,001.0000	(4.561)	0	0	0
10/09/2009	£ / R 2010/06/14	19.70	Call	Currency Future	51.0000	65.0000	27.451	0	0	0
10/09/2009	£ / R 2010/06/14	20.05	Put	Currency Future	7,083.0000	6,834.0000	(3.515)	0	0	0
10/09/2009	£ / R 2010/06/14	10.50	Call	Currency Future	2,579.0000	2,834.0000	9.888	0	0	0
10/09/2009	£ / R 2010/06/14	8.60	Put	Currency Future	17.0000	11.0000	(35.294)	0	0	0
10/09/2009	£ / R 2010/06/14	18.65	Call	Currency Future	82.0000	101.0000	23.171	0	0	0
10/09/2009	£ / R 2010/06/14	18.50	Put	Currency Future	5,578.0000	5,336.0000	(4.338)	0	0	0
10/09/2009	£ / R 2010/06/14	14.15	Put	Currency Future	1,616.0000	1,443.0000	(10.705)	0	0	0
10/09/2009	£ / R 2010/06/14	13.60	Put	Currency Future	1,195.0000	1,045.0000	(12.552)	0	0	0
10/09/2009	£ / R 2010/06/14	19.85	Call	Currency Future	47.0000	60.0000	27.660	0	0	0
10/09/2009	£ / R 2010/06/14	22.05	Call	Currency Future	14.0000	19.0000	35.714	0	0	0
10/09/2009	£ / R 2010/06/14	19.90	Call	Currency Future	46.0000	59.0000	28.261	0	0	0
10/09/2009	£ / R 2010/06/14	10.10	Call	Currency Future	2,966.0000	3,220.0000	8.564	0	0	0
10/09/2009	£ / R 2010/06/14	9.80	Put	Currency Future	49.0000	42.0000	(14.286)	0	0	0
10/09/2009	£ / R 2010/06/14	18.65	Put	Currency Future	5,723.0000	5,481.0000	(4.229)	0	0	0
10/09/2009	£ / R 2010/06/14	12.00	Call	Currency Future	1,314.0000	1,521.0000	15.753	0	0	0
10/09/2009	£ / R 2010/06/14	20.00	Call	Currency Future	43.0000	56.0000	30.233	0	0	0
10/09/2009	£ / R 2010/06/14	17.85	Call	Currency Future	112.0000	137.0000	22.321	0	0	0
10/09/2009	£ / R 2010/06/14	22.05	Put	Currency Future	9,056.0000	8,799.0000	(2.838)	0	0	0
10/09/2009	£ / R 2010/06/14	11.60	Call	Currency Future	1,606.0000	1,830.0000	13.948	0	0	0
10/09/2009	£ / R 2010/06/14	20.15	Call	Currency Future	40.0000	52.0000	30.000	0	0	0
10/09/2009	£ / R 2010/06/14	14.20	Put	Currency Future	1,656.0000	1,481.0000	(10.568)	0	0	0
10/09/2009	£ / R 2010/06/14	18.40	Call	Currency Future	90.0000	111.0000	23.333	0	0	0
10/09/2009	£ / R 2010/06/14	9.80	Call	Currency Future	3,258.0000	3,513.0000	7.827	0	0	0
10/09/2009	£ / R 2010/06/14	15.65	Put	Currency Future	2,900.0000	2,691.0000	(7.207)	0	0	0
10/09/2009	£ / R 2010/06/14	10.30	Put	Currency Future	63.0000	56.0000	(11.111)	0	0	0
10/09/2009	£ / R 2010/06/14	16.60	Put	Currency Future	3,772.0000	3,547.0000	(5.965)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	£ / R	2010/06/14	18.40	Put	Currency Future	5,481.0000	5,240.0000	(4.397)	0	0	0
10/09/2009	£ / R	2010/06/14	11.80	Call	Currency Future	1,456.0000	1,672.0000	14.835	0	0	0
10/09/2009	£ / R	2010/06/14	15.65	Call	Currency Future	259.0000	312.0000	20.463	0	0	0
10/09/2009	£ / R	2010/06/14	17.50	Put	Currency Future	4,619.0000	4,386.0000	(5.044)	0	0	0
10/09/2009	£ / R	2010/06/14	13.60	Call	Currency Future	604.0000	715.0000	18.377	0	0	0
10/09/2009	£ / R	2010/06/14	9.50	Call	Currency Future	3,550.0000	3,806.0000	7.211	0	0	0
10/09/2009	£ / R	2010/06/14	10.80	Call	Currency Future	2,290.0000	2,547.0000	11.223	0	0	0
10/09/2009	£ / R	2010/06/14	12.65	Put	Currency Future	593.0000	493.0000	(16.863)	0	0	0
10/09/2009	£ / R	2010/06/14	17.50	Call	Currency Future	128.0000	157.0000	22.656	0	0	12,446
10/09/2009	£ / R	2010/06/14	14.10	Put	Currency Future	1,576.0000	1,405.0000	(10.850)	0	0	0
10/09/2009	£ / R	2010/06/14	10.30	Call	Currency Future	2,772.0000	3,026.0000	9.163	0	0	0
10/09/2009	£ / R	2010/06/14	16.60	Call	Currency Future	181.0000	217.0000	19.890	0	0	0
10/09/2009	£ / R	2010/06/14	16.90	Put	Currency Future	4,054.0000	3,825.0000	(5.649)	0	0	0
10/09/2009	£ / R	2010/06/14	10.80	Put	Currency Future	81.0000	76.0000	(6.173)	0	0	0
10/09/2009	£ / R	2010/06/14	12.65	Call	Currency Future	952.0000	1,113.0000	16.912	0	0	0
10/09/2009	£ / R	2010/06/14	14.40	Put	Currency Future	1,819.0000	1,638.0000	(9.951)	0	0	0
10/09/2009	£ / R	2010/06/14	14.10	Call	Currency Future	485.0000	575.0000	18.557	0	0	0
10/09/2009	£ / R	2010/06/14	18.30	Put	Currency Future	5,385.0000	5,145.0000	(4.457)	0	0	0
10/09/2009	£ / R	2010/06/14	8.15	Call	Currency Future	4,867.0000	5,126.0000	5.322	0	0	0
10/09/2009	£ / R	2010/06/14	14.40	Call	Currency Future	428.0000	508.0000	18.692	0	0	8,032
10/09/2009	£ / R	2010/06/14	17.30	Call	Currency Future	139.0000	170.0000	22.302	0	0	0
10/09/2009	£ / R	2010/06/14	11.25	Put	Currency Future	127.0000	102.0000	(19.685)	0	0	0
10/09/2009	£ / R	2010/06/14	12.90	Put	Currency Future	731.0000	618.0000	(15.458)	0	0	0
10/09/2009	£ / R	2010/06/14	8.15	Put	Currency Future	8.0000	5.0000	(37.500)	0	0	0
10/09/2009	£ / R	2010/06/14	13.40	Put	Currency Future	1,053.0000	912.0000	(13.390)	0	0	0
10/09/2009	£ / R	2010/06/14	18.35	Put	Currency Future	5,433.0000	5,193.0000	(4.417)	0	0	0
10/09/2009	£ / R	2010/06/14	12.25	Put	Currency Future	403.0000	323.0000	(19.851)	0	0	0
10/09/2009	£ / R	2010/06/14	20.15	Put	Currency Future	7,181.0000	6,931.0000	(3.481)	0	0	0
10/09/2009	£ / R	2010/06/14	13.10	Call	Currency Future	762.0000	899.0000	17.979	0	0	0
10/09/2009	£ / R	2010/06/14	13.90	Call	Currency Future	529.0000	627.0000	18.526	0	0	0
10/09/2009	£ / R	2010/06/14	17.30	Put	Currency Future	4,430.0000	4,200.0000	(5.192)	0	0	0
10/09/2009	£ / R	2010/06/14	19.10	Call	Currency Future	69.0000	86.0000	24.638	0	0	0
10/09/2009	£ / R	2010/06/14	20.25	Put	Currency Future	7,279.0000	7,029.0000	(3.435)	0	0	0
10/09/2009	£ / R	2010/06/14	9.65	Call	Currency Future	3,404.0000	3,660.0000	7.521	0	0	0
10/09/2009	£ / R	2010/06/14	12.45	Put	Currency Future	494.0000	403.0000	(18.421)	0	0	0
10/09/2009	£ / R	2010/06/14	13.65	Call	Currency Future	591.0000	699.0000	18.274	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	£ / R	2010/06/14	18.35	Call	Currency Future	92.0000	113.0000	22.826	0	0	0
10/09/2009	£ / R	2010/06/14	9.55	Put	Currency Future	42.0000	37.0000	(11.905)	0	0	0
10/09/2009	£ / R	2010/06/14	20.25	Call	Currency Future	38.0000	49.0000	28.947	0	0	0
10/09/2009	£ / R	2010/06/14	11.15	Call	Currency Future	1,970.0000	2,216.0000	12.487	0	0	0
10/09/2009	£ / R	2010/06/14	19.45	Put	Currency Future	6,499.0000	6,253.0000	(3.785)	0	0	0
10/09/2009	£ / R	2010/06/14	12.45	Call	Currency Future	1,052.0000	1,224.0000	16.350	0	0	8,032
10/09/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,420.0000	1,256.0000	(11.549)	0	0	0
10/09/2009	£ / R	2010/06/14	12.20	Put	Currency Future	382.0000	308.0000	(19.372)	0	0	0
10/09/2009	£ / R	2010/06/14	18.30	Call	Currency Future	94.0000	115.0000	22.340	0	0	0
10/09/2009	£ / R	2010/06/14	10.55	Put	Currency Future	72.0000	65.0000	(9.722)	0	0	0
10/09/2009	£ / R	2010/06/14	13.30	Put	Currency Future	985.0000	848.0000	(13.909)	0	0	0
10/09/2009	£ / R	2010/06/14	11.25	Call	Currency Future	1,886.0000	2,122.0000	12.513	0	0	0
10/09/2009	£ / R	2010/06/14	11.15	Put	Currency Future	111.0000	95.0000	(14.414)	0	0	0
10/09/2009	£ / R	2010/06/14	13.35	Call	Currency Future	678.0000	800.0000	17.994	0	0	0
10/09/2009	£ / R	2010/06/14	21.45	Call	Currency Future	20.0000	27.0000	35.000	0	0	0
10/09/2009	£ / R	2010/06/14	13.40	Call	Currency Future	662.0000	782.0000	18.127	0	0	12,446
10/09/2009	£ / R	2010/06/14	13.65	Put	Currency Future	1,232.0000	1,079.0000	(12.419)	0	0	0
10/09/2009	£ / R	2010/06/14	22.15	Put	Currency Future	9,155.0000	8,898.0000	(2.807)	0	0	0
10/09/2009	£ / R	2010/06/14	16.30	Put	Currency Future	3,493.0000	3,272.0000	(6.327)	0	0	0
10/09/2009	£ / R	2010/06/14	21.65	Put	Currency Future	8,659.0000	8,403.0000	(2.956)	0	0	0
10/09/2009	£ / R	2010/06/14	9.55	Call	Currency Future	3,501.0000	3,757.0000	7.312	0	0	0
10/09/2009	£ / R	2010/06/14	13.30	Call	Currency Future	693.0000	819.0000	18.182	0	0	0
10/09/2009	£ / R	2010/06/14	12.25	Call	Currency Future	1,162.0000	1,344.0000	15.663	0	0	0
10/09/2009	£ / R	2010/06/14	9.65	Put	Currency Future	45.0000	39.0000	(13.333)	0	0	0
10/09/2009	£ / R	2010/06/14	21.45	Put	Currency Future	8,461.0000	8,206.0000	(3.014)	0	0	0
10/09/2009	£ / R	2010/06/14	13.10	Put	Currency Future	853.0000	729.0000	(14.537)	0	0	0
10/09/2009	£ / R	2010/06/14	12.20	Call	Currency Future	1,191.0000	1,378.0000	15.701	0	0	0
10/09/2009	£ / R	2010/06/14	12.30	Call	Currency Future	1,134.0000	1,313.0000	15.785	0	0	0
10/09/2009	£ / R	2010/06/14	19.65	Call	Currency Future	52.0000	67.0000	28.846	0	0	0
10/09/2009	£ / R	2010/06/14	11.55	Call	Currency Future	1,644.0000	1,870.0000	13.747	0	0	0
10/09/2009	£ / R	2010/06/14	10.25	Call	Currency Future	2,821.0000	3,075.0000	9.004	0	0	0
10/09/2009	£ / R	2010/06/14	21.90	Put	Currency Future	8,907.0000	8,650.0000	(2.885)	0	0	0
10/09/2009	£ / R	2010/06/14	13.00	Put	Currency Future	790.0000	672.0000	(14.937)	0	0	0
10/09/2009	£ / R	2010/06/14	11.20	Call	Currency Future	1,928.0000	2,169.0000	12.500	0	0	0
10/09/2009	£ / R	2010/06/14	14.05	Put	Currency Future	1,537.0000	1,367.0000	(11.061)	0	0	0
10/09/2009	£ / R	2010/06/14	12.80	Call	Currency Future	883.0000	1,037.0000	17.441	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	£ / R	2010/06/14	19.65	Put	Currency Future	6,693.0000	6,446.0000	(3.690)	0	0	0
10/09/2009	£ / R	2010/06/14	10.55	Call	Currency Future	2,531.0000	2,786.0000	10.075	0	0	0
10/09/2009	£ / R	2010/06/14	9.40	Put	Currency Future	39.0000	34.0000	(12.821)	0	0	0
10/09/2009	£ / R	2010/06/14	21.90	Call	Currency Future	16.0000	21.0000	31.250	0	0	0
10/09/2009	£ / R	2010/06/14	11.20	Put	Currency Future	119.0000	98.0000	(17.647)	0	0	0
10/09/2009	£ / R	2010/06/14	16.30	Call	Currency Future	202.0000	243.0000	20.297	0	0	0
10/09/2009	£ / R	2010/06/14	11.65	Call	Currency Future	1,567.0000	1,790.0000	14.231	0	0	0
10/09/2009	£ / R	2010/06/14	14.35	Put	Currency Future	1,778.0000	1,598.0000	(10.124)	0	0	0
10/09/2009	£ / R	2010/06/14	19.95	Put	Currency Future	6,986.0000	6,737.0000	(3.564)	0	0	0
10/09/2009	£ / R	2010/06/14	17.90	Put	Currency Future	5,001.0000	4,764.0000	(4.739)	0	0	0
10/09/2009	£ / R	2010/06/14	13.20	Call	Currency Future	727.0000	858.0000	18.019	0	0	0
10/09/2009	£ / R	2010/06/14	14.20	Call	Currency Future	465.0000	552.0000	18.710	0	0	0
10/09/2009	£ / R	2010/06/14	12.30	Put	Currency Future	425.0000	342.0000	(19.529)	0	0	0
10/09/2009	£ / R	2010/06/14	11.65	Put	Currency Future	208.0000	169.0000	(18.750)	0	0	0
10/09/2009	£ / R	2010/06/14	19.95	Call	Currency Future	44.0000	57.0000	29.545	0	0	0
10/09/2009	£ / R	2010/06/14	17.85	Put	Currency Future	4,953.0000	4,716.0000	(4.785)	0	0	0
10/09/2009	£ / R	2010/06/14	18.05	Put	Currency Future	5,144.0000	4,906.0000	(4.627)	0	0	0
10/09/2009	£ / R	2010/06/14	13.35	Put	Currency Future	1,019.0000	880.0000	(13.641)	0	0	0
10/09/2009	£ / R	2010/06/14	13.20	Put	Currency Future	918.0000	787.0000	(14.270)	0	0	0
10/09/2009	£ / R	2010/06/14	14.05	Call	Currency Future	496.0000	588.0000	18.548	0	0	0
10/09/2009	£ / R	2010/06/14	17.35	Put	Currency Future	4,477.0000	4,246.0000	(5.160)	0	0	0
10/09/2009	£ / R	2010/06/14	13.85	Put	Currency Future	1,382.0000	1,220.0000	(11.722)	0	0	0
10/09/2009	£ / R	2010/06/14	11.55	Put	Currency Future	185.0000	150.0000	(18.919)	0	0	0
10/09/2009	£ / R	2010/06/14	10.25	Put	Currency Future	62.0000	54.0000	(12.903)	0	0	0
10/09/2009	£ / R	2010/06/14	20.20	Call	Currency Future	39.0000	51.0000	30.769	0	0	0
10/09/2009	£ / R	2010/06/14	12.80	Put	Currency Future	674.0000	566.0000	(16.024)	0	0	0
10/09/2009	£ / R	2010/06/14	13.85	Call	Currency Future	541.0000	641.0000	18.484	0	0	0
10/09/2009	£ / R	2010/06/14	21.95	Call	Currency Future	15.0000	20.0000	33.333	0	0	0
10/09/2009	£ / R	2010/06/14	13.00	Call	Currency Future	799.0000	943.0000	18.023	0	0	0
10/09/2009	£ / R	2010/06/14	22.20	Put	Currency Future	9,204.0000	8,947.0000	(2.792)	0	0	0
10/09/2009	£ / R	2010/06/14	15.30	Call	Currency Future	299.0000	360.0000	20.401	0	0	0
10/09/2009	£ / R	2010/06/14	14.35	Call	Currency Future	437.0000	519.0000	18.764	0	0	0
10/09/2009	£ / R	2010/06/14	21.95	Put	Currency Future	8,956.0000	8,700.0000	(2.858)	0	0	0
10/09/2009	£ / R	2010/06/14	19.10	Put	Currency Future	6,160.0000	5,915.0000	(3.977)	0	0	0
10/09/2009	£ / R	2010/06/14	19.40	Put	Currency Future	6,450.0000	6,205.0000	(3.798)	0	0	0
10/09/2009	£ / R	2010/06/14	15.10	Put	Currency Future	2,416.0000	2,217.0000	(8.237)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	£ / R 2010/06/14	15.30	Put	Currency Future	2,590.0000	2,389.0000	(7.761)	0	0	0
10/09/2009	£ / R 2010/06/14	15.95	Call	Currency Future	230.0000	277.0000	20.435	0	0	0
10/09/2009	£ / R 2010/06/14	15.85	Call	Currency Future	240.0000	288.0000	20.000	0	0	0
10/09/2009	£ / R 2010/06/14	11.40	Put	Currency Future	154.0000	124.0000	(19.481)	0	0	0
10/09/2009	£ / R 2010/06/14	14.25	Put	Currency Future	1,697.0000	1,520.0000	(10.430)	0	0	0
10/09/2009	£ / R 2010/06/14	17.10	Call	Currency Future	151.0000	183.0000	21.192	0	0	0
10/09/2009	£ / R 2010/06/14	17.35	Call	Currency Future	136.0000	167.0000	22.794	0	0	0
10/09/2009	£ / R 2010/06/14	17.95	Put	Currency Future	5,048.0000	4,811.0000	(4.695)	0	0	0
10/09/2009	£ / R 2010/06/14	15.85	Put	Currency Future	3,081.0000	2,868.0000	(6.913)	0	0	0
10/09/2009	£ / R 2010/06/14	11.35	Put	Currency Future	145.0000	116.0000	(20.000)	0	0	0
10/09/2009	£ / R 2010/06/14	9.05	Put	Currency Future	32.0000	23.0000	(28.125)	0	0	0
10/09/2009	£ / R 2010/06/14	16.35	Call	Currency Future	198.0000	238.0000	20.202	0	0	0
10/09/2009	£ / R 2010/06/14	16.40	Call	Currency Future	194.0000	234.0000	20.619	0	0	0
10/09/2009	£ / R 2010/06/14	13.50	Put	Currency Future	1,123.0000	977.0000	(13.001)	0	0	0
10/09/2009	£ / R 2010/06/14	9.05	Call	Currency Future	3,991.0000	4,244.0000	6.339	0	0	0
10/09/2009	£ / R 2010/06/14	16.35	Put	Currency Future	3,539.0000	3,318.0000	(6.245)	0	0	0
10/09/2009	£ / R 2010/06/14	15.95	Put	Currency Future	3,172.0000	2,957.0000	(6.778)	0	0	0
10/09/2009	£ / R 2010/06/14	12.55	Call	Currency Future	1,001.0000	1,167.0000	16.583	0	0	0
10/09/2009	£ / R 2010/06/14	16.40	Put	Currency Future	3,586.0000	3,363.0000	(6.219)	0	0	0
10/09/2009	£ / R 2010/06/14	9.90	Call	Currency Future	3,161.0000	3,415.0000	8.035	0	0	0
10/09/2009	£ / R 2010/06/14	9.40	Call	Currency Future	3,648.0000	3,905.0000	7.045	0	0	0
10/09/2009	£ / R 2010/06/14	19.40	Call	Currency Future	59.0000	76.0000	28.814	0	0	0
10/09/2009	£ / R 2010/06/14	10.20	Put	Currency Future	60.0000	52.0000	(13.333)	0	0	0
10/09/2009	£ / R 2010/06/14	21.10	Call	Currency Future	24.0000	32.0000	33.333	0	0	0
10/09/2009	£ / R 2010/06/14	12.35	Put	Currency Future	447.0000	362.0000	(19.016)	0	0	0
10/09/2009	£ / R 2010/06/14	15.05	Call	Currency Future	332.0000	395.0000	18.976	0	0	0
10/09/2009	£ / R 2010/06/14	11.40	Call	Currency Future	1,763.0000	1,995.0000	13.159	0	0	0
10/09/2009	£ / R 2010/06/14	11.90	Call	Currency Future	1,384.0000	1,595.0000	15.246	0	0	0
10/09/2009	£ / R 2010/06/14	13.50	Call	Currency Future	632.0000	748.0000	18.354	0	0	0
10/09/2009	£ / R 2010/06/14	11.45	Put	Currency Future	164.0000	132.0000	(19.512)	0	0	0
10/09/2009	£ / R 2010/06/14	14.25	Call	Currency Future	456.0000	540.0000	18.421	0	0	0
10/09/2009	£ / R 2010/06/14	10.20	Call	Currency Future	2,869.0000	3,123.0000	8.853	0	0	0
10/09/2009	£ / R 2010/06/14	12.85	Call	Currency Future	861.0000	1,013.0000	17.654	0	0	0
10/09/2009	£ / R 2010/06/14	9.70	Call	Currency Future	3,355.0000	3,611.0000	7.630	0	0	0
10/09/2009	£ / R 2010/06/14	10.40	Put	Currency Future	67.0000	59.0000	(11.940)	0	0	0
10/09/2009	£ / R 2010/06/14	9.90	Put	Currency Future	52.0000	45.0000	(13.462)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	£ / R 2010/06/14	9.85	Call	Currency Future	3,209.0000	3,464.0000	7.946	0	0	0
10/09/2009	£ / R 2010/06/14	12.35	Call	Currency Future	1,106.0000	1,282.0000	15.913	0	0	0
10/09/2009	£ / R 2010/06/14	15.95	Put	Currency Future	3,172.0000	2,957.0000	(6.778)	0	0	0
10/09/2009	£ / R 2010/06/14	9.35	Put	Currency Future	38.0000	33.0000	(13.158)	0	0	0
10/09/2009	£ / R 2010/06/14	12.90	Call	Currency Future	840.0000	989.0000	17.738	0	0	0
10/09/2009	£ / R 2010/06/14	9.85	Put	Currency Future	50.0000	43.0000	(14.000)	0	0	0
10/09/2009	£ / R 2010/06/14	21.10	Put	Currency Future	8,115.0000	7,861.0000	(3.130)	0	0	0
10/09/2009	£ / R 2010/06/14	15.35	Call	Currency Future	293.0000	352.0000	20.137	0	0	0
10/09/2009	£ / R 2010/06/14	15.15	Call	Currency Future	319.0000	381.0000	19.436	0	0	0
10/09/2009	£ / R 2010/06/14	10.95	Call	Currency Future	2,147.0000	2,404.0000	11.970	0	0	0
10/09/2009	£ / R 2010/06/14	17.40	Call	Currency Future	134.0000	163.0000	21.642	0	0	0
10/09/2009	£ / R 2010/06/14	11.90	Put	Currency Future	275.0000	225.0000	(18.182)	0	0	0
10/09/2009	£ / R 2010/06/14	10.85	Call	Currency Future	2,242.0000	2,499.0000	11.463	0	0	0
10/09/2009	£ / R 2010/06/14	17.10	Put	Currency Future	4,242.0000	4,012.0000	(5.422)	0	0	0
10/09/2009	£ / R 2010/06/14	15.35	Put	Currency Future	2,634.0000	2,432.0000	(7.669)	0	0	0
10/09/2009	£ / R 2010/06/14	10.65	Put	Currency Future	75.0000	69.0000	(8.000)	0	0	0
10/09/2009	£ / R 2010/06/14	11.05	Call	Currency Future	2,056.0000	2,310.0000	12.354	0	0	0
10/09/2009	£ / R 2010/06/14	10.95	Put	Currency Future	88.0000	84.0000	(4.545)	0	0	0
10/09/2009	£ / R 2010/06/14	13.15	Put	Currency Future	885.0000	758.0000	(14.350)	0	0	0
10/09/2009	£ / R 2010/06/14	16.00	Call	Currency Future	226.0000	272.0000	20.354	0	0	0
10/09/2009	£ / R 2010/06/14	10.85	Put	Currency Future	84.0000	79.0000	(5.952)	0	0	0
10/09/2009	£ / R 2010/06/14	12.85	Put	Currency Future	703.0000	592.0000	(15.789)	0	0	0
10/09/2009	£ / R 2010/06/14	10.05	Put	Currency Future	56.0000	48.0000	(14.286)	0	0	0
10/09/2009	£ / R 2010/06/14	11.95	Call	Currency Future	1,348.0000	1,558.0000	15.579	0	0	0
10/09/2009	£ / R 2010/06/14	9.00	Call	Currency Future	0.0000	4,292.0000	100.000	0	0	0
10/09/2009	£ / R 2010/06/14	21.05	Call	Currency Future	25.0000	33.0000	32.000	0	0	0
10/09/2009	£ / R 2010/06/14	10.05	Call	Currency Future	3,015.0000	3,269.0000	8.425	0	0	0
10/09/2009	£ / R 2010/06/14	11.95	Put	Currency Future	289.0000	237.0000	(17.993)	0	0	0
10/09/2009	£ / R 2010/06/14	18.05	Call	Currency Future	103.0000	127.0000	23.301	0	0	0
10/09/2009	£ / R 2010/06/14	13.15	Call	Currency Future	744.0000	878.0000	18.011	0	0	0
10/09/2009	£ / R 2010/06/14	19.05	Put	Currency Future	6,112.0000	5,867.0000	(4.009)	0	0	0
10/09/2009	£ / R 2010/06/14	12.95	Call	Currency Future	819.0000	966.0000	17.949	0	0	0
10/09/2009	£ / R 2010/06/14	10.40	Call	Currency Future	2,675.0000	2,930.0000	9.533	0	0	0
10/09/2009	£ / R 2010/06/14	19.00	Put	Currency Future	0.0000	5,819.0000	100.000	0	0	0
10/09/2009	£ / R 2010/06/14	10.65	Call	Currency Future	2,434.0000	2,690.0000	10.518	0	0	0
10/09/2009	£ / R 2010/06/14	17.95	Call	Currency Future	107.0000	132.0000	23.364	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
10/09/2009	£ / R	2010/06/14	12.55	Put	Currency Future	542.0000	447.0000	(17.528)	0	0	0
10/09/2009	£ / R	2010/06/14	18.25	Call	Currency Future	96.0000	117.0000	21.875	0	0	0
10/09/2009	£ / R	2010/06/14	19.30	Call	Currency Future	62.0000	80.0000	29.032	0	0	0
10/09/2009	£ / R	2010/06/14	21.00	Call	Currency Future	0.0000	34.0000	100.000	0	0	0
10/09/2009	£ / R	2010/06/14	21.65	Call	Currency Future	18.0000	24.0000	33.333	0	0	0
10/09/2009	£ / R	2010/06/14	15.95	Call	Currency Future	230.0000	277.0000	20.435	0	0	0
10/09/2009	£ / R	2010/06/14	9.35	Call	Currency Future	3,697.0000	3,954.0000	6.952	0	0	0
10/09/2009	£ / R	2010/06/14	12.75	Call	Currency Future	906.0000	1,062.0000	17.219	0	0	0
10/09/2009	£ / R	2010/06/14	22.20	Call	Currency Future	13.0000	18.0000	38.462	0	0	0
10/09/2009	£ / R	2010/06/14	9.30	Put	Currency Future	37.0000	32.0000	(13.514)	0	0	0
10/09/2009	£ / R	2010/06/14	21.00	Put	Currency Future	0.0000	7,763.0000	100.000	0	0	0
10/09/2009	£ / R	2010/06/14	19.05	Call	Currency Future	71.0000	88.0000	23.944	0	0	0
10/09/2009	£ / R	2010/06/14	12.95	Put	Currency Future	760.0000	645.0000	(15.132)	0	0	0
10/09/2009	£ / R	2010/06/14	11.35	Call	Currency Future	1,804.0000	2,037.0000	12.916	0	0	0
10/09/2009	£ / R	2010/06/14	12.75	Put	Currency Future	647.0000	541.0000	(16.383)	0	0	0
10/09/2009	£ / R	2010/06/14	19.30	Put	Currency Future	6,353.0000	6,109.0000	(3.841)	0	0	0
10/09/2009	£ / R	2010/06/14	19.00	Call	Currency Future	0.0000	89.0000	100.000	0	0	0
10/09/2009	£ / R	2010/06/14	18.20	Call	Currency Future	97.0000	120.0000	23.711	0	0	0
10/09/2009	£ / R	2010/06/14	15.05	Put	Currency Future	2,373.0000	2,174.0000	(8.386)	0	0	0
10/09/2009	£ / R	2010/06/14	17.75	Put	Currency Future	4,857.0000	4,622.0000	(4.838)	0	0	0
10/09/2009	£ / R	2010/06/14	17.00	Put	Currency Future	4,149.0000	3,918.0000	(5.568)	0	0	0
10/09/2009	£ / R	2010/06/14	21.30	Put	Currency Future	8,313.0000	8,058.0000	(3.067)	0	0	0
10/09/2009	£ / R	2010/06/14	21.05	Put	Currency Future	8,066.0000	7,812.0000	(3.149)	0	0	0
10/09/2009	£ / R	2010/06/14	16.05	Call	Currency Future	222.0000	267.0000	20.270	0	0	0
10/09/2009	£ / R	2010/06/14	15.00	Put	Currency Future	2,331.0000	2,132.0000	(8.537)	0	0	0
10/09/2009	£ / R	2010/06/14	11.75	Put	Currency Future	233.0000	190.0000	(18.455)	0	0	0
10/09/2009	£ / R	2010/06/14	21.30	Call	Currency Future	22.0000	29.0000	31.818	0	0	0
10/09/2009	£ / R	2010/06/14	9.00	Put	Currency Future	0.0000	22.0000	100.000	0	0	0
10/09/2009	£ / R	2010/06/14	16.05	Put	Currency Future	3,263.0000	3,046.0000	(6.650)	0	0	0
10/09/2009	£ / R	2010/06/14	16.75	Put	Currency Future	3,913.0000	3,685.0000	(5.827)	0	0	0
10/09/2009	£ / R	2010/06/14	11.75	Call	Currency Future	1,492.0000	1,711.0000	14.678	0	0	0
10/09/2009	£ / R	2010/06/14	9.10	Call	Currency Future	3,942.0000	4,196.0000	6.443	0	0	0
10/09/2009	£ / R	2010/06/14	11.05	Put	Currency Future	97.0000	89.0000	(8.247)	0	0	0
10/09/2009	£ / R	2010/06/14	17.05	Call	Currency Future	154.0000	186.0000	20.779	0	0	0
10/09/2009	£ / R	2010/06/14	10.75	Put	Currency Future	79.0000	74.0000	(6.329)	0	0	0
10/09/2009	£ / R	2010/06/14	9.30	Call	Currency Future	3,746.0000	4,003.0000	6.861	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	£ / R	2010/06/14	17.20	Put	Currency Future	4,336.0000	4,106.0000	(5.304)	0	0	0
10/09/2009	£ / R	2010/06/14	17.05	Put	Currency Future	4,195.0000	3,965.0000	(5.483)	0	0	0
10/09/2009	£ / R	2010/06/14	10.35	Put	Currency Future	65.0000	57.0000	(12.308)	0	0	0
10/09/2009	£ / R	2010/06/14	15.25	Call	Currency Future	305.0000	367.0000	20.328	0	0	0
10/09/2009	£ / R	2010/06/14	15.10	Call	Currency Future	325.0000	388.0000	19.385	0	0	0
10/09/2009	£ / R	2010/06/14	14.60	Put	Currency Future	1,987.0000	1,798.0000	(9.512)	0	0	0
10/09/2009	£ / R	2010/06/14	12.05	Call	Currency Future	1,282.0000	1,485.0000	15.835	0	0	0
10/09/2009	£ / R	2010/06/14	18.20	Put	Currency Future	5,289.0000	5,049.0000	(4.538)	0	0	0
10/09/2009	£ / R	2010/06/14	17.55	Put	Currency Future	4,667.0000	4,433.0000	(5.014)	0	0	0
10/09/2009	£ / R	2010/06/14	9.75	Put	Currency Future	48.0000	41.0000	(14.583)	0	0	0
10/09/2009	£ / R	2010/06/14	9.10	Put	Currency Future	33.0000	25.0000	(24.242)	0	0	0
10/09/2009	£ / R	2010/06/14	13.25	Put	Currency Future	951.0000	817.0000	(14.090)	0	0	0
10/09/2009	£ / R	2010/06/14	13.05	Call	Currency Future	780.0000	921.0000	18.077	0	0	0
10/09/2009	£ / R	2010/06/14	16.20	Put	Currency Future	3,401.0000	3,181.0000	(6.469)	0	0	0
10/09/2009	£ / R	2010/06/14	17.75	Call	Currency Future	116.0000	142.0000	22.414	0	0	0
10/09/2009	£ / R	2010/06/14	10.75	Call	Currency Future	2,338.0000	2,594.0000	10.950	0	0	0
10/09/2009	£ / R	2010/06/14	10.70	Put	Currency Future	77.0000	72.0000	(6.494)	0	0	0
10/09/2009	£ / R	2010/06/14	15.25	Put	Currency Future	2,547.0000	2,346.0000	(7.892)	0	0	0
10/09/2009	£ / R	2010/06/14	20.20	Put	Currency Future	7,230.0000	6,980.0000	(3.458)	0	0	0
10/09/2009	£ / R	2010/06/14	13.25	Call	Currency Future	710.0000	838.0000	18.028	0	0	0
10/09/2009	£ / R	2010/06/14	10.70	Call	Currency Future	2,386.0000	2,642.0000	10.729	0	0	0
10/09/2009	£ / R	2010/06/14	10.35	Call	Currency Future	2,724.0000	2,978.0000	9.325	0	0	0
10/09/2009	£ / R	2010/06/14	16.25	Call	Currency Future	206.0000	247.0000	19.903	0	0	0
10/09/2009	£ / R	2010/06/14	9.70	Put	Currency Future	46.0000	40.0000	(13.043)	0	0	0
10/09/2009	£ / R	2010/06/14	16.25	Put	Currency Future	3,447.0000	3,227.0000	(6.382)	0	0	0
10/09/2009	£ / R	2010/06/14	17.20	Call	Currency Future	145.0000	177.0000	22.069	0	0	0
10/09/2009	£ / R	2010/06/14	17.55	Call	Currency Future	126.0000	154.0000	22.222	0	0	0
10/09/2009	£ / R	2010/06/14	18.00	Put	Currency Future	5,096.0000	4,859.0000	(4.651)	0	0	0
10/09/2009	£ / R	2010/06/14	9.15	Put	Currency Future	34.0000	27.0000	(20.588)	0	0	0
10/09/2009	£ / R	2010/06/14	11.70	Put	Currency Future	221.0000	179.0000	(19.005)	0	0	0
10/09/2009	£ / R	2010/06/14	17.40	Put	Currency Future	4,525.0000	4,293.0000	(5.127)	0	0	0
10/09/2009	£ / R	2010/06/14	9.75	Call	Currency Future	3,306.0000	3,562.0000	7.743	0	0	0
10/09/2009	£ / R	2010/06/14	21.25	Call	Currency Future	22.0000	30.0000	36.364	0	0	0
10/09/2009	£ / R	2010/06/14	11.70	Call	Currency Future	1,530.0000	1,750.0000	14.379	0	0	0
10/09/2009	£ / R	2010/06/14	16.75	Call	Currency Future	172.0000	206.0000	19.767	0	0	0
10/09/2009	£ / R	2010/06/14	16.00	Put	Currency Future	3,217.0000	3,001.0000	(6.714)	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
10/09/2009	£ / R	2010/06/14	12.70	Put	Currency Future	620.0000	517.0000	(16.613)	0	0	0
10/09/2009	£ / R	2010/06/14	18.00	Call	Currency Future	105.0000	129.0000	22.857	0	0	0
10/09/2009	£ / R	2010/06/14	14.60	Call	Currency Future	395.0000	469.0000	18.734	0	0	0
10/09/2009	£ / R	2010/06/14	9.15	Call	Currency Future	3,893.0000	4,148.0000	6.550	0	0	0
10/09/2009	£ / R	2010/06/14	12.70	Call	Currency Future	929.0000	1,087.0000	17.008	0	0	0
10/09/2009	£ / R	2010/06/14	15.75	Call	Currency Future	249.0000	300.0000	20.482	0	0	0
10/09/2009	£ / R	2010/06/14	17.25	Put	Currency Future	4,383.0000	4,153.0000	(5.248)	0	0	0
10/09/2009	£ / R	2010/06/14	16.20	Call	Currency Future	209.0000	252.0000	20.574	0	0	0
10/09/2009	£ / R	2010/06/14	15.75	Put	Currency Future	2,990.0000	2,779.0000	(7.057)	0	0	0
10/09/2009	£ / R	2010/06/14	17.00	Call	Currency Future	157.0000	189.0000	20.382	0	0	0
10/09/2009	£ / R	2010/06/14	21.15	Put	Currency Future	8,165.0000	7,911.0000	(3.111)	0	0	0
10/09/2009	£ / R	2010/06/14	14.75	Call	Currency Future	373.0000	442.0000	18.499	0	0	0
10/09/2009	£ / R	2010/06/14	18.25	Put	Currency Future	5,337.0000	5,097.0000	(4.497)	0	0	0
10/09/2009	£ / R	2010/06/14	13.05	Put	Currency Future	821.0000	700.0000	(14.738)	0	0	0
10/09/2009	£ / R	2010/06/14	15.20	Put	Currency Future	2,503.0000	2,303.0000	(7.990)	0	0	0
10/09/2009	£ / R	2010/06/14	14.75	Put	Currency Future	2,114.0000	1,922.0000	(9.082)	0	0	0
10/09/2009	£ / R	2010/06/14	17.25	Call	Currency Future	142.0000	174.0000	22.535	0	0	0
10/09/2009	£ / R	2010/06/14	12.15	Call	Currency Future	1,221.0000	1,413.0000	15.725	0	0	0
10/09/2009	£ / R	2010/06/14	19.15	Put	Currency Future	6,208.0000	5,964.0000	(3.930)	0	0	0
10/09/2009	£ / R	2010/06/14	12.15	Put	Currency Future	362.0000	293.0000	(19.061)	0	0	0
10/09/2009	£ / R	2010/06/14	16.65	Call	Currency Future	178.0000	213.0000	19.663	0	0	0
10/09/2009	£ / R	2010/06/14	15.15	Put	Currency Future	2,460.0000	2,260.0000	(8.130)	0	0	0
10/09/2009	£ / R	2010/06/14	16.65	Put	Currency Future	3,819.0000	3,593.0000	(5.918)	0	0	0
10/09/2009	£ / R	2010/06/14	21.15	Call	Currency Future	24.0000	31.0000	29.167	0	0	0
10/09/2009	£ / R	2010/06/14	17.65	Call	Currency Future	121.0000	148.0000	22.314	0	0	0
10/09/2009	£ / R	2010/06/14	19.15	Call	Currency Future	67.0000	85.0000	26.866	0	0	0
10/09/2009	£ / R	2010/06/14	15.55	Call	Currency Future	270.0000	325.0000	20.370	0	0	0
10/09/2009	£ / R	2010/06/14	15.55	Put	Currency Future	2,811.0000	2,604.0000	(7.364)	0	0	0
10/09/2009	£ / R	2010/06/14	17.65	Put	Currency Future	4,762.0000	4,527.0000	(4.935)	0	0	0
10/09/2009	£ / R	2010/06/14	16.55	Call	Currency Future	184.0000	221.0000	20.109	0	0	0
10/09/2009	£ / R	2010/06/14	16.55	Put	Currency Future	3,725.0000	3,501.0000	(6.013)	0	0	0
10/09/2009	£ / R	2010/06/14	12.05	Put	Currency Future	323.0000	264.0000	(18.266)	0	0	0
10/09/2009	£ / R	2010/06/14	18.55	Put	Currency Future	5,627.0000	5,384.0000	(4.318)	0	0	0
10/09/2009	£ / R	2010/06/14	19.25	Put	Currency Future	6,305.0000	6,061.0000	(3.870)	0	0	0
10/09/2009	£ / R	2010/06/14	21.25	Put	Currency Future	8,264.0000	8,009.0000	(3.086)	0	0	0
10/09/2009	£ / R	2010/06/14	18.55	Call	Currency Future	85.0000	105.0000	23.529	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	£ / R	2010/06/14	19.25	Call	Currency Future	64.0000	82.0000	28.125	0	0	0
10/09/2009	£ / R	2010/06/14	9.25	Call	Currency Future	3,795.0000	4,052.0000	6.772	0	0	0
