



Derivatives High/Low Report

High/Low for 07/10/2009

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	\$ / R 2009/12/14			Currency Future	7.4953	7.5598	0.861	7.5900	7.4800	341,152
07/10/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	5,905.0000	5,840.0000	(1.101)	0	0	0
07/10/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
07/10/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,968.0000	1,905.0000	(3.201)	0	0	0
07/10/2009	\$ / R 2009/12/14	13.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	6,005.0000	5,940.0000	(1.082)	0	0	0
07/10/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,855.0000	5,790.0000	(1.110)	0	0	0
07/10/2009	\$ / R 2009/12/14	5.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	7.00	Call	Currency Future	561.0000	613.0000	9.269	0	0	0
07/10/2009	\$ / R 2009/12/14	7.00	Put	Currency Future	66.0000	53.0000	(19.697)	0	0	0
07/10/2009	\$ / R 2009/12/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	6.65	Put	Currency Future	19.0000	14.0000	(26.316)	0	0	0
07/10/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	167.0000	188.0000	12.575	0	0	0
07/10/2009	\$ / R 2009/12/14	7.80	Call	Currency Future	141.0000	158.0000	12.057	0	0	10
07/10/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	3,056.0000	2,992.0000	(2.094)	0	0	0
07/10/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	61.0000	68.0000	11.475	0	0	0
07/10/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	2,658.0000	2,594.0000	(2.408)	0	0	0
07/10/2009	\$ / R 2009/12/14	4.85	Call	Currency Future	2,645.0000	2,710.0000	2.457	0	0	0
07/10/2009	\$ / R 2009/12/14	6.65	Call	Currency Future	864.0000	924.0000	6.944	0	0	0
07/10/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	1,184
07/10/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	48.0000	54.0000	12.500	0	0	0
07/10/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	7.0000	7.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	12.40	Put	Currency Future	4,905.0000	4,840.0000	(1.325)	0	0	0
07/10/2009	\$ / R 2009/12/14	3.30	Call	Currency Future	4,195.0000	4,260.0000	1.549	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	\$ / R 2009/12/14	4.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	372.0000	329.0000	(11.559)	0	0	0
07/10/2009	\$ / R 2009/12/14	7.55	Call	Currency Future	217.0000	244.0000	12.442	0	0	0
07/10/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	109.0000	122.0000	11.927	0	0	200
07/10/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	4,805.0000	4,740.0000	(1.353)	0	0	0
07/10/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
07/10/2009	\$ / R 2009/12/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	4.0000	4.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	5.85	Call	Currency Future	1,647.0000	1,711.0000	3.886	0	0	0
07/10/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	821.0000	764.0000	(6.943)	0	0	0
07/10/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	866.0000	809.0000	(6.582)	0	0	0
07/10/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,821.0000	1,757.0000	(3.515)	0	0	0
07/10/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	2,361.0000	2,298.0000	(2.668)	0	0	0
07/10/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	5,305.0000	5,240.0000	(1.225)	0	0	0
07/10/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	5.85	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
07/10/2009	\$ / R 2009/12/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	66.0000	74.0000	12.121	0	0	100
07/10/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	563.0000	513.0000	(8.881)	0	0	0
07/10/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	48.0000	54.0000	12.500	0	0	0
07/10/2009	\$ / R 2009/12/14	13.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
07/10/2009	\$ / R 2009/12/14	15.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	5.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	4.25	Call	Currency Future	3,245.0000	3,310.0000	2.003	0	0	0
07/10/2009	\$ / R 2009/12/14	7.80	Put	Currency Future	445.0000	399.0000	(10.337)	0	0	0
07/10/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	523.0000	474.0000	(9.369)	0	0	100
07/10/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	689.0000	635.0000	(7.837)	0	0	0
07/10/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	2.0000	2.0000	-	0	0	260
07/10/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	1,003.0000	944.0000	(5.882)	0	0	0
07/10/2009	\$ / R 2009/12/14	10.05	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
07/10/2009	\$ / R 2009/12/14	13.20	Put	Currency Future	5,705.0000	5,640.0000	(1.139)	0	0	0
07/10/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,722.0000	1,660.0000	(3.600)	0	0	0
07/10/2009	\$ / R 2009/12/14	5.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
07/10/2009	\$ / 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
07/10/2009	\$ / R 2009/12/14	5.25	Call	Currency Future	2,246.0000	2,310.0000	2.850	0	0	0
07/10/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	118.0000	133.0000	12.712	0	0	1,700
07/10/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	776.0000	721.0000	(7.088)	0	0	0
07/10/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	866.0000	809.0000	(6.582)	0	0	0
07/10/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	15.35	Put	Currency Future	7,855.0000	7,790.0000	(0.827)	0	0	0
07/10/2009	\$ / R 2009/12/14	5.65	Call	Currency Future	1,846.0000	1,911.0000	3.521	0	0	0
07/10/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	6.0000	7.0000	16.667	0	0	11,185
07/10/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	45.0000	50.0000	11.111	0	0	0
07/10/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	7.25	Put	Currency Future	134.0000	113.0000	(15.672)	0	0	100
07/10/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	1,003.0000	944.0000	(5.882)	0	0	0
07/10/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	4,505.0000	4,440.0000	(1.443)	0	0	0
07/10/2009	\$ / R 2009/12/14	6.85	Call	Currency Future	685.0000	741.0000	8.175	0	0	0
07/10/2009	\$ / R 2009/12/14	4.80	Call	Currency Future	2,695.0000	2,760.0000	2.412	0	0	0
07/10/2009	\$ / R 2009/12/14	4.65	Call	Currency Future	2,845.0000	2,910.0000	2.285	0	0	0
07/10/2009	\$ / R 2009/12/14	7.25	Call	Currency Future	380.0000	423.0000	11.316	0	0	0
07/10/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	5,205.0000	5,140.0000	(1.249)	0	0	0
07/10/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	4,455.0000	4,390.0000	(1.459)	0	0	0
07/10/2009	\$ / R 2009/12/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	7.45	Call	Currency Future	262.0000	297.0000	13.359	0	0	0
07/10/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
07/10/2009	\$ / R 2009/12/14	10.00	Put	Currency Future	2,510.0000	2,446.0000	(2.550)	0	0	0
07/10/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	4,405.0000	4,340.0000	(1.476)	0	0	0
07/10/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	3,855.0000	3,791.0000	(1.660)	0	0	0
07/10/2009	\$ / R 2009/12/14	6.00	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
07/10/2009	\$ / R 2009/12/14	7.45	Put	Currency Future	217.0000	188.0000	(13.364)	0	0	0
07/10/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	72.0000	80.0000	11.111	0	0	0
07/10/2009	\$ / R 2009/12/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	5.80	Call	Currency Future	1,697.0000	1,761.0000	3.771	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	\$ / R 2009/12/14	12.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	5,155.0000	5,090.0000	(1.261)	0	0	0