10/09/2009	£ / R	2010/06/14	12.95	Put	Currency Future	760.0000	645.0000	(15.132)	0	0	0
10/09/2009	£ / R	2010/06/14	9.25	Put	Currency Future	36.0000	31.0000	(13.889)	0	0	0
10/09/2009	£ / R	2010/06/14	16.45	Put	Currency Future	3,632.0000	3,409.0000	(6.140)	0	0	0
10/09/2009	£ / R	2010/06/14	15.20	Call	Currency Future	312.0000	374.0000	19.872	0	0	0
10/09/2009	£ / R	2010/06/14	17.45	Call	Currency Future	131.0000	160.0000	22.137	0	0	0
10/09/2009	£ / R	2010/06/14	19.35	Call	Currency Future	61.0000	78.0000	27.869	0	0	0
10/09/2009	£ / R	2010/06/14	15.90	Put	Currency Future	3,126.0000	2,912.0000	(6.846)	0	0	0
10/09/2009	£ / R	2010/06/14	16.45	Call	Currency Future	191.0000	230.0000	20.419	0	0	0
10/09/2009	£ / R	2010/06/14	21.35	Call	Currency Future	21.0000	28.0000	33.333	0	0	0
10/09/2009	£ / R	2010/06/14	17.45	Put	Currency Future	4,572.0000	4,340.0000	(5.074)	0	0	0
10/09/2009	£ / R	2010/06/14	18.45	Put	Currency Future	5,530.0000	5,288.0000	(4.376)	0	0	0
10/09/2009	£ / R	2010/06/14	19.35	Put	Currency Future	6,402.0000	6,157.0000	(3.827)	0	0	0
10/09/2009	£ / R	2010/06/14	11.85	Put	Currency Future	260.0000	213.0000	(18.077)	0	0	0
10/09/2009	£ / R	2010/06/14	11.85	Call	Currency Future	1,419.0000	1,633.0000	15.081	0	0	0
10/09/2009	£ / R	2010/06/14	18.45	Call	Currency Future	89.0000	109.0000	22.472	0	0	0
10/09/2009	£ / R	2010/06/14	21.35	Put	Currency Future	8,362.0000	8,107.0000	(3.050)	0	0	0
10/09/2009	£ / R	2010/06/14	15.45	Put	Currency Future	2,722.0000	2,517.0000	(7.531)	0	0	0
10/09/2009	£ / R	2010/06/14	15.00	Call	Currency Future	340.0000	402.0000	18.235	0	0	0
10/09/2009	£ / R	2010/06/14	10.15	Put	Currency Future	59.0000	51.0000	(13.559)	0	0	0
10/09/2009	£ / R	2010/06/14	10.15	Call	Currency Future	2,918.0000	3,172.0000	8.705	0	0	0
10/09/2009	£ / R	2010/06/14	15.90	Call	Currency Future	235.0000	283.0000	20.426	0	0	0
10/09/2009	£ / R	2010/06/14	15.45	Call	Currency Future	281.0000	338.0000	20.285	0	0	0
10/09/2009	£ / R	2010/06/14	10.95	Call	Currency Future	2,147.0000	2,404.0000	11.970	0	0	0
10/09/2009	£ / R	2010/06/14	9.95	Put	Currency Future	53.0000	46.0000	(13.208)	0	0	0
10/09/2009	£ / R	2010/06/14	9.95	Call	Currency Future	3,112.0000	3,366.0000	8.162	0	0	0
10/09/2009	£ / R	2010/06/14	10.95	Put	Currency Future	88.0000	84.0000	(4.545)	0	0	0
10/09/2009	£ / R	2010/06/14	11.95	Call	Currency Future	1,348.0000	1,558.0000	15.579	0	0	0
10/09/2009	£ / R	2010/06/14	12.95	Call	Currency Future	819.0000	966.0000	17.949	0	0	0
10/09/2009	£ / R	2010/06/14	11.95	Put	Currency Future	289.0000	237.0000	(17.993)	0	0	0
10/09/2009	£ / R	2010/06/14	21.40	Call	Currency Future	21.0000	27.0000	28.571	0	0	0
10/09/2009	£ / R	2010/06/14	9.60	Call	Currency Future	3,452.0000	3,709.0000	7.445	0	0	0
10/09/2009	£ / R	2010/06/14	10.60	Call	Currency Future	2,482.0000	2,738.0000	10.314	0	0	0
10/09/2009	£ / R	2010/06/14	9.60	Put	Currency Future	44.0000	38.0000	(13.636)	0	0	0
10/09/2009	£ / R	2010/06/14	12.60	Call	Currency Future	977.0000	1,140.0000	16.684	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	£ / R	2010/06/14	10.60	Put	Currency Future	74.0000	67.0000	(9.459)	0	0	0
10/09/2009	£ / R	2010/06/14	12.60	Put	Currency Future	568.0000	469.0000	(17.430)	0	0	0
10/09/2009	£ / R	2010/06/14	19.60	Call	Currency Future	53.0000	69.0000	30.189	0	0	0
10/09/2009	£ / R	2010/06/14	19.60	Put	Currency Future	6,644.0000	6,398.0000	(3.703)	0	0	0
10/09/2009	£ / R	2010/06/14	21.60	Call	Currency Future	19.0000	25.0000	31.579	0	0	0
10/09/2009	£ / R	2010/06/14	21.60	Put	Currency Future	8,610.0000	8,354.0000	(2.973)	0	0	0
10/09/2009	£ / R	2010/06/14	21.40	Put	Currency Future	8,412.0000	8,157.0000	(3.031)	0	0	0
10/09/2009	€ / R	2009/09/14			Currency Future	10.9017	11.0447	1.312	11.0700	10.8500	21,091
10/09/2009	€ / R	2009/09/14	12.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R	2009/09/14	14.30	Put	Currency Future	3,398.0000	3,255.0000	(4.208)	0	0	0
10/09/2009	€ / R	2009/09/14	17.60	Put	Currency Future	6,698.0000	6,555.0000	(2.135)	0	0	0
10/09/2009	€ / R	2009/09/14	12.90	Put	Currency Future	1,998.0000	1,855.0000	(7.157)	0	0	0
10/09/2009	€ / R	2009/09/14	17.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R	2009/09/14	9.90	Call	Currency Future	1,003.0000	1,145.0000	14.158	0	0	0
10/09/2009	€ / R	2009/09/14	9.15	Call	Currency Future	1,752.0000	1,895.0000	8.162	0	0	0
10/09/2009	€ / R	2009/09/14	13.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R	2009/09/14	9.20	Call	Currency Future	1,702.0000	1,845.0000	8.402	0	0	0
10/09/2009	€ / R	2009/09/14	12.15	Put	Currency Future	1,249.0000	1,105.0000	(11.529)	0	0	0
10/09/2009	€ / R	2009/09/14	13.80	Put	Currency Future	2,898.0000	2,755.0000	(4.934)	0	0	0
10/09/2009	€ / R	2009/09/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R	2009/09/14	12.80	Put	Currency Future	1,898.0000	1,755.0000	(7.534)	0	0	0
10/09/2009	€ / R	2009/09/14	17.05	Put	Currency Future	6,148.0000	6,005.0000	(2.326)	0	0	0
10/09/2009	€ / R	2009/09/14	18.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R	2009/09/14	8.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R	2009/09/14	12.55	Put	Currency Future	1,648.0000	1,505.0000	(8.677)	0	0	0
10/09/2009	€ / R	2009/09/14	7.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R	2009/09/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R	2009/09/14	14.40	Put	Currency Future	3,498.0000	3,355.0000	(4.088)	0	0	0
10/09/2009	€ / R	2009/09/14	12.90	Put	Currency Future	1,998.0000	1,855.0000	(7.157)	0	0	0
10/09/2009	€ / R	2009/09/14	10.65	Call	Currency Future	274.0000	402.0000	46.715	0	0	0
10/09/2009	€ / R	2009/09/14	12.45	Put	Currency Future	1,548.0000	1,405.0000	(9.238)	0	0	0
10/09/2009	€ / R	2009/09/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R	2009/09/14	7.05	Call	Currency Future	3,852.0000	3,995.0000	3.712	0	0	0
10/09/2009	€ / R	2009/09/14	14.90	Put	Currency Future	3,998.0000	3,855.0000	(3.577)	0	0	0
10/09/2009	€ / R	2009/09/14	8.15	Call	Currency Future	2,752.0000	2,895.0000	5.196	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	€ / R 2009/09/14	8.20	Call	Currency Future	2,702.0000	2,845.0000	5.292	0	0	0
10/09/2009	€ / R 2009/09/14	12.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	10.65	Put	Currency Future	22.0000	8.0000	(63.636)	0	0	0
10/09/2009	€ / R 2009/09/14	14.25	Put	Currency Future	3,348.0000	3,205.0000	(4.271)	0	0	0
10/09/2009	€ / R 2009/09/14	19.05	Put	Currency Future	8,148.0000	8,005.0000	(1.755)	0	0	0
10/09/2009	€ / R 2009/09/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	7.15	Call	Currency Future	3,752.0000	3,895.0000	3.811	0	0	0
10/09/2009	€ / R 2009/09/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	8.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	12.65	Put	Currency Future	1,748.0000	1,605.0000	(8.181)	0	0	0
10/09/2009	€ / R 2009/09/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	15.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	14.05	Put	Currency Future	3,148.0000	3,005.0000	(4.543)	0	0	0
10/09/2009	€ / R 2009/09/14	15.05	Put	Currency Future	4,148.0000	4,005.0000	(3.447)	0	0	0
10/09/2009	€ / R 2009/09/14	6.90	Call	Currency Future	4,002.0000	4,145.0000	3.573	0	0	0
10/09/2009	€ / R 2009/09/14	13.50	Put	Currency Future	2,598.0000	2,455.0000	(5.504)	0	0	0
10/09/2009	€ / R 2009/09/14	11.85	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
10/09/2009	€ / R 2009/09/14	9.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	12.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	14.50	Put	Currency Future	3,598.0000	3,455.0000	(3.974)	0	0	0
10/09/2009	€ / R 2009/09/14	15.65	Put	Currency Future	4,748.0000	4,605.0000	(3.012)	0	0	0
10/09/2009	€ / R 2009/09/14	12.40	Put	Currency Future	1,498.0000	1,355.0000	(9.546)	0	0	0
10/09/2009	€ / R 2009/09/14	14.15	Put	Currency Future	3,248.0000	3,105.0000	(4.403)	0	0	0
10/09/2009	€ / R 2009/09/14	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	6.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	9.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	15.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	14.60	Put	Currency Future	3,698.0000	3,555.0000	(3.867)	0	0	0
10/09/2009	€ / R 2009/09/14	11.05	Call	Currency Future	35.0000	68.0000	94.286	0	0	0
10/09/2009	€ / R 2009/09/14	17.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	11.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	13.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	15.05	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
10/09/2009	€ / R 2009/09/14	8.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	7.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	10.20	Put	Currency Future	3.0000	1.0000	(66.667)	0	0	0
10/09/2009	€ / R 2009/09/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	10.95	Put	Currency Future	111.0000	41.0000	(63.063)	0	0	0
10/09/2009	€ / R 2009/09/14	9.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	10.70	Call	Currency Future	230.0000	355.0000	54.348	0	0	0
10/09/2009	€ / R 2009/09/14	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	10.05	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
10/09/2009	€ / R 2009/09/14	9.90	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
10/09/2009	€ / R 2009/09/14	10.15	Call	Currency Future	754.0000	896.0000	18.833	0	0	0
10/09/2009	€ / R 2009/09/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	19.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	12.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	11.05	Put	Currency Future	184.0000	73.0000	(60.326)	0	0	0
10/09/2009	€ / R 2009/09/14	8.60	Call	Currency Future	2,302.0000	2,445.0000	6.212	0	0	0
10/09/2009	€ / R 2009/09/14	19.65	Put	Currency Future	8,748.0000	8,605.0000	(1.635)	0	0	0
10/09/2009	€ / R 2009/09/14	13.55	Put	Currency Future	2,648.0000	2,505.0000	(5.400)	0	0	0
10/09/2009	€ / R 2009/09/14	10.05	Call	Currency Future	853.0000	995.0000	16.647	0	0	0
10/09/2009	€ / R 2009/09/14	8.90	Call	Currency Future	2,002.0000	2,145.0000	7.143	0	0	0
10/09/2009	€ / R 2009/09/14	12.35	Put	Currency Future	1,448.0000	1,305.0000	(9.876)	0	0	0
10/09/2009	€ / R 2009/09/14	13.15	Put	Currency Future	2,248.0000	2,105.0000	(6.361)	0	0	0
10/09/2009	€ / R 2009/09/14	10.20	Call	Currency Future	705.0000	846.0000	20.000	0	0	0
10/09/2009	€ / R 2009/09/14	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	19.55	Put	Currency Future	8,648.0000	8,505.0000	(1.654)	0	0	0
10/09/2009	€ / R 2009/09/14	17.65	Put	Currency Future	6,748.0000	6,605.0000	(2.119)	0	0	0
10/09/2009	€ / R 2009/09/14	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	8.05	Call	Currency Future	2,852.0000	2,995.0000	5.014	0	0	0
10/09/2009	€ / R 2009/09/14	18.90	Put	Currency Future	7,998.0000	7,855.0000	(1.788)	0	0	0
10/09/2009	€ / R 2009/09/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	12.60	Put	Currency Future	1,698.0000	1,555.0000	(8.422)	0	0	0
10/09/2009	€ / R 2009/09/14	17.20	Put	Currency Future	6,298.0000	6,155.0000	(2.271)	0	0	0
10/09/2009	€ / R 2009/09/14	12.10	Put	Currency Future	1,199.0000	1,055.0000	(12.010)	0	0	0
10/09/2009	€ / R 2009/09/14	11.40	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
10/09/2009	€ / R 2009/09/14	14.30	Put	Currency Future	3,398.0000	3,255.0000	(4.208)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	€ / R	2009/09/14	10.95	Call	Currency Future	62.0000	136.0000	119.355	0	0	0
10/09/2009	€ / R	2009/09/14	17.55	Put	Currency Future	6,648.0000	6,505.0000	(2.151)	0	0	0
10/09/2009	€ / R	2009/09/14	12.00	Put	Currency Future	1,099.0000	956.0000	(13.012)	0	0	0
10/09/2009	€ / R	2009/09/14	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R	2009/09/14	15.20	Put	Currency Future	4,298.0000	4,155.0000	(3.327)	0	0	0
10/09/2009	€ / R	2009/09/14	13.60	Put	Currency Future	2,698.0000	2,555.0000	(5.300)	0	0	0
10/09/2009	€ / R	2009/09/14	8.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R	2009/09/14	9.65	Call	Currency Future	1,252.0000	1,395.0000	11.422	0	0	0
10/09/2009	€ / R	2009/09/14	12.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R	2009/09/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R	2009/09/14	19.15	Put	Currency Future	8,248.0000	8,105.0000	(1.734)	0	0	0
10/09/2009	€ / R	2009/09/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R	2009/09/14	17.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R	2009/09/14	11.40	Put	Currency Future	503.0000	362.0000	(28.032)	0	0	0
10/09/2009	€ / R	2009/09/14	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R	2009/09/14	13.85	Put	Currency Future	2,948.0000	2,805.0000	(4.851)	0	0	0
10/09/2009	€ / R	2009/09/14	17.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R	2009/09/14	8.65	Call	Currency Future	2,252.0000	2,395.0000	6.350	0	0	0
10/09/2009	€ / R	2009/09/14	17.15	Put	Currency Future	6,248.0000	6,105.0000	(2.289)	0	0	0
10/09/2009	€ / R	2009/09/14	12.65	Put	Currency Future	1,748.0000	1,605.0000	(8.181)	0	0	0
10/09/2009	€ / R	2009/09/14	7.20	Call	Currency Future	3,702.0000	3,845.0000	3.863	0	0	0
10/09/2009	€ / R	2009/09/14	14.10	Put	Currency Future	3,198.0000	3,055.0000	(4.472)	0	0	0
10/09/2009	€ / R	2009/09/14	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R	2009/09/14	9.60	Call	Currency Future	1,302.0000	1,445.0000	10.983	0	0	0
10/09/2009	€ / R	2009/09/14	7.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R	2009/09/14	12.25	Put	Currency Future	1,348.0000	1,205.0000	(10.608)	0	0	0
10/09/2009	€ / R	2009/09/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R	2009/09/14	19.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R	2009/09/14	13.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R	2009/09/14	15.70	Put	Currency Future	4,798.0000	4,655.0000	(2.980)	0	0	0
10/09/2009	€ / R	2009/09/14	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R	2009/09/14	9.95	Call	Currency Future	953.0000	1,095.0000	14.900	0	0	0
10/09/2009	€ / R	2009/09/14	10.15	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
10/09/2009	€ / R	2009/09/14	17.40	Put	Currency Future	6,498.0000	6,355.0000	(2.201)	0	0	0
10/09/2009	€ / R	2009/09/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R	2009/09/14	17.70	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
10/09/2009	€ / R	2009/09/14	19.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R	2009/09/14	9.95	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
10/09/2009	€ / R	2009/09/14	11.95	Put	Currency Future	1,049.0000	906.0000	(13.632)	0	0	0
10/09/2009	€ / R	2009/09/14	8.40	Call	Currency Future	2,502.0000	2,645.0000	5.715	0	0	0
10/09/2009	€ / R	2009/09/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R	2009/09/14	19.60	Put	Currency Future	8,698.0000	8,555.0000	(1.644)	0	0	0
10/09/2009	€ / R	2009/09/14	7.95	Call	Currency Future	2,952.0000	3,095.0000	4.844	0	0	0
10/09/2009	€ / R	2009/09/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R	2009/09/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R	2009/09/14	15.60	Put	Currency Future	4,698.0000	4,555.0000	(3.044)	0	0	0
10/09/2009	€ / R	2009/09/14	6.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R	2009/09/14	12.10	Put	Currency Future	1,199.0000	1,055.0000	(12.010)	0	0	0
10/09/2009	€ / R	2009/09/14	15.15	Put	Currency Future	4,248.0000	4,105.0000	(3.366)	0	0	0
10/09/2009	€ / R	2009/09/14	12.80	Put	Currency Future	1,898.0000	1,755.0000	(7.534)	0	0	0
10/09/2009	€ / R	2009/09/14	7.40	Call	Currency Future	3,502.0000	3,645.0000	4.083	0	0	0
10/09/2009	€ / R	2009/09/14	14.40	Put	Currency Future	3,498.0000	3,355.0000	(4.088)	0	0	0
10/09/2009	€ / R	2009/09/14	9.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R	2009/09/14	6.95	Call	Currency Future	3,952.0000	4,095.0000	3.618	0	0	0
10/09/2009	€ / R	2009/09/14	8.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R	2009/09/14	17.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R	2009/09/14	8.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R	2009/09/14	12.70	Put	Currency Future	1,798.0000	1,655.0000	(7.953)	0	0	0
10/09/2009	€ / R	2009/09/14	17.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R	2009/09/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R	2009/09/14	9.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R	2009/09/14	12.60	Put	Currency Future	1,698.0000	1,555.0000	(8.422)	0	0	0
10/09/2009	€ / R	2009/09/14	10.40	Call	Currency Future	509.0000	647.0000	27.112	0	0	0
10/09/2009	€ / R	2009/09/14	12.35	Put	Currency Future	1,448.0000	1,305.0000	(9.876)	0	0	0
10/09/2009	€ / R	2009/09/14	19.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R	2009/09/14	15.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R	2009/09/14	15.55	Put	Currency Future	4,648.0000	4,505.0000	(3.077)	0	0	0
10/09/2009	€ / R	2009/09/14	18.95	Put	Currency Future	8,048.0000	7,905.0000	(1.777)	0	0	0
10/09/2009	€ / R	2009/09/14	7.65	Call	Currency Future	3,252.0000	3,395.0000	4.397	0	0	0
10/09/2009	€ / R	2009/09/14	10.70	Put	Currency Future	29.0000	10.0000	(65.517)	0	0	0
10/09/2009	€ / R	2009/09/14	9.05	Call	Currency Future	1,852.0000	1,995.0000	7.721	0	0	0
10/09/2009	€ / R	2009/09/14	12.60	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
10/09/2009	€ / R 2009/09/14	11.90	Put	Currency Future	999.0000	856.0000	(14.314)	0	0	0
10/09/2009	€ / R 2009/09/14	11.85	Put	Currency Future	949.0000	806.0000	(15.068)	0	0	0
10/09/2009	€ / R 2009/09/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	11.50	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
10/09/2009	€ / R 2009/09/14	17.70	Put	Currency Future	6,798.0000	6,655.0000	(2.104)	0	0	0
10/09/2009	€ / R 2009/09/14	10.55	Put	Currency Future	14.0000	5.0000	(64.286)	0	0	0
10/09/2009	€ / R 2009/09/14	18.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	19.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	10.80	Call	Currency Future	149.0000	262.0000	75.839	0	0	0
10/09/2009	€ / R 2009/09/14	12.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	8.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	19.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,948.0000	1,805.0000	(7.341)	0	0	0
10/09/2009	€ / R 2009/09/14	9.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	9.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	13.10	Put	Currency Future	2,198.0000	2,055.0000	(6.506)	0	0	0
10/09/2009	€ / R 2009/09/14	16.95	Put	Currency Future	6,048.0000	5,905.0000	(2.364)	0	0	0
10/09/2009	€ / R 2009/09/14	9.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	10.80	Put	Currency Future	48.0000	17.0000	(64.583)	0	0	0
10/09/2009	€ / R 2009/09/14	12.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	17.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	11.55	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
10/09/2009	€ / R 2009/09/14	9.50	Call	Currency Future	1,402.0000	1,545.0000	10.200	0	0	0
10/09/2009	€ / R 2009/09/14	8.70	Call	Currency Future	2,202.0000	2,345.0000	6.494	0	0	0
10/09/2009	€ / R 2009/09/14	12.95	Put	Currency Future	2,048.0000	1,905.0000	(6.982)	0	0	0
10/09/2009	€ / R 2009/09/14	16.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	19.40	Put	Currency Future	8,498.0000	8,355.0000	(1.683)	0	0	0
10/09/2009	€ / R 2009/09/14	11.55	Put	Currency Future	651.0000	508.0000	(21.966)	0	0	0
10/09/2009	€ / R 2009/09/14	8.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	8.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	12.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	7.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	13.15	Put	Currency Future	2,248.0000	2,105.0000	(6.361)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	€ / R 2009/09/14	10.40	Put	Currency Future	7.0000	2.0000	(71.429)	0	0	0
10/09/2009	€ / R 2009/09/14	8.50	Call	Currency Future	2,402.0000	2,545.0000	5.953	0	0	0
10/09/2009	€ / R 2009/09/14	19.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,948.0000	1,805.0000	(7.341)	0	0	0
10/09/2009	€ / R 2009/09/14	7.55	Call	Currency Future	3,352.0000	3,495.0000	4.266	0	0	0
10/09/2009	€ / R 2009/09/14	10.90	Put	Currency Future	80.0000	31.0000	(61.250)	0	0	0
10/09/2009	€ / R 2009/09/14	13.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	7.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	11.50	Put	Currency Future	601.0000	459.0000	(23.627)	0	0	0
10/09/2009	€ / R 2009/09/14	10.50	Call	Currency Future	412.0000	548.0000	33.010	0	0	0
10/09/2009	€ / R 2009/09/14	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	7.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	12.30	Put	Currency Future	1,398.0000	1,255.0000	(10.229)	0	0	0
10/09/2009	€ / R 2009/09/14	13.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	19.20	Put	Currency Future	8,298.0000	8,155.0000	(1.723)	0	0	0
10/09/2009	€ / R 2009/09/14	8.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	10.90	Call	Currency Future	82.0000	175.0000	113.415	0	0	0
10/09/2009	€ / R 2009/09/14	12.05	Put	Currency Future	1,149.0000	1,005.0000	(12.533)	0	0	0
10/09/2009	€ / R 2009/09/14	11.00	Call	Currency Future	47.0000	100.0000	112.766	0	0	0
10/09/2009	€ / R 2009/09/14	10.50	Put	Currency Future	11.0000	4.0000	(63.636)	0	0	0
10/09/2009	€ / R 2009/09/14	10.55	Call	Currency Future	365.0000	499.0000	36.712	0	0	0
10/09/2009	€ / R 2009/09/14	12.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	11.10	Call	Currency Future	27.0000	50.0000	85.185	0	0	0
10/09/2009	€ / R 2009/09/14	15.45	Put	Currency Future	4,548.0000	4,405.0000	(3.144)	0	0	0
10/09/2009	€ / R 2009/09/14	12.15	Put	Currency Future	1,249.0000	1,105.0000	(11.529)	0	0	0
10/09/2009	€ / R 2009/09/14	15.50	Put	Currency Future	4,598.0000	4,455.0000	(3.110)	0	0	0
10/09/2009	€ / R 2009/09/14	9.70	Call	Currency Future	1,202.0000	1,345.0000	11.897	0	0	0
10/09/2009	€ / R 2009/09/14	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	9.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	15.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	7.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	16.45	Put	Currency Future	5,548.0000	5,405.0000	(2.578)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	€ / R 2009/09/14	9.55	Call	Currency Future	1,352.0000	1,495.0000	10.577	0	0	0
10/09/2009	€ / R 2009/09/14	17.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	13.20	Put	Currency Future	2,298.0000	2,155.0000	(6.223)	0	0	0
10/09/2009	€ / R 2009/09/14	7.70	Call	Currency Future	3,202.0000	3,345.0000	4.466	0	0	0
10/09/2009	€ / R 2009/09/14	10.45	Call	Currency Future	460.0000	598.0000	30.000	0	0	0
10/09/2009	€ / R 2009/09/14	8.55	Call	Currency Future	2,352.0000	2,495.0000	6.080	0	0	0
10/09/2009	€ / R 2009/09/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	100
10/09/2009	€ / R 2009/09/14	19.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	13.00	Put	Currency Future	2,098.0000	1,955.0000	(6.816)	0	0	0
10/09/2009	€ / R 2009/09/14	12.20	Put	Currency Future	1,298.0000	1,155.0000	(11.017)	0	0	0
10/09/2009	€ / R 2009/09/14	19.50	Put	Currency Future	8,598.0000	8,455.0000	(1.663)	0	0	0
10/09/2009	€ / R 2009/09/14	19.70	Put	Currency Future	8,798.0000	8,655.0000	(1.625)	0	0	0
10/09/2009	€ / R 2009/09/14	17.95	Put	Currency Future	7,048.0000	6,905.0000	(2.029)	0	0	0
10/09/2009	€ / R 2009/09/14	19.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	6.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	11.10	Put	Currency Future	225.0000	105.0000	(53.333)	0	0	0
10/09/2009	€ / R 2009/09/14	17.45	Put	Currency Future	6,548.0000	6,405.0000	(2.184)	0	0	0
10/09/2009	€ / R 2009/09/14	13.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	17.50	Put	Currency Future	6,598.0000	6,455.0000	(2.167)	0	0	0
10/09/2009	€ / R 2009/09/14	14.95	Put	Currency Future	4,048.0000	3,905.0000	(3.533)	0	0	0
10/09/2009	€ / R 2009/09/14	16.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	9.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	13.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	17.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	17.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	6.40	Call	Currency Future	4,502.0000	4,645.0000	3.176	0	0	0
10/09/2009	€ / R 2009/09/14	11.00	Put	Currency Future	145.0000	55.0000	(62.069)	0	0	0
10/09/2009	€ / R 2009/09/14	9.45	Call	Currency Future	1,452.0000	1,595.0000	9.848	0	0	0
10/09/2009	€ / R 2009/09/14	13.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	11.40	Put	Currency Future	503.0000	362.0000	(28.032)	0	0	0
10/09/2009	€ / R 2009/09/14	13.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	15.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	10.45	Put	Currency Future	9.0000	3.0000	(66.667)	0	0	0
10/09/2009	€ / R 2009/09/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	8.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	11.65	Put	Currency Future	750.0000	607.0000	(19.067)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	€ / R 2009/09/14	13.95	Put	Currency Future	3,048.0000	2,905.0000	(4.692)	0	0	0
10/09/2009	€ / R 2009/09/14	7.50	Call	Currency Future	3,402.0000	3,545.0000	4.203	0	0	0
10/09/2009	€ / R 2009/09/14	9.40	Call	Currency Future	1,502.0000	1,645.0000	9.521	0	0	0
10/09/2009	€ / R 2009/09/14	12.50	Put	Currency Future	1,598.0000	1,455.0000	(8.949)	0	0	0
10/09/2009	€ / R 2009/09/14	13.55	Put	Currency Future	2,648.0000	2,505.0000	(5.400)	0	0	0
10/09/2009	€ / R 2009/09/14	13.75	Put	Currency Future	2,848.0000	2,705.0000	(5.021)	0	0	0
10/09/2009	€ / R 2009/09/14	16.90	Put	Currency Future	5,998.0000	5,855.0000	(2.384)	0	0	0
10/09/2009	€ / R 2009/09/14	11.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	10.75	Put	Currency Future	37.0000	13.0000	(64.865)	0	0	0
10/09/2009	€ / R 2009/09/14	11.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	13.65	Put	Currency Future	2,748.0000	2,605.0000	(5.204)	0	0	0
10/09/2009	€ / R 2009/09/14	5.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	18.40	Put	Currency Future	7,498.0000	7,355.0000	(1.907)	0	0	0
10/09/2009	€ / R 2009/09/14	11.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	10.85	Call	Currency Future	113.0000	218.0000	92.920	0	0	0
10/09/2009	€ / R 2009/09/14	11.60	Put	Currency Future	700.0000	557.0000	(20.429)	0	0	0
10/09/2009	€ / R 2009/09/14	13.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	7.45	Call	Currency Future	3,452.0000	3,595.0000	4.143	0	0	0
10/09/2009	€ / R 2009/09/14	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	11.40	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
10/09/2009	€ / R 2009/09/14	13.90	Put	Currency Future	2,998.0000	2,855.0000	(4.770)	0	0	0
10/09/2009	€ / R 2009/09/14	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	7.90	Call	Currency Future	3,002.0000	3,145.0000	4.763	0	0	0
10/09/2009	€ / R 2009/09/14	11.65	Put	Currency Future	750.0000	607.0000	(19.067)	0	0	0
10/09/2009	€ / R 2009/09/14	8.45	Call	Currency Future	2,452.0000	2,595.0000	5.832	0	0	0
10/09/2009	€ / R 2009/09/14	10.85	Put	Currency Future	62.0000	23.0000	(62.903)	0	0	0
10/09/2009	€ / R 2009/09/14	11.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	13.40	Put	Currency Future	2,498.0000	2,355.0000	(5.725)	0	0	0
10/09/2009	€ / R 2009/09/14	8.95	Call	Currency Future	1,952.0000	2,095.0000	7.326	0	0	0
10/09/2009	€ / R 2009/09/14	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	11.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	10.75	Call	Currency Future	189.0000	308.0000	62.963	0	0	0
10/09/2009	€ / R 2009/09/14	13.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	8.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	15.40	Put	Currency Future	4,498.0000	4,355.0000	(3.179)	0	0	0
10/09/2009	€ / R 2009/09/14	11.70	Put	Currency Future	799.0000	656.0000	(17.897)	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
10/09/2009	€ / R	2009/09/14	19.45	Put	Currency Future	8,548.0000	8,405.0000	(1.673)	0	0	0
10/09/2009	€ / R	2009/09/14	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R	2009/09/14	5.95	Call	Currency Future	4,952.0000	5,095.0000	2.888	0	0	0
10/09/2009	€ / R	2009/09/14	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R	2009/09/14	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R	2009/09/14	13.30	Put	Currency Future	2,398.0000	2,255.0000	(5.963)	0	0	0
10/09/2009	€ / R	2009/09/14	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R	2009/09/14	10.60	Put	Currency Future	17.0000	6.0000	(64.706)	0	0	0
10/09/2009	€ / R	2009/09/14	11.60	Put	Currency Future	700.0000	557.0000	(20.429)	0	0	0
10/09/2009	€ / R	2009/09/14	13.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R	2009/09/14	10.60	Call	Currency Future	319.0000	451.0000	41.379	0	0	0
10/09/2009	€ / R	2009/09/14	13.05	Put	Currency Future	2,148.0000	2,005.0000	(6.657)	0	0	0
10/09/2009	€ / R	2009/09/14	6.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R	2009/09/14	13.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R	2009/09/14	7.60	Call	Currency Future	3,302.0000	3,445.0000	4.331	0	0	0
10/09/2009	€ / R	2009/09/14	13.30	Put	Currency Future	2,398.0000	2,255.0000	(5.963)	0	0	0
10/09/2009	€ / R	2009/09/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R	2009/09/14	11.15	Call	Currency Future	20.0000	36.0000	80.000	0	0	0
10/09/2009	€ / R	2009/09/14	11.30	Call	Currency Future	9.0000	13.0000	44.444	0	0	0
10/09/2009	€ / R	2009/09/14	9.10	Call	Currency Future	1,802.0000	1,945.0000	7.936	0	0	0
10/09/2009	€ / R	2009/09/14	11.15	Put	Currency Future	268.0000	141.0000	(47.388)	0	0	0
10/09/2009	€ / R	2009/09/14	11.20	Put	Currency Future	313.0000	181.0000	(42.173)	0	0	0
10/09/2009	€ / R	2009/09/14	9.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R	2009/09/14	15.10	Put	Currency Future	4,198.0000	4,055.0000	(3.406)	0	0	0
10/09/2009	€ / R	2009/09/14	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R	2009/09/14	11.30	Put	Currency Future	407.0000	268.0000	(34.152)	0	0	0
10/09/2009	€ / R	2009/09/14	18.10	Put	Currency Future	7,198.0000	7,055.0000	(1.987)	0	0	0
10/09/2009	€ / R	2009/09/14	11.25	Call	Currency Future	11.0000	18.0000	63.636	0	0	0
10/09/2009	€ / R	2009/09/14	18.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R	2009/09/14	11.45	Put	Currency Future	552.0000	410.0000	(25.725)	0	0	0
10/09/2009	€ / R	2009/09/14	11.20	Call	Currency Future	15.0000	26.0000	73.333	0	0	0
10/09/2009	€ / R	2009/09/14	11.45	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
10/09/2009	€ / R	2009/09/14	14.20	Put	Currency Future	3,298.0000	3,155.0000	(4.336)	0	0	0
10/09/2009	€ / R	2009/09/14	11.25	Put	Currency Future	360.0000	224.0000	(37.778)	0	0	0
10/09/2009	€ / R	2009/09/14	14.85	Put	Currency Future	3,948.0000	3,805.0000	(3.622)	0	0	0
10/09/2009	€ / R	2009/09/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	€ / R	2009/09/14	14.10	Put	Currency Future	3,198.0000	3,055.0000	(4.472)	0	0	0
10/09/2009	€ / R	2009/09/14	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R	2009/09/14	14.00	Put	Currency Future	3,098.0000	2,955.0000	(4.616)	0	0	0
10/09/2009	€ / R	2009/09/14	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R	2009/09/14	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R	2009/09/14	16.60	Put	Currency Future	5,698.0000	5,555.0000	(2.510)	0	0	0
10/09/2009	€ / R	2009/09/14	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R	2009/09/14	11.15	Put	Currency Future	268.0000	141.0000	(47.388)	0	0	0
10/09/2009	€ / R	2009/09/14	6.10	Call	Currency Future	4,802.0000	4,945.0000	2.978	0	0	0
10/09/2009	€ / R	2009/09/14	13.10	Put	Currency Future	2,198.0000	2,055.0000	(6.506)	0	0	0
10/09/2009	€ / R	2009/09/14	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R	2009/09/14	13.80	Put	Currency Future	2,898.0000	2,755.0000	(4.934)	0	0	0
10/09/2009	€ / R	2009/09/14	11.15	Call	Currency Future	20.0000	36.0000	80.000	0	0	0
10/09/2009	€ / R	2009/09/14	17.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R	2009/09/14	19.30	Put	Currency Future	8,398.0000	8,255.0000	(1.703)	0	0	0
10/09/2009	€ / R	2009/09/14	19.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R	2009/09/14	15.30	Put	Currency Future	4,398.0000	4,255.0000	(3.251)	0	0	0
10/09/2009	€ / R	2009/09/14	17.30	Put	Currency Future	6,398.0000	6,255.0000	(2.235)	0	0	0
10/09/2009	€ / R	2009/09/14	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R	2009/09/14	7.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R	2009/09/14	7.30	Call	Currency Future	3,602.0000	3,745.0000	3.970	0	0	0
10/09/2009	€ / R	2009/09/14	8.00	Call	Currency Future	2,902.0000	3,045.0000	4.928	0	0	0
10/09/2009	€ / R	2009/09/14	7.00	Call	Currency Future	3,902.0000	4,045.0000	3.665	0	0	0
10/09/2009	€ / R	2009/09/14	19.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R	2009/09/14	10.30	Call	Currency Future	606.0000	746.0000	23.102	0	0	0
10/09/2009	€ / R	2009/09/14	17.00	Put	Currency Future	6,098.0000	5,955.0000	(2.345)	0	0	0
10/09/2009	€ / R	2009/09/14	10.30	Put	Currency Future	4.0000	2.0000	(50.000)	0	0	0
10/09/2009	€ / R	2009/09/14	19.00	Put	Currency Future	8,098.0000	7,955.0000	(1.766)	0	0	0
10/09/2009	€ / R	2009/09/14	8.30	Call	Currency Future	2,602.0000	2,745.0000	5.496	0	0	0
10/09/2009	€ / R	2009/09/14	8.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R	2009/09/14	17.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R	2009/09/14	9.30	Call	Currency Future	1,602.0000	1,745.0000	8.926	0	0	0
10/09/2009	€ / R	2009/09/14	15.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R	2009/09/14	9.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R	2009/09/14	7.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R	2009/09/14	8.00	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
10/09/2009	€ / R 2009/09/14	15.00	Put	Currency Future	4,098.0000	3,955.0000	(3.490)	0	0	0
10/09/2009	€ / R 2009/09/14	9.00	Call	Currency Future	1,902.0000	2,045.0000	7.518	0	0	0
10/09/2009	€ / R 2009/09/14	10.00	Call	Currency Future	903.0000	1,045.0000	15.725	0	0	0
10/09/2009	€ / R 2009/09/14	10.00	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
10/09/2009	€ / R 2009/09/14	9.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	19.25	Put	Currency Future	8,348.0000	8,205.0000	(1.713)	0	0	0
10/09/2009	€ / R 2009/09/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	13.05	Put	Currency Future	2,148.0000	2,005.0000	(6.657)	0	0	0
10/09/2009	€ / R 2009/09/14	13.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	19.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	17.25	Put	Currency Future	6,348.0000	6,205.0000	(2.253)	0	0	0
10/09/2009	€ / R 2009/09/14	17.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	15.25	Put	Currency Future	4,348.0000	4,205.0000	(3.289)	0	0	0
10/09/2009	€ / R 2009/09/14	12.75	Put	Currency Future	1,848.0000	1,705.0000	(7.738)	0	0	0
10/09/2009	€ / R 2009/09/14	13.65	Put	Currency Future	2,748.0000	2,605.0000	(5.204)	0	0	0
10/09/2009	€ / R 2009/09/14	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	8.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	10.25	Put	Currency Future	4.0000	1.0000	(75.000)	0	0	0
10/09/2009	€ / R 2009/09/14	15.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	10.25	Call	Currency Future	655.0000	796.0000	21.527	0	0	0
10/09/2009	€ / R 2009/09/14	7.25	Call	Currency Future	3,652.0000	3,795.0000	3.916	0	0	0
10/09/2009	€ / R 2009/09/14	7.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	9.25	Call	Currency Future	1,652.0000	1,795.0000	8.656	0	0	0
10/09/2009	€ / R 2009/09/14	9.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	8.25	Call	Currency Future	2,652.0000	2,795.0000	5.392	0	0	0
10/09/2009	€ / R 2009/09/14	11.80	Put	Currency Future	899.0000	756.0000	(15.907)	0	0	0
10/09/2009	€ / R 2009/09/14	11.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R 2009/09/14	11.90	Put	Currency Future	999.0000	856.0000	(14.314)	0	0	0
10/09/2009	€ / R 2009/09/14	11.35	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
10/09/2009	€ / R 2009/09/14	11.45	Put	Currency Future	552.0000	410.0000	(25.725)	0	0	0
10/09/2009	€ / R 2009/09/14	11.45	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
10/09/2009	€ / R 2009/09/14	11.35	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
10/09/2009	€ / R 2009/09/14	11.35	Put	Currency Future	455.0000	315.0000	(30.769)	0	0	0
10/09/2009	€ / R 2009/09/14	11.85	Put	Currency Future	949.0000	806.0000	(15.068)	0	0	0
10/09/2009	€ / R 2009/09/14	11.85	Call	Currency Future	1.0000	0.0000	(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
10/09/2009	€ / R	2009/09/14	11.75	Put	Currency Future	849.0000	706.0000	(16.843)	0	0	0
10/09/2009	€ / R	2009/09/14	11.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	€ / R	2009/09/14	11.35	Put	Currency Future	455.0000	315.0000	(30.769)	0	0	0
10/09/2009	€ / R	2009/09/14	13.40	Put	Currency Future	2,498.0000	2,355.0000	(5.725)	0	0	0
10/09/2009	€ / R	2009/09/14	13.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R	2009/09/14	13.70	Put	Currency Future	2,798.0000	2,655.0000	(5.111)	0	0	0
10/09/2009	€ / R	2009/09/14	13.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R	2009/09/14	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R	2009/09/14	13.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R	2009/09/14	13.45	Put	Currency Future	2,548.0000	2,405.0000	(5.612)	0	0	0
10/09/2009	€ / R	2009/09/14	13.60	Put	Currency Future	2,698.0000	2,555.0000	(5.300)	0	0	0
10/09/2009	€ / R	2009/09/14	13.35	Put	Currency Future	2,448.0000	2,305.0000	(5.842)	0	0	0
10/09/2009	€ / R	2009/09/14	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R	2009/09/14	13.85	Put	Currency Future	2,948.0000	2,805.0000	(4.851)	0	0	0
10/09/2009	€ / R	2009/09/14	13.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R	2009/09/14	13.35	Put	Currency Future	2,448.0000	2,305.0000	(5.842)	0	0	0
10/09/2009	€ / R	2009/09/14	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R	2009/09/14	13.90	Put	Currency Future	2,998.0000	2,855.0000	(4.770)	0	0	0
10/09/2009	€ / R	2009/09/14	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R	2009/09/14	13.25	Put	Currency Future	2,348.0000	2,205.0000	(6.090)	0	0	0
10/09/2009	€ / R	2009/09/14	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	€ / R	2009/12/14			Currency Future	11.0845	11.2252	1.269	11.2700	11.2000	26,873
10/09/2009	€ / R	2009/12/14	12.20	Call	Currency Future	113.0000	138.0000	22.124	0	0	13,679
10/09/2009	€ / R	2009/12/14	13.90	Call	Currency Future	25.0000	31.0000	24.000	0	0	0
10/09/2009	€ / R	2009/12/14	9.15	Put	Currency Future	20.0000	17.0000	(15.000)	0	0	0
10/09/2009	€ / R	2009/12/14	19.85	Put	Currency Future	8,766.0000	8,626.0000	(1.597)	0	0	0
10/09/2009	€ / R	2009/12/14	12.40	Put	Currency Future	1,410.0000	1,288.0000	(8.652)	0	0	0
10/09/2009	€ / R	2009/12/14	8.00	Put	Currency Future	4.0000	4.0000	-	0	0	0
10/09/2009	€ / R	2009/12/14	12.60	Put	Currency Future	1,595.0000	1,470.0000	(7.837)	0	0	0
10/09/2009	€ / R	2009/12/14	10.70	Put	Currency Future	195.0000	154.0000	(21.026)	0	0	0
10/09/2009	€ / R	2009/12/14	15.45	Put	Currency Future	4,373.0000	4,235.0000	(3.156)	0	0	0
10/09/2009	€ / R	2009/12/14	11.15	Call	Currency Future	338.0000	412.0000	21.893	0	0	0
10/09/2009	€ / R	2009/12/14	17.75	Put	Currency Future	6,668.0000	6,528.0000	(2.100)	0	0	0
10/09/2009	€ / R	2009/12/14	10.15	Call	Currency Future	993.0000	1,120.0000	12.790	0	0	0
10/09/2009	€ / R	2009/12/14	17.85	Put	Currency Future	6,768.0000	6,627.0000	(2.083)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	€ / R 2009/12/14	12.40	Call	Currency Future	94.0000	114.0000	21.277	0	0	0
10/09/2009	€ / R 2009/12/14	8.00	Call	Currency Future	3,089.0000	3,229.0000	4.532	0	0	0
10/09/2009	€ / R 2009/12/14	13.35	Call	Currency Future	42.0000	50.0000	19.048	0	0	0
10/09/2009	€ / R 2009/12/14	14.70	Call	Currency Future	13.0000	16.0000	23.077	0	0	0
10/09/2009	€ / R 2009/12/14	7.45	Put	Currency Future	2.0000	2.0000	-	0	0	0
10/09/2009	€ / R 2009/12/14	17.75	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
10/09/2009	€ / R 2009/12/14	10.15	Put	Currency Future	59.0000	45.0000	(23.729)	0	0	0
10/09/2009	€ / R 2009/12/14	8.10	Call	Currency Future	2,989.0000	3,130.0000	4.717	0	0	0
10/09/2009	€ / R 2009/12/14	12.60	Call	Currency Future	79.0000	95.0000	20.253	0	0	0
10/09/2009	€ / R 2009/12/14	13.65	Call	Currency Future	32.0000	38.0000	18.750	0	0	0
10/09/2009	€ / R 2009/12/14	15.90	Put	Currency Future	4,821.0000	4,682.0000	(2.883)	0	0	0
10/09/2009	€ / R 2009/12/14	7.45	Call	Currency Future	3,637.0000	3,777.0000	3.849	0	0	0
10/09/2009	€ / R 2009/12/14	14.00	Put	Currency Future	2,939.0000	2,803.0000	(4.627)	0	0	0
10/09/2009	€ / R 2009/12/14	19.75	Put	Currency Future	8,666.0000	8,526.0000	(1.616)	0	0	0
10/09/2009	€ / R 2009/12/14	15.15	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
10/09/2009	€ / R 2009/12/14	12.65	Call	Currency Future	76.0000	91.0000	19.737	0	0	0
10/09/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,597.0000	2,463.0000	(5.160)	0	0	0
10/09/2009	€ / R 2009/12/14	8.70	Call	Currency Future	2,396.0000	2,535.0000	5.801	0	0	0
10/09/2009	€ / R 2009/12/14	8.45	Call	Currency Future	2,642.0000	2,782.0000	5.299	0	0	0
10/09/2009	€ / R 2009/12/14	11.25	Put	Currency Future	469.0000	393.0000	(16.205)	0	0	0
10/09/2009	€ / R 2009/12/14	13.30	Call	Currency Future	44.0000	52.0000	18.182	0	0	0
10/09/2009	€ / R 2009/12/14	19.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	€ / R 2009/12/14	15.15	Put	Currency Future	4,075.0000	3,937.0000	(3.387)	0	0	0
10/09/2009	€ / R 2009/12/14	17.30	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
10/09/2009	€ / R 2009/12/14	13.05	Put	Currency Future	2,021.0000	1,890.0000	(6.482)	0	0	0
10/09/2009	€ / R 2009/12/14	9.70	Put	Currency Future	34.0000	29.0000	(14.706)	0	0	0
10/09/2009	€ / R 2009/12/14	15.45	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
10/09/2009	€ / R 2009/12/14	11.25	Call	Currency Future	303.0000	368.0000	21.452	0	0	0
10/09/2009	€ / R 2009/12/14	13.30	Put	Currency Future	2,259.0000	2,127.0000	(5.843)	0	0	0
10/09/2009	€ / R 2009/12/14	19.15	Put	Currency Future	8,067.0000	7,926.0000	(1.748)	0	0	0
10/09/2009	€ / R 2009/12/14	15.30	Put	Currency Future	4,224.0000	4,086.0000	(3.267)	0	0	0
10/09/2009	€ / R 2009/12/14	13.35	Put	Currency Future	2,307.0000	2,175.0000	(5.722)	0	0	0
10/09/2009	€ / R 2009/12/14	7.65	Call	Currency Future	3,437.0000	3,578.0000	4.102	0	0	0
10/09/2009	€ / R 2009/12/14	8.45	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
10/09/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,410.0000	1,288.0000	(8.652)	0	0	0
10/09/2009	€ / R 2009/12/14	11.60	Call	Currency Future	207.0000	253.0000	22.222	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	€ / R 2009/12/14	13.40	Call	Currency Future	40.0000	48.0000	20.000	0	0	0
10/09/2009	€ / R 2009/12/14	9.15	Call	Currency Future	1,955.0000	2,093.0000	7.059	0	0	0
10/09/2009	€ / R 2009/12/14	12.90	Call	Currency Future	62.0000	73.0000	17.742	0	0	0
10/09/2009	€ / R 2009/12/14	13.35	Put	Currency Future	2,307.0000	2,175.0000	(5.722)	0	0	0
10/09/2009	€ / R 2009/12/14	7.65	Put	Currency Future	3.0000	3.0000	-	0	0	0
10/09/2009	€ / R 2009/12/14	19.45	Put	Currency Future	8,366.0000	8,226.0000	(1.673)	0	0	0
10/09/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,595.0000	1,470.0000	(7.837)	0	0	0
10/09/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,743.0000	2,608.0000	(4.922)	0	0	0
10/09/2009	€ / R 2009/12/14	19.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	€ / R 2009/12/14	12.15	Call	Currency Future	119.0000	144.0000	21.008	0	0	0
10/09/2009	€ / R 2009/12/14	9.00	Call	Currency Future	2,101.0000	2,239.0000	6.568	0	0	0
10/09/2009	€ / R 2009/12/14	13.40	Call	Currency Future	40.0000	48.0000	20.000	0	0	0
10/09/2009	€ / R 2009/12/14	7.70	Call	Currency Future	3,388.0000	3,528.0000	4.132	0	0	0
10/09/2009	€ / R 2009/12/14	9.45	Put	Currency Future	26.0000	23.0000	(11.538)	0	0	0
10/09/2009	€ / R 2009/12/14	11.50	Call	Currency Future	231.0000	282.0000	22.078	0	0	0
10/09/2009	€ / R 2009/12/14	13.80	Call	Currency Future	28.0000	34.0000	21.429	0	0	0
10/09/2009	€ / R 2009/12/14	17.15	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
10/09/2009	€ / R 2009/12/14	15.30	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
10/09/2009	€ / R 2009/12/14	11.95	Call	Currency Future	145.0000	176.0000	21.379	0	0	0
10/09/2009	€ / R 2009/12/14	9.00	Put	Currency Future	17.0000	14.0000	(17.647)	0	0	0
10/09/2009	€ / R 2009/12/14	19.30	Put	Currency Future	8,216.0000	8,076.0000	(1.704)	0	0	0
10/09/2009	€ / R 2009/12/14	7.70	Put	Currency Future	3.0000	3.0000	-	0	0	0
10/09/2009	€ / R 2009/12/14	17.45	Put	Currency Future	6,368.0000	6,228.0000	(2.198)	0	0	0
10/09/2009	€ / R 2009/12/14	12.30	Call	Currency Future	103.0000	125.0000	21.359	0	0	0
10/09/2009	€ / R 2009/12/14	14.60	Call	Currency Future	14.0000	18.0000	28.571	0	0	12,744
10/09/2009	€ / R 2009/12/14	14.00	Call	Currency Future	23.0000	28.0000	21.739	0	0	0
10/09/2009	€ / R 2009/12/14	17.15	Put	Currency Future	6,069.0000	5,929.0000	(2.307)	0	0	0
10/09/2009	€ / R 2009/12/14	10.20	Put	Currency Future	67.0000	47.0000	(29.851)	0	0	0
10/09/2009	€ / R 2009/12/14	12.15	Put	Currency Future	1,184.0000	1,069.0000	(9.713)	0	0	0
10/09/2009	€ / R 2009/12/14	16.00	Put	Currency Future	4,921.0000	4,782.0000	(2.825)	0	0	0
10/09/2009	€ / R 2009/12/14	12.80	Call	Currency Future	67.0000	80.0000	19.403	0	0	0
10/09/2009	€ / R 2009/12/14	15.90	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
10/09/2009	€ / R 2009/12/14	19.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,841.0000	2,706.0000	(4.752)	0	0	0
10/09/2009	€ / R 2009/12/14	8.15	Put	Currency Future	5.0000	5.0000	-	0	0	0
10/09/2009	€ / R 2009/12/14	19.85	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
10/09/2009	€ / R 2009/12/14	8.25	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
10/09/2009	€ / R 2009/12/14	10.00	Put	Currency Future	46.0000	38.0000	(17.391)	0	0	0
10/09/2009	€ / R 2009/12/14	19.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,830.0000	1,701.0000	(7.049)	0	0	0
10/09/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,782.0000	1,654.0000	(7.183)	0	0	0
10/09/2009	€ / R 2009/12/14	10.70	Call	Currency Future	579.0000	680.0000	17.444	0	0	0
10/09/2009	€ / R 2009/12/14	10.85	Put	Currency Future	253.0000	206.0000	(18.577)	0	0	0
10/09/2009	€ / R 2009/12/14	9.45	Call	Currency Future	1,661.0000	1,798.0000	8.248	0	0	0
10/09/2009	€ / R 2009/12/14	12.30	Put	Currency Future	1,319.0000	1,200.0000	(9.022)	0	0	0
10/09/2009	€ / R 2009/12/14	11.60	Put	Currency Future	723.0000	628.0000	(13.140)	0	0	0
10/09/2009	€ / R 2009/12/14	14.60	Put	Currency Future	3,530.0000	3,392.0000	(3.909)	0	0	0
10/09/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,355.0000	2,223.0000	(5.605)	0	0	0
10/09/2009	€ / R 2009/12/14	8.15	Call	Currency Future	2,940.0000	3,080.0000	4.762	0	0	0
10/09/2009	€ / R 2009/12/14	10.25	Put	Currency Future	75.0000	54.0000	(28.000)	0	0	0
10/09/2009	€ / R 2009/12/14	10.10	Put	Currency Future	51.0000	42.0000	(17.647)	0	0	0
10/09/2009	€ / R 2009/12/14	13.05	Call	Currency Future	55.0000	65.0000	18.182	0	0	0
10/09/2009	€ / R 2009/12/14	9.70	Call	Currency Future	1,418.0000	1,554.0000	9.591	0	0	0
10/09/2009	€ / R 2009/12/14	7.85	Call	Currency Future	3,238.0000	3,378.0000	4.324	0	0	0
10/09/2009	€ / R 2009/12/14	17.45	Call	Currency Future	3.0000	3.0000	-	0	0	0
10/09/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,641.0000	1,515.0000	(7.678)	0	0	0
10/09/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,229.0000	1,112.0000	(9.520)	0	0	0
10/09/2009	€ / R 2009/12/14	7.15	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
10/09/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,641.0000	1,515.0000	(7.678)	0	0	0
10/09/2009	€ / R 2009/12/14	8.25	Call	Currency Future	2,840.0000	2,980.0000	4.930	0	0	0
10/09/2009	€ / R 2009/12/14	10.10	Call	Currency Future	1,036.0000	1,168.0000	12.741	0	0	0
10/09/2009	€ / R 2009/12/14	17.10	Put	Currency Future	6,019.0000	5,879.0000	(2.326)	0	0	0
10/09/2009	€ / R 2009/12/14	12.85	Call	Currency Future	64.0000	76.0000	18.750	0	0	0
10/09/2009	€ / R 2009/12/14	8.70	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
10/09/2009	€ / R 2009/12/14	7.85	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
10/09/2009	€ / R 2009/12/14	12.60	Call	Currency Future	79.0000	95.0000	20.253	0	0	0
10/09/2009	€ / R 2009/12/14	11.50	Put	Currency Future	646.0000	556.0000	(13.932)	0	0	0
10/09/2009	€ / R 2009/12/14	11.15	Put	Currency Future	404.0000	337.0000	(16.584)	0	0	0
10/09/2009	€ / R 2009/12/14	17.85	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
10/09/2009	€ / R 2009/12/14	7.25	Call	Currency Future	3,836.0000	3,977.0000	3.676	0	0	0
10/09/2009	€ / R 2009/12/14	8.10	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
10/09/2009	€ / R 2009/12/14	19.10	Call	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	€ / R 2009/12/14	17.30	Put	Currency Future	6,218.0000	6,078.0000	(2.252)	0	0	0
10/09/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,877.0000	1,748.0000	(6.873)	0	0	0
10/09/2009	€ / R 2009/12/14	14.90	Put	Currency Future	3,827.0000	3,689.0000	(3.606)	0	0	0
10/09/2009	€ / R 2009/12/14	8.85	Call	Currency Future	2,248.0000	2,387.0000	6.183	0	0	0
10/09/2009	€ / R 2009/12/14	16.05	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
10/09/2009	€ / R 2009/12/14	12.40	Call	Currency Future	94.0000	114.0000	21.277	0	0	0
10/09/2009	€ / R 2009/12/14	13.95	Put	Currency Future	2,890.0000	2,754.0000	(4.706)	0	0	0
10/09/2009	€ / R 2009/12/14	12.45	Call	Currency Future	90.0000	109.0000	21.111	0	0	0
10/09/2009	€ / R 2009/12/14	16.10	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
10/09/2009	€ / R 2009/12/14	19.10	Put	Currency Future	8,017.0000	7,876.0000	(1.759)	0	0	0
10/09/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,735.0000	1,608.0000	(7.320)	0	0	0
10/09/2009	€ / R 2009/12/14	8.90	Call	Currency Future	2,199.0000	2,338.0000	6.321	0	0	0
10/09/2009	€ / R 2009/12/14	8.85	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
10/09/2009	€ / R 2009/12/14	12.65	Call	Currency Future	76.0000	91.0000	19.737	0	0	0
10/09/2009	€ / R 2009/12/14	14.05	Call	Currency Future	22.0000	27.0000	22.727	0	0	0
10/09/2009	€ / R 2009/12/14	7.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
10/09/2009	€ / R 2009/12/14	16.10	Put	Currency Future	5,021.0000	4,881.0000	(2.788)	0	0	0
10/09/2009	€ / R 2009/12/14	12.75	Call	Currency Future	70.0000	83.0000	18.571	0	0	0
10/09/2009	€ / R 2009/12/14	10.90	Put	Currency Future	275.0000	225.0000	(18.182)	0	0	0
10/09/2009	€ / R 2009/12/14	9.85	Call	Currency Future	1,274.0000	1,408.0000	10.518	0	0	0
10/09/2009	€ / R 2009/12/14	9.05	Call	Currency Future	2,053.0000	2,190.0000	6.673	0	0	0
10/09/2009	€ / R 2009/12/14	10.65	Put	Currency Future	178.0000	140.0000	(21.348)	0	0	0
10/09/2009	€ / R 2009/12/14	11.75	Put	Currency Future	843.0000	741.0000	(12.100)	0	0	0
10/09/2009	€ / R 2009/12/14	17.90	Put	Currency Future	6,818.0000	6,677.0000	(2.068)	0	0	0
10/09/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,988.0000	2,852.0000	(4.552)	0	0	0
10/09/2009	€ / R 2009/12/14	12.55	Put	Currency Future	1,548.0000	1,424.0000	(8.010)	0	0	0
10/09/2009	€ / R 2009/12/14	17.25	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
10/09/2009	€ / R 2009/12/14	17.10	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
10/09/2009	€ / R 2009/12/14	12.70	Call	Currency Future	73.0000	87.0000	19.178	0	0	0
10/09/2009	€ / R 2009/12/14	9.65	Call	Currency Future	1,467.0000	1,603.0000	9.271	0	0	0
10/09/2009	€ / R 2009/12/14	15.85	Call	Currency Future	6.0000	8.0000	33.333	0	0	0
10/09/2009	€ / R 2009/12/14	9.05	Put	Currency Future	18.0000	15.0000	(16.667)	0	0	0
10/09/2009	€ / R 2009/12/14	12.35	Call	Currency Future	99.0000	119.0000	20.202	0	0	0
10/09/2009	€ / R 2009/12/14	11.75	Call	Currency Future	177.0000	216.0000	22.034	0	0	0
10/09/2009	€ / R 2009/12/14	17.90	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
10/09/2009	€ / R 2009/12/14	14.15	Call	Currency Future	20.0000	25.0000	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
10/09/2009	€ / R 2009/12/14	17.25	Put	Currency Future	6,168.0000	6,029.0000	(2.254)	0	0	0
10/09/2009	€ / R 2009/12/14	16.00	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
10/09/2009	€ / R 2009/12/14	7.10	Call	Currency Future	3,986.0000	4,126.0000	3.512	0	0	0
10/09/2009	€ / R 2009/12/14	9.65	Put	Currency Future	32.0000	27.0000	(15.625)	0	0	0
10/09/2009	€ / R 2009/12/14	10.85	Call	Currency Future	488.0000	581.0000	19.057	0	0	0
10/09/2009	€ / R 2009/12/14	8.05	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
10/09/2009	€ / R 2009/12/14	10.45	Put	Currency Future	119.0000	90.0000	(24.370)	0	0	0
10/09/2009	€ / R 2009/12/14	11.70	Call	Currency Future	187.0000	228.0000	21.925	0	0	0
10/09/2009	€ / R 2009/12/14	19.90	Put	Currency Future	8,816.0000	8,676.0000	(1.588)	0	0	0
10/09/2009	€ / R 2009/12/14	14.15	Put	Currency Future	3,086.0000	2,950.0000	(4.407)	0	0	0
10/09/2009	€ / R 2009/12/14	12.55	Call	Currency Future	82.0000	99.0000	20.732	0	0	0
10/09/2009	€ / R 2009/12/14	19.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	€ / R 2009/12/14	11.00	Call	Currency Future	406.0000	492.0000	21.182	0	0	0
10/09/2009	€ / R 2009/12/14	7.10	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
10/09/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,688.0000	1,562.0000	(7.464)	0	0	0
10/09/2009	€ / R 2009/12/14	8.65	Call	Currency Future	2,445.0000	2,584.0000	5.685	0	0	0
10/09/2009	€ / R 2009/12/14	9.85	Put	Currency Future	39.0000	33.0000	(15.385)	0	0	0
10/09/2009	€ / R 2009/12/14	10.05	Call	Currency Future	1,083.0000	1,216.0000	12.281	0	0	0
10/09/2009	€ / R 2009/12/14	10.45	Call	Currency Future	753.0000	865.0000	14.874	0	0	0
10/09/2009	€ / R 2009/12/14	11.70	Put	Currency Future	802.0000	703.0000	(12.344)	0	0	0
10/09/2009	€ / R 2009/12/14	19.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	€ / R 2009/12/14	13.95	Call	Currency Future	24.0000	29.0000	20.833	0	0	0
10/09/2009	€ / R 2009/12/14	7.15	Call	Currency Future	3,936.0000	4,077.0000	3.582	0	0	0
10/09/2009	€ / R 2009/12/14	12.25	Put	Currency Future	1,274.0000	1,156.0000	(9.262)	0	0	0
10/09/2009	€ / R 2009/12/14	10.00	Call	Currency Future	1,131.0000	1,264.0000	11.760	0	0	0
10/09/2009	€ / R 2009/12/14	15.65	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
10/09/2009	€ / R 2009/12/14	15.05	Call	Currency Future	10.0000	13.0000	30.000	0	0	0
10/09/2009	€ / R 2009/12/14	14.25	Put	Currency Future	3,184.0000	3,048.0000	(4.271)	0	0	0
10/09/2009	€ / R 2009/12/14	12.25	Call	Currency Future	108.0000	131.0000	21.296	0	0	0
10/09/2009	€ / R 2009/12/14	11.00	Put	Currency Future	322.0000	266.0000	(17.391)	0	0	0
10/09/2009	€ / R 2009/12/14	16.05	Put	Currency Future	4,971.0000	4,832.0000	(2.796)	0	0	0
10/09/2009	€ / R 2009/12/14	17.60	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
10/09/2009	€ / R 2009/12/14	19.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	€ / R 2009/12/14	13.75	Put	Currency Future	2,694.0000	2,560.0000	(4.974)	0	0	0
10/09/2009	€ / R 2009/12/14	15.00	Put	Currency Future	3,926.0000	3,788.0000	(3.515)	0	0	0
10/09/2009	€ / R 2009/12/14	13.00	Call	Currency Future	57.0000	67.0000	17.544	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	€ / R 2009/12/14	10.05	Put	Currency Future	49.0000	40.0000	(18.367)	0	0	0
10/09/2009	€ / R 2009/12/14	17.60	Put	Currency Future	6,518.0000	6,378.0000	(2.148)	0	0	0
10/09/2009	€ / R 2009/12/14	15.00	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
10/09/2009	€ / R 2009/12/14	13.00	Put	Currency Future	1,973.0000	1,842.0000	(6.640)	0	0	0
10/09/2009	€ / R 2009/12/14	15.65	Put	Currency Future	4,572.0000	4,433.0000	(3.040)	0	0	0
10/09/2009	€ / R 2009/12/14	8.05	Call	Currency Future	3,039.0000	3,179.0000	4.607	0	0	0
10/09/2009	€ / R 2009/12/14	10.95	Call	Currency Future	432.0000	520.0000	20.370	0	0	0
10/09/2009	€ / R 2009/12/14	11.05	Put	Currency Future	347.0000	289.0000	(16.715)	0	0	0
10/09/2009	€ / R 2009/12/14	7.30	Call	Currency Future	3,786.0000	3,927.0000	3.724	0	0	0
10/09/2009	€ / R 2009/12/14	14.90	Call	Currency Future	11.0000	14.0000	27.273	0	0	0
10/09/2009	€ / R 2009/12/14	15.05	Put	Currency Future	3,976.0000	3,838.0000	(3.471)	0	0	0
10/09/2009	€ / R 2009/12/14	12.35	Put	Currency Future	1,364.0000	1,244.0000	(8.798)	0	0	0
10/09/2009	€ / R 2009/12/14	11.10	Put	Currency Future	373.0000	313.0000	(16.086)	0	0	0
10/09/2009	€ / R 2009/12/14	15.55	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
10/09/2009	€ / R 2009/12/14	9.20	Call	Currency Future	1,906.0000	2,044.0000	7.240	0	0	0
10/09/2009	€ / R 2009/12/14	12.45	Put	Currency Future	1,456.0000	1,333.0000	(8.448)	0	0	0
10/09/2009	€ / R 2009/12/14	15.70	Put	Currency Future	4,622.0000	4,483.0000	(3.007)	0	0	0
10/09/2009	€ / R 2009/12/14	10.95	Put	Currency Future	298.0000	245.0000	(17.785)	0	0	0
10/09/2009	€ / R 2009/12/14	15.55	Put	Currency Future	4,473.0000	4,334.0000	(3.108)	0	0	0