07/10/2009	\$ / R 2009/12/14	5.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
07/10/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	34.0000	37.0000	8.824	0	0	0
07/10/2009	\$ / R 2009/12/14	11.50	Put	Currency Future	4,005.0000	3,941.0000	(1.598)	0	0	0
07/10/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	4,155.0000	4,090.0000	(1.564)	0	0	0
07/10/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	118.0000	98.0000	(16.949)	0	0	0
07/10/2009	\$ / R 2009/12/14	6.30	Call	Currency Future	1,201.0000	1,264.0000	5.246	0	0	0
07/10/2009	\$ / R 2009/12/14	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	7.50	Call	Currency Future	237.0000	270.0000	13.924	0	0	747
07/10/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	9,676
07/10/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	1,238.0000	1,177.0000	(4.927)	0	0	0
07/10/2009	\$ / R 2009/12/14	11.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	413.0000	458.0000	10.896	0	0	0
07/10/2009	\$ / R 2009/12/14	6.30	Put	Currency Future	6.0000	4.0000	(33.333)	0	0	0
07/10/2009	\$ / R 2009/12/14	15.40	Put	Currency Future	7,905.0000	7,840.0000	(0.822)	0	0	0
07/10/2009	\$ / R 2009/12/14	14.95	Put	Currency Future	7,455.0000	7,390.0000	(0.872)	0	0	0
07/10/2009	\$ / R 2009/12/14	6.25	Call	Currency Future	1,250.0000	1,314.0000	5.120	0	0	0
07/10/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	153.0000	173.0000	13.072	0	0	0
07/10/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	776.0000	721.0000	(7.088)	0	0	0
07/10/2009	\$ / R 2009/12/14	13.00	Put	Currency Future	5,505.0000	5,440.0000	(1.181)	0	0	0
07/10/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
07/10/2009	\$ / R 2009/12/14	10.05	Put	Currency Future	2,559.0000	2,495.0000	(2.501)	0	0	0
07/10/2009	\$ / R 2009/12/14	11.10	Put	Currency Future	3,605.0000	3,541.0000	(1.775)	0	0	0
07/10/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	2,460.0000	2,396.0000	(2.602)	0	0	0
07/10/2009	\$ / R 2009/12/14	6.25	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
07/10/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	92.0000	103.0000	11.957	0	0	100
07/10/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	1,674.0000	1,611.0000	(3.763)	0	0	0
07/10/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	2,361.0000	2,298.0000	(2.668)	0	0	0
07/10/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	27.0000	30.0000	11.111	0	0	0
07/10/2009	\$ / R 2009/12/14	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	5.90	Call	Currency Future	1,597.0000	1,661.0000	4.008	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	\$ / R 2009/12/14	7.55	Put	Currency Future	272.0000	235.0000	(13.603)	0	0	0
07/10/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	167.0000	188.0000	12.575	0	0	0
07/10/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	61.0000	68.0000	11.475	0	0	0
07/10/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	7.0000	7.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	11.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	4.90	Call	Currency Future	2,595.0000	2,660.0000	2.505	0	0	0
07/10/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	372.0000	329.0000	(11.559)	0	0	0
07/10/2009	\$ / R 2009/12/14	8.40	Put	Currency Future	957.0000	899.0000	(6.061)	0	0	0
07/10/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
07/10/2009	\$ / R 2009/12/14	11.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	13.45	Put	Currency Future	5,955.0000	5,890.0000	(1.092)	0	0	0
07/10/2009	\$ / R 2009/12/14	14.55	Put	Currency Future	7,055.0000	6,990.0000	(0.921)	0	0	0
07/10/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	4,705.0000	4,640.0000	(1.382)	0	0	0
07/10/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	42.0000	46.0000	9.524	0	0	0
07/10/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
07/10/2009	\$ / R 2009/12/14	11.15	Put	Currency Future	3,655.0000	3,591.0000	(1.751)	0	0	0
07/10/2009	\$ / R 2009/12/14	14.85	Put	Currency Future	7,355.0000	7,290.0000	(0.884)	0	0	0
07/10/2009	\$ / R 2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	84.0000	95.0000	13.095	0	0	0
07/10/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	2,411.0000	2,347.0000	(2.655)	0	0	0
07/10/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	1,919.0000	1,856.0000	(3.283)	0	0	0
07/10/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	5,605.0000	5,540.0000	(1.160)	0	0	0
07/10/2009	\$ / R 2009/12/14	12.55	Put	Currency Future	5,055.0000	4,990.0000	(1.286)	0	0	0
07/10/2009	\$ / R 2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
07/10/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	3,805.0000	3,741.0000	(1.682)	0	0	0
07/10/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	1,382.0000	1,320.0000	(4.486)	0	0	0
07/10/2009	\$ / R 2009/12/14	6.80	Call	Currency Future	728.0000	786.0000	7.967	0	0	0
07/10/2009	\$ / R 2009/12/14	5.60	Call	Currency Future	1,896.0000	1,960.0000	3.376	0	0	0
07/10/2009	\$ / R 2009/12/14	6.05	Call	Currency Future	1,448.0000	1,512.0000	4.420	0	0	0
07/10/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	18.0000	19.0000	5.556	0	0	100
07/10/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	563.0000	513.0000	(8.881)	0	0	0
07/10/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	1,096.0000	1,037.0000	(5.383)	0	0	0
07/10/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	2,066.0000	2,003.0000	(3.049)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	\$ / R 2009/12/14	10.45	Put	Currency Future	2,957.0000	2,893.0000	(2.164)	0	0	0
07/10/2009	\$ / R 2009/12/14	11.20	Put	Currency Future	3,705.0000	3,641.0000	(1.727)	0	0	0
07/10/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	3,755.0000	3,691.0000	(1.704)	0	0	0
07/10/2009	\$ / R 2009/12/14	13.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	6.80	Put	Currency Future	33.0000	26.0000	(21.212)	0	0	0
07/10/2009	\$ / R 2009/12/14	4.60	Call	Currency Future	2,895.0000	2,960.0000	2.245	0	0	0
07/10/2009	\$ / R 2009/12/14	6.35	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
07/10/2009	\$ / R 2009/12/14	6.05	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
07/10/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,722.0000	1,660.0000	(3.600)	0	0	0
07/10/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	109.0000	122.0000	11.927	0	0	0
07/10/2009	\$ / R 2009/12/14	8.40	Call	Currency Future	52.0000	58.0000	11.538	0	0	247
07/10/2009	\$ / R 2009/12/14	11.60	Put	Currency Future	4,105.0000	4,040.0000	(1.583)	0	0	0
07/10/2009	\$ / R 2009/12/14	7.80	Call	Currency Future	141.0000	158.0000	12.057	0	0	0
07/10/2009	\$ / R 2009/12/14	6.60	Call	Currency Future	910.0000	971.0000	6.703	0	0	0
07/10/2009	\$ / R 2009/12/14	5.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	7.05	Call	Currency Future	522.0000	572.0000	9.579	0	0	0
07/10/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	183.0000	206.0000	12.568	0	0	0
07/10/2009	\$ / R 2009/12/14	8.15	Put	Currency Future	732.0000	678.0000	(7.377)	0	0	0
07/10/2009	\$ / R 2009/12/14	11.20	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
07/10/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	15.15	Put	Currency Future	7,655.0000	7,590.0000	(0.849)	0	0	0
07/10/2009	\$ / R 2009/12/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	5.35	Call	Currency Future	2,146.0000	2,210.0000	2.982	0	0	0