10/09/2009	€ / R 2009/12/14	9.20	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
10/09/2009	€ / R 2009/12/14	11.95	Put	Currency Future	1,010.0000	901.0000	(10.792)	0	0	0
10/09/2009	€ / R 2009/12/14	19.25	Put	Currency Future	8,167.0000	8,026.0000	(1.726)	0	0	0
10/09/2009	€ / R 2009/12/14	14.70	Put	Currency Future	3,629.0000	3,491.0000	(3.803)	0	0	0
10/09/2009	€ / R 2009/12/14	19.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	€ / R 2009/12/14	14.75	Put	Currency Future	3,678.0000	3,541.0000	(3.725)	0	0	0
10/09/2009	€ / R 2009/12/14	11.10	Call	Currency Future	358.0000	438.0000	22.346	0	0	0
10/09/2009	€ / R 2009/12/14	17.05	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
10/09/2009	€ / R 2009/12/14	15.20	Put	Currency Future	4,125.0000	3,986.0000	(3.370)	0	0	0
10/09/2009	€ / R 2009/12/14	13.30	Call	Currency Future	44.0000	52.0000	18.182	0	0	0
10/09/2009	€ / R 2009/12/14	10.90	Call	Currency Future	460.0000	550.0000	19.565	0	0	0
10/09/2009	€ / R 2009/12/14	19.60	Put	Currency Future	8,516.0000	8,376.0000	(1.644)	0	0	0
10/09/2009	€ / R 2009/12/14	10.65	Call	Currency Future	612.0000	715.0000	16.830	0	0	0
10/09/2009	€ / R 2009/12/14	17.05	Put	Currency Future	5,969.0000	5,829.0000	(2.345)	0	0	0
10/09/2009	€ / R 2009/12/14	15.20	Call	Currency Future	9.0000	12.0000	33.333	0	0	0
10/09/2009	€ / R 2009/12/14	10.25	Call	Currency Future	910.0000	1,029.0000	13.077	0	0	0
10/09/2009	€ / R 2009/12/14	19.80	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
10/09/2009	€ / R 2009/12/14	9.90	Put	Currency Future	41.0000	35.0000	(14.634)	0	0	0
10/09/2009	€ / R 2009/12/14	14.65	Call	Currency Future	14.0000	17.0000	21.429	0	0	0
10/09/2009	€ / R 2009/12/14	19.65	Put	Currency Future	8,566.0000	8,426.0000	(1.634)	0	0	0
10/09/2009	€ / R 2009/12/14	13.75	Call	Currency Future	29.0000	35.0000	20.690	0	0	0
10/09/2009	€ / R 2009/12/14	11.05	Call	Currency Future	381.0000	464.0000	21.785	0	0	0
10/09/2009	€ / R 2009/12/14	8.20	Call	Currency Future	2,890.0000	3,030.0000	4.844	0	0	0
10/09/2009	€ / R 2009/12/14	13.30	Put	Currency Future	2,259.0000	2,127.0000	(5.843)	0	0	0
10/09/2009	€ / R 2009/12/14	15.70	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
10/09/2009	€ / R 2009/12/14	14.65	Put	Currency Future	3,579.0000	3,442.0000	(3.828)	0	0	0
10/09/2009	€ / R 2009/12/14	14.25	Call	Currency Future	19.0000	23.0000	21.053	0	0	0
10/09/2009	€ / R 2009/12/14	18.55	Put	Currency Future	7,467.0000	7,327.0000	(1.875)	0	0	0
10/09/2009	€ / R 2009/12/14	14.20	Call	Currency Future	20.0000	24.0000	20.000	0	0	0
10/09/2009	€ / R 2009/12/14	13.35	Call	Currency Future	42.0000	50.0000	19.048	0	0	0
10/09/2009	€ / R 2009/12/14	9.90	Call	Currency Future	1,226.0000	1,360.0000	10.930	0	0	0
10/09/2009	€ / R 2009/12/14	18.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
10/09/2009	€ / R 2009/12/14	14.20	Put	Currency Future	3,135.0000	2,999.0000	(4.338)	0	0	0
10/09/2009	€ / R 2009/12/14	11.20	Put	Currency Future	436.0000	363.0000	(16.743)	0	0	0
10/09/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,355.0000	2,223.0000	(5.605)	0	0	0
10/09/2009	€ / R 2009/12/14	7.90	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
10/09/2009	€ / R 2009/12/14	15.85	Put	Currency Future	4,772.0000	4,632.0000	(2.934)	0	0	0
10/09/2009	€ / R 2009/12/14	17.65	Put	Currency Future	6,568.0000	6,428.0000	(2.132)	0	0	0
10/09/2009	€ / R 2009/12/14	9.55	Put	Currency Future	29.0000	25.0000	(13.793)	0	0	0
10/09/2009	€ / R 2009/12/14	7.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
10/09/2009	€ / R 2009/12/14	11.20	Call	Currency Future	320.0000	388.0000	21.250	0	0	0
10/09/2009	€ / R 2009/12/14	7.90	Call	Currency Future	3,188.0000	3,329.0000	4.423	0	0	0
10/09/2009	€ / R 2009/12/14	14.75	Call	Currency Future	13.0000	16.0000	23.077	0	0	0
10/09/2009	€ / R 2009/12/14	17.65	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
10/09/2009	€ / R 2009/12/14	9.55	Call	Currency Future	1,564.0000	1,700.0000	8.696	0	0	0
10/09/2009	€ / R 2009/12/14	7.20	Call	Currency Future	3,886.0000	4,027.0000	3.628	0	0	0
10/09/2009	€ / R 2009/12/14	8.90	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
10/09/2009	€ / R 2009/12/14	7.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
10/09/2009	€ / R 2009/12/14	8.65	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
10/09/2009	€ / R 2009/12/14	10.30	Put	Currency Future	85.0000	62.0000	(27.059)	0	0	0
10/09/2009	€ / R 2009/12/14	13.20	Call	Currency Future	48.0000	58.0000	20.833	0	0	0
10/09/2009	€ / R 2009/12/14	14.30	Call	Currency Future	18.0000	22.0000	22.222	0	0	0
10/09/2009	€ / R 2009/12/14	14.30	Put	Currency Future	3,234.0000	3,097.0000	(4.236)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	€ / R 2009/12/14	13.20	Put	Currency Future	2,164.0000	2,032.0000	(6.100)	0	0	0
10/09/2009	€ / R 2009/12/14	18.10	Put	Currency Future	7,017.0000	6,877.0000	(1.995)	0	0	0
10/09/2009	€ / R 2009/12/14	10.20	Call	Currency Future	951.0000	1,072.0000	12.723	0	0	0
10/09/2009	€ / R 2009/12/14	11.80	Call	Currency Future	168.0000	205.0000	22.024	0	0	0
10/09/2009	€ / R 2009/12/14	16.60	Put	Currency Future	5,520.0000	5,380.0000	(2.536)	0	0	0
10/09/2009	€ / R 2009/12/14	10.30	Call	Currency Future	869.0000	987.0000	13.579	0	0	0
10/09/2009	€ / R 2009/12/14	19.80	Put	Currency Future	8,716.0000	8,576.0000	(1.606)	0	0	0
10/09/2009	€ / R 2009/12/14	9.30	Call	Currency Future	1,808.0000	1,945.0000	7.577	0	0	0
10/09/2009	€ / R 2009/12/14	17.80	Put	Currency Future	6,718.0000	6,578.0000	(2.084)	0	0	0
10/09/2009	€ / R 2009/12/14	9.30	Put	Currency Future	23.0000	20.0000	(13.043)	0	0	0
10/09/2009	€ / R 2009/12/14	11.85	Call	Currency Future	160.0000	195.0000	21.875	0	0	0
10/09/2009	€ / R 2009/12/14	17.80	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
10/09/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,487.0000	3,628.0000	4.044	0	0	0
10/09/2009	€ / R 2009/12/14	8.30	Call	Currency Future	2,791.0000	2,931.0000	5.016	0	0	0
10/09/2009	€ / R 2009/12/14	8.30	Put	Currency Future	6.0000	6.0000	-	0	0	0
10/09/2009	€ / R 2009/12/14	11.90	Call	Currency Future	152.0000	185.0000	21.711	0	0	0
10/09/2009	€ / R 2009/12/14	8.60	Call	Currency Future	2,494.0000	2,634.0000	5.613	0	0	0
10/09/2009	€ / R 2009/12/14	8.20	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
10/09/2009	€ / R 2009/12/14	7.50	Call	Currency Future	3,587.0000	3,727.0000	3.903	0	0	0
10/09/2009	€ / R 2009/12/14	11.90	Put	Currency Future	967.0000	860.0000	(11.065)	0	0	0
10/09/2009	€ / R 2009/12/14	9.60	Call	Currency Future	1,515.0000	1,651.0000	8.977	0	0	0
10/09/2009	€ / R 2009/12/14	10.75	Put	Currency Future	213.0000	170.0000	(20.188)	0	0	0
10/09/2009	€ / R 2009/12/14	11.85	Put	Currency Future	925.0000	820.0000	(11.351)	0	0	0
10/09/2009	€ / R 2009/12/14	11.65	Call	Currency Future	197.0000	240.0000	21.827	0	0	0
10/09/2009	€ / R 2009/12/14	9.60	Put	Currency Future	30.0000	26.0000	(13.333)	0	0	0
10/09/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,229.0000	1,112.0000	(9.520)	0	0	0
10/09/2009	€ / R 2009/12/14	9.35	Call	Currency Future	1,759.0000	1,896.0000	7.789	0	0	0
10/09/2009	€ / R 2009/12/14	11.80	Put	Currency Future	884.0000	780.0000	(11.765)	0	0	0
10/09/2009	€ / R 2009/12/14	8.60	Put	Currency Future	10.0000	8.0000	(20.000)	0	0	0
10/09/2009	€ / R 2009/12/14	8.35	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
10/09/2009	€ / R 2009/12/14	15.60	Put	Currency Future	4,523.0000	4,384.0000	(3.073)	0	0	0
10/09/2009	€ / R 2009/12/14	9.10	Call	Currency Future	2,004.0000	2,142.0000	6.886	0	0	0
10/09/2009	€ / R 2009/12/14	8.35	Call	Currency Future	2,741.0000	2,881.0000	5.108	0	0	0
10/09/2009	€ / R 2009/12/14	15.60	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
10/09/2009	€ / R 2009/12/14	16.60	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
10/09/2009	€ / R 2009/12/14	7.35	Put	Currency Future	2.0000	2.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	€ / R 2009/12/14	7.60	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
10/09/2009	€ / R 2009/12/14	7.60	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
10/09/2009	€ / R 2009/12/14	17.70	Put	Currency Future	6,618.0000	6,478.0000	(2.115)	0	0	0
10/09/2009	€ / R 2009/12/14	15.10	Put	Currency Future	4,025.0000	3,887.0000	(3.429)	0	0	0
10/09/2009	€ / R 2009/12/14	7.35	Call	Currency Future	3,737.0000	3,877.0000	3.746	0	0	0
10/09/2009	€ / R 2009/12/14	11.45	Put	Currency Future	609.0000	522.0000	(14.286)	0	0	0
10/09/2009	€ / R 2009/12/14	19.70	Put	Currency Future	8,616.0000	8,476.0000	(1.625)	0	0	0
10/09/2009	€ / R 2009/12/14	18.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
10/09/2009	€ / R 2009/12/14	9.35	Put	Currency Future	24.0000	21.0000	(12.500)	0	0	0
10/09/2009	€ / R 2009/12/14	15.50	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
10/09/2009	€ / R 2009/12/14	15.10	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
10/09/2009	€ / R 2009/12/14	10.60	Call	Currency Future	646.0000	751.0000	16.254	0	0	0
10/09/2009	€ / R 2009/12/14	10.35	Put	Currency Future	95.0000	70.0000	(26.316)	0	0	0
10/09/2009	€ / R 2009/12/14	19.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	€ / R 2009/12/14	9.10	Put	Currency Future	19.0000	16.0000	(15.789)	0	0	0
10/09/2009	€ / R 2009/12/14	15.35	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
10/09/2009	€ / R 2009/12/14	11.65	Put	Currency Future	762.0000	665.0000	(12.730)	0	0	0
10/09/2009	€ / R 2009/12/14	10.60	Put	Currency Future	161.0000	126.0000	(21.739)	0	0	0
10/09/2009	€ / R 2009/12/14	11.45	Call	Currency Future	244.0000	297.0000	21.721	0	0	0
10/09/2009	€ / R 2009/12/14	12.20	Call	Currency Future	113.0000	138.0000	22.124	0	0	0
10/09/2009	€ / R 2009/12/14	19.35	Put	Currency Future	8,266.0000	8,126.0000	(1.694)	0	0	0
10/09/2009	€ / R 2009/12/14	19.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	€ / R 2009/12/14	16.75	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
10/09/2009	€ / R 2009/12/14	17.35	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
10/09/2009	€ / R 2009/12/14	15.25	Put	Currency Future	4,174.0000	4,036.0000	(3.306)	0	0	0
10/09/2009	€ / R 2009/12/14	15.35	Put	Currency Future	4,274.0000	4,135.0000	(3.252)	0	0	0
10/09/2009	€ / R 2009/12/14	15.25	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
10/09/2009	€ / R 2009/12/14	11.35	Put	Currency Future	537.0000	455.0000	(15.270)	0	0	0
10/09/2009	€ / R 2009/12/14	17.35	Put	Currency Future	6,268.0000	6,128.0000	(2.234)	0	0	0
10/09/2009	€ / R 2009/12/14	16.75	Put	Currency Future	5,669.0000	5,529.0000	(2.470)	0	0	0
10/09/2009	€ / R 2009/12/14	11.40	Call	Currency Future	257.0000	313.0000	21.790	0	0	0
10/09/2009	€ / R 2009/12/14	10.35	Call	Currency Future	830.0000	946.0000	13.976	0	0	0
10/09/2009	€ / R 2009/12/14	18.25	Call	Currency Future	2.0000	2.0000	-	0	0	0
10/09/2009	€ / R 2009/12/14	15.50	Put	Currency Future	4,423.0000	4,284.0000	(3.143)	0	0	0
10/09/2009	€ / R 2009/12/14	18.25	Put	Currency Future	7,167.0000	7,027.0000	(1.953)	0	0	0
10/09/2009	€ / R 2009/12/14	12.50	Call	Currency Future	86.0000	104.0000	20.930	0	0	80

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	€ / R 2009/12/14	10.75	Call	Currency Future	548.0000	646.0000	17.883	0	0	0
10/09/2009	€ / R 2009/12/14	12.50	Put	Currency Future	1,502.0000	1,378.0000	(8.256)	0	0	0
10/09/2009	€ / R 2009/12/14	9.25	Call	Currency Future	1,857.0000	1,995.0000	7.431	0	0	0
10/09/2009	€ / R 2009/12/14	11.35	Call	Currency Future	272.0000	331.0000	21.691	0	0	0
10/09/2009	€ / R 2009/12/14	9.25	Put	Currency Future	22.0000	19.0000	(13.636)	0	0	0
10/09/2009	€ / R 2009/12/14	11.40	Put	Currency Future	573.0000	488.0000	(14.834)	0	0	0
10/09/2009	€ / R 2009/12/14	7.80	Call	Currency Future	3,288.0000	3,428.0000	4.258	0	0	0
10/09/2009	€ / R 2009/12/14	14.50	Put	Currency Future	3,431.0000	3,294.0000	(3.993)	0	0	0
10/09/2009	€ / R 2009/12/14	8.80	Call	Currency Future	2,297.0000	2,436.0000	6.051	0	0	0
10/09/2009	€ / R 2009/12/14	17.70	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
10/09/2009	€ / R 2009/12/14	7.80	Put	Currency Future	3.0000	3.0000	-	0	0	0
10/09/2009	€ / R 2009/12/14	8.80	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
10/09/2009	€ / R 2009/12/14	9.80	Call	Currency Future	1,322.0000	1,457.0000	10.212	0	0	0
10/09/2009	€ / R 2009/12/14	15.80	Call	Currency Future	6.0000	8.0000	33.333	0	0	0
10/09/2009	€ / R 2009/12/14	10.80	Call	Currency Future	517.0000	613.0000	18.569	0	0	0
10/09/2009	€ / R 2009/12/14	7.75	Call	Currency Future	3,338.0000	3,478.0000	4.194	0	0	0
10/09/2009	€ / R 2009/12/14	15.80	Put	Currency Future	4,722.0000	4,583.0000	(2.944)	0	0	0
10/09/2009	€ / R 2009/12/14	7.50	Put	Currency Future	2.0000	2.0000	-	0	0	0
10/09/2009	€ / R 2009/12/14	14.80	Put	Currency Future	3,728.0000	3,590.0000	(3.702)	0	0	0
10/09/2009	€ / R 2009/12/14	14.80	Call	Currency Future	12.0000	15.0000	25.000	0	0	0
10/09/2009	€ / R 2009/12/14	9.80	Put	Currency Future	37.0000	32.0000	(13.514)	0	0	0
10/09/2009	€ / R 2009/12/14	8.50	Call	Currency Future	2,593.0000	2,733.0000	5.399	0	0	0
10/09/2009	€ / R 2009/12/14	10.80	Put	Currency Future	233.0000	187.0000	(19.742)	0	0	0
10/09/2009	€ / R 2009/12/14	8.50	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
10/09/2009	€ / R 2009/12/14	14.50	Call	Currency Future	15.0000	19.0000	26.667	0	0	0
10/09/2009	€ / R 2009/12/14	10.50	Put	Currency Future	132.0000	101.0000	(23.485)	0	0	0
10/09/2009	€ / R 2009/12/14	9.50	Put	Currency Future	28.0000	24.0000	(14.286)	0	0	0
10/09/2009	€ / R 2009/12/14	9.50	Call	Currency Future	1,612.0000	1,749.0000	8.499	0	0	0
10/09/2009	€ / R 2009/12/14	10.50	Call	Currency Future	716.0000	826.0000	15.363	0	0	0
10/09/2009	€ / R 2009/12/14	8.75	Put	Currency Future	12.0000	10.0000	(16.667)	0	0	0
10/09/2009	€ / R 2009/12/14	8.75	Call	Currency Future	2,346.0000	2,485.0000	5.925	0	0	0
10/09/2009	€ / R 2009/12/14	19.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	€ / R 2009/12/14	7.75	Put	Currency Future	3.0000	3.0000	-	0	0	0
10/09/2009	€ / R 2009/12/14	17.50	Put	Currency Future	6,418.0000	6,278.0000	(2.181)	0	0	0
10/09/2009	€ / R 2009/12/14	9.75	Call	Currency Future	1,370.0000	1,505.0000	9.854	0	0	0
10/09/2009	€ / R 2009/12/14	19.50	Put	Currency Future	8,416.0000	8,276.0000	(1.663)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	€ / R 2009/12/14	9.75	Put	Currency Future	35.0000	30.0000	(14.286)	0	0	0
10/09/2009	€ / R 2009/12/14	19.20	Put	Currency Future	8,117.0000	7,976.0000	(1.737)	0	0	0
10/09/2009	€ / R 2009/12/14	15.75	Call	Currency Future	6.0000	8.0000	33.333	0	0	0
10/09/2009	€ / R 2009/12/14	19.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	€ / R 2009/12/14	17.20	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
10/09/2009	€ / R 2009/12/14	15.75	Put	Currency Future	4,672.0000	4,533.0000	(2.975)	0	0	0
10/09/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,487.0000	3,628.0000	4.044	0	0	0
10/09/2009	€ / R 2009/12/14	17.20	Put	Currency Future	6,119.0000	5,979.0000	(2.288)	0	0	0
10/09/2009	€ / R 2009/12/14	12.90	Call	Currency Future	62.0000	73.0000	17.742	0	0	0
10/09/2009	€ / R 2009/12/14	13.05	Call	Currency Future	55.0000	65.0000	18.182	0	0	0
10/09/2009	€ / R 2009/12/14	13.05	Put	Currency Future	2,021.0000	1,890.0000	(6.482)	0	0	0
10/09/2009	€ / R 2009/12/14	13.15	Call	Currency Future	51.0000	60.0000	17.647	0	0	0
10/09/2009	€ / R 2009/12/14	17.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
10/09/2009	€ / R 2009/12/14	13.10	Put	Currency Future	2,069.0000	1,937.0000	(6.380)	0	0	0
10/09/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,743.0000	2,608.0000	(4.922)	0	0	0
10/09/2009	€ / R 2009/12/14	13.80	Call	Currency Future	28.0000	34.0000	21.429	0	0	0
10/09/2009	€ / R 2009/12/14	13.60	Call	Currency Future	33.0000	40.0000	21.212	0	0	0
10/09/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,877.0000	1,748.0000	(6.873)	0	0	0
10/09/2009	€ / R 2009/12/14	13.10	Call	Currency Future	53.0000	62.0000	16.981	0	0	0
10/09/2009	€ / R 2009/12/14	13.10	Put	Currency Future	2,069.0000	1,937.0000	(6.380)	0	0	0
10/09/2009	€ / R 2009/12/14	15.40	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
10/09/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,549.0000	2,415.0000	(5.257)	0	0	0
10/09/2009	€ / R 2009/12/14	13.15	Put	Currency Future	2,116.0000	1,985.0000	(6.191)	0	0	0
10/09/2009	€ / R 2009/12/14	13.15	Put	Currency Future	2,116.0000	1,985.0000	(6.191)	0	0	0
10/09/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,841.0000	2,706.0000	(4.752)	0	0	0
10/09/2009	€ / R 2009/12/14	14.10	Call	Currency Future	21.0000	26.0000	23.810	0	0	0
10/09/2009	€ / R 2009/12/14	13.90	Call	Currency Future	25.0000	31.0000	24.000	0	0	0
10/09/2009	€ / R 2009/12/14	14.10	Put	Currency Future	3,037.0000	2,901.0000	(4.478)	0	0	0
10/09/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,988.0000	2,852.0000	(4.552)	0	0	0
10/09/2009	€ / R 2009/12/14	13.85	Call	Currency Future	26.0000	32.0000	23.077	0	0	0
10/09/2009	€ / R 2009/12/14	14.05	Call	Currency Future	22.0000	27.0000	22.727	0	0	0
10/09/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,792.0000	2,657.0000	(4.835)	0	0	0
10/09/2009	€ / R 2009/12/14	13.15	Call	Currency Future	51.0000	60.0000	17.647	0	0	0
10/09/2009	€ / R 2009/12/14	13.65	Call	Currency Future	32.0000	38.0000	18.750	0	0	0
10/09/2009	€ / R 2009/12/14	12.95	Put	Currency Future	1,925.0000	1,795.0000	(6.753)	0	0	0
10/09/2009	€ / R 2009/12/14	12.95	Call	Currency Future	59.0000	70.0000	18.644	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
10/09/2009	€ / R 2009/12/14	9.40	Put	Currency Future	25.0000	22.0000	(12.000)	0	0	0
10/09/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,597.0000	2,463.0000	(5.160)	0	0	0
10/09/2009	€ / R 2009/12/14	9.40	Call	Currency Future	1,710.0000	1,847.0000	8.012	0	0	0
10/09/2009	€ / R 2009/12/14	8.40	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
10/09/2009	€ / R 2009/12/14	10.40	Call	Currency Future	791.0000	905.0000	14.412	0	0	0
10/09/2009	€ / R 2009/12/14	19.40	Put	Currency Future	8,316.0000	8,176.0000	(1.684)	0	0	0
10/09/2009	€ / R 2009/12/14	13.10	Call	Currency Future	53.0000	62.0000	16.981	0	0	0
10/09/2009	€ / R 2009/12/14	19.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	€ / R 2009/12/14	15.40	Put	Currency Future	4,324.0000	4,185.0000	(3.215)	0	0	0
10/09/2009	€ / R 2009/12/14	17.40	Call	Currency Future	3.0000	3.0000	-	0	0	0
10/09/2009	€ / R 2009/12/14	17.40	Put	Currency Future	6,318.0000	6,178.0000	(2.216)	0	0	0
10/09/2009	€ / R 2009/12/14	8.40	Call	Currency Future	2,692.0000	2,832.0000	5.201	0	0	0
10/09/2009	€ / R 2009/12/14	10.40	Put	Currency Future	106.0000	80.0000	(24.528)	0	0	0
10/09/2009	€ / R 2009/12/14	7.40	Put	Currency Future	2.0000	2.0000	-	0	0	0
10/09/2009	€ / R 2009/12/14	7.40	Call	Currency Future	3,687.0000	3,827.0000	3.797	0	0	0
10/09/2009	€ / R 2009/12/14	12.05	Put	Currency Future	1,096.0000	984.0000	(10.219)	0	0	0
10/09/2009	€ / R 2009/12/14	11.30	Put	Currency Future	502.0000	424.0000	(15.538)	0	0	0
10/09/2009	€ / R 2009/12/14	12.10	Put	Currency Future	1,140.0000	1,026.0000	(10.000)	0	0	0
10/09/2009	€ / R 2009/12/14	12.10	Call	Currency Future	125.0000	152.0000	21.600	0	0	0
10/09/2009	€ / R 2009/12/14	11.30	Call	Currency Future	287.0000	349.0000	21.603	0	0	0
10/09/2009	€ / R 2009/12/14	12.05	Call	Currency Future	131.0000	159.0000	21.374	0	0	0
10/09/2009	€ / R 2009/12/14	11.55	Put	Currency Future	684.0000	592.0000	(13.450)	0	0	0
10/09/2009	€ / R 2009/12/14	12.00	Call	Currency Future	138.0000	168.0000	21.739	0	0	0
10/09/2009	€ / R 2009/12/14	11.55	Call	Currency Future	219.0000	267.0000	21.918	0	0	0
10/09/2009	€ / R 2009/12/14	12.00	Put	Currency Future	1,053.0000	942.0000	(10.541)	0	0	0
10/09/2009	€ / R 2009/12/14	13.85	Call	Currency Future	26.0000	32.0000	23.077	0	0	0
10/09/2009	€ / R 2009/12/14	13.55	Call	Currency Future	35.0000	42.0000	20.000	0	0	0
10/09/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,792.0000	2,657.0000	(4.835)	0	0	0
10/09/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,549.0000	2,415.0000	(5.257)	0	0	0
10/09/2009	€ / R 2009/12/14	13.60	Call	Currency Future	33.0000	40.0000	21.212	0	0	0
10/09/2009	€ / R 2009/12/14	13.70	Call	Currency Future	30.0000	37.0000	23.333	0	0	0
10/09/2009	€ / R 2009/12/14	13.70	Put	Currency Future	2,646.0000	2,511.0000	(5.102)	0	0	0
10/09/2009	€ / R 2009/12/14	13.45	Put	Currency Future	2,404.0000	2,271.0000	(5.532)	0	0	0
10/09/2009	€ / R 2009/12/14	13.45	Call	Currency Future	38.0000	46.0000	21.053	0	0	0
10/09/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,500.0000	2,367.0000	(5.320)	0	0	0
10/09/2009	€ / R 2009/12/14	13.55	Call	Currency Future	35.0000	42.0000	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
10/09/2009	€ / R	2009/12/14	13.25	Call	Currency Future	46.0000	55.0000	19.565	0	0	0
10/09/2009	€ / R	2009/12/14	13.55	Put	Currency Future	2,500.0000	2,367.0000	(5.320)	0	0	0
10/09/2009	€ / R	2009/12/14	13.25	Put	Currency Future	2,211.0000	2,080.0000	(5.925)	0	0	0
10/09/2009	€ / R	2009/12/14	13.50	Put	Currency Future	2,452.0000	2,318.0000	(5.465)	0	0	0
10/09/2009	€ / R	2009/12/14	14.85	Put	Currency Future	3,777.0000	3,639.0000	(3.654)	0	0	0
10/09/2009	€ / R	2009/12/14	14.85	Call	Currency Future	12.0000	15.0000	25.000	0	0	0
10/09/2009	€ / R	2009/12/14	13.50	Call	Currency Future	36.0000	44.0000	22.222	0	0	0
10/09/2009	€ / R	2010/03/15			Currency Future	11.2647	11.4095	1.285	0.0000	0.0000	2,153
10/09/2009	€ / R	2010/03/15	19.75	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
10/09/2009	€ / R	2010/03/15	14.50	Put	Currency Future	3,322.0000	3,186.0000	(4.094)	0	0	0
10/09/2009	€ / R	2010/03/15	13.30	Put	Currency Future	2,197.0000	2,071.0000	(5.735)	0	0	0
10/09/2009	€ / R	2010/03/15	8.85	Put	Currency Future	30.0000	27.0000	(10.000)	0	0	0
10/09/2009	€ / R	2010/03/15	9.10	Call	Currency Future	2,201.0000	2,342.0000	6.406	0	0	0
10/09/2009	€ / R	2010/03/15	9.15	Put	Currency Future	38.0000	33.0000	(13.158)	0	0	0
10/09/2009	€ / R	2010/03/15	15.20	Call	Currency Future	64.0000	69.0000	7.813	0	0	0
10/09/2009	€ / R	2010/03/15	17.75	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
10/09/2009	€ / R	2010/03/15	14.50	Call	Currency Future	87.0000	96.0000	10.345	0	0	0
10/09/2009	€ / R	2010/03/15	19.30	Put	Currency Future	8,042.0000	7,899.0000	(1.778)	0	0	0
10/09/2009	€ / R	2010/03/15	8.85	Call	Currency Future	2,445.0000	2,587.0000	5.808	0	0	0
10/09/2009	€ / R	2010/03/15	9.10	Put	Currency Future	37.0000	32.0000	(13.514)	0	0	0
10/09/2009	€ / R	2010/03/15	9.15	Call	Currency Future	2,153.0000	2,293.0000	6.503	0	0	0
10/09/2009	€ / R	2010/03/15	16.20	Put	Currency Future	4,965.0000	4,826.0000	(2.800)	0	0	0
10/09/2009	€ / R	2010/03/15	19.75	Put	Currency Future	8,490.0000	8,347.0000	(1.684)	0	0	0
10/09/2009	€ / R	2010/03/15	11.45	Put	Currency Future	668.0000	588.0000	(11.976)	0	0	0
10/09/2009	€ / R	2010/03/15	13.50	Put	Currency Future	2,380.0000	2,253.0000	(5.336)	0	0	0
10/09/2009	€ / R	2010/03/15	7.85	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
10/09/2009	€ / R	2010/03/15	10.10	Call	Currency Future	1,280.0000	1,411.0000	10.234	0	0	0
10/09/2009	€ / R	2010/03/15	8.15	Put	Currency Future	18.0000	15.0000	(16.667)	0	0	0
10/09/2009	€ / R	2010/03/15	16.20	Call	Currency Future	30.0000	35.0000	16.667	0	0	0
10/09/2009	€ / R	2010/03/15	17.75	Put	Currency Future	6,496.0000	6,353.0000	(2.201)	0	0	0
10/09/2009	€ / R	2010/03/15	11.45	Call	Currency Future	482.0000	547.0000	13.485	0	0	0
10/09/2009	€ / R	2010/03/15	13.50	Call	Currency Future	145.0000	162.0000	11.724	0	0	0
10/09/2009	€ / R	2010/03/15	8.25	Call	Currency Future	3,034.0000	3,177.0000	4.713	0	0	0
10/09/2009	€ / R	2010/03/15	19.30	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
10/09/2009	€ / R	2010/03/15	7.85	Call	Currency Future	3,428.0000	3,571.0000	4.172	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	€ / R 2010/03/15	10.10	Put	Currency Future	115.0000	101.0000	(12.174)	0	0	0
10/09/2009	€ / R 2010/03/15	10.15	Call	Currency Future	1,237.0000	1,367.0000	10.509	0	0	0
10/09/2009	€ / R 2010/03/15	15.20	Put	Currency Future	3,999.0000	3,860.0000	(3.476)	0	0	0
10/09/2009	€ / R 2010/03/15	11.90	Call	Currency Future	357.0000	405.0000	13.445	0	0	0
10/09/2009	€ / R 2010/03/15	15.50	Call	Currency Future	52.0000	59.0000	13.462	0	0	0
10/09/2009	€ / R 2010/03/15	9.25	Put	Currency Future	41.0000	36.0000	(12.195)	0	0	0
10/09/2009	€ / R 2010/03/15	12.80	Put	Currency Future	1,745.0000	1,625.0000	(6.877)	0	0	0
10/09/2009	€ / R 2010/03/15	11.10	Call	Currency Future	624.0000	710.0000	13.782	0	0	0
10/09/2009	€ / R 2010/03/15	13.25	Put	Currency Future	2,152.0000	2,026.0000	(5.855)	0	0	0
10/09/2009	€ / R 2010/03/15	11.90	Put	Currency Future	992.0000	896.0000	(9.677)	0	0	0
10/09/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,428.0000	3,571.0000	4.172	0	0	0
10/09/2009	€ / R 2010/03/15	9.25	Call	Currency Future	2,056.0000	2,195.0000	6.761	0	0	0
10/09/2009	€ / R 2010/03/15	9.85	Call	Currency Future	1,500.0000	1,633.0000	8.867	0	0	0
10/09/2009	€ / R 2010/03/15	8.10	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
10/09/2009	€ / R 2010/03/15	10.15	Put	Currency Future	122.0000	108.0000	(11.475)	0	0	0
10/09/2009	€ / R 2010/03/15	15.25	Call	Currency Future	62.0000	68.0000	9.677	0	0	0
10/09/2009	€ / R 2010/03/15	7.85	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
10/09/2009	€ / R 2010/03/15	15.50	Put	Currency Future	4,287.0000	4,150.0000	(3.196)	0	0	0
10/09/2009	€ / R 2010/03/15	8.25	Put	Currency Future	20.0000	17.0000	(15.000)	0	0	0
10/09/2009	€ / R 2010/03/15	7.30	Call	Currency Future	3,972.0000	4,115.0000	3.600	0	0	0
10/09/2009	€ / R 2010/03/15	15.80	Call	Currency Future	41.0000	48.0000	17.073	0	0	0
10/09/2009	€ / R 2010/03/15	13.10	Call	Currency Future	179.0000	200.0000	11.732	0	0	0
10/09/2009	€ / R 2010/03/15	13.15	Call	Currency Future	175.0000	195.0000	11.429	0	0	0
10/09/2009	€ / R 2010/03/15	14.25	Put	Currency Future	3,083.0000	2,949.0000	(4.346)	0	0	0
10/09/2009	€ / R 2010/03/15	12.00	Put	Currency Future	1,070.0000	970.0000	(9.346)	0	0	0
10/09/2009	€ / R 2010/03/15	17.85	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
10/09/2009	€ / R 2010/03/15	14.80	Put	Currency Future	3,611.0000	3,473.0000	(3.822)	0	0	0
10/09/2009	€ / R 2010/03/15	11.10	Put	Currency Future	459.0000	401.0000	(12.636)	0	0	0
10/09/2009	€ / R 2010/03/15	11.15	Put	Currency Future	485.0000	425.0000	(12.371)	0	0	0
10/09/2009	€ / R 2010/03/15	14.20	Put	Currency Future	3,035.0000	2,902.0000	(4.382)	0	0	0
10/09/2009	€ / R 2010/03/15	17.30	Put	Currency Future	6,048.0000	5,906.0000	(2.348)	0	0	0
10/09/2009	€ / R 2010/03/15	14.80	Call	Currency Future	75.0000	83.0000	10.667	0	0	0
10/09/2009	€ / R 2010/03/15	13.10	Put	Currency Future	2,015.0000	1,890.0000	(6.203)	0	0	0
10/09/2009	€ / R 2010/03/15	16.15	Put	Currency Future	4,917.0000	4,777.0000	(2.847)	0	0	0
10/09/2009	€ / R 2010/03/15	14.25	Call	Currency Future	98.0000	108.0000	10.204	0	0	0
10/09/2009	€ / R 2010/03/15	12.00	Call	Currency Future	335.0000	380.0000	13.433	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	€ / R 2010/03/15	7.30	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
10/09/2009	€ / R 2010/03/15	13.80	Put	Currency Future	2,658.0000	2,528.0000	(4.891)	0	0	0
10/09/2009	€ / R 2010/03/15	8.10	Call	Currency Future	3,181.0000	3,324.0000	4.495	0	0	0
10/09/2009	€ / R 2010/03/15	15.15	Call	Currency Future	65.0000	71.0000	9.231	0	0	0
10/09/2009	€ / R 2010/03/15	16.25	Put	Currency Future	5,014.0000	4,875.0000	(2.772)	0	0	0
10/09/2009	€ / R 2010/03/15	12.50	Put	Currency Future	1,483.0000	1,369.0000	(7.687)	0	0	0
10/09/2009	€ / R 2010/03/15	8.30	Call	Currency Future	2,985.0000	3,127.0000	4.757	0	0	0
10/09/2009	€ / R 2010/03/15	17.25	Call	Currency Future	13.0000	16.0000	23.077	0	0	0
10/09/2009	€ / R 2010/03/15	13.80	Call	Currency Future	123.0000	137.0000	11.382	0	0	0
10/09/2009	€ / R 2010/03/15	11.15	Call	Currency Future	600.0000	685.0000	14.167	0	0	0
10/09/2009	€ / R 2010/03/15	15.25	Put	Currency Future	4,048.0000	3,908.0000	(3.458)	0	0	0
10/09/2009	€ / R 2010/03/15	10.50	Put	Currency Future	208.0000	174.0000	(16.346)	0	0	0
10/09/2009	€ / R 2010/03/15	15.30	Call	Currency Future	60.0000	66.0000	10.000	0	0	0
10/09/2009	€ / R 2010/03/15	17.25	Put	Currency Future	5,998.0000	5,857.0000	(2.351)	0	0	0
10/09/2009	€ / R 2010/03/15	15.80	Put	Currency Future	4,576.0000	4,438.0000	(3.016)	0	0	0
10/09/2009	€ / R 2010/03/15	14.15	Put	Currency Future	2,988.0000	2,854.0000	(4.485)	0	0	0
10/09/2009	€ / R 2010/03/15	16.25	Call	Currency Future	29.0000	34.0000	17.241	0	0	0
10/09/2009	€ / R 2010/03/15	7.50	Call	Currency Future	3,773.0000	3,917.0000	3.817	0	0	0
10/09/2009	€ / R 2010/03/15	15.30	Put	Currency Future	4,095.0000	3,957.0000	(3.370)	0	0	0
10/09/2009	€ / R 2010/03/15	12.80	Call	Currency Future	209.0000	235.0000	12.440	0	0	0
10/09/2009	€ / R 2010/03/15	13.15	Put	Currency Future	2,060.0000	1,935.0000	(6.068)	0	0	0
10/09/2009	€ / R 2010/03/15	14.20	Call	Currency Future	100.0000	111.0000	11.000	0	0	0
10/09/2009	€ / R 2010/03/15	19.40	Put	Currency Future	8,142.0000	7,998.0000	(1.769)	0	0	0
10/09/2009	€ / R 2010/03/15	7.50	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
10/09/2009	€ / R 2010/03/15	17.30	Call	Currency Future	13.0000	16.0000	23.077	0	0	0
10/09/2009	€ / R 2010/03/15	10.80	Put	Currency Future	319.0000	273.0000	(14.420)	0	0	0
10/09/2009	€ / R 2010/03/15	15.90	Put	Currency Future	4,673.0000	4,535.0000	(2.953)	0	0	0
10/09/2009	€ / R 2010/03/15	7.40	Call	Currency Future	3,872.0000	4,016.0000	3.719	0	0	0
10/09/2009	€ / R 2010/03/15	11.80	Call	Currency Future	381.0000	432.0000	13.386	0	0	0
10/09/2009	€ / R 2010/03/15	18.10	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
10/09/2009	€ / R 2010/03/15	8.50	Call	Currency Future	2,788.0000	2,931.0000	5.129	0	0	0
10/09/2009	€ / R 2010/03/15	19.80	Put	Currency Future	8,540.0000	8,396.0000	(1.686)	0	0	0
10/09/2009	€ / R 2010/03/15	10.30	Put	Currency Future	150.0000	130.0000	(13.333)	0	0	0
10/09/2009	€ / R 2010/03/15	9.80	Put	Currency Future	80.0000	69.0000	(13.750)	0	0	0
10/09/2009	€ / R 2010/03/15	14.15	Call	Currency Future	103.0000	114.0000	10.680	0	0	0
10/09/2009	€ / R 2010/03/15	13.20	Call	Currency Future	171.0000	190.0000	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
10/09/2009	€ / R 2010/03/15	13.55	Call	Currency Future	141.0000	158.0000	12.057	0	0	0
10/09/2009	€ / R 2010/03/15	11.80	Put	Currency Future	916.0000	823.0000	(10.153)	0	0	0
10/09/2009	€ / R 2010/03/15	18.10	Put	Currency Future	6,845.0000	6,702.0000	(2.089)	0	0	0
10/09/2009	€ / R 2010/03/15	8.50	Put	Currency Future	24.0000	21.0000	(12.500)	0	0	0
10/09/2009	€ / R 2010/03/15	9.30	Put	Currency Future	44.0000	37.0000	(15.909)	0	0	0
10/09/2009	€ / R 2010/03/15	7.25	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
10/09/2009	€ / R 2010/03/15	17.50	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
10/09/2009	€ / R 2010/03/15	7.80	Call	Currency Future	3,477.0000	3,620.0000	4.113	0	0	0
10/09/2009	€ / R 2010/03/15	15.90	Call	Currency Future	38.0000	44.0000	15.789	0	0	0
10/09/2009	€ / R 2010/03/15	10.55	Put	Currency Future	224.0000	188.0000	(16.071)	0	0	0
10/09/2009	€ / R 2010/03/15	20.10	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
10/09/2009	€ / R 2010/03/15	9.50	Call	Currency Future	1,821.0000	1,955.0000	7.359	0	0	0
10/09/2009	€ / R 2010/03/15	10.25	Call	Currency Future	1,152.0000	1,282.0000	11.285	0	0	0
10/09/2009	€ / R 2010/03/15	13.30	Call	Currency Future	162.0000	181.0000	11.728	0	0	0
10/09/2009	€ / R 2010/03/15	19.50	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
10/09/2009	€ / R 2010/03/15	7.80	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
10/09/2009	€ / R 2010/03/15	13.90	Put	Currency Future	2,752.0000	2,621.0000	(4.760)	0	0	0
10/09/2009	€ / R 2010/03/15	13.55	Put	Currency Future	2,426.0000	2,298.0000	(5.276)	0	0	0
10/09/2009	€ / R 2010/03/15	20.10	Put	Currency Future	8,839.0000	8,695.0000	(1.629)	0	0	0
10/09/2009	€ / R 2010/03/15	12.50	Call	Currency Future	247.0000	279.0000	12.955	0	0	0
10/09/2009	€ / R 2010/03/15	8.30	Put	Currency Future	20.0000	18.0000	(10.000)	0	0	0
10/09/2009	€ / R 2010/03/15	8.80	Call	Currency Future	2,494.0000	2,636.0000	5.694	0	0	0
10/09/2009	€ / R 2010/03/15	14.90	Call	Currency Future	72.0000	79.0000	9.722	0	0	0
10/09/2009	€ / R 2010/03/15	15.55	Put	Currency Future	4,335.0000	4,198.0000	(3.160)	0	0	0
10/09/2009	€ / R 2010/03/15	10.50	Call	Currency Future	972.0000	1,083.0000	11.420	0	0	0
10/09/2009	€ / R 2010/03/15	9.30	Call	Currency Future	2,008.0000	2,147.0000	6.922	0	0	0
10/09/2009	€ / R 2010/03/15	8.80	Put	Currency Future	29.0000	26.0000	(10.345)	0	0	0
10/09/2009	€ / R 2010/03/15	7.90	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
10/09/2009	€ / R 2010/03/15	15.55	Call	Currency Future	50.0000	57.0000	14.000	0	0	0
10/09/2009	€ / R 2010/03/15	9.50	Put	Currency Future	56.0000	46.0000	(17.857)	0	0	0
10/09/2009	€ / R 2010/03/15	10.30	Call	Currency Future	1,114.0000	1,239.0000	11.221	0	0	0
10/09/2009	€ / R 2010/03/15	19.25	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
10/09/2009	€ / R 2010/03/15	19.50	Put	Currency Future	8,241.0000	8,098.0000	(1.735)	0	0	0
10/09/2009	€ / R 2010/03/15	9.80	Call	Currency Future	1,545.0000	1,678.0000	8.608	0	0	0
10/09/2009	€ / R 2010/03/15	16.05	Put	Currency Future	4,819.0000	4,680.0000	(2.884)	0	0	0
10/09/2009	€ / R 2010/03/15	7.90	Call	Currency Future	3,378.0000	3,521.0000	4.233	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	€ / R 2010/03/15	17.40	Put	Currency Future	6,148.0000	6,005.0000	(2.326)	0	0	0
10/09/2009	€ / R 2010/03/15	11.85	Call	Currency Future	369.0000	418.0000	13.279	0	0	0
10/09/2009	€ / R 2010/03/15	19.25	Put	Currency Future	7,992.0000	7,849.0000	(1.789)	0	0	0
10/09/2009	€ / R 2010/03/15	17.50	Put	Currency Future	6,247.0000	6,104.0000	(2.289)	0	0	0
10/09/2009	€ / R 2010/03/15	10.80	Call	Currency Future	783.0000	882.0000	12.644	0	0	0
10/09/2009	€ / R 2010/03/15	14.10	Call	Currency Future	105.0000	117.0000	11.429	0	0	0
10/09/2009	€ / R 2010/03/15	10.55	Call	Currency Future	939.0000	1,048.0000	11.608	0	0	0
10/09/2009	€ / R 2010/03/15	7.25	Call	Currency Future	4,021.0000	4,165.0000	3.581	0	0	0
10/09/2009	€ / R 2010/03/15	9.85	Put	Currency Future	85.0000	73.0000	(14.118)	0	0	0
10/09/2009	€ / R 2010/03/15	16.10	Put	Currency Future	4,868.0000	4,729.0000	(2.855)	0	0	0
10/09/2009	€ / R 2010/03/15	8.15	Call	Currency Future	3,132.0000	3,275.0000	4.566	0	0	0
10/09/2009	€ / R 2010/03/15	9.55	Call	Currency Future	1,774.0000	1,909.0000	7.610	0	0	0
10/09/2009	€ / R 2010/03/15	11.95	Call	Currency Future	346.0000	392.0000	13.295	0	0	0
10/09/2009	€ / R 2010/03/15	19.85	Put	Currency Future	8,590.0000	8,446.0000	(1.676)	0	0	0
10/09/2009	€ / R 2010/03/15	17.80	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
10/09/2009	€ / R 2010/03/15	18.05	Put	Currency Future	6,795.0000	6,652.0000	(2.104)	0	0	0
10/09/2009	€ / R 2010/03/15	11.05	Put	Currency Future	434.0000	378.0000	(12.903)	0	0	0
10/09/2009	€ / R 2010/03/15	15.15	Put	Currency Future	3,950.0000	3,811.0000	(3.519)	0	0	0
10/09/2009	€ / R 2010/03/15	7.55	Call	Currency Future	3,724.0000	3,868.0000	3.867	0	0	0
10/09/2009	€ / R 2010/03/15	19.85	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
10/09/2009	€ / R 2010/03/15	17.80	Put	Currency Future	6,546.0000	6,403.0000	(2.185)	0	0	0
10/09/2009	€ / R 2010/03/15	10.25	Put	Currency Future	137.0000	122.0000	(10.949)	0	0	0
10/09/2009	€ / R 2010/03/15	20.05	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
10/09/2009	€ / R 2010/03/15	13.05	Call	Currency Future	184.0000	205.0000	11.413	0	0	0
10/09/2009	€ / R 2010/03/15	8.90	Call	Currency Future	2,396.0000	2,538.0000	5.927	0	0	0
10/09/2009	€ / R 2010/03/15	9.55	Put	Currency Future	59.0000	49.0000	(16.949)	0	0	0
10/09/2009	€ / R 2010/03/15	17.85	Put	Currency Future	6,596.0000	6,453.0000	(2.168)	0	0	0
10/09/2009	€ / R 2010/03/15	20.05	Put	Currency Future	8,789.0000	8,645.0000	(1.638)	0	0	0
10/09/2009	€ / R 2010/03/15	13.05	Put	Currency Future	1,969.0000	1,846.0000	(6.247)	0	0	0
10/09/2009	€ / R 2010/03/15	14.90	Put	Currency Future	3,708.0000	3,570.0000	(3.722)	0	0	0
10/09/2009	€ / R 2010/03/15	8.20	Call	Currency Future	3,083.0000	3,226.0000	4.638	0	0	0
10/09/2009	€ / R 2010/03/15	7.55	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
10/09/2009	€ / R 2010/03/15	11.85	Put	Currency Future	954.0000	859.0000	(9.958)	0	0	0
10/09/2009	€ / R 2010/03/15	18.05	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
10/09/2009	€ / R 2010/03/15	14.05	Call	Currency Future	108.0000	120.0000	11.111	0	0	0
10/09/2009	€ / R 2010/03/15	8.90	Put	Currency Future	32.0000	28.0000	(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
10/09/2009	€ / R 2010/03/15	11.20	Put	Currency Future	512.0000	450.0000	(12.109)	0	0	0
10/09/2009	€ / R 2010/03/15	8.55	Put	Currency Future	24.0000	22.0000	(8.333)	0	0	0
10/09/2009	€ / R 2010/03/15	11.95	Put	Currency Future	1,031.0000	933.0000	(9.505)	0	0	0
10/09/2009	€ / R 2010/03/15	17.95	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
10/09/2009	€ / R 2010/03/15	19.80	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
10/09/2009	€ / R 2010/03/15	20.00	Put	Currency Future	8,740.0000	8,596.0000	(1.648)	0	0	0
10/09/2009	€ / R 2010/03/15	14.05	Put	Currency Future	2,893.0000	2,761.0000	(4.563)	0	0	0
10/09/2009	€ / R 2010/03/15	9.90	Put	Currency Future	91.0000	78.0000	(14.286)	0	0	0
10/09/2009	€ / R 2010/03/15	11.20	Call	Currency Future	577.0000	659.0000	14.211	0	0	0
10/09/2009	€ / R 2010/03/15	8.55	Call	Currency Future	2,739.0000	2,882.0000	5.221	0	0	0
10/09/2009	€ / R 2010/03/15	17.95	Put	Currency Future	6,696.0000	6,552.0000	(2.151)	0	0	0
10/09/2009	€ / R 2010/03/15	11.30	Put	Currency Future	570.0000	502.0000	(11.930)	0	0	0
10/09/2009	€ / R 2010/03/15	11.05	Call	Currency Future	648.0000	737.0000	13.735	0	0	0
10/09/2009	€ / R 2010/03/15	13.90	Call	Currency Future	116.0000	130.0000	12.069	0	0	0
10/09/2009	€ / R 2010/03/15	10.20	Put	Currency Future	129.0000	115.0000	(10.853)	0	0	0
10/09/2009	€ / R 2010/03/15	19.40	Call	Currency Future	6.0000	8.0000	33.333	0	0	0
10/09/2009	€ / R 2010/03/15	19.95	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
10/09/2009	€ / R 2010/03/15	18.00	Put	Currency Future	6,745.0000	6,602.0000	(2.120)	0	0	0
10/09/2009	€ / R 2010/03/15	15.05	Put	Currency Future	3,853.0000	3,715.0000	(3.582)	0	0	0
10/09/2009	€ / R 2010/03/15	12.90	Put	Currency Future	1,834.0000	1,713.0000	(6.598)	0	0	0
10/09/2009	€ / R 2010/03/15	10.20	Call	Currency Future	1,194.0000	1,324.0000	10.888	0	0	0
10/09/2009	€ / R 2010/03/15	17.55	Put	Currency Future	6,297.0000	6,154.0000	(2.271)	0	0	0
10/09/2009	€ / R 2010/03/15	19.95	Put	Currency Future	8,690.0000	8,546.0000	(1.657)	0	0	0
10/09/2009	€ / R 2010/03/15	11.30	Call	Currency Future	535.0000	611.0000	14.206	0	0	0
10/09/2009	€ / R 2010/03/15	15.05	Call	Currency Future	68.0000	74.0000	8.824	0	0	0
10/09/2009	€ / R 2010/03/15	12.90	Call	Currency Future	199.0000	222.0000	11.558	0	0	0
10/09/2009	€ / R 2010/03/15	9.20	Put	Currency Future	39.0000	35.0000	(10.256)	0	0	0
10/09/2009	€ / R 2010/03/15	19.55	Put	Currency Future	8,291.0000	8,148.0000	(1.725)	0	0	0
10/09/2009	€ / R 2010/03/15	10.90	Put	Currency Future	362.0000	312.0000	(13.812)	0	0	0
10/09/2009	€ / R 2010/03/15	13.20	Put	Currency Future	2,106.0000	1,980.0000	(5.983)	0	0	0
10/09/2009	€ / R 2010/03/15	9.40	Call	Currency Future	1,914.0000	2,050.0000	7.106	0	0	0
10/09/2009	€ / R 2010/03/15	10.05	Put	Currency Future	108.0000	95.0000	(12.037)	0	0	0
10/09/2009	€ / R 2010/03/15	10.90	Call	Currency Future	727.0000	822.0000	13.067	0	0	0
10/09/2009	€ / R 2010/03/15	8.20	Put	Currency Future	19.0000	16.0000	(15.789)	0	0	0
10/09/2009	€ / R 2010/03/15	9.40	Put	Currency Future	49.0000	40.0000	(18.367)	0	0	0
10/09/2009	€ / R 2010/03/15	13.45	Put	Currency Future	2,334.0000	2,208.0000	(5.398)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	€ / R 2010/03/15	9.05	Put	Currency Future	35.0000	31.0000	(11.429)	0	0	0
10/09/2009	€ / R 2010/03/15	9.90	Call	Currency Future	1,455.0000	1,588.0000	9.141	0	0	0
10/09/2009	€ / R 2010/03/15	9.20	Call	Currency Future	2,104.0000	2,244.0000	6.654	0	0	0
10/09/2009	€ / R 2010/03/15	8.40	Put	Currency Future	22.0000	20.0000	(9.091)	0	0	0
10/09/2009	€ / R 2010/03/15	7.45	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
10/09/2009	€ / R 2010/03/15	16.10	Call	Currency Future	33.0000	38.0000	15.152	0	0	0
10/09/2009	€ / R 2010/03/15	16.15	Call	Currency Future	31.0000	37.0000	19.355	0	0	0
10/09/2009	€ / R 2010/03/15	13.25	Call	Currency Future	167.0000	185.0000	10.778	0	0	0
10/09/2009	€ / R 2010/03/15	7.40	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
10/09/2009	€ / R 2010/03/15	15.45	Call	Currency Future	54.0000	61.0000	12.963	0	0	0
10/09/2009	€ / R 2010/03/15	11.40	Put	Currency Future	635.0000	557.0000	(12.283)	0	0	0
10/09/2009	€ / R 2010/03/15	12.10	Put	Currency Future	1,150.0000	1,047.0000	(8.957)	0	0	0
10/09/2009	€ / R 2010/03/15	15.10	Put	Currency Future	3,902.0000	3,763.0000	(3.562)	0	0	0
10/09/2009	€ / R 2010/03/15	8.40	Call	Currency Future	2,887.0000	3,029.0000	4.919	0	0	0
10/09/2009	€ / R 2010/03/15	11.25	Put	Currency Future	539.0000	475.0000	(11.874)	0	0	0
10/09/2009	€ / R 2010/03/15	13.45	Call	Currency Future	149.0000	167.0000	12.081	0	0	0
10/09/2009	€ / R 2010/03/15	15.10	Call	Currency Future	66.0000	72.0000	9.091	0	0	0
10/09/2009	€ / R 2010/03/15	19.55	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
10/09/2009	€ / R 2010/03/15	11.25	Call	Currency Future	554.0000	635.0000	14.621	0	0	0
10/09/2009	€ / R 2010/03/15	15.45	Put	Currency Future	4,239.0000	4,102.0000	(3.232)	0	0	0
10/09/2009	€ / R 2010/03/15	11.40	Call	Currency Future	499.0000	566.0000	13.427	0	0	0
10/09/2009	€ / R 2010/03/15	14.10	Put	Currency Future	2,940.0000	2,807.0000	(4.524)	0	0	0
10/09/2009	€ / R 2010/03/15	10.40	Call	Currency Future	1,042.0000	1,156.0000	10.940	0	0	0
10/09/2009	€ / R 2010/03/15	19.45	Put	Currency Future	8,192.0000	8,048.0000	(1.758)	0	0	0
10/09/2009	€ / R 2010/03/15	18.00	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
10/09/2009	€ / R 2010/03/15	8.05	Call	Currency Future	3,231.0000	3,373.0000	4.395	0	0	0
10/09/2009	€ / R 2010/03/15	13.40	Call	Currency Future	153.0000	172.0000	12.418	0	0	0
10/09/2009	€ / R 2010/03/15	17.45	Put	Currency Future	6,198.0000	6,055.0000	(2.307)	0	0	0
10/09/2009	€ / R 2010/03/15	10.05	Call	Currency Future	1,323.0000	1,455.0000	9.977	0	0	0
10/09/2009	€ / R 2010/03/15	17.40	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
10/09/2009	€ / R 2010/03/15	17.45	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
10/09/2009	€ / R 2010/03/15	9.05	Call	Currency Future	2,250.0000	2,391.0000	6.267	0	0	0
10/09/2009	€ / R 2010/03/15	10.40	Put	Currency Future	177.0000	147.0000	(16.949)	0	0	0
10/09/2009	€ / R 2010/03/15	10.45	Put	Currency Future	192.0000	160.0000	(16.667)	0	0	0
10/09/2009	€ / R 2010/03/15	8.05	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
10/09/2009	€ / R 2010/03/15	15.40	Put	Currency Future	4,191.0000	4,054.0000	(3.269)	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
10/09/2009	€ / R 2010/03/15	19.45	Call	Currency Future	6.0000	8.0000	33.333	0	0	0
10/09/2009	€ / R 2010/03/15	16.05	Call	Currency Future	34.0000	40.0000	17.647	0	0	0
10/09/2009	€ / R 2010/03/15	13.40	Put	Currency Future	2,288.0000	2,163.0000	(5.463)	0	0	0
10/09/2009	€ / R 2010/03/15	8.45	Call	Currency Future	2,837.0000	2,980.0000	5.041	0	0	0
10/09/2009	€ / R 2010/03/15	20.00	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
10/09/2009	€ / R 2010/03/15	15.40	Call	Currency Future	56.0000	64.0000	14.286	0	0	0
10/09/2009	€ / R 2010/03/15	10.45	Call	Currency Future	1,007.0000	1,119.0000	11.122	0	0	0
10/09/2009	€ / R 2010/03/15	17.55	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
10/09/2009	€ / R 2010/03/15	9.45	Call	Currency Future	1,867.0000	2,002.0000	7.231	0	0	0
10/09/2009	€ / R 2010/03/15	7.75	Call	Currency Future	3,526.0000	3,670.0000	4.084	0	0	0
10/09/2009	€ / R 2010/03/15	17.90	Put	Currency Future	6,646.0000	6,503.0000	(2.152)	0	0	0
10/09/2009	€ / R 2010/03/15	11.70	Call	Currency Future	407.0000	462.0000	13.514	0	0	0
10/09/2009	€ / R 2010/03/15	9.75	Call	Currency Future	1,590.0000	1,724.0000	8.428	0	0	0
10/09/2009	€ / R 2010/03/15	7.65	Call	Currency Future	3,625.0000	3,769.0000	3.972	0	0	0
10/09/2009	€ / R 2010/03/15	8.75	Put	Currency Future	28.0000	25.0000	(10.714)	0	0	0
10/09/2009	€ / R 2010/03/15	12.10	Call	Currency Future	315.0000	356.0000	13.016	0	0	0
10/09/2009	€ / R 2010/03/15	19.90	Put	Currency Future	8,640.0000	8,496.0000	(1.667)	0	0	0
10/09/2009	€ / R 2010/03/15	12.05	Put	Currency Future	1,110.0000	1,008.0000	(9.189)	0	0	0
10/09/2009	€ / R 2010/03/15	8.75	Call	Currency Future	2,543.0000	2,685.0000	5.584	0	0	0
10/09/2009	€ / R 2010/03/15	11.00	Call	Currency Future	674.0000	765.0000	13.501	0	0	13,636
10/09/2009	€ / R 2010/03/15	19.90	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
10/09/2009	€ / R 2010/03/15	11.70	Put	Currency Future	843.0000	753.0000	(10.676)	0	0	0
10/09/2009	€ / R 2010/03/15	11.00	Put	Currency Future	409.0000	355.0000	(13.203)	0	0	0
10/09/2009	€ / R 2010/03/15	12.05	Call	Currency Future	325.0000	368.0000	13.231	0	0	0
10/09/2009	€ / R 2010/03/15	7.75	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
10/09/2009	€ / R 2010/03/15	10.95	Call	Currency Future	700.0000	793.0000	13.286	0	0	0
10/09/2009	€ / R 2010/03/15	15.95	Put	Currency Future	4,722.0000	4,583.0000	(2.944)	0	0	0
10/09/2009	€ / R 2010/03/15	17.90	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
10/09/2009	€ / R 2010/03/15	8.45	Put	Currency Future	23.0000	21.0000	(8.696)	0	0	0
10/09/2009	€ / R 2010/03/15	9.75	Put	Currency Future	76.0000	64.0000	(15.789)	0	0	0
10/09/2009	€ / R 2010/03/15	10.00	Put	Currency Future	102.0000	89.0000	(12.745)	0	0	0
10/09/2009	€ / R 2010/03/15	7.65	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
10/09/2009	€ / R 2010/03/15	10.70	Put	Currency Future	279.0000	237.0000	(15.054)	0	0	0
10/09/2009	€ / R 2010/03/15	12.60	Call	Currency Future	234.0000	263.0000	12.393	0	0	13,636
10/09/2009	€ / R 2010/03/15	10.00	Call	Currency Future	1,367.0000	1,499.0000	9.656	0	0	0
10/09/2009	€ / R 2010/03/15	11.50	Put	Currency Future	701.0000	619.0000	(11.698)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	€ / R 2010/03/15	12.70	Call	Currency Future	221.0000	248.0000	12.217	0	0	0
10/09/2009	€ / R 2010/03/15	9.00	Put	Currency Future	34.0000	30.0000	(11.765)	0	0	0
10/09/2009	€ / R 2010/03/15	11.50	Call	Currency Future	466.0000	529.0000	13.519	0	0	0
10/09/2009	€ / R 2010/03/15	8.65	Call	Currency Future	2,641.0000	2,783.0000	5.377	0	0	0
10/09/2009	€ / R 2010/03/15	7.45	Call	Currency Future	3,823.0000	3,967.0000	3.767	0	0	0
10/09/2009	€ / R 2010/03/15	12.70	Put	Currency Future	1,656.0000	1,539.0000	(7.065)	0	0	0
10/09/2009	€ / R 2010/03/15	9.00	Call	Currency Future	2,299.0000	2,440.0000	6.133	0	0	0
10/09/2009	€ / R 2010/03/15	11.65	Put	Currency Future	806.0000	718.0000	(10.918)	0	0	0
10/09/2009	€ / R 2010/03/15	13.70	Call	Currency Future	130.0000	145.0000	11.538	0	0	0
10/09/2009	€ / R 2010/03/15	12.60	Put	Currency Future	1,569.0000	1,454.0000	(7.330)	0	0	0
10/09/2009	€ / R 2010/03/15	13.00	Call	Currency Future	189.0000	211.0000	11.640	0	0	0
10/09/2009	€ / R 2010/03/15	9.65	Call	Currency Future	1,682.0000	1,816.0000	7.967	0	0	0
10/09/2009	€ / R 2010/03/15	9.45	Put	Currency Future	52.0000	43.0000	(17.308)	0	0	0
10/09/2009	€ / R 2010/03/15	13.70	Put	Currency Future	2,565.0000	2,436.0000	(5.029)	0	0	0
10/09/2009	€ / R 2010/03/15	14.00	Call	Currency Future	111.0000	123.0000	10.811	0	0	0
10/09/2009	€ / R 2010/03/15	17.65	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
10/09/2009	€ / R 2010/03/15	10.70	Call	Currency Future	843.0000	946.0000	12.218	0	0	0
10/09/2009	€ / R 2010/03/15	13.00	Put	Currency Future	1,924.0000	1,801.0000	(6.393)	0	0	0
10/09/2009	€ / R 2010/03/15	11.55	Put	Currency Future	736.0000	652.0000	(11.413)	0	0	0
10/09/2009	€ / R 2010/03/15	15.65	Put	Currency Future	4,431.0000	4,294.0000	(3.092)	0	0	0
10/09/2009	€ / R 2010/03/15	9.70	Put	Currency Future	71.0000	60.0000	(15.493)	0	0	0
10/09/2009	€ / R 2010/03/15	15.00	Call	Currency Future	69.0000	76.0000	10.145	0	0	0
10/09/2009	€ / R 2010/03/15	17.65	Put	Currency Future	6,397.0000	6,254.0000	(2.235)	0	0	0
10/09/2009	€ / R 2010/03/15	9.70	Call	Currency Future	1,636.0000	1,770.0000	8.191	0	0	0
10/09/2009	€ / R 2010/03/15	14.00	Put	Currency Future	2,846.0000	2,714.0000	(4.638)	0	0	0
10/09/2009	€ / R 2010/03/15	19.65	Put	Currency Future	8,391.0000	8,247.0000	(1.716)	0	0	0
10/09/2009	€ / R 2010/03/15	8.70	Put	Currency Future	27.0000	24.0000	(11.111)	0	0	0
10/09/2009	€ / R 2010/03/15	15.00	Put	Currency Future	3,805.0000	3,666.0000	(3.653)	0	0	0
10/09/2009	€ / R 2010/03/15	19.65	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
10/09/2009	€ / R 2010/03/15	8.00	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
10/09/2009	€ / R 2010/03/15	11.60	Put	Currency Future	771.0000	685.0000	(11.154)	0	0	0
10/09/2009	€ / R 2010/03/15	8.65	Put	Currency Future	26.0000	24.0000	(7.692)	0	0	0
10/09/2009	€ / R 2010/03/15	15.75	Put	Currency Future	4,528.0000	4,390.0000	(3.048)	0	0	0
10/09/2009	€ / R 2010/03/15	15.85	Put	Currency Future	4,625.0000	4,486.0000	(3.005)	0	0	0
10/09/2009	€ / R 2010/03/15	15.65	Call	Currency Future	46.0000	53.0000	15.217	0	0	0
10/09/2009	€ / R 2010/03/15	14.70	Call	Currency Future	79.0000	87.0000	10.127	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	€ / R	2010/03/15	12.85	Put	Currency Future	1,789.0000	1,669.0000	(6.708)	0	0	0
10/09/2009	€ / R	2010/03/15	13.65	Call	Currency Future	133.0000	149.0000	12.030	0	0	0
10/09/2009	€ / R	2010/03/15	15.75	Call	Currency Future	43.0000	49.0000	13.953	0	0	0
10/09/2009	€ / R	2010/03/15	12.85	Call	Currency Future	204.0000	229.0000	12.255	0	0	0
10/09/2009	€ / R	2010/03/15	9.65	Put	Currency Future	67.0000	56.0000	(16.418)	0	0	0
10/09/2009	€ / R	2010/03/15	7.70	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
10/09/2009	€ / R	2010/03/15	10.85	Put	Currency Future	340.0000	292.0000	(14.118)	0	0	0
10/09/2009	€ / R	2010/03/15	13.65	Put	Currency Future	2,518.0000	2,390.0000	(5.083)	0	0	0
10/09/2009	€ / R	2010/03/15	8.70	Call	Currency Future	2,592.0000	2,734.0000	5.478	0	0	0
10/09/2009	€ / R	2010/03/15	8.00	Call	Currency Future	3,280.0000	3,423.0000	4.360	0	0	0
10/09/2009	€ / R	2010/03/15	10.65	Call	Currency Future	874.0000	979.0000	12.014	0	0	0
10/09/2009	€ / R	2010/03/15	7.70	Call	Currency Future	3,576.0000	3,719.0000	3.999	0	0	0
10/09/2009	€ / R	2010/03/15	13.85	Call	Currency Future	120.0000	134.0000	11.667	0	0	0
10/09/2009	€ / R	2010/03/15	11.70	Put	Currency Future	843.0000	753.0000	(10.676)	0	0	0
10/09/2009	€ / R	2010/03/15	11.65	Call	Currency Future	421.0000	478.0000	13.539	0	0	0
10/09/2009	€ / R	2010/03/15	14.85	Call	Currency Future	74.0000	81.0000	9.459	0	0	0
10/09/2009	€ / R	2010/03/15	11.70	Call	Currency Future	407.0000	462.0000	13.514	0	0	0
10/09/2009	€ / R	2010/03/15	10.65	Put	Currency Future	260.0000	220.0000	(15.385)	0	0	0
10/09/2009	€ / R	2010/03/15	14.70	Put	Currency Future	3,514.0000	3,377.0000	(3.899)	0	0	0
10/09/2009	€ / R	2010/03/15	13.85	Put	Currency Future	2,705.0000	2,574.0000	(4.843)	0	0	0
10/09/2009	€ / R	2010/03/15	11.60	Call	Currency Future	435.0000	494.0000	13.563	0	0	0
10/09/2009	€ / R	2010/03/15	15.70	Put	Currency Future	4,480.0000	4,342.0000	(3.080)	0	0	0
10/09/2009	€ / R	2010/03/15	15.85	Call	Currency Future	40.0000	46.0000	15.000	0	0	0
10/09/2009	€ / R	2010/03/15	12.35	Put	Currency Future	1,355.0000	1,246.0000	(8.044)	0	0	0
10/09/2009	€ / R	2010/03/15	13.75	Call	Currency Future	126.0000	141.0000	11.905	0	0	0
10/09/2009	€ / R	2010/03/15	14.85	Put	Currency Future	3,659.0000	3,521.0000	(3.772)	0	0	0
10/09/2009	€ / R	2010/03/15	11.55	Call	Currency Future	450.0000	511.0000	13.556	0	0	0
10/09/2009	€ / R	2010/03/15	17.35	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
10/09/2009	€ / R	2010/03/15	12.75	Put	Currency Future	1,701.0000	1,582.0000	(6.996)	0	0	0
10/09/2009	€ / R	2010/03/15	16.00	Call	Currency Future	35.0000	41.0000	17.143	0	0	0
10/09/2009	€ / R	2010/03/15	13.35	Put	Currency Future	2,243.0000	2,117.0000	(5.617)	0	0	0
10/09/2009	€ / R	2010/03/15	12.75	Call	Currency Future	215.0000	242.0000	12.558	0	0	0
10/09/2009	€ / R	2010/03/15	16.00	Put	Currency Future	4,771.0000	4,632.0000	(2.913)	0	0	0
10/09/2009	€ / R	2010/03/15	14.35	Call	Currency Future	93.0000	103.0000	10.753	0	0	0
10/09/2009	€ / R	2010/03/15	10.75	Put	Currency Future	298.0000	254.0000	(14.765)	0	0	0
10/09/2009	€ / R	2010/03/15	17.35	Put	Currency Future	6,098.0000	5,955.0000	(2.345)	0	0	0

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10/09/2009	€ / R	2010/03/15	12.95	Put	Currency Future	1,879.0000	1,757.0000	(6.493)	0	0	0
10/09/2009	€ / R	2010/03/15	13.35	Call	Currency Future	157.0000	176.0000	12.102	0	0	0
10/09/2009	€ / R	2010/03/15	13.75	Put	Currency Future	2,611.0000	2,482.0000	(4.941)	0	0	0
10/09/2009	€ / R	2010/03/15	12.95	Call	Currency Future	194.0000	216.0000	11.340	0	0	0
10/09/2009	€ / R	2010/03/15	19.35	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
10/09/2009	€ / R	2010/03/15	14.75	Call	Currency Future	77.0000	85.0000	10.390	0	0	0
10/09/2009	€ / R	2010/03/15	10.95	Put	Currency Future	385.0000	333.0000	(13.506)	0	0	0
10/09/2009	€ / R	2010/03/15	10.35	Call	Currency Future	1,078.0000	1,198.0000	11.132	0	0	0
10/09/2009	€ / R	2010/03/15	9.95	Put	Currency Future	96.0000	84.0000	(12.500)	0	0	0
10/09/2009	€ / R	2010/03/15	12.35	Call	Currency Future	270.0000	305.0000	12.963	0	0	0
10/09/2009	€ / R	2010/03/15	13.95	Call	Currency Future	113.0000	127.0000	12.389	0	0	0
10/09/2009	€ / R	2010/03/15	7.35	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
10/09/2009	€ / R	2010/03/15	19.60	Put	Currency Future	8,341.0000	8,197.0000	(1.726)	0	0	0
10/09/2009	€ / R	2010/03/15	14.75	Put	Currency Future	3,562.0000	3,425.0000	(3.846)	0	0	0
10/09/2009	€ / R	2010/03/15	14.95	Call	Currency Future	71.0000	77.0000	8.451	0	0	0
10/09/2009	€ / R	2010/03/15	8.35	Call	Currency Future	2,936.0000	3,078.0000	4.837	0	0	0
10/09/2009	€ / R	2010/03/15	13.95	Put	Currency Future	2,799.0000	2,667.0000	(4.716)	0	0	0
10/09/2009	€ / R	2010/03/15	8.35	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
10/09/2009	€ / R	2010/03/15	15.70	Call	Currency Future	44.0000	51.0000	15.909	0	0	0
10/09/2009	€ / R	2010/03/15	15.95	Call	Currency Future	37.0000	43.0000	16.216	0	0	0
10/09/2009	€ / R	2010/03/15	9.35	Call	Currency Future	1,961.0000	2,098.0000	6.986	0	0	0
10/09/2009	€ / R	2010/03/15	14.95	Put	Currency Future	3,756.0000	3,618.0000	(3.674)	0	0	0
10/09/2009	€ / R	2010/03/15	9.35	Put	Currency Future	46.0000	39.0000	(15.217)	0	0	0
10/09/2009	€ / R	2010/03/15	9.95	Call	Currency Future	1,411.0000	1,543.0000	9.355	0	0	0
10/09/2009	€ / R	2010/03/15	19.35	Put	Currency Future	8,092.0000	7,948.0000	(1.780)	0	0	0
10/09/2009	€ / R	2010/03/15	8.95	Put	Currency Future	33.0000	29.0000	(12.121)	0	0	0
10/09/2009	€ / R	2010/03/15	10.35	Put	Currency Future	163.0000	138.0000	(15.337)	0	0	0
10/09/2009	€ / R	2010/03/15	8.95	Call	Currency Future	2,347.0000	2,489.0000	6.050	0	0	0
10/09/2009	€ / R	2010/03/15	14.35	Put	Currency Future	3,178.0000	3,043.0000	(4.248)	0	0	0
10/09/2009	€ / R	2010/03/15	10.75	Call	Currency Future	813.0000	914.0000	12.423	0	0	0
10/09/2009	€ / R	2010/03/15	15.35	Call	Currency Future	58.0000	65.0000	12.069	0	0	0
10/09/2009	€ / R	2010/03/15	7.95	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
10/09/2009	€ / R	2010/03/15	17.70	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
10/09/2009	€ / R	2010/03/15	7.95	Call	Currency Future	3,329.0000	3,472.0000	4.296	0	0	0
10/09/2009	€ / R	2010/03/15	17.70	Put	Currency Future	6,446.0000	6,303.0000	(2.218)	0	0	0
10/09/2009	€ / R	2010/03/15	19.70	Call	Currency Future	5.0000	6.0000	20.000	0	0	0

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10/09/2009	€ / R	2010/03/15	10.85	Call	Currency Future	755.0000	852.0000	12.848	0	0	0
10/09/2009	€ / R	2010/03/15	15.35	Put	Currency Future	4,143.0000	4,006.0000	(3.307)	0	0	0
10/09/2009	€ / R	2010/03/15	19.70	Put	Currency Future	8,441.0000	8,297.0000	(1.706)	0	0	0
10/09/2009	€ / R	2010/03/15	19.60	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
10/09/2009	€ / R	2010/03/15	7.35	Call	Currency Future	3,922.0000	4,066.0000	3.672	0	0	0
10/09/2009	€ / R	2010/03/15	7.60	Call	Currency Future	3,674.0000	3,818.0000	3.919	0	0	0
10/09/2009	€ / R	2010/03/15	7.60	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
10/09/2009	€ / R	2010/03/15	8.60	Call	Currency Future	2,690.0000	2,832.0000	5.279	0	0	0
10/09/2009	€ / R	2010/03/15	13.60	Put	Currency Future	2,472.0000	2,344.0000	(5.178)	0	0	0