07/10/2009	\$ / R 2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	7.05	Put	Currency Future	77.0000	62.0000	(19.481)	0	0	0
07/10/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	199.0000	224.0000	12.563	0	0	39
07/10/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	646.0000	593.0000	(8.204)	0	0	0
07/10/2009	\$ / R 2009/12/14	11.45	Put	Currency Future	3,955.0000	3,891.0000	(1.618)	0	0	0
07/10/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	1,050.0000	990.0000	(5.714)	0	0	0
07/10/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	3,007.0000	2,942.0000	(2.162)	0	0	0
07/10/2009	\$ / R 2009/12/14	11.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	14.05	Put	Currency Future	6,555.0000	6,490.0000	(0.992)	0	0	0
07/10/2009	\$ / R 2009/12/14	7.80	Put	Currency Future	445.0000	399.0000	(10.337)	0	0	0
07/10/2009	\$ / R 2009/12/14	6.35	Call	Currency Future	1,152.0000	1,215.0000	5.469	0	0	0
07/10/2009	\$ / R 2009/12/14	14.75	Put	Currency Future	7,255.0000	7,190.0000	(0.896)	0	0	0
07/10/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	304.0000	264.0000	(13.158)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	56.0000	63.0000	12.500	0	0	0
07/10/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	10,100
07/10/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	56.0000	45.0000	(19.643)	0	0	0
07/10/2009	\$ / R 2009/12/14	15.30	Put	Currency Future	7,805.0000	7,740.0000	(0.833)	0	0	0
07/10/2009	\$ / R 2009/12/14	6.45	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
07/10/2009	\$ / R 2009/12/14	4.05	Call	Currency Future	3,445.0000	3,510.0000	1.887	0	0	0
07/10/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	337.0000	296.0000	(12.166)	0	0	0
07/10/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	153.0000	173.0000	13.072	0	0	0
07/10/2009	\$ / R 2009/12/14	15.95	Put	Currency Future	8,455.0000	8,390.0000	(0.769)	0	0	0
07/10/2009	\$ / R 2009/12/14	7.35	Call	Currency Future	318.0000	357.0000	12.264	0	0	0
07/10/2009	\$ / R 2009/12/14	9.55	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
07/10/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	4,805.0000	4,740.0000	(1.353)	0	0	0
07/10/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	4,355.0000	4,290.0000	(1.493)	0	0	0
07/10/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	4,055.0000	3,990.0000	(1.603)	0	0	0
07/10/2009	\$ / R 2009/12/14	3.55	Call	Currency Future	3,945.0000	4,010.0000	1.648	0	0	0
07/10/2009	\$ / R 2009/12/14	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	5.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	7.50	Put	Currency Future	242.0000	210.0000	(13.223)	0	0	0
07/10/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	408.0000	363.0000	(11.029)	0	0	0
07/10/2009	\$ / R 2009/12/14	13.95	Put	Currency Future	6,455.0000	6,390.0000	(1.007)	0	0	0
07/10/2009	\$ / R 2009/12/14	7.35	Put	Currency Future	172.0000	147.0000	(14.535)	0	0	0
07/10/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
07/10/2009	\$ / R 2009/12/14	13.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	5.00	Call	Currency Future	2,495.0000	2,560.0000	2.605	0	0	0
07/10/2009	\$ / R 2009/12/14	8.15	Call	Currency Future	78.0000	87.0000	11.538	0	0	0
07/10/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,625.0000	1,562.0000	(3.877)	0	0	0
07/10/2009	\$ / R 2009/12/14	13.75	Put	Currency Future	6,255.0000	6,190.0000	(1.039)	0	0	0
07/10/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,855.0000	5,790.0000	(1.110)	0	0	0
07/10/2009	\$ / R 2009/12/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	408.0000	363.0000	(11.029)	0	0	200
07/10/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	646.0000	593.0000	(8.204)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
07/10/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	5,355.0000	5,290.0000	(1.214)	0	0	0
07/10/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	601.0000	654.0000	8.819	0	0	0
07/10/2009	\$ / R 2009/12/14	3.95	Call	Currency Future	3,545.0000	3,610.0000	1.834	0	0	0
07/10/2009	\$ / R 2009/12/14	4.15	Call	Currency Future	3,345.0000	3,410.0000	1.943	0	0	0
07/10/2009	\$ / R 2009/12/14	7.55	Call	Currency Future	217.0000	244.0000	12.442	0	0	0
07/10/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	92.0000	103.0000	11.957	0	0	0
07/10/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	5.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	4.95	Call	Currency Future	2,545.0000	2,610.0000	2.554	0	0	0
07/10/2009	\$ / R 2009/12/14	7.55	Put	Currency Future	272.0000	235.0000	(13.603)	0	0	0
07/10/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	13.0000	14.0000	7.692	0	0	3,000
07/10/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	5,005.0000	4,940.0000	(1.299)	0	0	0
07/10/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	5.95	Call	Currency Future	1,547.0000	1,612.0000	4.202	0	0	0
07/10/2009	\$ / R 2009/12/14	13.60	Put	Currency Future	6,105.0000	6,040.0000	(1.065)	0	0	0
07/10/2009	\$ / R 2009/12/14	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	4.75	Call	Currency Future	2,745.0000	2,810.0000	2.368	0	0	0
07/10/2009	\$ / R 2009/12/14	5.30	Call	Currency Future	2,196.0000	2,260.0000	2.914	0	0	0
07/10/2009	\$ / R 2009/12/14	4.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	13.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	3,106.0000	3,042.0000	(2.061)	0	0	0
07/10/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	4,305.0000	4,240.0000	(1.510)	0	0	0
07/10/2009	\$ / R 2009/12/14	13.65	Put	Currency Future	6,155.0000	6,090.0000	(1.056)	0	0	0
07/10/2009	\$ / R 2009/12/14	6.55	Call	Currency Future	957.0000	1,019.0000	6.479	0	0	0
07/10/2009	\$ / R 2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	2,018.0000	1,954.0000	(3.171)	0	0	0
07/10/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,968.0000	1,905.0000	(3.201)	0	0	0
07/10/2009	\$ / R 2009/12/14	10.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	10.85	Put	Currency Future	3,356.0000	3,291.0000	(1.937)	0	0	0
07/10/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	601.0000	654.0000	8.819	0	0	0
07/10/2009	\$ / R 2009/12/14	6.55	Put	Currency Future	12.0000	9.0000	(25.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	\$ / R 2009/12/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	7.85	Put	Currency Future	484.0000	436.0000	(9.917)	0	0	0
07/10/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	56.0000	45.0000	(19.643)	0	0	0
07/10/2009	\$ / R 2009/12/14	6.00	Call	Currency Future	1,498.0000	1,562.0000	4.272	0	0	0
07/10/2009	\$ / R 2009/12/14	6.75	Call	Currency Future	773.0000	831.0000	7.503	0	0	0
07/10/2009	\$ / R 2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	12.05	Put	Currency Future	4,555.0000	4,490.0000	(1.427)	0	0	0
07/10/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	29.0000	32.0000	10.345	0	0	75
07/10/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	2,857.0000	2,793.0000	(2.240)	0	0	0
07/10/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	10.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,855.0000	4,790.0000	(1.339)	0	0	0
07/10/2009	\$ / R 2009/12/14	5.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	6.45	Call	Currency Future	1,054.0000	1,117.0000	5.977	0	0	0
07/10/2009	\$ / R 2009/12/14	4.30	Call	Currency Future	3,195.0000	3,260.0000	2.034	0	0	0
07/10/2009	\$ / R 2009/12/14	16.05	Put	Currency Future	8,555.0000	8,490.0000	(0.760)	0	0	0
07/10/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	118.0000	98.0000	(16.949)	0	0	5,000