10/09/2009	€ / R	2010/03/15	15.60	Call	Currency Future	48.0000	55.0000	14.583	0	0	0
10/09/2009	€ / R	2010/03/15	15.60	Put	Currency Future	4,383.0000	4,246.0000	(3.126)	0	0	0
10/09/2009	€ / R	2010/03/15	13.60	Call	Currency Future	137.0000	153.0000	11.679	0	0	0
10/09/2009	€ / R	2010/03/15	10.60	Put	Currency Future	241.0000	204.0000	(15.353)	0	0	0
10/09/2009	€ / R	2010/03/15	10.60	Call	Currency Future	906.0000	1,013.0000	11.810	0	0	0
10/09/2009	€ / R	2010/03/15	8.60	Put	Currency Future	25.0000	23.0000	(8.000)	0	0	0
10/09/2009	€ / R	2010/03/15	9.60	Call	Currency Future	1,728.0000	1,862.0000	7.755	0	0	0
10/09/2009	€ / R	2010/03/15	9.60	Put	Currency Future	63.0000	53.0000	(15.873)	0	0	0
10/09/2009	€ / R	2010/03/15	17.60	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
10/09/2009	€ / R	2010/03/15	17.60	Put	Currency Future	6,347.0000	6,204.0000	(2.253)	0	0	0
10/09/2009	€ / R	2010/03/15	12.15	Put	Currency Future	1,190.0000	1,086.0000	(8.739)	0	0	0
10/09/2009	€ / R	2010/03/15	12.25	Put	Currency Future	1,272.0000	1,165.0000	(8.412)	0	0	0
10/09/2009	€ / R	2010/03/15	12.25	Call	Currency Future	287.0000	324.0000	12.892	0	0	0
10/09/2009	€ / R	2010/03/15	11.75	Put	Currency Future	879.0000	788.0000	(10.353)	0	0	0
10/09/2009	€ / R	2010/03/15	12.15	Call	Currency Future	305.0000	345.0000	13.115	0	0	0
10/09/2009	€ / R	2010/03/15	11.75	Call	Currency Future	394.0000	447.0000	13.452	0	0	0
10/09/2009	€ / R	2010/03/15	12.20	Call	Currency Future	296.0000	335.0000	13.176	0	0	0
10/09/2009	€ / R	2010/03/15	11.35	Call	Currency Future	517.0000	588.0000	13.733	0	0	0
10/09/2009	€ / R	2010/03/15	11.35	Put	Currency Future	602.0000	529.0000	(12.126)	0	0	0
10/09/2009	€ / R	2010/03/15	12.20	Put	Currency Future	1,231.0000	1,125.0000	(8.611)	0	0	0
10/09/2009	€ / R	2010/06/14			Currency Future	11.4465	11.5966	1.311	11.4200	11.4200	200
10/09/2009	€ / R	2010/06/14	12.10	Put	Currency Future	678.0000	548.0000	(19.174)	0	0	0
10/09/2009	€ / R	2010/06/14	12.10	Call	Currency Future	25.0000	45.0000	80.000	0	0	0
10/09/2009	€ / R	2010/06/14	12.00	Call	Currency Future	36.0000	63.0000	75.000	0	0	0
10/09/2009	€ / R	2010/06/14	12.00	Put	Currency Future	590.0000	467.0000	(20.847)	0	0	0
10/09/2009	€ / R	2010/06/14	11.90	Call	Currency Future	52.0000	87.0000	67.308	0	0	0

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10/09/2009	€ / R	2010/06/14	11.90	Put	Currency Future	506.0000	391.0000	(22.727)	0	0	0
10/09/2009	AL13	2009/11/05			Index Future	249.7690	249.5590	(0.084)	0.0000	0.0000	10
10/09/2009	ALBI	2009/11/05			Index Future	302.4100	301.3590	(0.348)	301.6900	301.3000	774
10/09/2009	ALBI	2010/02/04			Index Future	307.9450	306.8730	(0.348)	0.0000	0.0000	0
10/09/2009	CRD1	2009/11/05			Index Future	128.6800	128.4390	(0.187)	0.0000	0.0000	2
10/09/2009	CRD1	2010/02/04			Index Future	131.0350	130.7890	(0.188)	0.0000	0.0000	0
10/09/2009	GOVI	2009/11/05			jGovi	304.1170	303.0575	(0.348)	0.0000	0.0000	543
10/09/2009	GOVI	2010/02/04			jGovi	309.6830	308.6020	(0.349)	0.0000	0.0000	0
10/09/2009	ILBI	2009/11/05			Index Future	362.4050	362.4050	-	0.0000	0.0000	3
10/09/2009	J153	2010/08/31			jSwap	7.2955	7.3154	0.272	0.0000	0.0000	0
10/09/2009	J157	2015/09/15			jSwap	8.2920	8.3980	1.278	0.0000	0.0000	0
10/09/2009	J186	2026/12/21			jSwap	7.8660	7.9550	1.131	0.0000	0.0000	0
10/09/2009	J201	2014/12/22			jSwap	8.1530	8.2520	1.214	0.0000	0.0000	0
10/09/2009	J203	2017/09/15			jSwap	8.3670	8.4650	1.171	0.0000	0.0000	0
10/09/2009	J204	2018/12/21			jSwap	8.3060	8.4100	1.252	0.0000	0.0000	0
10/09/2009	J207	2020/01/15			jSwap	8.2970	8.4020	1.266	0.0000	0.0000	0
10/09/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
10/09/2009	JFRA	2009/11/05			jFra	6.8300	6.8350	0.073	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
10/09/2009	JFRA	2010/02/04			jFra	6.8050	6.8310	0.382	0.0000	0.0000	0
10/09/2009	JFRA	2010/05/06			jFra	6.9060	6.9280	0.319	0.0000	0.0000	0
10/09/2009	JFRA	2010/08/05			jFra	7.1890	7.2440	0.765	0.0000	0.0000	0
10/09/2009	JFRA	2010/11/04			jFra	7.4390	7.4630	0.323	0.0000	0.0000	0
10/09/2009	JN02	2009/11/05			jNote	7.3790	7.4120	0.447	0.0000	0.0000	0
10/09/2009	JN02	2010/02/04			jNote	7.5800	7.6260	0.607	0.0000	0.0000	0
10/09/2009	JN05	2009/11/05			jNote	8.1280	8.2310	1.267	0.0000	0.0000	0
10/09/2009	JN05	2010/02/04			jNote	8.2360	8.3510	1.396	0.0000	0.0000	0
10/09/2009	JN10	2009/11/05			jNote	8.2510	8.3580	1.297	0.0000	0.0000	0
10/09/2009	JN10	2010/02/04			jNote	8.2930	8.4040	1.338	0.0000	0.0000	0
10/09/2009	JROD	2009/09/30			jRod	6.9970	6.9910	(0.086)	0.0000	0.0000	0
10/09/2009	JROD	2009/10/30			jRod	6.9550	6.9440	(0.158)	0.0000	0.0000	0
10/09/2009	JROD	2009/11/30			jRod	7.0370	7.0210	(0.227)	0.0000	0.0000	0
10/09/2009	JROD	2009/12/31			jRod	7.1200	7.1090	(0.154)	0.0000	0.0000	0
10/09/2009	OTH1	2009/11/05			Index Future	292.9950	291.8970	(0.375)	0.0000	0.0000	3
10/09/2009	OTH1	2010/02/04			Index Future	298.3570	297.2370	(0.375)	0.0000	0.0000	0
10/09/2009	R153	2009/11/05			Bond Future	7.3400	7.3630	0.313	0.0000	0.0000	0
10/09/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	6.0000	5.0000	(16.667)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	679.0000	697.0000	2.651	0	0	0
10/09/2009	R155	2009/11/05			Bond Future	7.3300	7.3800	0.682	0.0000	0.0000	0
10/09/2009	R155	2009/11/05	7.75	Call	Option on Bond Future	903.0000	835.0000	(7.530)	0	0	0
10/09/2009	R155	2009/11/05	7.75	Put	Option on Bond Future	164.0000	184.0000	12.195	0	0	0
10/09/2009	R157	2009/11/05			Bond Future	8.0690	8.1300	0.756	0.0000	0.0000	8,560
10/09/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	3,433.0000	3,689.0000	7.457	0	0	0
10/09/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	370.0000	304.0000	(17.838)	0	0	0
10/09/2009	R157	2010/02/04			Bond Future	8.1360	8.2010	0.799	0.0000	0.0000	0
10/09/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	1,358.0000	1,233.0000	(9.205)	0	0	0
10/09/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	3,336.0000	3,541.0000	6.145	0	0	0
10/09/2009	R157	2010/05/06			Bond Future	8.1800	8.2490	0.844	0.0000	0.0000	0
10/09/2009	R157	2010/05/06	8.50	Put	Option on Bond Future	1,902.0000	2,033.0000	6.887	0	0	0
10/09/2009	R157	2010/05/06	8.50	Call	Option on Bond Future	3,444.0000	3,240.0000	(5.923)	0	0	0
10/09/2009	R157	2010/08/05			Bond Future	8.1900	8.2640	0.904	0.0000	0.0000	0
10/09/2009	R157	2010/08/05	8.75	Call	Option on Bond Future	4,473.0000	4,250.0000	(4.985)	0	0	0
10/09/2009	R157	2010/08/05	8.75	Put	Option on Bond Future	1,904.0000	2,025.0000	6.355	0	0	0
10/09/2009	R186	2009/11/05			Bond Future	8.6300	8.6910	0.707	0.0000	0.0000	11,394
10/09/2009	R186	2009/11/05	7.75	Call	Option on Bond Future	274.0000	215.0000	(21.533)	0	0	240
10/09/2009	R186	2009/11/05	8.75	Put	Option on Bond Future	2,086.0000	2,326.0000	11.505	0	0	240
10/09/2009	R186	2009/11/05	7.75	Put	Option on Bond Future	9,536.0000	10,081.0000	5.715	0	0	0
10/09/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	4,801.0000	4,357.0000	(9.248)	0	0	0
10/09/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	1,208.0000	1,367.0000	13.162	0	0	5,000
10/09/2009	R186	2009/11/05	8.75	Call	Option on Bond Future	3,270.0000	2,906.0000	(11.131)	0	0	0
10/09/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	12,201.0000	12,778.0000	4.729	0	0	0
10/09/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	110.0000	83.0000	(24.545)	0	0	5,000
10/09/2009	R186	2010/02/04			Bond Future	8.6710	8.7330	0.715	0.0000	0.0000	0
10/09/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	6,791.0000	7,169.0000	5.566	0	0	0
10/09/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	2,546.0000	2,318.0000	(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
10/09/2009	R186	2010/05/06			Bond Future	8.7020	8.7670	0.747	0.0000	0.0000	0
10/09/2009	R186	2010/05/06	9.00	Call	Option on Bond Future	6,788.0000	6,401.0000	(5.701)	0	0	0
10/09/2009	R186	2010/05/06	9.00	Put	Option on Bond Future	3,950.0000	4,191.0000	6.101	0	0	0
10/09/2009	R186	2010/08/05			Bond Future	8.7190	8.7860	0.768	0.0000	0.0000	0
10/09/2009	R186	2010/08/05	9.25	Put	Option on Bond Future	3,770.0000	3,988.0000	5.782	0	0	0
10/09/2009	R186	2010/08/05	9.25	Call	Option on Bond Future	8,707.0000	8,284.0000	(4.858)	0	0	0
10/09/2009	R201	2009/11/05			Bond Future	8.1330	8.1950	0.762	0.0000	0.0000	2
10/09/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	2,918.0000	3,133.0000	7.368	0	0	0
10/09/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	229.0000	184.0000	(19.651)	0	0	0
10/09/2009	R201	2010/02/04			Bond Future	8.1900	8.2550	0.794	0.0000	0.0000	0
10/09/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	651.0000	581.0000	(10.753)	0	0	0
10/09/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	3,459.0000	3,649.0000	5.493	0	0	0
10/09/2009	R201	2010/05/06			Bond Future	8.2290	8.2990	0.851	0.0000	0.0000	0
10/09/2009	R201	2010/05/06	8.50	Call	Option on Bond Future	2,586.0000	2,427.0000	(6.148)	0	0	0
10/09/2009	R201	2010/05/06	8.50	Put	Option on Bond Future	1,557.0000	1,665.0000	6.936	0	0	0
10/09/2009	R201	2010/08/05			Bond Future	8.2350	8.3100	0.911	0.0000	0.0000	0
10/09/2009	R201	2010/08/05	9.00	Call	Option on Bond Future	3,874.0000	3,683.0000	(4.930)	0	0	0
10/09/2009	R201	2010/08/05	9.00	Put	Option on Bond Future	1,131.0000	1,213.0000	7.250	0	0	0
10/09/2009	R203	2009/11/05			Bond Future	8.5440	8.6050	0.714	0.0000	0.0000	1,570
10/09/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	170.0000	137.0000	(19.412)	0	0	0
10/09/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	6,216.0000	6,522.0000	4.923	0	0	0
10/09/2009	R203	2010/02/04			Bond Future	8.6050	8.6690	0.744	0.0000	0.0000	0
10/09/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	1,724.0000	1,587.0000	(7.947)	0	0	0
10/09/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	3,953.0000	4,162.0000	5.287	0	0	0
10/09/2009	R203	2010/05/06			Bond Future	8.6500	8.7170	0.775	0.0000	0.0000	0
10/09/2009	R203	2010/05/06	9.00	Call	Option on Bond Future	4,299.0000	4,082.0000	(5.048)	0	0	0
10/09/2009	R203	2010/05/06	9.00	Put	Option on Bond Future	2,472.0000	2,608.0000	5.502	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	R203	2010/08/05			Bond Future	8.6710	8.7410	0.807	0.0000	0.0000	0
10/09/2009	R203	2010/08/05	9.25	Put	Option on Bond Future	2,618.0000	2,746.0000	4.889	0	0	0
10/09/2009	R203	2010/08/05	9.25	Call	Option on Bond Future	5,542.0000	5,310.0000	(4.186)	0	0	0
10/09/2009	R204	2009/11/05			Bond Future	8.5480	8.6290	0.948	0.0000	0.0000	2,566
10/09/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	6,863.0000	7,312.0000	6.542	0	0	0
10/09/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	182.0000	138.0000	(24.176)	0	0	0
10/09/2009	R204	2010/02/04			Bond Future	8.6000	8.6850	0.988	0.0000	0.0000	0
10/09/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	4,334.0000	4,642.0000	7.107	0	0	0
10/09/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	1,907.0000	1,709.0000	(10.383)	0	0	0
10/09/2009	R204	2010/05/06			Bond Future	8.6410	8.7290	1.018	0.0000	0.0000	0
10/09/2009	R204	2010/05/06	9.00	Call	Option on Bond Future	4,765.0000	4,452.0000	(6.569)	0	0	0
10/09/2009	R204	2010/05/06	9.00	Put	Option on Bond Future	2,697.0000	2,896.0000	7.379	0	0	0
10/09/2009	R204	2010/08/05			Bond Future	8.6620	8.7540	1.062	0.0000	0.0000	0
10/09/2009	R204	2010/08/05	9.25	Call	Option on Bond Future	5,820.0000	5,479.0000	(5.859)	0	0	0
10/09/2009	R204	2010/08/05	9.25	Put	Option on Bond Future	2,532.0000	2,715.0000	7.227	0	0	0
10/09/2009	R206	2009/11/05			Bond Future	8.1690	8.2310	0.759	0.0000	0.0000	1,121
10/09/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	2,508.0000	2,686.0000	7.097	0	0	0
10/09/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	177.0000	143.0000	(19.209)	0	0	0
10/09/2009	R206	2010/02/04			Bond Future	8.2360	8.3020	0.801	0.0000	0.0000	0
10/09/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	526.0000	470.0000	(10.646)	0	0	0
10/09/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	2,956.0000	3,114.0000	5.345	0	0	0
10/09/2009	R206	2010/05/06			Bond Future	8.2890	8.3610	0.869	0.0000	0.0000	0
10/09/2009	R206	2010/05/06	8.75	Put	Option on Bond Future	1,080.0000	1,158.0000	7.222	0	0	0
10/09/2009	R206	2010/05/06	8.75	Call	Option on Bond Future	2,483.0000	2,341.0000	(5.719)	0	0	0
10/09/2009	R206	2010/08/05			Bond Future	8.3050	8.3830	0.939	0.0000	0.0000	0
10/09/2009	R206	2010/08/05	9.00	Call	Option on Bond Future	2,934.0000	2,781.0000	(5.215)	0	0	0
10/09/2009	R206	2010/08/05	9.00	Put	Option on Bond Future	952.0000	1,024.0000	7.563	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	R207	2009/11/05			Bond Future	8.6970	8.7680	0.816	0.0000	0.0000	600
10/09/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	8,009.0000	8,422.0000	5.157	0	0	0
10/09/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	120.0000	92.0000	(23.333)	0	0	0
10/09/2009	R207	2010/02/04			Bond Future	8.7490	8.8220	0.834	0.0000	0.0000	0
10/09/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	4,880.0000	5,161.0000	5.758	0	0	0
10/09/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	1,756.0000	1,593.0000	(9.282)	0	0	0
10/09/2009	R207	2010/05/06			Bond Future	8.7930	8.8700	0.876	0.0000	0.0000	0
10/09/2009	R207	2010/05/06	9.25	Put	Option on Bond Future	2,603.0000	2,769.0000	6.377	0	0	0
10/09/2009	R207	2010/05/06	9.25	Call	Option on Bond Future	5,296.0000	5,001.0000	(5.570)	0	0	0
10/09/2009	R207	2010/08/05			Bond Future	8.8200	8.8990	0.896	0.0000	0.0000	0
10/09/2009	R207	2010/08/05	9.50	Put	Option on Bond Future	2,435.0000	2,587.0000	6.242	0	0	0
10/09/2009	R207	2010/08/05	9.50	Call	Option on Bond Future	6,336.0000	6,023.0000	(4.940)	0	0	0
10/09/2009	R208	2009/11/05			Bond Future	8.7060	8.7770	0.816	0.0000	0.0000	5,125
10/09/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	6,637.0000	7,056.0000	6.313	0	0	0
10/09/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	156.0000	118.0000	(24.359)	0	0	0
10/09/2009	R208	2010/02/04			Bond Future	8.7550	8.8280	0.834	0.0000	0.0000	0
10/09/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	2,088.0000	1,888.0000	(9.579)	0	0	0
10/09/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	3,729.0000	3,992.0000	7.053	0	0	0
10/09/2009	R208	2010/05/06			Bond Future	8.7940	8.8700	0.864	0.0000	0.0000	0
10/09/2009	R208	2010/05/06	9.25	Put	Option on Bond Future	2,284.0000	2,451.0000	7.312	0	0	0
10/09/2009	R208	2010/05/06	9.25	Call	Option on Bond Future	5,078.0000	4,770.0000	(6.065)	0	0	0
10/09/2009	R208	2010/08/05			Bond Future	8.8160	8.8940	0.885	0.0000	0.0000	0
10/09/2009	R208	2010/08/05	9.50	Call	Option on Bond Future	6,495.0000	6,169.0000	(5.019)	0	0	0
10/09/2009	R208	2010/08/05	9.50	Put	Option on Bond Future	2,406.0000	2,560.0000	6.401	0	0	0
10/09/2009	R209	2009/11/05			Bond Future	8.1570	8.2170	0.736	0.0000	0.0000	3,051
10/09/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	25.0000	31.0000	24.000	0	0	2,970
10/09/2009	R209	2009/11/05	7.50	Put	Option on Bond Future	6,704.0000	7,153.0000	6.697	0	0	0
10/09/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	186.0000	143.0000	(23.118)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	11,642.0000	12,160.0000	4.449	0	0	0
10/09/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	68.0000	50.0000	(26.471)	0	0	5,000
10/09/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	9,044.0000	9,536.0000	5.440	0	0	0
10/09/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	12,470.0000	11,940.0000	(4.250)	0	0	0
10/09/2009	R209	2009/11/05	7.50	Call	Option on Bond Future	439.0000	352.0000	(19.818)	0	0	0
10/09/2009	R209	2009/11/05	9.00	Call	Option on Bond Future	7,305.0000	6,817.0000	(6.680)	0	0	0
10/09/2009	R209	2009/11/05	9.00	Put	Option on Bond Future	286.0000	334.0000	16.783	0	0	0
10/09/2009	R209	2010/02/04			Bond Future	8.1770	8.2390	0.758	0.0000	0.0000	0
10/09/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	7,857.0000	8,255.0000	5.066	0	0	0
10/09/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	1,425.0000	1,272.0000	(10.737)	0	0	2,500
10/09/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	248.0000	277.0000	11.694	0	0	0
10/09/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	14,159.0000	13,637.0000	(3.687)	0	0	0
10/09/2009	R209	2010/05/06			Bond Future	8.1890	8.2530	0.782	0.0000	0.0000	0
10/09/2009	R209	2010/05/06	8.50	Put	Option on Bond Future	3,345.0000	3,556.0000	6.308	0	0	0
10/09/2009	R209	2010/05/06	8.50	Call	Option on Bond Future	6,035.0000	5,680.0000	(5.882)	0	0	0
10/09/2009	R209	2010/08/05			Bond Future	8.1900	8.2550	0.794	0.0000	0.0000	0
10/09/2009	R209	2010/08/05	8.75	Put	Option on Bond Future	3,347.0000	3,534.0000	5.587	0	0	0
10/09/2009	R209	2010/08/05	8.75	Call	Option on Bond Future	8,078.0000	7,691.0000	(4.791)	0	0	0
10/09/2009	TRT1	2009/11/05			Index Future	300.2740	299.2300	(0.348)	0.0000	0.0000	100
10/09/2009	TRT1	2010/02/04			Index Future	305.7700	304.7050	(0.348)	0.0000	0.0000	0
10/09/2009	ZAAD	2009/09/14			Currency Future	6.4660	6.5184	0.810	6.5000	6.5000	240,906
10/09/2009	ZAAD	2009/09/14	3.35	Call	Currency Future	3,116.0000	3,168.0000	1.669	0	0	0
10/09/2009	ZAAD	2009/09/14	14.45	Put	Currency Future	7,984.0000	7,932.0000	(0.651)	0	0	0
10/09/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	485.0000	432.0000	(10.928)	0	0	0
10/09/2009	ZAAD	2009/09/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	984.0000	932.0000	(5.285)	0	0	0
10/09/2009	ZAAD	2009/09/14	5.55	Call	Currency Future	916.0000	968.0000	5.677	0	0	0
10/09/2009	ZAAD	2009/09/14	2.50	Call	Currency Future	3,966.0000	4,018.0000	1.311	0	0	0
10/09/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	834.0000	782.0000	(6.235)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	ZAAD	2009/09/14	10.65	Put	Currency Future	4,184.0000	4,132.0000	(1.243)	0	0	0
10/09/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	3.0000	0.0000	(100.000)	0	0	0
10/09/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	47.0000	20.0000	(57.447)	0	0	0
10/09/2009	ZAAD	2009/09/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	12.45	Put	Currency Future	5,984.0000	5,932.0000	(0.869)	0	0	0
10/09/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	584.0000	532.0000	(8.904)	0	0	0
10/09/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	8.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	8.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	0.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	14.65	Put	Currency Future	8,184.0000	8,132.0000	(0.635)	0	0	0
10/09/2009	ZAAD	2009/09/14	5.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	112.0000	65.0000	(41.964)	0	0	0
10/09/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	63.0000	88.0000	39.683	0	0	0
10/09/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	76.0000	36.0000	(52.632)	0	0	0
10/09/2009	ZAAD	2009/09/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	4.80	Call	Currency Future	1,666.0000	1,718.0000	3.121	0	0	0
10/09/2009	ZAAD	2009/09/14	7.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	5.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	14.50	Put	Currency Future	8,034.0000	7,982.0000	(0.647)	0	0	0
10/09/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	634.0000	582.0000	(8.202)	0	0	0
10/09/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	734.0000	682.0000	(7.084)	0	0	0
10/09/2009	ZAAD	2009/09/14	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	6.05	Call	Currency Future	416.0000	468.0000	12.500	0	0	0
10/09/2009	ZAAD	2009/09/14	6.25	Put	Currency Future	6.0000	1.0000	(83.333)	0	0	0
10/09/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	28.0000	34.0000	21.429	0	0	0
10/09/2009	ZAAD	2009/09/14	4.35	Call	Currency Future	2,116.0000	2,168.0000	2.457	0	0	0
10/09/2009	ZAAD	2009/09/14	14.45	Put	Currency Future	7,984.0000	7,932.0000	(0.651)	0	0	0
10/09/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	4.55	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
10/09/2009	ZAAD	2009/09/14	10.50	Put	Currency Future	4,034.0000	3,982.0000	(1.289)	0	0	0
10/09/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	634.0000	582.0000	(8.202)	0	0	0
10/09/2009	ZAAD	2009/09/14	0.75	Call	Currency Future	5,716.0000	5,768.0000	0.910	0	0	0
10/09/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	12.65	Put	Currency Future	6,184.0000	6,132.0000	(0.841)	0	0	0
10/09/2009	ZAAD	2009/09/14	6.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	112.0000	65.0000	(41.964)	0	0	0
10/09/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	42.0000	55.0000	30.952	0	0	0
10/09/2009	ZAAD	2009/09/14	6.35	Put	Currency Future	17.0000	5.0000	(70.588)	0	0	0
10/09/2009	ZAAD	2009/09/14	2.35	Call	Currency Future	4,116.0000	4,168.0000	1.263	0	0	0
10/09/2009	ZAAD	2009/09/14	12.45	Put	Currency Future	5,984.0000	5,932.0000	(0.869)	0	0	0
10/09/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	485.0000	432.0000	(10.928)	0	0	0
10/09/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	884.0000	832.0000	(5.882)	0	0	0
10/09/2009	ZAAD	2009/09/14	8.50	Put	Currency Future	2,034.0000	1,982.0000	(2.557)	0	0	0
10/09/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	584.0000	532.0000	(8.904)	0	0	0
10/09/2009	ZAAD	2009/09/14	2.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	10.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	28.0000	34.0000	21.429	0	0	0
10/09/2009	ZAAD	2009/09/14	6.35	Call	Currency Future	133.0000	174.0000	30.827	0	0	0
10/09/2009	ZAAD	2009/09/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	934.0000	882.0000	(5.567)	0	0	0
10/09/2009	ZAAD	2009/09/14	8.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	684.0000	632.0000	(7.602)	0	0	0
10/09/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	3.0000	0.0000	(100.000)	0	0	0
10/09/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	6.15	Call	Currency Future	318.0000	369.0000	16.038	0	0	0
10/09/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
10/09/2009	ZAAD	2009/09/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	8.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	734.0000	682.0000	(7.084)	0	0	0
10/09/2009	ZAAD	2009/09/14	8.55	Put	Currency Future	2,084.0000	2,032.0000	(2.495)	0	0	0
10/09/2009	ZAAD	2009/09/14	5.50	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	2.25	Call	Currency Future	4,216.0000	4,268.0000	1.233	0	0	0
10/09/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	784.0000	732.0000	(6.633)	0	0	0
10/09/2009	ZAAD	2009/09/14	8.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	5.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	6.25	Call	Currency Future	222.0000	269.0000	21.171	0	0	0
10/09/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
10/09/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	242.0000	188.0000	(22.314)	0	0	0
10/09/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	176.0000	221.0000	25.568	0	0	0
10/09/2009	ZAAD	2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	269.0000	319.0000	18.587	0	0	0
10/09/2009	ZAAD	2009/09/14	7.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	8.65	Put	Currency Future	2,184.0000	2,132.0000	(2.381)	0	0	0
10/09/2009	ZAAD	2009/09/14	5.95	Call	Currency Future	516.0000	568.0000	10.078	0	0	0
10/09/2009	ZAAD	2009/09/14	10.45	Put	Currency Future	3,984.0000	3,932.0000	(1.305)	0	0	0
10/09/2009	ZAAD	2009/09/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	1,084.0000	1,032.0000	(4.797)	0	0	0
10/09/2009	ZAAD	2009/09/14	8.70	Put	Currency Future	2,234.0000	2,182.0000	(2.328)	0	0	0
10/09/2009	ZAAD	2009/09/14	4.50	Call	Currency Future	1,966.0000	2,018.0000	2.645	0	0	0
10/09/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	5.85	Call	Currency Future	616.0000	668.0000	8.442	0	0	0
10/09/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	242.0000	188.0000	(22.314)	0	0	0
10/09/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
10/09/2009	ZAAD	2009/09/14	2.45	Call	Currency Future	4,016.0000	4,068.0000	1.295	0	0	0
10/09/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	684.0000	632.0000	(7.602)	0	0	0
10/09/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	367.0000	418.0000	13.896	0	0	0
10/09/2009	ZAAD	2009/09/14	3.80	Call	Currency Future	2,666.0000	2,718.0000	1.950	0	0	0
10/09/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	1,034.0000	982.0000	(5.029)	0	0	0
10/09/2009	ZAAD	2009/09/14	4.55	Call	Currency Future	1,916.0000	1,968.0000	2.714	0	0	0
10/09/2009	ZAAD	2009/09/14	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	5.50	Call	Currency Future	966.0000	1,018.0000	5.383	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	834.0000	782.0000	(6.235)	0	0	0
10/09/2009	ZAAD	2009/09/14	6.15	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
10/09/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	269.0000	319.0000	18.587	0	0	0
10/09/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	152.0000	102.0000	(32.895)	0	0	0
10/09/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	10.0000	2.0000	(80.000)	0	0	0
10/09/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	63.0000	88.0000	39.683	0	0	0
10/09/2009	ZAAD	2009/09/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	8.80	Put	Currency Future	2,334.0000	2,282.0000	(2.228)	0	0	0
10/09/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	3.70	Call	Currency Future	2,766.0000	2,818.0000	1.880	0	0	0
10/09/2009	ZAAD	2009/09/14	10.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	934.0000	882.0000	(5.567)	0	0	0
10/09/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	47.0000	20.0000	(57.447)	0	0	0
10/09/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	4.45	Call	Currency Future	2,016.0000	2,068.0000	2.579	0	0	0
10/09/2009	ZAAD	2009/09/14	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	3.55	Call	Currency Future	2,916.0000	2,968.0000	1.783	0	0	0
10/09/2009	ZAAD	2009/09/14	6.75	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
10/09/2009	ZAAD	2009/09/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	2.80	Call	Currency Future	3,666.0000	3,718.0000	1.418	0	0	0
10/09/2009	ZAAD	2009/09/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	337.0000	284.0000	(15.727)	0	0	0
10/09/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
10/09/2009	ZAAD	2009/09/14	5.45	Call	Currency Future	1,016.0000	1,068.0000	5.118	0	0	0
10/09/2009	ZAAD	2009/09/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	10.55	Put	Currency Future	4,084.0000	4,032.0000	(1.273)	0	0	0
10/09/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	176.0000	221.0000	25.568	0	0	0
10/09/2009	ZAAD	2009/09/14	7.00	Put	Currency Future	535.0000	482.0000	(9.907)	0	0	0
10/09/2009	ZAAD	2009/09/14	3.45	Call	Currency Future	3,016.0000	3,068.0000	1.724	0	0	0
10/09/2009	ZAAD	2009/09/14	5.05	Call	Currency Future	1,416.0000	1,468.0000	3.672	0	0	0
10/09/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
10/09/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	152.0000	102.0000	(32.895)	0	0	0
10/09/2009	ZAAD	2009/09/14	7.00	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
10/09/2009	ZAAD	2009/09/14	5.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	3.70	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
10/09/2009	ZAAD	2009/09/14	8.05	Put	Currency Future	1,584.0000	1,532.0000	(3.283)	0	0	0
10/09/2009	ZAAD	2009/09/14	6.75	Put	Currency Future	289.0000	236.0000	(18.339)	0	0	0
10/09/2009	ZAAD	2009/09/14	6.85	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
10/09/2009	ZAAD	2009/09/14	8.45	Put	Currency Future	1,984.0000	1,932.0000	(2.621)	0	0	0
10/09/2009	ZAAD	2009/09/14	4.70	Call	Currency Future	1,766.0000	1,818.0000	2.945	0	0	0
10/09/2009	ZAAD	2009/09/14	8.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
10/09/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	10.0000	2.0000	(80.000)	0	0	0
10/09/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	435.0000	382.0000	(12.184)	0	0	0
10/09/2009	ZAAD	2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	5.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	2.55	Call	Currency Future	3,916.0000	3,968.0000	1.328	0	0	0
10/09/2009	ZAAD	2009/09/14	14.30	Put	Currency Future	7,834.0000	7,782.0000	(0.664)	0	0	0
10/09/2009	ZAAD	2009/09/14	6.85	Put	Currency Future	386.0000	333.0000	(13.731)	0	0	0
10/09/2009	ZAAD	2009/09/14	10.45	Put	Currency Future	3,984.0000	3,932.0000	(1.305)	0	0	0
10/09/2009	ZAAD	2009/09/14	2.70	Call	Currency Future	3,766.0000	3,818.0000	1.381	0	0	0
10/09/2009	ZAAD	2009/09/14	10.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	5.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	2.05	Call	Currency Future	4,416.0000	4,468.0000	1.178	0	0	0
10/09/2009	ZAAD	2009/09/14	8.30	Put	Currency Future	1,834.0000	1,782.0000	(2.835)	0	0	0
10/09/2009	ZAAD	2009/09/14	5.35	Call	Currency Future	1,116.0000	1,168.0000	4.659	0	0	0
10/09/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	435.0000	382.0000	(12.184)	0	0	0
10/09/2009	ZAAD	2009/09/14	8.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	5.70	Call	Currency Future	766.0000	818.0000	6.789	0	0	0
10/09/2009	ZAAD	2009/09/14	0.55	Call	Currency Future	5,916.0000	5,968.0000	0.879	0	0	0
10/09/2009	ZAAD	2009/09/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	10.30	Put	Currency Future	3,834.0000	3,782.0000	(1.356)	0	0	0
10/09/2009	ZAAD	2009/09/14	12.30	Put	Currency Future	5,834.0000	5,782.0000	(0.891)	0	0	0
10/09/2009	ZAAD	2009/09/14	10.35	Put	Currency Future	3,884.0000	3,832.0000	(1.339)	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
10/09/2009	ZAAD	2009/09/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	14.55	Put	Currency Future	8,084.0000	8,032.0000	(0.643)	0	0	0
10/09/2009	ZAAD	2009/09/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	8.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	8.35	Put	Currency Future	1,884.0000	1,832.0000	(2.760)	0	0	0
10/09/2009	ZAAD	2009/09/14	10.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
10/09/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	196.0000	143.0000	(27.041)	0	0	0
10/09/2009	ZAAD	2009/09/14	14.35	Put	Currency Future	7,884.0000	7,832.0000	(0.660)	0	0	0
10/09/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	337.0000	284.0000	(15.727)	0	0	0
10/09/2009	ZAAD	2009/09/14	12.55	Put	Currency Future	6,084.0000	6,032.0000	(0.855)	0	0	0
10/09/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	12.0000	12.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	5.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	10.80	Put	Currency Future	4,334.0000	4,282.0000	(1.200)	0	0	0
10/09/2009	ZAAD	2009/09/14	3.75	Call	Currency Future	2,716.0000	2,768.0000	1.915	0	0	0
10/09/2009	ZAAD	2009/09/14	12.35	Put	Currency Future	5,884.0000	5,832.0000	(0.884)	0	0	0
10/09/2009	ZAAD	2009/09/14	9.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	5.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	9.55	Put	Currency Future	3,084.0000	3,032.0000	(1.686)	0	0	0
10/09/2009	ZAAD	2009/09/14	9.75	Put	Currency Future	3,284.0000	3,232.0000	(1.583)	0	0	0
10/09/2009	ZAAD	2009/09/14	12.80	Put	Currency Future	6,334.0000	6,282.0000	(0.821)	0	0	0
10/09/2009	ZAAD	2009/09/14	11.05	Put	Currency Future	4,584.0000	4,532.0000	(1.134)	0	0	0
10/09/2009	ZAAD	2009/09/14	5.25	Call	Currency Future	1,216.0000	1,268.0000	4.276	0	0	0
10/09/2009	ZAAD	2009/09/14	5.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	8.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	5.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	5.95	Call	Currency Future	516.0000	568.0000	10.078	0	0	0
10/09/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	95.0000	129.0000	35.789	0	0	0
10/09/2009	ZAAD	2009/09/14	14.80	Put	Currency Future	8,334.0000	8,282.0000	(0.624)	0	0	0
10/09/2009	ZAAD	2009/09/14	5.80	Call	Currency Future	666.0000	718.0000	7.808	0	0	0
10/09/2009	ZAAD	2009/09/14	8.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	ZAAD	2009/09/14	5.90	Call	Currency Future	566.0000	618.0000	9.187	0	0	0
10/09/2009	ZAAD	2009/09/14	8.25	Put	Currency Future	1,784.0000	1,732.0000	(2.915)	0	0	0
10/09/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	29.0000	10.0000	(65.517)	0	0	0
10/09/2009	ZAAD	2009/09/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	5.65	Call	Currency Future	816.0000	868.0000	6.373	0	0	0
10/09/2009	ZAAD	2009/09/14	9.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	5.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	95.0000	129.0000	35.789	0	0	0
10/09/2009	ZAAD	2009/09/14	5.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	10.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	4.65	Call	Currency Future	1,816.0000	1,868.0000	2.863	0	0	0
10/09/2009	ZAAD	2009/09/14	6.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	11.25	Put	Currency Future	4,784.0000	4,732.0000	(1.087)	0	0	0
10/09/2009	ZAAD	2009/09/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	196.0000	143.0000	(27.041)	0	0	0
10/09/2009	ZAAD	2009/09/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	367.0000	418.0000	13.896	0	0	0
10/09/2009	ZAAD	2009/09/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	29.0000	10.0000	(65.517)	0	0	0
10/09/2009	ZAAD	2009/09/14	2.60	Call	Currency Future	3,866.0000	3,918.0000	1.345	0	0	0
10/09/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	12.0000	12.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	5.60	Call	Currency Future	866.0000	918.0000	6.005	0	0	0
10/09/2009	ZAAD	2009/09/14	8.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	5.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	8.60	Put	Currency Future	2,134.0000	2,082.0000	(2.437)	0	0	0
10/09/2009	ZAAD	2009/09/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	5.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	2.40	Call	Currency Future	4,066.0000	4,118.0000	1.279	0	0	0
10/09/2009	ZAAD	2009/09/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	5.30	Call	Currency Future	1,166.0000	1,218.0000	4.460	0	0	0
10/09/2009	ZAAD	2009/09/14	2.65	Call	Currency Future	3,816.0000	3,868.0000	1.363	0	0	0
10/09/2009	ZAAD	2009/09/14	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	12.40	Put	Currency Future	5,934.0000	5,882.0000	(0.876)	0	0	0

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10/09/2009	ZAAD	2009/09/14	3.65	Call	Currency Future	2,816.0000	2,868.0000	1.847	0	0	0
10/09/2009	ZAAD	2009/09/14	10.60	Put	Currency Future	4,134.0000	4,082.0000	(1.258)	0	0	0
10/09/2009	ZAAD	2009/09/14	10.40	Put	Currency Future	3,934.0000	3,882.0000	(1.322)	0	0	0
10/09/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
10/09/2009	ZAAD	2009/09/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	10.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	10.70	Put	Currency Future	4,234.0000	4,182.0000	(1.228)	0	0	0
10/09/2009	ZAAD	2009/09/14	6.00	Call	Currency Future	466.0000	518.0000	11.159	0	0	0
10/09/2009	ZAAD	2009/09/14	2.30	Call	Currency Future	4,166.0000	4,218.0000	1.248	0	0	0
10/09/2009	ZAAD	2009/09/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	14.40	Put	Currency Future	7,934.0000	7,882.0000	(0.655)	0	0	0
10/09/2009	ZAAD	2009/09/14	12.75	Put	Currency Future	6,284.0000	6,232.0000	(0.827)	0	0	0
10/09/2009	ZAAD	2009/09/14	3.60	Call	Currency Future	2,866.0000	2,918.0000	1.814	0	0	0
10/09/2009	ZAAD	2009/09/14	2.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	4.60	Call	Currency Future	1,866.0000	1,918.0000	2.787	0	0	0
10/09/2009	ZAAD	2009/09/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	8.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	3.30	Call	Currency Future	3,166.0000	3,218.0000	1.642	0	0	0
10/09/2009	ZAAD	2009/09/14	8.40	Put	Currency Future	1,934.0000	1,882.0000	(2.689)	0	0	0
10/09/2009	ZAAD	2009/09/14	4.30	Call	Currency Future	2,166.0000	2,218.0000	2.401	0	0	0
10/09/2009	ZAAD	2009/09/14	5.40	Call	Currency Future	1,066.0000	1,118.0000	4.878	0	0	0
10/09/2009	ZAAD	2009/09/14	5.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	12.70	Put	Currency Future	6,234.0000	6,182.0000	(0.834)	0	0	0
10/09/2009	ZAAD	2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	12.60	Put	Currency Future	6,134.0000	6,082.0000	(0.848)	0	0	0
10/09/2009	ZAAD	2009/09/14	14.70	Put	Currency Future	8,234.0000	8,182.0000	(0.632)	0	0	0
10/09/2009	ZAAD	2009/09/14	4.40	Call	Currency Future	2,066.0000	2,118.0000	2.517	0	0	0
10/09/2009	ZAAD	2009/09/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	3.40	Call	Currency Future	3,066.0000	3,118.0000	1.696	0	0	0
10/09/2009	ZAAD	2009/09/14	14.60	Put	Currency Future	8,134.0000	8,082.0000	(0.639)	0	0	0
10/09/2009	ZAAD	2009/09/14	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	ZAAD	2009/09/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	2.75	Call	Currency Future	3,716.0000	3,768.0000	1.399	0	0	0
10/09/2009	ZAAD	2009/09/14	4.75	Call	Currency Future	1,716.0000	1,768.0000	3.030	0	0	0
10/09/2009	ZAAD	2009/09/14	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	5.75	Call	Currency Future	716.0000	768.0000	7.263	0	0	0
10/09/2009	ZAAD	2009/09/14	14.75	Put	Currency Future	8,284.0000	8,232.0000	(0.628)	0	0	0
10/09/2009	ZAAD	2009/09/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	10.75	Put	Currency Future	4,284.0000	4,232.0000	(1.214)	0	0	0
10/09/2009	ZAAD	2009/09/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	8.75	Put	Currency Future	2,284.0000	2,232.0000	(2.277)	0	0	0
10/09/2009	ZAAD	2009/09/14	5.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	8.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	10.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	12.50	Put	Currency Future	6,034.0000	5,982.0000	(0.862)	0	0	0
10/09/2009	ZAAD	2009/09/14	11.00	Put	Currency Future	4,534.0000	4,482.0000	(1.147)	0	0	0
10/09/2009	ZAAD	2009/09/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	8.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	9.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	9.50	Put	Currency Future	3,034.0000	2,982.0000	(1.714)	0	0	0
10/09/2009	ZAAD	2009/09/14	0.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	2.00	Call	Currency Future	4,466.0000	4,518.0000	1.164	0	0	0
10/09/2009	ZAAD	2009/09/14	0.50	Call	Currency Future	5,966.0000	6,018.0000	0.872	0	0	0
10/09/2009	ZAAD	2009/09/14	3.50	Call	Currency Future	2,966.0000	3,018.0000	1.753	0	0	0
10/09/2009	ZAAD	2009/09/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	2.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	5.00	Call	Currency Future	1,466.0000	1,518.0000	3.547	0	0	0
10/09/2009	ZAAD	2009/09/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/09/14	8.00	Put	Currency Future	1,534.0000	1,482.0000	(3.390)	0	0	0
10/09/2009	ZAAD	2009/12/14			Currency Future	6.5261	6.5786	0.804	6.5800	6.5800	1,275
10/09/2009	ZAAD	2009/12/14	5.40	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
10/09/2009	ZAAD	2009/12/14	6.15	Put	Currency Future	95.0000	83.0000	(12.632)	0	0	0
10/09/2009	ZAAD	2009/12/14	12.70	Put	Currency Future	6,174.0000	6,122.0000	(0.842)	0	0	0
10/09/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	85.0000	97.0000	14.118	0	0	0
10/09/2009	ZAAD	2009/12/14	3.85	Call	Currency Future	2,676.0000	2,729.0000	1.981	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	ZAAD	2009/12/14	7.00	Call	Currency Future	93.0000	106.0000	13.978	0	0	0
10/09/2009	ZAAD	2009/12/14	6.00	Put	Currency Future	63.0000	54.0000	(14.286)	0	0	0
10/09/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	306.0000	276.0000	(9.804)	0	0	0
10/09/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	165.0000	187.0000	13.333	0	0	0
10/09/2009	ZAAD	2009/12/14	6.60	Call	Currency Future	200.0000	224.0000	12.000	0	0	0
10/09/2009	ZAAD	2009/12/14	12.40	Put	Currency Future	5,874.0000	5,822.0000	(0.885)	0	0	0
10/09/2009	ZAAD	2009/12/14	6.15	Call	Currency Future	471.0000	512.0000	8.705	0	0	0
10/09/2009	ZAAD	2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/12/14	7.00	Put	Currency Future	567.0000	528.0000	(6.878)	0	0	0
10/09/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	363.0000	401.0000	10.468	0	0	0
10/09/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	193.0000	174.0000	(9.845)	0	0	0
10/09/2009	ZAAD	2009/12/14	5.40	Call	Currency Future	1,137.0000	1,188.0000	4.485	0	0	0
10/09/2009	ZAAD	2009/12/14	14.70	Put	Currency Future	8,174.0000	8,122.0000	(0.636)	0	0	0
10/09/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	609.0000	568.0000	(6.732)	0	0	0
10/09/2009	ZAAD	2009/12/14	11.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	ZAAD	2009/12/14	7.20	Call	Currency Future	64.0000	73.0000	14.063	0	0	0
10/09/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	339.0000	308.0000	(9.145)	0	0	0
10/09/2009	ZAAD	2009/12/14	4.40	Call	Currency Future	2,127.0000	2,179.0000	2.445	0	0	0
10/09/2009	ZAAD	2009/12/14	14.80	Put	Currency Future	8,274.0000	8,222.0000	(0.628)	0	0	0
10/09/2009	ZAAD	2009/12/14	9.85	Put	Currency Future	3,326.0000	3,274.0000	(1.563)	0	0	0
10/09/2009	ZAAD	2009/12/14	7.30	Call	Currency Future	53.0000	61.0000	15.094	0	0	0
10/09/2009	ZAAD	2009/12/14	6.25	Call	Currency Future	397.0000	436.0000	9.824	0	0	0
10/09/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	243.0000	217.0000	(10.700)	0	0	0
10/09/2009	ZAAD	2009/12/14	2.40	Call	Currency Future	4,126.0000	4,179.0000	1.285	0	0	0
10/09/2009	ZAAD	2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/12/14	14.60	Put	Currency Future	8,074.0000	8,022.0000	(0.644)	0	0	0
10/09/2009	ZAAD	2009/12/14	11.35	Put	Currency Future	4,825.0000	4,772.0000	(1.098)	0	0	0
10/09/2009	ZAAD	2009/12/14	7.30	Put	Currency Future	827.0000	783.0000	(5.320)	0	0	0
10/09/2009	ZAAD	2009/12/14	6.00	Call	Currency Future	589.0000	633.0000	7.470	0	0	0
10/09/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	137.0000	122.0000	(10.949)	0	0	0
10/09/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	411.0000	376.0000	(8.516)	0	0	0
10/09/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	219.0000	246.0000	12.329	0	0	0
10/09/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	219.0000	246.0000	12.329	0	0	0
10/09/2009	ZAAD	2009/12/14	3.40	Call	Currency Future	3,126.0000	3,179.0000	1.695	0	0	0
10/09/2009	ZAAD	2009/12/14	12.80	Put	Currency Future	6,274.0000	6,222.0000	(0.829)	0	0	0
10/09/2009	ZAAD	2009/12/14	14.60	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
10/09/2009	ZAAD	2009/12/14	12.85	Put	Currency Future	6,324.0000	6,272.0000	(0.822)	0	0	0
10/09/2009	ZAAD	2009/12/14	7.10	Call	Currency Future	77.0000	88.0000	14.286	0	0	0
10/09/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	182.0000	205.0000	12.637	0	0	0
10/09/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	243.0000	217.0000	(10.700)	0	0	0
10/09/2009	ZAAD	2009/12/14	4.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	ZAAD	2009/12/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/12/14	4.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
10/09/2009	ZAAD	2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/12/14	7.10	Put	Currency Future	651.0000	610.0000	(6.298)	0	0	0
10/09/2009	ZAAD	2009/12/14	6.05	Call	Currency Future	549.0000	592.0000	7.832	0	0	0
10/09/2009	ZAAD	2009/12/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/12/14	8.40	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
10/09/2009	ZAAD	2009/12/14	5.65	Call	Currency Future	898.0000	946.0000	5.345	0	0	0
10/09/2009	ZAAD	2009/12/14	4.80	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
10/09/2009	ZAAD	2009/12/14	8.60	Put	Currency Future	2,081.0000	2,030.0000	(2.451)	0	0	0
10/09/2009	ZAAD	2009/12/14	0.85	Call	Currency Future	5,676.0000	5,729.0000	0.934	0	0	0
10/09/2009	ZAAD	2009/12/14	7.20	Put	Currency Future	738.0000	695.0000	(5.827)	0	0	0
10/09/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	363.0000	401.0000	10.468	0	0	0
10/09/2009	ZAAD	2009/12/14	6.05	Put	Currency Future	73.0000	63.0000	(13.699)	0	0	0
10/09/2009	ZAAD	2009/12/14	6.60	Put	Currency Future	274.0000	246.0000	(10.219)	0	0	0
10/09/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	299.0000	334.0000	11.706	0	0	0
10/09/2009	ZAAD	2009/12/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/12/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/12/14	4.65	Call	Currency Future	1,878.0000	1,930.0000	2.769	0	0	0
10/09/2009	ZAAD	2009/12/14	4.80	Call	Currency Future	1,729.0000	1,781.0000	3.008	0	0	0
10/09/2009	ZAAD	2009/12/14	10.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	103.0000	117.0000	13.592	0	0	0
10/09/2009	ZAAD	2009/12/14	5.95	Call	Currency Future	631.0000	676.0000	7.132	0	0	0
10/09/2009	ZAAD	2009/12/14	9.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
10/09/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	107.0000	95.0000	(11.215)	0	0	0
10/09/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	172.0000	155.0000	(9.884)	0	0	0
10/09/2009	ZAAD	2009/12/14	10.45	Put	Currency Future	3,925.0000	3,873.0000	(1.325)	0	0	0
10/09/2009	ZAAD	2009/12/14	8.40	Put	Currency Future	1,883.0000	1,832.0000	(2.708)	0	0	0
10/09/2009	ZAAD	2009/12/14	3.65	Call	Currency Future	2,876.0000	2,929.0000	1.843	0	0	0
10/09/2009	ZAAD	2009/12/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/12/14	10.60	Put	Currency Future	4,075.0000	4,023.0000	(1.276)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	ZAAD 2009/12/14	6.95	Call	Currency Future	103.0000	117.0000	13.592	0	0	0
10/09/2009	ZAAD 2009/12/14	8.35	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
10/09/2009	ZAAD 2009/12/14	5.90	Put	Currency Future	48.0000	40.0000	(16.667)	0	0	0
10/09/2009	ZAAD 2009/12/14	6.30	Put	Currency Future	137.0000	122.0000	(10.949)	0	0	0
10/09/2009	ZAAD 2009/12/14	6.85	Put	Currency Future	448.0000	412.0000	(8.036)	0	0	0
10/09/2009	ZAAD 2009/12/14	6.20	Call	Currency Future	433.0000	473.0000	9.238	0	0	0
10/09/2009	ZAAD 2009/12/14	12.45	Put	Currency Future	5,924.0000	5,872.0000	(0.878)	0	0	0
10/09/2009	ZAAD 2009/12/14	2.50	Call	Currency Future	4,026.0000	4,079.0000	1.316	0	0	0
10/09/2009	ZAAD 2009/12/14	4.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	ZAAD 2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD 2009/12/14	5.80	Call	Currency Future	762.0000	808.0000	6.037	0	0	0
10/09/2009	ZAAD 2009/12/14	7.15	Call	Currency Future	70.0000	81.0000	15.714	0	0	0
10/09/2009	ZAAD 2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD 2009/12/14	6.85	Put	Currency Future	448.0000	412.0000	(8.036)	0	0	0
10/09/2009	ZAAD 2009/12/14	6.35	Call	Currency Future	330.0000	367.0000	11.212	0	0	0
10/09/2009	ZAAD 2009/12/14	14.45	Put	Currency Future	7,924.0000	7,872.0000	(0.656)	0	0	0
10/09/2009	ZAAD 2009/12/14	10.40	Put	Currency Future	3,875.0000	3,823.0000	(1.342)	0	0	0
10/09/2009	ZAAD 2009/12/14	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD 2009/12/14	5.80	Put	Currency Future	36.0000	29.0000	(19.444)	0	0	0
10/09/2009	ZAAD 2009/12/14	7.15	Put	Currency Future	694.0000	652.0000	(6.052)	0	0	0
10/09/2009	ZAAD 2009/12/14	5.95	Put	Currency Future	55.0000	47.0000	(14.545)	0	0	0
10/09/2009	ZAAD 2009/12/14	8.35	Put	Currency Future	1,834.0000	1,783.0000	(2.781)	0	0	0
10/09/2009	ZAAD 2009/12/14	6.10	Put	Currency Future	83.0000	72.0000	(13.253)	0	0	0
10/09/2009	ZAAD 2009/12/14	6.25	Put	Currency Future	121.0000	108.0000	(10.744)	0	0	0
10/09/2009	ZAAD 2009/12/14	6.85	Call	Currency Future	124.0000	141.0000	13.710	0	0	0
10/09/2009	ZAAD 2009/12/14	6.35	Call	Currency Future	330.0000	367.0000	11.212	0	0	0
10/09/2009	ZAAD 2009/12/14	6.35	Put	Currency Future	154.0000	138.0000	(10.390)	0	0	0
10/09/2009	ZAAD 2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD 2009/12/14	14.40	Put	Currency Future	7,874.0000	7,822.0000	(0.660)	0	0	0
10/09/2009	ZAAD 2009/12/14	5.65	Put	Currency Future	22.0000	18.0000	(18.182)	0	0	0
10/09/2009	ZAAD 2009/12/14	8.80	Call	Currency Future	6.0000	6.0000	-	0	0	0
10/09/2009	ZAAD 2009/12/14	4.60	Call	Currency Future	1,928.0000	1,980.0000	2.697	0	0	0
10/09/2009	ZAAD 2009/12/14	6.35	Put	Currency Future	154.0000	138.0000	(10.390)	0	0	0
10/09/2009	ZAAD 2009/12/14	6.40	Put	Currency Future	172.0000	155.0000	(9.884)	0	0	0
10/09/2009	ZAAD 2009/12/14	2.45	Call	Currency Future	4,076.0000	4,129.0000	1.300	0	0	0
10/09/2009	ZAAD 2009/12/14	6.90	Call	Currency Future	113.0000	128.0000	13.274	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	ZAAD 2009/12/14	10.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	ZAAD 2009/12/14	8.65	Put	Currency Future	2,131.0000	2,079.0000	(2.440)	0	0	0
10/09/2009	ZAAD 2009/12/14	10.80	Put	Currency Future	4,275.0000	4,222.0000	(1.240)	0	0	0
10/09/2009	ZAAD 2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD 2009/12/14	6.45	Call	Currency Future	269.0000	303.0000	12.639	0	0	0
10/09/2009	ZAAD 2009/12/14	8.45	Put	Currency Future	1,933.0000	1,881.0000	(2.690)	0	0	0
10/09/2009	ZAAD 2009/12/14	6.90	Put	Currency Future	487.0000	450.0000	(7.598)	0	0	0
10/09/2009	ZAAD 2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD 2009/12/14	12.65	Put	Currency Future	6,124.0000	6,072.0000	(0.849)	0	0	0
10/09/2009	ZAAD 2009/12/14	10.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	ZAAD 2009/12/14	6.80	Call	Currency Future	137.0000	155.0000	13.139	0	0	0
10/09/2009	ZAAD 2009/12/14	6.50	Put	Currency Future	215.0000	195.0000	(9.302)	0	0	0
10/09/2009	ZAAD 2009/12/14	5.45	Put	Currency Future	12.0000	10.0000	(16.667)	0	0	0
10/09/2009	ZAAD 2009/12/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD 2009/12/14	8.65	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
10/09/2009	ZAAD 2009/12/14	8.80	Put	Currency Future	2,279.0000	2,228.0000	(2.238)	0	0	0
10/09/2009	ZAAD 2009/12/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD 2009/12/14	6.50	Call	Currency Future	241.0000	274.0000	13.693	0	0	0
10/09/2009	ZAAD 2009/12/14	3.45	Call	Currency Future	3,076.0000	3,129.0000	1.723	0	0	0
10/09/2009	ZAAD 2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD 2009/12/14	2.85	Call	Currency Future	3,676.0000	3,729.0000	1.442	0	0	0
10/09/2009	ZAAD 2009/12/14	2.60	Call	Currency Future	3,926.0000	3,979.0000	1.350	0	0	0
10/09/2009	ZAAD 2009/12/14	6.70	Call	Currency Future	165.0000	187.0000	13.333	0	0	0
10/09/2009	ZAAD 2009/12/14	10.55	Put	Currency Future	4,025.0000	3,973.0000	(1.292)	0	0	0
10/09/2009	ZAAD 2009/12/14	6.40	Call	Currency Future	299.0000	334.0000	11.706	0	0	0
10/09/2009	ZAAD 2009/12/14	8.45	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
10/09/2009	ZAAD 2009/12/14	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD 2009/12/14	4.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
10/09/2009	ZAAD 2009/12/14	6.70	Put	Currency Future	339.0000	308.0000	(9.145)	0	0	0
10/09/2009	ZAAD 2009/12/14	10.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	ZAAD 2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD 2009/12/14	10.65	Put	Currency Future	4,125.0000	4,073.0000	(1.261)	0	0	0
10/09/2009	ZAAD 2009/12/14	4.85	Call	Currency Future	1,679.0000	1,731.0000	3.097	0	0	0
10/09/2009	ZAAD 2009/12/14	6.95	Put	Currency Future	527.0000	488.0000	(7.400)	0	0	0
10/09/2009	ZAAD 2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD 2009/12/14	5.45	Call	Currency Future	1,088.0000	1,139.0000	4.688	0	0	0

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10/09/2009	ZAAD	2009/12/14	14.65	Put	Currency Future	8,124.0000	8,072.0000	(0.640)	0	0	0
10/09/2009	ZAAD	2009/12/14	4.85	Put	Currency Future	3.0000	3.0000	-	0	0	0
10/09/2009	ZAAD	2009/12/14	5.60	Put	Currency Future	19.0000	15.0000	(21.053)	0	0	0
10/09/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	124.0000	141.0000	13.710	0	0	0
10/09/2009	ZAAD	2009/12/14	7.25	Call	Currency Future	58.0000	67.0000	15.517	0	0	0
10/09/2009	ZAAD	2009/12/14	14.55	Put	Currency Future	8,024.0000	7,972.0000	(0.648)	0	0	0
10/09/2009	ZAAD	2009/12/14	4.45	Call	Currency Future	2,077.0000	2,130.0000	2.552	0	0	0
10/09/2009	ZAAD	2009/12/14	5.60	Call	Currency Future	945.0000	994.0000	5.185	0	0	0
10/09/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	182.0000	205.0000	12.637	0	0	0
10/09/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	694.0000	652.0000	(6.052)	0	0	0
10/09/2009	ZAAD	2009/12/14	8.55	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
10/09/2009	ZAAD	2009/12/14	8.90	Put	Currency Future	2,379.0000	2,327.0000	(2.186)	0	0	0
10/09/2009	ZAAD	2009/12/14	6.75	Call	Currency Future	150.0000	170.0000	13.333	0	0	0
10/09/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	85.0000	97.0000	14.118	0	0	0
10/09/2009	ZAAD	2009/12/14	5.55	Put	Currency Future	16.0000	13.0000	(18.750)	0	0	0
10/09/2009	ZAAD	2009/12/14	10.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	ZAAD	2009/12/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/12/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/12/14	10.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	ZAAD	2009/12/14	3.60	Call	Currency Future	2,926.0000	2,979.0000	1.811	0	0	0
10/09/2009	ZAAD	2009/12/14	8.60	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
10/09/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	527.0000	488.0000	(7.400)	0	0	0
10/09/2009	ZAAD	2009/12/14	8.55	Put	Currency Future	2,032.0000	1,980.0000	(2.559)	0	0	0
10/09/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	487.0000	450.0000	(7.598)	0	0	0
10/09/2009	ZAAD	2009/12/14	10.90	Put	Currency Future	4,375.0000	4,322.0000	(1.211)	0	0	0
10/09/2009	ZAAD	2009/12/14	2.10	Call	Currency Future	4,426.0000	4,479.0000	1.197	0	0	0
10/09/2009	ZAAD	2009/12/14	7.25	Put	Currency Future	782.0000	738.0000	(5.627)	0	0	0
10/09/2009	ZAAD	2009/12/14	4.55	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
10/09/2009	ZAAD	2009/12/14	12.50	Put	Currency Future	5,974.0000	5,922.0000	(0.870)	0	0	0
10/09/2009	ZAAD	2009/12/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	609.0000	568.0000	(6.732)	0	0	0
10/09/2009	ZAAD	2009/12/14	2.55	Call	Currency Future	3,976.0000	4,029.0000	1.333	0	0	0
10/09/2009	ZAAD	2009/12/14	12.35	Put	Currency Future	5,824.0000	5,772.0000	(0.893)	0	0	0
10/09/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	113.0000	128.0000	13.274	0	0	0
10/09/2009	ZAAD	2009/12/14	14.50	Put	Currency Future	7,974.0000	7,922.0000	(0.652)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	ZAAD	2009/12/14	12.90	Put	Currency Future	6,374.0000	6,322.0000	(0.816)	0	0	0
10/09/2009	ZAAD	2009/12/14	0.60	Call	Currency Future	5,926.0000	5,979.0000	0.894	0	0	0
10/09/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	70.0000	81.0000	15.714	0	0	0
10/09/2009	ZAAD	2009/12/14	4.55	Call	Currency Future	1,978.0000	2,030.0000	2.629	0	0	0
10/09/2009	ZAAD	2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/12/14	8.90	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
10/09/2009	ZAAD	2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/12/14	5.55	Call	Currency Future	992.0000	1,041.0000	4.940	0	0	0
10/09/2009	ZAAD	2009/12/14	4.35	Call	Currency Future	2,177.0000	2,229.0000	2.389	0	0	0
10/09/2009	ZAAD	2009/12/14	4.50	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
10/09/2009	ZAAD	2009/12/14	14.90	Put	Currency Future	8,374.0000	8,322.0000	(0.621)	0	0	0
10/09/2009	ZAAD	2009/12/14	5.35	Put	Currency Future	10.0000	8.0000	(20.000)	0	0	0
10/09/2009	ZAAD	2009/12/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/12/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	411.0000	376.0000	(8.516)	0	0	0
10/09/2009	ZAAD	2009/12/14	5.50	Call	Currency Future	1,040.0000	1,090.0000	4.808	0	0	0
10/09/2009	ZAAD	2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/12/14	6.75	Put	Currency Future	374.0000	341.0000	(8.824)	0	0	0
10/09/2009	ZAAD	2009/12/14	5.35	Call	Currency Future	1,186.0000	1,237.0000	4.300	0	0	0
10/09/2009	ZAAD	2009/12/14	3.35	Call	Currency Future	3,176.0000	3,229.0000	1.669	0	0	0
10/09/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	137.0000	155.0000	13.139	0	0	0
10/09/2009	ZAAD	2009/12/14	8.50	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
10/09/2009	ZAAD	2009/12/14	5.10	Call	Currency Future	1,432.0000	1,483.0000	3.561	0	0	0
10/09/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	306.0000	276.0000	(9.804)	0	0	0
10/09/2009	ZAAD	2009/12/14	4.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	ZAAD	2009/12/14	8.50	Put	Currency Future	1,982.0000	1,931.0000	(2.573)	0	0	0
10/09/2009	ZAAD	2009/12/14	4.90	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
10/09/2009	ZAAD	2009/12/14	3.80	Call	Currency Future	2,726.0000	2,779.0000	1.944	0	0	0
10/09/2009	ZAAD	2009/12/14	2.35	Call	Currency Future	4,176.0000	4,229.0000	1.269	0	0	0
10/09/2009	ZAAD	2009/12/14	10.35	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
10/09/2009	ZAAD	2009/12/14	5.50	Put	Currency Future	14.0000	11.0000	(21.429)	0	0	0
10/09/2009	ZAAD	2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/12/14	5.90	Call	Currency Future	674.0000	719.0000	6.677	0	0	0