07/10/2009	\$ / R 2009/12/14	7.85	Call	Currency Future	129.0000	145.0000	12.403	0	0	0
07/10/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
07/10/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
07/10/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
07/10/2009	\$ / R 2009/12/14	10.25	Put	Currency Future	2,758.0000	2,694.0000	(2.321)	0	0	0
07/10/2009	\$ / R 2009/12/14	5.20	Call	Currency Future	2,296.0000	2,360.0000	2.787	0	0	0
07/10/2009	\$ / R 2009/12/14	5.75	Call	Currency Future	1,747.0000	1,811.0000	3.663	0	0	0
07/10/2009	\$ / R 2009/12/14	15.10	Put	Currency Future	7,605.0000	7,540.0000	(0.855)	0	0	0
07/10/2009	\$ / R 2009/12/14	5.45	Call	Currency Future	2,046.0000	2,110.0000	3.128	0	0	0
07/10/2009	\$ / R 2009/12/14	14.80	Put	Currency Future	7,305.0000	7,240.0000	(0.890)	0	0	0
07/10/2009	\$ / R 2009/12/14	12.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	5.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	605.0000	553.0000	(8.595)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	\$ / R	2009/12/14	15.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	911.0000	853.0000	(6.367)	0	0	0
07/10/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	\$ / R	2009/12/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R	2009/12/14	14.00	Put	Currency Future	6,505.0000	6,440.0000	(0.999)	0	0	0
07/10/2009	\$ / R	2009/12/14	10.25	Call	Currency Future	3.0000	3.0000	-	0	0	0
07/10/2009	\$ / R	2009/12/14	6.60	Put	Currency Future	15.0000	11.0000	(26.667)	0	0	0
07/10/2009	\$ / R	2009/12/14	5.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R	2009/12/14	8.00	Call	Currency Future	100.0000	112.0000	12.000	0	0	2,560
07/10/2009	\$ / R	2009/12/14	8.70	Put	Currency Future	1,238.0000	1,177.0000	(4.927)	0	0	0
07/10/2009	\$ / R	2009/12/14	13.10	Put	Currency Future	5,605.0000	5,540.0000	(1.160)	0	0	0
07/10/2009	\$ / R	2009/12/14	12.45	Put	Currency Future	4,955.0000	4,890.0000	(1.312)	0	0	0
07/10/2009	\$ / R	2009/12/14	6.75	Put	Currency Future	27.0000	21.0000	(22.222)	0	0	0
07/10/2009	\$ / R	2009/12/14	5.45	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
07/10/2009	\$ / R	2009/12/14	8.80	Put	Currency Future	1,334.0000	1,273.0000	(4.573)	0	0	0
07/10/2009	\$ / R	2009/12/14	9.30	Put	Currency Future	1,821.0000	1,757.0000	(3.515)	0	0	0
07/10/2009	\$ / R	2009/12/14	11.70	Put	Currency Future	4,205.0000	4,140.0000	(1.546)	0	0	0
07/10/2009	\$ / R	2009/12/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R	2009/12/14	6.85	Put	Currency Future	40.0000	31.0000	(22.500)	0	0	0
07/10/2009	\$ / R	2009/12/14	15.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R	2009/12/14	12.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R	2009/12/14	8.70	Call	Currency Future	34.0000	37.0000	8.824	0	0	0
07/10/2009	\$ / R	2009/12/14	9.80	Put	Currency Future	2,312.0000	2,248.0000	(2.768)	0	0	0
07/10/2009	\$ / R	2009/12/14	13.70	Put	Currency Future	6,205.0000	6,140.0000	(1.048)	0	0	0
07/10/2009	\$ / R	2009/12/14	13.80	Put	Currency Future	6,305.0000	6,240.0000	(1.031)	0	0	0
07/10/2009	\$ / R	2009/12/14	5.05	Call	Currency Future	2,445.0000	2,510.0000	2.658	0	0	0
07/10/2009	\$ / R	2009/12/14	15.25	Put	Currency Future	7,755.0000	7,690.0000	(0.838)	0	0	0
07/10/2009	\$ / R	2009/12/14	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R	2009/12/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R	2009/12/14	9.00	Put	Currency Future	1,527.0000	1,465.0000	(4.060)	0	0	0
07/10/2009	\$ / R	2009/12/14	11.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R	2009/12/14	7.30	Put	Currency Future	153.0000	129.0000	(15.686)	0	0	0
07/10/2009	\$ / R	2009/12/14	15.55	Put	Currency Future	8,055.0000	7,990.0000	(0.807)	0	0	0
07/10/2009	\$ / R	2009/12/14	5.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
07/10/2009	\$ / R	2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	2,609.0000	2,545.0000	(2.453)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	\$ / R	2009/12/14	11.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R	2009/12/14	16.40	Put	Currency Future	8,905.0000	8,840.0000	(0.730)	0	0	0
07/10/2009	\$ / R	2009/12/14	8.90	Put	Currency Future	1,430.0000	1,368.0000	(4.336)	0	0	0
07/10/2009	\$ / R	2009/12/14	14.45	Put	Currency Future	6,955.0000	6,890.0000	(0.935)	0	0	0
07/10/2009	\$ / R	2009/12/14	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R	2009/12/14	8.80	Put	Currency Future	1,334.0000	1,273.0000	(4.573)	0	0	0
07/10/2009	\$ / R	2009/12/14	13.90	Put	Currency Future	6,405.0000	6,340.0000	(1.015)	0	0	0
07/10/2009	\$ / R	2009/12/14	11.85	Put	Currency Future	4,355.0000	4,290.0000	(1.493)	0	0	0
07/10/2009	\$ / R	2009/12/14	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R	2009/12/14	14.90	Put	Currency Future	7,405.0000	7,340.0000	(0.878)	0	0	0
07/10/2009	\$ / R	2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R	2009/12/14	7.20	Call	Currency Future	413.0000	458.0000	10.896	0	0	0
07/10/2009	\$ / R	2009/12/14	14.30	Put	Currency Future	6,805.0000	6,740.0000	(0.955)	0	0	0
07/10/2009	\$ / R	2009/12/14	8.65	Put	Currency Future	1,191.0000	1,130.0000	(5.122)	0	0	0
07/10/2009	\$ / R	2009/12/14	12.60	Put	Currency Future	5,105.0000	5,040.0000	(1.273)	0	0	0
07/10/2009	\$ / R	2009/12/14	13.85	Put	Currency Future	6,355.0000	6,290.0000	(1.023)	0	0	0
07/10/2009	\$ / R	2009/12/14	4.00	Call	Currency Future	3,495.0000	3,560.0000	1.860	0	0	0
07/10/2009	\$ / R	2009/12/14	4.40	Call	Currency Future	3,095.0000	3,160.0000	2.100	0	0	0
07/10/2009	\$ / R	2009/12/14	14.40	Put	Currency Future	6,905.0000	6,840.0000	(0.941)	0	0	0
07/10/2009	\$ / R	2009/12/14	8.65	Call	Currency Future	36.0000	40.0000	11.111	0	0	0
07/10/2009	\$ / R	2009/12/14	9.80	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
07/10/2009	\$ / R	2009/12/14	13.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R	2009/12/14	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R	2009/12/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R	2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R	2009/12/14	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R	2009/12/14	8.90	Call	Currency Future	26.0000	28.0000	7.692	0	0	15,512
07/10/2009	\$ / R	2009/12/14	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R	2009/12/14	16.30	Put	Currency Future	8,805.0000	8,740.0000	(0.738)	0	0	0
07/10/2009	\$ / R	2009/12/14	13.30	Put	Currency Future	5,805.0000	5,740.0000	(1.120)	0	0	0
07/10/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	4,405.0000	4,340.0000	(1.476)	0	0	0
07/10/2009	\$ / R	2009/12/14	8.95	Put	Currency Future	1,479.0000	1,417.0000	(4.192)	0	0	0
07/10/2009	\$ / R	2009/12/14	7.30	Call	Currency Future	348.0000	389.0000	11.782	0	0	0
07/10/2009	\$ / R	2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R	2009/12/14	5.40	Call	Currency Future	2,096.0000	2,160.0000	3.053	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	72.0000	80.0000	11.111	0	0	87
07/10/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	4,605.0000	4,540.0000	(1.412)	0	0	0
07/10/2009	\$ / R 2009/12/14	3.85	Call	Currency Future	3,645.0000	3,710.0000	1.783	0	0	0
07/10/2009	\$ / R 2009/12/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	7.40	Put	Currency Future	194.0000	166.0000	(14.433)	0	0	0
07/10/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	2,213.0000	2,150.0000	(2.847)	0	0	0
07/10/2009	\$ / R 2009/12/14	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	14.35	Put	Currency Future	6,855.0000	6,790.0000	(0.948)	0	0	0
07/10/2009	\$ / R 2009/12/14	5.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	13.05	Put	Currency Future	5,555.0000	5,490.0000	(1.170)	0	0	0
07/10/2009	\$ / R 2009/12/14	14.25	Put	Currency Future	6,755.0000	6,690.0000	(0.962)	0	0	0
07/10/2009	\$ / R 2009/12/14	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	6.40	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
07/10/2009	\$ / R 2009/12/14	7.15	Put	Currency Future	103.0000	85.0000	(17.476)	0	0	0
07/10/2009	\$ / R 2009/12/14	14.60	Put	Currency Future	7,105.0000	7,040.0000	(0.915)	0	0	0
07/10/2009	\$ / R 2009/12/14	16.10	Put	Currency Future	8,605.0000	8,540.0000	(0.755)	0	0	0
07/10/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
07/10/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	29.0000	32.0000	10.345	0	0	0
07/10/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	6.40	Call	Currency Future	1,103.0000	1,166.0000	5.712	0	0	0
07/10/2009	\$ / R 2009/12/14	7.15	Call	Currency Future	448.0000	495.0000	10.491	0	0	0
07/10/2009	\$ / R 2009/12/14	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	7.40	Call	Currency Future	289.0000	326.0000	12.803	0	0	15,512
07/10/2009	\$ / R 2009/12/14	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
07/10/2009	\$ / R 2009/12/14	16.25	Put	Currency Future	8,755.0000	8,690.0000	(0.742)	0	0	0
07/10/2009	\$ / R 2009/12/14	16.00	Put	Currency Future	8,505.0000	8,440.0000	(0.764)	0	0	0
07/10/2009	\$ / R 2009/12/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	16.45	Put	Currency Future	8,955.0000	8,890.0000	(0.726)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	\$ / R	2009/12/14	8.75	Put	Currency Future	1,286.0000	1,225.0000	(4.743)	0	0	0
07/10/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
07/10/2009	\$ / R	2009/12/14	16.35	Put	Currency Future	8,855.0000	8,790.0000	(0.734)	0	0	0
07/10/2009	\$ / R	2009/12/14	6.50	Call	Currency Future	1,005.0000	1,068.0000	6.269	0	0	0
07/10/2009	\$ / R	2009/12/14	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R	2009/12/14	6.15	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
07/10/2009	\$ / R	2009/12/14	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R	2009/12/14	8.75	Call	Currency Future	31.0000	35.0000	12.903	0	0	0
07/10/2009	\$ / R	2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R	2009/12/14	5.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	\$ / R	2009/12/14	5.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R	2009/12/14	14.10	Put	Currency Future	6,605.0000	6,540.0000	(0.984)	0	0	0
07/10/2009	\$ / R	2009/12/14	11.05	Put	Currency Future	3,555.0000	3,491.0000	(1.800)	0	0	0
07/10/2009	\$ / R	2009/12/14	9.60	Put	Currency Future	2,115.0000	2,052.0000	(2.979)	0	0	0
07/10/2009	\$ / R	2009/12/14	15.85	Put	Currency Future	8,355.0000	8,290.0000	(0.778)	0	0	0
07/10/2009	\$ / R	2009/12/14	5.50	Call	Currency Future	1,996.0000	2,060.0000	3.206	0	0	0
07/10/2009	\$ / R	2009/12/14	5.15	Call	Currency Future	2,346.0000	2,410.0000	2.728	0	0	0
07/10/2009	\$ / R	2009/12/14	7.10	Put	Currency Future	89.0000	73.0000	(17.978)	0	0	0
07/10/2009	\$ / R	2009/12/14	11.40	Put	Currency Future	3,905.0000	3,841.0000	(1.639)	0	0	0
07/10/2009	\$ / R	2009/12/14	6.50	Put	Currency Future	10.0000	8.0000	(20.000)	0	0	0
07/10/2009	\$ / R	2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R	2009/12/14	6.15	Call	Currency Future	1,349.0000	1,413.0000	4.744	0	0	0
07/10/2009	\$ / R	2009/12/14	8.35	Call	Currency Future	56.0000	63.0000	12.500	0	0	50
07/10/2009	\$ / R	2009/12/14	8.60	Put	Currency Future	1,143.0000	1,083.0000	(5.249)	0	0	0
07/10/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	2,708.0000	2,644.0000	(2.363)	0	0	0
07/10/2009	\$ / R	2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R	2009/12/14	4.45	Call	Currency Future	3,045.0000	3,110.0000	2.135	0	0	0
07/10/2009	\$ / R	2009/12/14	14.15	Put	Currency Future	6,655.0000	6,590.0000	(0.977)	0	0	0
07/10/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	39.0000	43.0000	10.256	0	0	0
07/10/2009	\$ / R	2009/12/14	11.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R	2009/12/14	14.50	Put	Currency Future	7,005.0000	6,940.0000	(0.928)	0	0	0
07/10/2009	\$ / R	2009/12/14	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R	2009/12/14	15.90	Put	Currency Future	8,405.0000	8,340.0000	(0.773)	0	0	0
07/10/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
07/10/2009	\$ / R	2009/12/14	4.20	Call	Currency Future	3,295.0000	3,360.0000	1.973	0	0	0
07/10/2009	\$ / R	2009/12/14	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	\$ / R	2009/12/14	4.35	Call	Currency Future	3,145.0000	3,210.0000	2.067	0	0	0
07/10/2009	\$ / R	2009/12/14	16.15	Put	Currency Future	8,655.0000	8,590.0000	(0.751)	0	0	0
07/10/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	911.0000	853.0000	(6.367)	0	0	0
07/10/2009	\$ / R	2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	39.0000	43.0000	10.256	0	0	0
07/10/2009	\$ / R	2009/12/14	3.90	Call	Currency Future	3,595.0000	3,660.0000	1.808	0	0	0
07/10/2009	\$ / R	2009/12/14	8.60	Put	Currency Future	1,143.0000	1,083.0000	(5.249)	0	0	0
07/10/2009	\$ / R	2009/12/14	10.15	Put	Currency Future	2,658.0000	2,594.0000	(2.408)	0	0	0
07/10/2009	\$ / R	2009/12/14	7.45	Put	Currency Future	217.0000	188.0000	(13.364)	0	0	10
07/10/2009	\$ / R	2009/12/14	10.75	Put	Currency Future	3,256.0000	3,191.0000	(1.996)	0	0	0
07/10/2009	\$ / R	2009/12/14	11.05	Put	Currency Future	3,555.0000	3,491.0000	(1.800)	0	0	0
07/10/2009	\$ / R	2009/12/14	7.45	Call	Currency Future	262.0000	297.0000	13.359	0	0	21
07/10/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	\$ / R	2009/12/14	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R	2009/12/14	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R	2009/12/14	15.45	Put	Currency Future	7,955.0000	7,890.0000	(0.817)	0	0	0
07/10/2009	\$ / R	2009/12/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R	2009/12/14	16.50	Put	Currency Future	9,005.0000	8,940.0000	(0.722)	0	0	0
07/10/2009	\$ / R	2009/12/14	5.70	Call	Currency Future	1,796.0000	1,861.0000	3.619	0	0	0
07/10/2009	\$ / R	2009/12/14	8.65	Call	Currency Future	36.0000	40.0000	11.111	0	0	0
07/10/2009	\$ / R	2009/12/14	6.90	Put	Currency Future	47.0000	37.0000	(21.277)	0	0	0
07/10/2009	\$ / R	2009/12/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R	2009/12/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R	2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	167.0000	188.0000	12.575	0	0	0
07/10/2009	\$ / R	2009/12/14	4.70	Call	Currency Future	2,795.0000	2,860.0000	2.326	0	0	0
07/10/2009	\$ / R	2009/12/14	4.50	Call	Currency Future	2,995.0000	3,060.0000	2.170	0	0	0
07/10/2009	\$ / R	2009/12/14	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R	2009/12/14	8.65	Put	Currency Future	1,191.0000	1,130.0000	(5.122)	0	0	0
07/10/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	372.0000	329.0000	(11.559)	0	0	0
07/10/2009	\$ / R	2009/12/14	3.70	Call	Currency Future	3,795.0000	3,860.0000	1.713	0	0	0
07/10/2009	\$ / R	2009/12/14	13.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R	2009/12/14	5.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	\$ / R	2009/12/14	16.20	Put	Currency Future	8,705.0000	8,640.0000	(0.747)	0	0	0
07/10/2009	\$ / R	2009/12/14	12.65	Put	Currency Future	5,155.0000	5,090.0000	(1.261)	0	0	0
07/10/2009	\$ / R	2009/12/14	14.20	Put	Currency Future	6,705.0000	6,640.0000	(0.969)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	\$ / R 2009/12/14	6.90	Call	Currency Future	643.0000	697.0000	8.398	0	0	0