10/09/2009	ZAAD	2009/12/14	10.50	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
10/09/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	107.0000	95.0000	(11.215)	0	0	0
10/09/2009	ZAAD	2009/12/14	4.50	Call	Currency Future	2,028.0000	2,080.0000	2.564	0	0	0
10/09/2009	ZAAD	2009/12/14	10.70	Put	Currency Future	4,175.0000	4,123.0000	(1.246)	0	0	0
10/09/2009	ZAAD	2009/12/14	8.85	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
10/09/2009	ZAAD	2009/12/14	5.10	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
10/09/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	433.0000	473.0000	9.238	0	0	0
10/09/2009	ZAAD	2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/12/14	3.50	Call	Currency Future	3,026.0000	3,079.0000	1.751	0	0	0
10/09/2009	ZAAD	2009/12/14	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/12/14	5.85	Put	Currency Future	41.0000	35.0000	(14.634)	0	0	0
10/09/2009	ZAAD	2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/12/14	10.35	Put	Currency Future	3,825.0000	3,773.0000	(1.359)	0	0	0
10/09/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	193.0000	174.0000	(9.845)	0	0	0
10/09/2009	ZAAD	2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/12/14	8.70	Put	Currency Future	2,180.0000	2,129.0000	(2.339)	0	0	0
10/09/2009	ZAAD	2009/12/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/12/14	5.85	Call	Currency Future	717.0000	763.0000	6.416	0	0	0
10/09/2009	ZAAD	2009/12/14	12.60	Put	Currency Future	6,074.0000	6,022.0000	(0.856)	0	0	0
10/09/2009	ZAAD	2009/12/14	14.35	Put	Currency Future	7,824.0000	7,772.0000	(0.665)	0	0	0
10/09/2009	ZAAD	2009/12/14	10.50	Put	Currency Future	3,975.0000	3,923.0000	(1.308)	0	0	0
10/09/2009	ZAAD	2009/12/14	3.70	Call	Currency Future	2,826.0000	2,879.0000	1.875	0	0	0
10/09/2009	ZAAD	2009/12/14	2.65	Call	Currency Future	3,876.0000	3,929.0000	1.367	0	0	0
10/09/2009	ZAAD	2009/12/14	2.90	Call	Currency Future	3,626.0000	3,679.0000	1.462	0	0	0
10/09/2009	ZAAD	2009/12/14	8.85	Put	Currency Future	2,329.0000	2,277.0000	(2.233)	0	0	0
10/09/2009	ZAAD	2009/12/14	6.10	Call	Currency Future	509.0000	551.0000	8.251	0	0	0
10/09/2009	ZAAD	2009/12/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/12/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/12/14	10.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	ZAAD	2009/12/14	4.90	Call	Currency Future	1,630.0000	1,682.0000	3.190	0	0	0
10/09/2009	ZAAD	2009/12/14	10.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	ZAAD	2009/12/14	11.10	Put	Currency Future	4,575.0000	4,522.0000	(1.158)	0	0	0
10/09/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	269.0000	303.0000	12.639	0	0	0
10/09/2009	ZAAD	2009/12/14	4.70	Call	Currency Future	1,829.0000	1,881.0000	2.843	0	0	0
10/09/2009	ZAAD	2009/12/14	3.90	Call	Currency Future	2,626.0000	2,679.0000	2.018	0	0	0
10/09/2009	ZAAD	2009/12/14	10.85	Put	Currency Future	4,325.0000	4,272.0000	(1.225)	0	0	0
10/09/2009	ZAAD	2009/12/14	8.10	Call	Currency Future	14.0000	16.0000	14.286	0	0	0

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10/09/2009	ZAAD 2009/12/14	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD 2009/12/14	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD 2009/12/14	9.60	Put	Currency Future	3,076.0000	3,024.0000	(1.691)	0	0	0
10/09/2009	ZAAD 2009/12/14	2.70	Call	Currency Future	3,826.0000	3,879.0000	1.385	0	0	0
10/09/2009	ZAAD 2009/12/14	10.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	ZAAD 2009/12/14	5.70	Call	Currency Future	852.0000	900.0000	5.634	0	0	0
10/09/2009	ZAAD 2009/12/14	5.70	Put	Currency Future	26.0000	21.0000	(19.231)	0	0	0
10/09/2009	ZAAD 2009/12/14	14.85	Put	Currency Future	8,324.0000	8,272.0000	(0.625)	0	0	0
10/09/2009	ZAAD 2009/12/14	8.70	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
10/09/2009	ZAAD 2009/12/14	4.75	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
10/09/2009	ZAAD 2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD 2009/12/14	4.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
10/09/2009	ZAAD 2009/12/14	5.75	Call	Currency Future	807.0000	854.0000	5.824	0	0	0
10/09/2009	ZAAD 2009/12/14	11.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	ZAAD 2009/12/14	4.75	Call	Currency Future	1,779.0000	1,831.0000	2.923	0	0	0
10/09/2009	ZAAD 2009/12/14	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD 2009/12/14	5.75	Put	Currency Future	31.0000	25.0000	(19.355)	0	0	0
10/09/2009	ZAAD 2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD 2009/12/14	9.60	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
10/09/2009	ZAAD 2009/12/14	8.75	Put	Currency Future	2,230.0000	2,178.0000	(2.332)	0	0	0
10/09/2009	ZAAD 2009/12/14	8.10	Put	Currency Future	1,588.0000	1,538.0000	(3.149)	0	0	0
10/09/2009	ZAAD 2009/12/14	10.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	ZAAD 2009/12/14	8.75	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
10/09/2009	ZAAD 2009/12/14	10.75	Put	Currency Future	4,225.0000	4,173.0000	(1.231)	0	0	0
10/09/2009	ZAAD 2009/12/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD 2009/12/14	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD 2009/12/14	3.75	Call	Currency Future	2,776.0000	2,829.0000	1.909	0	0	0
10/09/2009	ZAAD 2009/12/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD 2009/12/14	2.75	Call	Currency Future	3,776.0000	3,829.0000	1.404	0	0	0
10/09/2009	ZAAD 2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD 2009/12/14	12.75	Put	Currency Future	6,224.0000	6,172.0000	(0.835)	0	0	0
10/09/2009	ZAAD 2009/12/14	14.75	Put	Currency Future	8,224.0000	8,172.0000	(0.632)	0	0	0
10/09/2009	ZAAD 2009/12/14	2.80	Call	Currency Future	3,726.0000	3,779.0000	1.422	0	0	0
10/09/2009	ZAAD 2009/12/14	9.55	Put	Currency Future	3,026.0000	2,974.0000	(1.718)	0	0	0
10/09/2009	ZAAD 2009/12/14	11.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	ZAAD 2009/12/14	9.55	Call	Currency Future	3.0000	3.0000	-	0	0	0

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10/09/2009	ZAAD	2009/12/14	11.05	Put	Currency Future	4,525.0000	4,472.0000	(1.171)	0	0	0
10/09/2009	ZAAD	2009/12/14	8.05	Put	Currency Future	1,539.0000	1,489.0000	(3.249)	0	0	0
10/09/2009	ZAAD	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/12/14	5.05	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
10/09/2009	ZAAD	2009/12/14	0.55	Call	Currency Future	5,976.0000	6,029.0000	0.887	0	0	0
10/09/2009	ZAAD	2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/12/14	2.05	Call	Currency Future	4,476.0000	4,529.0000	1.184	0	0	0
10/09/2009	ZAAD	2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/12/14	8.05	Call	Currency Future	15.0000	18.0000	20.000	0	0	0
10/09/2009	ZAAD	2009/12/14	5.05	Call	Currency Future	1,481.0000	1,533.0000	3.511	0	0	0
10/09/2009	ZAAD	2009/12/14	3.55	Call	Currency Future	2,976.0000	3,029.0000	1.781	0	0	0
10/09/2009	ZAAD	2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2009/12/14	12.55	Put	Currency Future	6,024.0000	5,972.0000	(0.863)	0	0	0
10/09/2009	ZAAD	2010/03/15			Currency Future	6.5750	6.6318	0.864	0.0000	0.0000	8
10/09/2009	ZAAD	2010/03/15	5.45	Call	Currency Future	1,147.0000	1,202.0000	4.795	0	0	0
10/09/2009	ZAAD	2010/03/15	4.50	Put	Currency Future	5.0000	5.0000	-	0	0	0
10/09/2009	ZAAD	2010/03/15	3.60	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
10/09/2009	ZAAD	2010/03/15	6.45	Call	Currency Future	395.0000	429.0000	8.608	0	0	0
10/09/2009	ZAAD	2010/03/15	8.85	Put	Currency Future	2,311.0000	2,259.0000	(2.250)	0	0	0
10/09/2009	ZAAD	2010/03/15	4.45	Call	Currency Future	2,129.0000	2,187.0000	2.724	0	0	0
10/09/2009	ZAAD	2010/03/15	5.50	Call	Currency Future	1,099.0000	1,153.0000	4.914	0	0	0
10/09/2009	ZAAD	2010/03/15	4.60	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
10/09/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	258.0000	281.0000	8.915	0	0	0
10/09/2009	ZAAD	2010/03/15	14.90	Put	Currency Future	8,326.0000	8,269.0000	(0.685)	0	0	0
10/09/2009	ZAAD	2010/03/15	10.45	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
10/09/2009	ZAAD	2010/03/15	2.55	Call	Currency Future	4,025.0000	4,082.0000	1.416	0	0	0
10/09/2009	ZAAD	2010/03/15	8.60	Call	Currency Future	49.0000	53.0000	8.163	0	0	0
10/09/2009	ZAAD	2010/03/15	6.65	Call	Currency Future	308.0000	334.0000	8.442	0	0	0
10/09/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	326.0000	356.0000	9.202	0	0	0
10/09/2009	ZAAD	2010/03/15	6.45	Put	Currency Future	270.0000	247.0000	(8.519)	0	0	0
10/09/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	326.0000	356.0000	9.202	0	0	0
10/09/2009	ZAAD	2010/03/15	8.85	Call	Currency Future	36.0000	41.0000	13.889	0	0	0
10/09/2009	ZAAD	2010/03/15	4.45	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
10/09/2009	ZAAD	2010/03/15	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2010/03/15	3.55	Call	Currency Future	3,025.0000	3,083.0000	1.917	0	0	0

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10/09/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	31.0000	24.0000	(22.581)	0	0	0
10/09/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	483.0000	449.0000	(7.039)	0	0	0
10/09/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	351.0000	324.0000	(7.692)	0	0	0
10/09/2009	ZAAD	2010/03/15	10.85	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
10/09/2009	ZAAD	2010/03/15	8.45	Put	Currency Future	1,930.0000	1,877.0000	(2.746)	0	0	0
10/09/2009	ZAAD	2010/03/15	3.75	Call	Currency Future	2,825.0000	2,883.0000	2.053	0	0	0
10/09/2009	ZAAD	2010/03/15	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2010/03/15	14.60	Put	Currency Future	8,026.0000	7,969.0000	(0.710)	0	0	0
10/09/2009	ZAAD	2010/03/15	10.40	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
10/09/2009	ZAAD	2010/03/15	4.85	Put	Currency Future	9.0000	9.0000	-	0	0	0
10/09/2009	ZAAD	2010/03/15	5.45	Put	Currency Future	22.0000	20.0000	(9.091)	0	0	0
10/09/2009	ZAAD	2010/03/15	3.75	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
10/09/2009	ZAAD	2010/03/15	14.50	Put	Currency Future	7,926.0000	7,869.0000	(0.719)	0	0	0
10/09/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	1,006.0000	1,056.0000	4.970	0	0	0
10/09/2009	ZAAD	2010/03/15	6.90	Call	Currency Future	230.0000	251.0000	9.130	0	0	0
10/09/2009	ZAAD	2010/03/15	6.65	Put	Currency Future	383.0000	352.0000	(8.094)	0	0	0
10/09/2009	ZAAD	2010/03/15	6.40	Call	Currency Future	421.0000	456.0000	8.314	0	0	0
10/09/2009	ZAAD	2010/03/15	14.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	ZAAD	2010/03/15	8.45	Call	Currency Future	55.0000	59.0000	7.273	0	0	0
10/09/2009	ZAAD	2010/03/15	2.75	Call	Currency Future	3,825.0000	3,882.0000	1.490	0	0	0
10/09/2009	ZAAD	2010/03/15	14.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	31.0000	24.0000	(22.581)	0	0	0
10/09/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	351.0000	324.0000	(7.692)	0	0	0
10/09/2009	ZAAD	2010/03/15	14.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	ZAAD	2010/03/15	5.85	Put	Currency Future	68.0000	54.0000	(20.588)	0	0	0
10/09/2009	ZAAD	2010/03/15	3.45	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
10/09/2009	ZAAD	2010/03/15	4.75	Call	Currency Future	1,833.0000	1,890.0000	3.110	0	0	0
10/09/2009	ZAAD	2010/03/15	3.55	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
10/09/2009	ZAAD	2010/03/15	14.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	290.0000	315.0000	8.621	0	0	0
10/09/2009	ZAAD	2010/03/15	6.85	Put	Currency Future	519.0000	484.0000	(6.744)	0	0	0
10/09/2009	ZAAD	2010/03/15	12.40	Put	Currency Future	5,827.0000	5,770.0000	(0.978)	0	0	0
10/09/2009	ZAAD	2010/03/15	12.45	Put	Currency Future	5,877.0000	5,820.0000	(0.970)	0	0	0
10/09/2009	ZAAD	2010/03/15	5.80	Put	Currency Future	59.0000	46.0000	(22.034)	0	0	0
10/09/2009	ZAAD	2010/03/15	7.10	Put	Currency Future	709.0000	669.0000	(5.642)	0	0	0
10/09/2009	ZAAD	2010/03/15	12.50	Put	Currency Future	5,927.0000	5,870.0000	(0.962)	0	0	0



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10/09/2009	ZAAD	2010/03/15	12.60	Put	Currency Future	6,027.0000	5,970.0000	(0.946)	0	0	0
10/09/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	415.0000	383.0000	(7.711)	0	0	0
10/09/2009	ZAAD	2010/03/15	6.85	Call	Currency Future	244.0000	265.0000	8.607	0	0	0
10/09/2009	ZAAD	2010/03/15	12.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
10/09/2009	ZAAD	2010/03/15	12.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
10/09/2009	ZAAD	2010/03/15	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2010/03/15	4.75	Put	Currency Future	8.0000	8.0000	-	0	0	0
10/09/2009	ZAAD	2010/03/15	6.05	Put	Currency Future	116.0000	99.0000	(14.655)	0	0	0
10/09/2009	ZAAD	2010/03/15	8.80	Put	Currency Future	2,264.0000	2,212.0000	(2.297)	0	0	0
10/09/2009	ZAAD	2010/03/15	6.25	Call	Currency Future	508.0000	544.0000	7.087	0	0	0
10/09/2009	ZAAD	2010/03/15	8.50	Call	Currency Future	53.0000	57.0000	7.547	0	0	0
10/09/2009	ZAAD	2010/03/15	12.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
10/09/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	415.0000	383.0000	(7.711)	0	0	0
10/09/2009	ZAAD	2010/03/15	6.40	Put	Currency Future	246.0000	224.0000	(8.943)	0	0	0
10/09/2009	ZAAD	2010/03/15	10.40	Put	Currency Future	3,831.0000	3,776.0000	(1.436)	0	0	0
10/09/2009	ZAAD	2010/03/15	14.45	Put	Currency Future	7,876.0000	7,819.0000	(0.724)	0	0	0
10/09/2009	ZAAD	2010/03/15	6.05	Call	Currency Future	641.0000	680.0000	6.084	0	0	0
10/09/2009	ZAAD	2010/03/15	10.80	Put	Currency Future	4,230.0000	4,173.0000	(1.348)	0	0	0
10/09/2009	ZAAD	2010/03/15	6.15	Put	Currency Future	147.0000	128.0000	(12.925)	0	0	0
10/09/2009	ZAAD	2010/03/15	12.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
10/09/2009	ZAAD	2010/03/15	8.60	Put	Currency Future	2,074.0000	2,022.0000	(2.507)	0	0	0
10/09/2009	ZAAD	2010/03/15	14.40	Put	Currency Future	7,826.0000	7,769.0000	(0.728)	0	0	0
10/09/2009	ZAAD	2010/03/15	14.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	ZAAD	2010/03/15	10.80	Call	Currency Future	5.0000	5.0000	-	0	0	0
10/09/2009	ZAAD	2010/03/15	6.25	Put	Currency Future	183.0000	163.0000	(10.929)	0	0	0
10/09/2009	ZAAD	2010/03/15	10.50	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
10/09/2009	ZAAD	2010/03/15	10.60	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
10/09/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	290.0000	315.0000	8.621	0	0	0
10/09/2009	ZAAD	2010/03/15	10.45	Put	Currency Future	3,881.0000	3,825.0000	(1.443)	0	0	0
10/09/2009	ZAAD	2010/03/15	12.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
10/09/2009	ZAAD	2010/03/15	14.85	Put	Currency Future	8,276.0000	8,219.0000	(0.689)	0	0	0
10/09/2009	ZAAD	2010/03/15	2.45	Call	Currency Future	4,125.0000	4,182.0000	1.382	0	0	0
10/09/2009	ZAAD	2010/03/15	10.85	Put	Currency Future	4,279.0000	4,223.0000	(1.309)	0	0	0
10/09/2009	ZAAD	2010/03/15	3.45	Call	Currency Future	3,125.0000	3,182.0000	1.824	0	0	0
10/09/2009	ZAAD	2010/03/15	12.85	Put	Currency Future	6,277.0000	6,220.0000	(0.908)	0	0	0
10/09/2009	ZAAD	2010/03/15	14.65	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
10/09/2009	ZAAD	2010/03/15	14.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	ZAAD	2010/03/15	6.90	Put	Currency Future	555.0000	519.0000	(6.486)	0	0	0
10/09/2009	ZAAD	2010/03/15	14.65	Put	Currency Future	8,076.0000	8,019.0000	(0.706)	0	0	0
10/09/2009	ZAAD	2010/03/15	5.90	Put	Currency Future	79.0000	64.0000	(18.987)	0	0	0
10/09/2009	ZAAD	2010/03/15	2.65	Call	Currency Future	3,925.0000	3,982.0000	1.452	0	0	0
10/09/2009	ZAAD	2010/03/15	5.90	Call	Currency Future	754.0000	795.0000	5.438	0	0	0
10/09/2009	ZAAD	2010/03/15	6.95	Put	Currency Future	593.0000	555.0000	(6.408)	0	0	0
10/09/2009	ZAAD	2010/03/15	10.65	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
10/09/2009	ZAAD	2010/03/15	4.90	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
10/09/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	258.0000	281.0000	8.915	0	0	0
10/09/2009	ZAAD	2010/03/15	14.75	Put	Currency Future	8,176.0000	8,119.0000	(0.697)	0	0	0
10/09/2009	ZAAD	2010/03/15	8.65	Put	Currency Future	2,121.0000	2,070.0000	(2.405)	0	0	0
10/09/2009	ZAAD	2010/03/15	8.90	Call	Currency Future	34.0000	39.0000	14.706	0	0	0
10/09/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	483.0000	449.0000	(7.039)	0	0	0
10/09/2009	ZAAD	2010/03/15	6.95	Call	Currency Future	218.0000	237.0000	8.716	0	0	0
10/09/2009	ZAAD	2010/03/15	12.75	Put	Currency Future	6,177.0000	6,120.0000	(0.923)	0	0	0
10/09/2009	ZAAD	2010/03/15	10.65	Put	Currency Future	4,080.0000	4,024.0000	(1.373)	0	0	0
10/09/2009	ZAAD	2010/03/15	8.90	Put	Currency Future	2,359.0000	2,307.0000	(2.204)	0	0	0
10/09/2009	ZAAD	2010/03/15	12.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
10/09/2009	ZAAD	2010/03/15	6.75	Put	Currency Future	449.0000	416.0000	(7.350)	0	0	0
10/09/2009	ZAAD	2010/03/15	5.75	Call	Currency Future	876.0000	920.0000	5.023	0	0	0
10/09/2009	ZAAD	2010/03/15	12.65	Put	Currency Future	6,077.0000	6,020.0000	(0.938)	0	0	0
10/09/2009	ZAAD	2010/03/15	10.90	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
10/09/2009	ZAAD	2010/03/15	5.80	Call	Currency Future	834.0000	878.0000	5.276	0	0	0
10/09/2009	ZAAD	2010/03/15	6.75	Call	Currency Future	274.0000	298.0000	8.759	0	0	0
10/09/2009	ZAAD	2010/03/15	5.75	Put	Currency Future	51.0000	38.0000	(25.490)	0	0	0
10/09/2009	ZAAD	2010/03/15	12.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
10/09/2009	ZAAD	2010/03/15	12.90	Put	Currency Future	6,327.0000	6,270.0000	(0.901)	0	0	0
10/09/2009	ZAAD	2010/03/15	4.80	Call	Currency Future	1,784.0000	1,840.0000	3.139	0	0	0
10/09/2009	ZAAD	2010/03/15	8.75	Call	Currency Future	41.0000	46.0000	12.195	0	0	0
10/09/2009	ZAAD	2010/03/15	8.65	Call	Currency Future	46.0000	52.0000	13.043	0	0	0
10/09/2009	ZAAD	2010/03/15	12.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
10/09/2009	ZAAD	2010/03/15	2.80	Call	Currency Future	3,775.0000	3,832.0000	1.510	0	0	0
10/09/2009	ZAAD	2010/03/15	8.75	Put	Currency Future	2,216.0000	2,164.0000	(2.347)	0	0	0
10/09/2009	ZAAD	2010/03/15	5.65	Put	Currency Future	37.0000	26.0000	(29.730)	0	0	0
10/09/2009	ZAAD	2010/03/15	10.90	Put	Currency Future	4,329.0000	4,273.0000	(1.294)	0	0	0

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10/09/2009	ZAAD 2010/03/15	4.80	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
10/09/2009	ZAAD 2010/03/15	6.35	Call	Currency Future	449.0000	484.0000	7.795	0	0	0
10/09/2009	ZAAD 2010/03/15	10.75	Call	Currency Future	5.0000	5.0000	-	0	0	0
10/09/2009	ZAAD 2010/03/15	5.65	Call	Currency Future	962.0000	1,008.0000	4.782	0	0	0
10/09/2009	ZAAD 2010/03/15	4.90	Call	Currency Future	1,685.0000	1,741.0000	3.323	0	0	0
10/09/2009	ZAAD 2010/03/15	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD 2010/03/15	7.10	Call	Currency Future	184.0000	201.0000	9.239	0	0	0
10/09/2009	ZAAD 2010/03/15	6.55	Call	Currency Future	346.0000	379.0000	9.538	0	0	0
10/09/2009	ZAAD 2010/03/15	14.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	ZAAD 2010/03/15	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD 2010/03/15	3.80	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
10/09/2009	ZAAD 2010/03/15	6.15	Call	Currency Future	572.0000	610.0000	6.643	0	0	0
10/09/2009	ZAAD 2010/03/15	6.55	Put	Currency Future	321.0000	297.0000	(7.477)	0	0	0
10/09/2009	ZAAD 2010/03/15	12.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
10/09/2009	ZAAD 2010/03/15	3.65	Call	Currency Future	2,925.0000	2,983.0000	1.983	0	0	0
10/09/2009	ZAAD 2010/03/15	3.90	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
10/09/2009	ZAAD 2010/03/15	3.80	Call	Currency Future	2,775.0000	2,833.0000	2.090	0	0	0
10/09/2009	ZAAD 2010/03/15	6.35	Put	Currency Future	224.0000	202.0000	(9.821)	0	0	0
10/09/2009	ZAAD 2010/03/15	8.40	Call	Currency Future	57.0000	61.0000	7.018	0	0	0
10/09/2009	ZAAD 2010/03/15	10.50	Put	Currency Future	3,931.0000	3,875.0000	(1.425)	0	0	0
10/09/2009	ZAAD 2010/03/15	6.50	Put	Currency Future	295.0000	272.0000	(7.797)	0	0	0
10/09/2009	ZAAD 2010/03/15	10.75	Put	Currency Future	4,180.0000	4,123.0000	(1.364)	0	0	0
10/09/2009	ZAAD 2010/03/15	3.65	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
10/09/2009	ZAAD 2010/03/15	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD 2010/03/15	12.80	Put	Currency Future	6,227.0000	6,170.0000	(0.915)	0	0	0
10/09/2009	ZAAD 2010/03/15	8.50	Put	Currency Future	1,978.0000	1,925.0000	(2.679)	0	0	0
10/09/2009	ZAAD 2010/03/15	6.50	Call	Currency Future	370.0000	404.0000	9.189	0	0	0
10/09/2009	ZAAD 2010/03/15	4.65	Call	Currency Future	1,932.0000	1,989.0000	2.950	0	0	0
10/09/2009	ZAAD 2010/03/15	8.80	Call	Currency Future	39.0000	44.0000	12.821	0	0	0
10/09/2009	ZAAD 2010/03/15	4.55	Call	Currency Future	2,031.0000	2,088.0000	2.806	0	0	0
10/09/2009	ZAAD 2010/03/15	4.65	Put	Currency Future	7.0000	7.0000	-	0	0	0
10/09/2009	ZAAD 2010/03/15	14.80	Put	Currency Future	8,226.0000	8,169.0000	(0.693)	0	0	0
10/09/2009	ZAAD 2010/03/15	6.20	Put	Currency Future	165.0000	145.0000	(12.121)	0	0	0
10/09/2009	ZAAD 2010/03/15	5.55	Call	Currency Future	1,051.0000	1,104.0000	5.043	0	0	0
10/09/2009	ZAAD 2010/03/15	4.85	Call	Currency Future	1,734.0000	1,791.0000	3.287	0	0	0
10/09/2009	ZAAD 2010/03/15	6.20	Call	Currency Future	540.0000	577.0000	6.852	0	0	0

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10/09/2009	ZAAD	2010/03/15	4.50	Call	Currency Future	2,080.0000	2,137.0000	2.740	0	0	0
10/09/2009	ZAAD	2010/03/15	7.00	Call	Currency Future	206.0000	224.0000	8.738	0	0	0
10/09/2009	ZAAD	2010/03/15	3.50	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
10/09/2009	ZAAD	2010/03/15	14.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	203.0000	182.0000	(10.345)	0	0	0
10/09/2009	ZAAD	2010/03/15	3.50	Call	Currency Future	3,075.0000	3,132.0000	1.854	0	0	0
10/09/2009	ZAAD	2010/03/15	10.60	Put	Currency Future	4,030.0000	3,974.0000	(1.390)	0	0	0
10/09/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	478.0000	514.0000	7.531	0	0	0
10/09/2009	ZAAD	2010/03/15	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	1,006.0000	1,056.0000	4.970	0	0	0
10/09/2009	ZAAD	2010/03/15	2.90	Call	Currency Future	3,675.0000	3,732.0000	1.551	0	0	0
10/09/2009	ZAAD	2010/03/15	7.00	Put	Currency Future	631.0000	592.0000	(6.181)	0	0	0
10/09/2009	ZAAD	2010/03/15	6.00	Call	Currency Future	678.0000	718.0000	5.900	0	0	0
10/09/2009	ZAAD	2010/03/15	2.50	Call	Currency Future	4,075.0000	4,132.0000	1.399	0	0	0
10/09/2009	ZAAD	2010/03/15	3.60	Call	Currency Future	2,975.0000	3,033.0000	1.950	0	0	0
10/09/2009	ZAAD	2010/03/15	6.00	Put	Currency Future	103.0000	86.0000	(16.505)	0	0	0
10/09/2009	ZAAD	2010/03/15	14.55	Put	Currency Future	7,976.0000	7,919.0000	(0.715)	0	0	0
10/09/2009	ZAAD	2010/03/15	4.60	Call	Currency Future	1,982.0000	2,038.0000	2.825	0	0	0
10/09/2009	ZAAD	2010/03/15	6.10	Call	Currency Future	606.0000	645.0000	6.436	0	0	0
10/09/2009	ZAAD	2010/03/15	4.55	Put	Currency Future	6.0000	6.0000	-	0	0	0
10/09/2009	ZAAD	2010/03/15	3.85	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
10/09/2009	ZAAD	2010/03/15	2.60	Call	Currency Future	3,975.0000	4,032.0000	1.434	0	0	0
10/09/2009	ZAAD	2010/03/15	2.40	Call	Currency Future	4,175.0000	4,232.0000	1.365	0	0	0
10/09/2009	ZAAD	2010/03/15	14.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	ZAAD	2010/03/15	5.85	Call	Currency Future	793.0000	836.0000	5.422	0	0	0
10/09/2009	ZAAD	2010/03/15	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2010/03/15	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2010/03/15	12.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
10/09/2009	ZAAD	2010/03/15	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2010/03/15	3.40	Call	Currency Future	3,175.0000	3,232.0000	1.795	0	0	0
10/09/2009	ZAAD	2010/03/15	5.55	Put	Currency Future	26.0000	23.0000	(11.538)	0	0	0
10/09/2009	ZAAD	2010/03/15	14.70	Put	Currency Future	8,126.0000	8,069.0000	(0.701)	0	0	0
10/09/2009	ZAAD	2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD	2010/03/15	8.55	Call	Currency Future	52.0000	55.0000	5.769	0	0	0
10/09/2009	ZAAD	2010/03/15	3.90	Call	Currency Future	2,675.0000	2,734.0000	2.206	0	0	0
10/09/2009	ZAAD	2010/03/15	12.70	Put	Currency Future	6,127.0000	6,070.0000	(0.930)	0	0	0

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10/09/2009	ZAAD 2010/03/15	5.40	Put	Currency Future	21.0000	18.0000	(14.286)	0	0	0
10/09/2009	ZAAD 2010/03/15	8.55	Put	Currency Future	2,027.0000	1,973.0000	(2.664)	0	0	0
10/09/2009	ZAAD 2010/03/15	10.70	Call	Currency Future	5.0000	5.0000	-	0	0	0
10/09/2009	ZAAD 2010/03/15	6.10	Put	Currency Future	131.0000	113.0000	(13.740)	0	0	0
10/09/2009	ZAAD 2010/03/15	10.55	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
10/09/2009	ZAAD 2010/03/15	14.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
10/09/2009	ZAAD 2010/03/15	5.40	Call	Currency Future	1,196.0000	1,250.0000	4.515	0	0	0
10/09/2009	ZAAD 2010/03/15	10.55	Put	Currency Future	3,980.0000	3,924.0000	(1.407)	0	0	0
10/09/2009	ZAAD 2010/03/15	8.95	Put	Currency Future	2,407.0000	2,355.0000	(2.160)	0	0	0
10/09/2009	ZAAD 2010/03/15	8.70	Put	Currency Future	2,168.0000	2,117.0000	(2.352)	0	0	0
10/09/2009	ZAAD 2010/03/15	4.40	Call	Currency Future	2,178.0000	2,236.0000	2.663	0	0	0
10/09/2009	ZAAD 2010/03/15	12.55	Put	Currency Future	5,977.0000	5,920.0000	(0.954)	0	0	0
10/09/2009	ZAAD 2010/03/15	10.95	Put	Currency Future	4,379.0000	4,323.0000	(1.279)	0	0	0
10/09/2009	ZAAD 2010/03/15	5.70	Put	Currency Future	43.0000	32.0000	(25.581)	0	0	0
10/09/2009	ZAAD 2010/03/15	4.40	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
10/09/2009	ZAAD 2010/03/15	12.95	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
10/09/2009	ZAAD 2010/03/15	8.70	Call	Currency Future	43.0000	49.0000	13.953	0	0	0
10/09/2009	ZAAD 2010/03/15	5.50	Put	Currency Future	24.0000	21.0000	(12.500)	0	0	0
10/09/2009	ZAAD 2010/03/15	12.95	Put	Currency Future	6,376.0000	6,320.0000	(0.878)	0	0	0
10/09/2009	ZAAD 2010/03/15	8.40	Put	Currency Future	1,882.0000	1,829.0000	(2.816)	0	0	0
10/09/2009	ZAAD 2010/03/15	14.95	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
10/09/2009	ZAAD 2010/03/15	6.30	Put	Currency Future	203.0000	182.0000	(10.345)	0	0	0
10/09/2009	ZAAD 2010/03/15	14.95	Put	Currency Future	8,375.0000	8,319.0000	(0.669)	0	0	0
10/09/2009	ZAAD 2010/03/15	6.30	Call	Currency Future	478.0000	514.0000	7.531	0	0	0
10/09/2009	ZAAD 2010/03/15	10.95	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
10/09/2009	ZAAD 2010/03/15	2.70	Call	Currency Future	3,875.0000	3,932.0000	1.471	0	0	0
10/09/2009	ZAAD 2010/03/15	3.95	Call	Currency Future	2,625.0000	2,684.0000	2.248	0	0	0
10/09/2009	ZAAD 2010/03/15	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
10/09/2009	ZAAD 2010/03/15	6.20	Call	Currency Future	540.0000	577.0000	6.852	0	0	0
10/09/2009	ZAAD 2010/03/15	8.95	Call	Currency Future	32.0000	37.0000	15.625	0	0	0
10/09/2009	ZAAD 2010/03/15	3.70	Call	Currency Future	2,875.0000	2,933.0000	2.017	0	0	0
10/09/2009	ZAAD 2010/03/15	3.70	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
10/09/2009	ZAAD 2010/03/15	6.20	Put	Currency Future	165.0000	145.0000	(12.121)	0	0	0
10/09/2009	ZAAD 2010/03/15	4.70	Call	Currency Future	1,883.0000	1,939.0000	2.974	0	0	0
10/09/2009	ZAAD 2010/03/15	3.85	Call	Currency Future	2,725.0000	2,783.0000	2.128	0	0	0
10/09/2009	ZAAD 2010/03/15	5.70	Call	Currency Future	918.0000	964.0000	5.011	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/09/2009	ZAAD 2010/03/15	4.70	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
10/09/2009	ZAAD 2010/03/15	5.95	Put	Currency Future	90.0000	74.0000	(17.778)	0	0	0
10/09/2009	ZAAD 2010/03/15	10.70	Put	Currency Future	4,130.0000	4,074.0000	(1.356)	0	0	0
10/09/2009	ZAAD 2010/03/15	2.95	Call	Currency Future	3,625.0000	3,682.0000	1.572	0	0	0
10/09/2009	ZAAD 2010/03/15	12.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
10/09/2009	ZAAD 2010/03/15	2.85	Call	Currency Future	3,725.0000	3,782.0000	1.530	0	0	0
10/09/2009	ZAAD 2010/03/15	3.95	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
10/09/2009	ZAAD 2010/03/15	4.95	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
10/09/2009	ZAAD 2010/03/15	5.95	Call	Currency Future	715.0000	756.0000	5.734	0	0	0
10/09/2009	ZAAD 2010/03/15	4.95	Call	Currency Future	1,636.0000	1,692.0000	3.423	0	0	0
10/09/2009	ZAAD 2010/03/15	2.95	Put	Currency Future	0.0000	0.0000	-	0	0	0

**Grand Total:** **1,504,588**