07/10/2009	\$ / R 2009/12/14	6.20	Call	Currency Future	1,300.0000	1,363.0000	4.846	0	0	0
07/10/2009	\$ / R 2009/12/14	7.10	Call	Currency Future	484.0000	533.0000	10.124	0	0	0
07/10/2009	\$ / R 2009/12/14	6.45	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
07/10/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	1,479.0000	1,417.0000	(4.192)	0	0	0
07/10/2009	\$ / R 2009/12/14	6.20	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
07/10/2009	\$ / R 2009/12/14	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	6.10	Call	Currency Future	1,399.0000	1,462.0000	4.503	0	0	0
07/10/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	3,306.0000	3,241.0000	(1.966)	0	0	0
07/10/2009	\$ / R 2009/12/14	6.10	Put	Currency Future	3.0000	3.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	1,430.0000	1,368.0000	(4.336)	0	0	0
07/10/2009	\$ / R 2009/12/14	4.10	Call	Currency Future	3,395.0000	3,460.0000	1.915	0	0	0
07/10/2009	\$ / R 2009/12/14	10.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	42.0000	46.0000	9.524	0	0	0
07/10/2009	\$ / R 2009/12/14	5.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	10.65	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
07/10/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
07/10/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	4.0000	4.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	5.10	Call	Currency Future	2,395.0000	2,460.0000	2.714	0	0	0
07/10/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
07/10/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	1,771.0000	1,709.0000	(3.501)	0	0	0
07/10/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	4,305.0000	4,240.0000	(1.510)	0	0	0
07/10/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	4,155.0000	4,090.0000	(1.564)	0	0	0
07/10/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	4,755.0000	4,690.0000	(1.367)	0	0	0
07/10/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,625.0000	1,562.0000	(3.877)	0	0	0
07/10/2009	\$ / R 2009/12/14	3.45	Call	Currency Future	4,045.0000	4,110.0000	1.607	0	0	0
07/10/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	15.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
07/10/2009	\$ / R 2009/12/14	4.45	Call	Currency Future	3,045.0000	3,110.0000	2.135	0	0	0
07/10/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	5,355.0000	5,290.0000	(1.214)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	\$ / R 2009/12/14	5.45	Call	Currency Future	2,046.0000	2,110.0000	3.128	0	0	0
07/10/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	15.75	Put	Currency Future	8,255.0000	8,190.0000	(0.787)	0	0	0
07/10/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	6.45	Call	Currency Future	1,054.0000	1,117.0000	5.977	0	0	0
07/10/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	5.45	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
07/10/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	1,870.0000	1,807.0000	(3.369)	0	0	0
07/10/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
07/10/2009	\$ / R 2009/12/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
07/10/2009	\$ / R 2009/12/14	3.75	Call	Currency Future	3,745.0000	3,810.0000	1.736	0	0	0
07/10/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	5,305.0000	5,240.0000	(1.225)	0	0	0
07/10/2009	\$ / R 2009/12/14	13.55	Put	Currency Future	6,055.0000	5,990.0000	(1.073)	0	0	0
07/10/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	2,460.0000	2,396.0000	(2.602)	0	0	0
07/10/2009	\$ / R 2009/12/14	11.75	Put	Currency Future	4,255.0000	4,190.0000	(1.528)	0	0	0
07/10/2009	\$ / R 2009/12/14	12.95	Put	Currency Future	5,455.0000	5,390.0000	(1.192)	0	0	0
07/10/2009	\$ / R 2009/12/14	11.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	12.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,855.0000	4,790.0000	(1.339)	0	0	0
07/10/2009	\$ / R 2009/12/14	15.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	4,605.0000	4,540.0000	(1.412)	0	0	0
07/10/2009	\$ / R 2009/12/14	13.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	15.80	Put	Currency Future	8,305.0000	8,240.0000	(0.783)	0	0	0
07/10/2009	\$ / R 2009/12/14	3.50	Call	Currency Future	3,995.0000	4,060.0000	1.627	0	0	0
07/10/2009	\$ / R 2009/12/14	13.25	Put	Currency Future	5,755.0000	5,690.0000	(1.129)	0	0	0
07/10/2009	\$ / R 2009/12/14	6.80	Put	Currency Future	33.0000	26.0000	(21.212)	0	0	0
07/10/2009	\$ / R 2009/12/14	15.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	12.15	Put	Currency Future	4,655.0000	4,590.0000	(1.396)	0	0	0
07/10/2009	\$ / R 2009/12/14	6.80	Call	Currency Future	728.0000	786.0000	7.967	0	0	0
07/10/2009	\$ / R 2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	15.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2009/12/14	15.50	Put	Currency Future	8,005.0000	7,940.0000	(0.812)	0	0	0
07/10/2009	\$ / R 2009/12/14	3.80	Call	Currency Future	3,695.0000	3,760.0000	1.759	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	\$ / R	2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R	2009/12/14	11.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R	2009/12/14	5.80	Call	Currency Future	1,697.0000	1,761.0000	3.771	0	0	0
07/10/2009	\$ / R	2009/12/14	11.30	Put	Currency Future	3,805.0000	3,741.0000	(1.682)	0	0	0
07/10/2009	\$ / R	2009/12/14	4.80	Call	Currency Future	2,695.0000	2,760.0000	2.412	0	0	0
07/10/2009	\$ / R	2009/12/14	6.70	Call	Currency Future	818.0000	877.0000	7.213	0	0	0
07/10/2009	\$ / R	2009/12/14	5.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	\$ / R	2009/12/14	6.70	Put	Currency Future	23.0000	17.0000	(26.087)	0	0	0
07/10/2009	\$ / R	2009/12/14	12.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R	2009/12/14	10.65	Put	Currency Future	3,156.0000	3,092.0000	(2.028)	0	0	0
07/10/2009	\$ / R	2009/12/14	9.70	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
07/10/2009	\$ / R	2009/12/14	11.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R	2009/12/14	3.55	Call	Currency Future	3,945.0000	4,010.0000	1.648	0	0	0
07/10/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	3,306.0000	3,241.0000	(1.966)	0	0	0
07/10/2009	\$ / R	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R	2009/12/14	8.55	Put	Currency Future	1,096.0000	1,037.0000	(5.383)	0	0	0
07/10/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	27.0000	30.0000	11.111	0	0	0
07/10/2009	\$ / R	2009/12/14	4.55	Call	Currency Future	2,945.0000	3,010.0000	2.207	0	0	0
07/10/2009	\$ / R	2009/12/14	11.55	Put	Currency Future	4,055.0000	3,990.0000	(1.603)	0	0	0
07/10/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	1,382.0000	1,320.0000	(4.486)	0	0	0
07/10/2009	\$ / R	2009/12/14	5.55	Call	Currency Future	1,946.0000	2,010.0000	3.289	0	0	0
07/10/2009	\$ / R	2009/12/14	6.55	Put	Currency Future	12.0000	9.0000	(25.000)	0	0	0
07/10/2009	\$ / R	2009/12/14	6.55	Call	Currency Future	957.0000	1,019.0000	6.479	0	0	0
07/10/2009	\$ / R	2009/12/14	10.95	Put	Currency Future	3,455.0000	3,391.0000	(1.852)	0	0	0
07/10/2009	\$ / R	2009/12/14	5.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	\$ / R	2009/12/14	10.40	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
07/10/2009	\$ / R	2009/12/14	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R	2009/12/14	10.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	\$ / R	2009/12/14	9.75	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
07/10/2009	\$ / R	2009/12/14	10.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	\$ / R	2009/12/14	9.75	Put	Currency Future	2,263.0000	2,199.0000	(2.828)	0	0	0
07/10/2009	\$ / R	2009/12/14	11.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	\$ / R	2009/12/14	11.00	Put	Currency Future	3,505.0000	3,441.0000	(1.826)	0	0	0
07/10/2009	\$ / R	2009/12/14	10.40	Put	Currency Future	2,907.0000	2,843.0000	(2.202)	0	0	0
07/10/2009	\$ / R	2009/12/14	10.90	Put	Currency Future	3,406.0000	3,341.0000	(1.908)	0	0	0
07/10/2009	\$ / R	2009/12/14	10.30	Put	Currency Future	2,807.0000	2,743.0000	(2.280)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	\$ / R	2009/12/14	10.30	Call	Currency Future	3.0000	3.0000	-	0	0	0
07/10/2009	\$ / R	2009/12/14	12.90	Put	Currency Future	5,405.0000	5,340.0000	(1.203)	0	0	0
07/10/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	2,708.0000	2,644.0000	(2.363)	0	0	0
07/10/2009	\$ / R	2009/12/14	10.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	\$ / R	2009/12/14	10.70	Put	Currency Future	3,206.0000	3,142.0000	(1.996)	0	0	0
07/10/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
07/10/2009	\$ / R	2009/12/14	10.55	Call	Currency Future	2.0000	2.0000	-	0	0	9,530
07/10/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	2,609.0000	2,545.0000	(2.453)	0	0	0
07/10/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
07/10/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	3,056.0000	2,992.0000	(2.094)	0	0	0
07/10/2009	\$ / R	2009/12/14	15.70	Put	Currency Future	8,205.0000	8,140.0000	(0.792)	0	0	0
07/10/2009	\$ / R	2009/12/14	15.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R	2009/12/14	9.65	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
07/10/2009	\$ / R	2009/12/14	9.70	Put	Currency Future	2,213.0000	2,150.0000	(2.847)	0	0	0
07/10/2009	\$ / R	2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R	2009/12/14	3.65	Call	Currency Future	3,845.0000	3,910.0000	1.691	0	0	0
07/10/2009	\$ / R	2009/12/14	9.65	Put	Currency Future	2,164.0000	2,101.0000	(2.911)	0	0	0
07/10/2009	\$ / R	2009/12/14	15.65	Put	Currency Future	8,155.0000	8,090.0000	(0.797)	0	0	0
07/10/2009	\$ / R	2009/12/14	15.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R	2009/12/14	3.60	Call	Currency Future	3,895.0000	3,960.0000	1.669	0	0	0
07/10/2009	\$ / R	2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R	2009/12/14	9.60	Put	Currency Future	2,115.0000	2,052.0000	(2.979)	0	0	0
07/10/2009	\$ / R	2009/12/14	9.60	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
07/10/2009	\$ / R	2009/12/14	15.60	Put	Currency Future	8,105.0000	8,040.0000	(0.802)	0	0	0
07/10/2009	\$ / R	2009/12/14	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R	2010/03/15			Currency Future	7.6235	7.6899	0.871	7.6900	7.6500	29,404
07/10/2009	\$ / R	2010/03/15	8.55	Call	Currency Future	150.0000	162.0000	8.000	0	0	0
07/10/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	4,191.0000	4,126.0000	(1.551)	0	0	0
07/10/2009	\$ / R	2010/03/15	7.45	Call	Currency Future	462.0000	502.0000	8.658	0	0	0
07/10/2009	\$ / R	2010/03/15	7.20	Put	Currency Future	187.0000	166.0000	(11.230)	152	151	110
07/10/2009	\$ / R	2010/03/15	8.50	Put	Currency Future	1,034.0000	979.0000	(5.319)	0	0	0
07/10/2009	\$ / R	2010/03/15	11.20	Put	Currency Future	3,599.0000	3,534.0000	(1.806)	0	0	0
07/10/2009	\$ / R	2010/03/15	13.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
07/10/2009	\$ / R	2010/03/15	9.00	Put	Currency Future	1,479.0000	1,420.0000	(3.989)	0	0	0
07/10/2009	\$ / R	2010/03/15	12.00	Put	Currency Future	4,388.0000	4,323.0000	(1.481)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	\$ / R 2010/03/15	6.95	Call	Currency Future	786.0000	837.0000	6.489	0	0	0
07/10/2009	\$ / R 2010/03/15	6.55	Call	Currency Future	1,116.0000	1,178.0000	5.556	0	0	0
07/10/2009	\$ / R 2010/03/15	7.60	Call	Currency Future	386.0000	423.0000	9.585	0	0	0
07/10/2009	\$ / R 2010/03/15	7.65	Put	Currency Future	393.0000	359.0000	(8.651)	0	0	0
07/10/2009	\$ / R 2010/03/15	9.15	Call	Currency Future	91.0000	97.0000	6.593	0	0	18,339
07/10/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	1,571.0000	1,511.0000	(3.819)	0	0	0
07/10/2009	\$ / R 2010/03/15	9.00	Call	Currency Future	102.0000	110.0000	7.843	0	0	0
07/10/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	78.0000	84.0000	7.692	0	0	0
07/10/2009	\$ / R 2010/03/15	5.95	Put	Currency Future	12.0000	10.0000	(16.667)	0	0	0
07/10/2009	\$ / R 2010/03/15	4.75	Call	Currency Future	2,875.0000	2,941.0000	2.296	0	0	0
07/10/2009	\$ / R 2010/03/15	6.55	Put	Currency Future	43.0000	38.0000	(11.628)	0	0	0
07/10/2009	\$ / R 2010/03/15	7.20	Call	Currency Future	611.0000	656.0000	7.365	0	0	0
07/10/2009	\$ / R 2010/03/15	8.50	Call	Currency Future	157.0000	169.0000	7.643	0	0	15,890
07/10/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	2,377.0000	2,315.0000	(2.608)	0	0	0
07/10/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	95.0000	101.0000	6.316	0	0	0
07/10/2009	\$ / R 2010/03/15	13.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	\$ / R 2010/03/15	12.00	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
07/10/2009	\$ / R 2010/03/15	6.95	Put	Currency Future	113.0000	97.0000	(14.159)	0	0	0
07/10/2009	\$ / R 2010/03/15	4.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	\$ / R 2010/03/15	13.05	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
07/10/2009	\$ / R 2010/03/15	7.55	Call	Currency Future	410.0000	448.0000	9.268	0	0	15,890
07/10/2009	\$ / R 2010/03/15	8.40	Put	Currency Future	949.0000	896.0000	(5.585)	0	0	0
07/10/2009	\$ / R 2010/03/15	13.30	Put	Currency Future	5,678.0000	5,612.0000	(1.162)	0	0	0
07/10/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,805.0000	1,744.0000	(3.380)	0	0	0
07/10/2009	\$ / R 2010/03/15	5.75	Call	Currency Future	1,881.0000	1,946.0000	3.456	0	0	0
07/10/2009	\$ / R 2010/03/15	13.05	Put	Currency Future	5,429.0000	5,363.0000	(1.216)	0	0	0
07/10/2009	\$ / R 2010/03/15	7.55	Put	Currency Future	337.0000	308.0000	(8.605)	0	0	0
07/10/2009	\$ / R 2010/03/15	8.40	Call	Currency Future	172.0000	186.0000	8.140	0	0	0
07/10/2009	\$ / R 2010/03/15	9.55	Call	Currency Future	68.0000	73.0000	7.353	0	0	0
07/10/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	2,570.0000	2,507.0000	(2.451)	0	0	0
07/10/2009	\$ / R 2010/03/15	13.65	Put	Currency Future	6,027.0000	5,961.0000	(1.095)	0	0	0
07/10/2009	\$ / R 2010/03/15	12.25	Put	Currency Future	4,634.0000	4,569.0000	(1.403)	0	0	0
07/10/2009	\$ / R 2010/03/15	8.70	Put	Currency Future	1,208.0000	1,151.0000	(4.719)	0	0	0
07/10/2009	\$ / R 2010/03/15	9.40	Put	Currency Future	1,852.0000	1,791.0000	(3.294)	0	0	0
07/10/2009	\$ / R 2010/03/15	13.25	Put	Currency Future	5,628.0000	5,562.0000	(1.173)	0	0	0
07/10/2009	\$ / R 2010/03/15	5.95	Call	Currency Future	1,686.0000	1,750.0000	3.796	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	\$ / R 2010/03/15	5.55	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
07/10/2009	\$ / R 2010/03/15	7.60	Put	Currency Future	363.0000	333.0000	(8.264)	0	0	0
07/10/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	44.0000	47.0000	6.818	0	0	0
07/10/2009	\$ / R 2010/03/15	13.25	Call	Currency Future	2.0000	2.0000	-	0	0	0
07/10/2009	\$ / R 2010/03/15	12.25	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
07/10/2009	\$ / R 2010/03/15	4.95	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
07/10/2009	\$ / R 2010/03/15	5.55	Call	Currency Future	2,079.0000	2,144.0000	3.127	0	0	0
07/10/2009	\$ / R 2010/03/15	7.75	Put	Currency Future	456.0000	416.0000	(8.772)	0	0	0
07/10/2009	\$ / R 2010/03/15	9.15	Put	Currency Future	1,617.0000	1,558.0000	(3.649)	0	0	0
07/10/2009	\$ / R 2010/03/15	9.55	Put	Currency Future	1,995.0000	1,933.0000	(3.108)	0	0	0
07/10/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	50.0000	54.0000	8.000	0	0	0
07/10/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	3,058.0000	2,993.0000	(2.126)	0	0	0
07/10/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	2,043.0000	1,981.0000	(3.035)	0	0	0
07/10/2009	\$ / R 2010/03/15	4.95	Call	Currency Future	2,675.0000	2,741.0000	2.467	0	0	0
07/10/2009	\$ / R 2010/03/15	4.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	\$ / R 2010/03/15	7.75	Call	Currency Future	330.0000	356.0000	7.879	366	366	10
07/10/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	5,778.0000	5,712.0000	(1.142)	0	0	0
07/10/2009	\$ / R 2010/03/15	13.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	66.0000	71.0000	7.576	0	0	0
07/10/2009	\$ / R 2010/03/15	5.05	Call	Currency Future	2,576.0000	2,642.0000	2.562	0	0	0
07/10/2009	\$ / R 2010/03/15	4.55	Call	Currency Future	3,074.0000	3,141.0000	2.180	0	0	0
07/10/2009	\$ / R 2010/03/15	9.40	Call	Currency Future	76.0000	81.0000	6.579	0	0	0
07/10/2009	\$ / R 2010/03/15	13.60	Put	Currency Future	5,978.0000	5,911.0000	(1.121)	0	0	0
07/10/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,664.0000	1,604.0000	(3.606)	0	0	0
07/10/2009	\$ / R 2010/03/15	8.70	Call	Currency Future	131.0000	141.0000	7.634	0	0	0
07/10/2009	\$ / R 2010/03/15	7.65	Call	Currency Future	366.0000	399.0000	9.016	0	0	279
07/10/2009	\$ / R 2010/03/15	8.30	Call	Currency Future	190.0000	205.0000	7.895	0	0	0
07/10/2009	\$ / R 2010/03/15	8.55	Put	Currency Future	1,077.0000	1,022.0000	(5.107)	0	0	0
07/10/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	33.0000	36.0000	9.091	0	0	0
07/10/2009	\$ / R 2010/03/15	5.75	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
07/10/2009	\$ / R 2010/03/15	7.00	Put	Currency Future	126.0000	109.0000	(13.492)	0	0	4,000
07/10/2009	\$ / R 2010/03/15	8.60	Put	Currency Future	1,120.0000	1,065.0000	(4.911)	0	0	0
07/10/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	50.0000	54.0000	8.000	0	0	0
07/10/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,960.0000	2,896.0000	(2.162)	0	0	0
07/10/2009	\$ / R 2010/03/15	7.05	Call	Currency Future	713.0000	762.0000	6.872	0	0	0
07/10/2009	\$ / R 2010/03/15	7.45	Put	Currency Future	289.0000	262.0000	(9.343)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	\$ / R 2010/03/15	6.75	Put	Currency Future	70.0000	59.0000	(15.714)	0	0	0
07/10/2009	\$ / R 2010/03/15	7.70	Call	Currency Future	348.0000	375.0000	7.759	0	0	350
07/10/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	54.0000	59.0000	9.259	0	0	28,586
07/10/2009	\$ / R 2010/03/15	8.60	Call	Currency Future	143.0000	155.0000	8.392	0	0	0
07/10/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	32.0000	34.0000	6.250	0	0	0
07/10/2009	\$ / R 2010/03/15	13.40	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
07/10/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	31.0000	33.0000	6.452	0	0	0
07/10/2009	\$ / R 2010/03/15	6.05	Call	Currency Future	1,589.0000	1,653.0000	4.028	0	0	0
07/10/2009	\$ / R 2010/03/15	5.20	Call	Currency Future	2,426.0000	2,492.0000	2.721	0	0	0
07/10/2009	\$ / R 2010/03/15	7.70	Put	Currency Future	424.0000	385.0000	(9.198)	0	0	0
07/10/2009	\$ / R 2010/03/15	12.30	Put	Currency Future	4,684.0000	4,619.0000	(1.388)	0	0	0
07/10/2009	\$ / R 2010/03/15	8.65	Put	Currency Future	1,164.0000	1,108.0000	(4.811)	0	0	0
07/10/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	3,500.0000	3,435.0000	(1.857)	0	0	0
07/10/2009	\$ / R 2010/03/15	7.30	Call	Currency Future	548.0000	591.0000	7.847	0	0	0
07/10/2009	\$ / R 2010/03/15	5.05	Put	Currency Future	2.0000	2.0000	-	0	0	0
07/10/2009	\$ / R 2010/03/15	6.45	Put	Currency Future	35.0000	31.0000	(11.429)	0	0	0
07/10/2009	\$ / R 2010/03/15	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2010/03/15	7.85	Call	Currency Future	297.0000	321.0000	8.081	0	0	4,000
07/10/2009	\$ / R 2010/03/15	8.05	Put	Currency Future	669.0000	622.0000	(7.025)	0	0	0
07/10/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
07/10/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	3,797.0000	3,732.0000	(1.712)	0	0	0
07/10/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	95.0000	101.0000	6.316	0	0	0
07/10/2009	\$ / R 2010/03/15	5.20	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
07/10/2009	\$ / R 2010/03/15	7.85	Put	Currency Future	524.0000	481.0000	(8.206)	0	0	0
07/10/2009	\$ / R 2010/03/15	13.45	Put	Currency Future	5,828.0000	5,762.0000	(1.132)	0	0	0
07/10/2009	\$ / R 2010/03/15	12.40	Put	Currency Future	4,783.0000	4,718.0000	(1.359)	0	0	0
07/10/2009	\$ / R 2010/03/15	6.40	Call	Currency Future	1,255.0000	1,318.0000	5.020	0	0	0
07/10/2009	\$ / R 2010/03/15	6.75	Call	Currency Future	944.0000	999.0000	5.826	0	0	0
07/10/2009	\$ / R 2010/03/15	6.20	Put	Currency Future	21.0000	18.0000	(14.286)	0	0	0
07/10/2009	\$ / R 2010/03/15	7.80	Put	Currency Future	490.0000	448.0000	(8.571)	0	0	0
07/10/2009	\$ / R 2010/03/15	8.10	Put	Currency Future	707.0000	659.0000	(6.789)	0	0	0
07/10/2009	\$ / R 2010/03/15	8.65	Call	Currency Future	137.0000	148.0000	8.029	0	0	0
07/10/2009	\$ / R 2010/03/15	7.95	Call	Currency Future	268.0000	290.0000	8.209	0	0	0
07/10/2009	\$ / R 2010/03/15	4.90	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
07/10/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	88.0000	94.0000	6.818	0	0	0
07/10/2009	\$ / R 2010/03/15	4.45	Put	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	\$ / R	2010/03/15	6.20	Call	Currency Future	1,445.0000	1,508.0000	4.360	0	0	0
07/10/2009	\$ / R	2010/03/15	7.90	Call	Currency Future	282.0000	305.0000	8.156	0	0	0
07/10/2009	\$ / R	2010/03/15	8.20	Put	Currency Future	785.0000	736.0000	(6.242)	0	0	0
07/10/2009	\$ / R	2010/03/15	8.30	Put	Currency Future	866.0000	815.0000	(5.889)	0	0	0
07/10/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	1,758.0000	1,697.0000	(3.470)	0	0	0
07/10/2009	\$ / R	2010/03/15	13.45	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
07/10/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	38.0000	41.0000	7.895	0	0	0
07/10/2009	\$ / R	2010/03/15	7.95	Put	Currency Future	595.0000	550.0000	(7.563)	0	0	0
07/10/2009	\$ / R	2010/03/15	6.40	Put	Currency Future	32.0000	28.0000	(12.500)	0	0	0
07/10/2009	\$ / R	2010/03/15	9.10	Put	Currency Future	1,571.0000	1,511.0000	(3.819)	0	0	0
07/10/2009	\$ / R	2010/03/15	6.60	Put	Currency Future	47.0000	42.0000	(10.638)	0	0	0
07/10/2009	\$ / R	2010/03/15	4.45	Call	Currency Future	3,174.0000	3,240.0000	2.079	0	0	0
07/10/2009	\$ / R	2010/03/15	4.20	Call	Currency Future	3,424.0000	3,490.0000	1.928	0	0	0
07/10/2009	\$ / R	2010/03/15	7.80	Call	Currency Future	313.0000	338.0000	7.987	0	0	0
07/10/2009	\$ / R	2010/03/15	8.20	Call	Currency Future	209.0000	225.0000	7.656	0	0	0
07/10/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	81.0000	87.0000	7.407	0	0	0
07/10/2009	\$ / R	2010/03/15	9.25	Call	Currency Future	84.0000	90.0000	7.143	0	0	0
07/10/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
07/10/2009	\$ / R	2010/03/15	15.40	Put	Currency Future	7,777.0000	7,711.0000	(0.849)	0	0	0
07/10/2009	\$ / R	2010/03/15	5.60	Call	Currency Future	2,029.0000	2,095.0000	3.253	0	0	0
07/10/2009	\$ / R	2010/03/15	5.45	Call	Currency Future	2,178.0000	2,244.0000	3.030	0	0	0
07/10/2009	\$ / R	2010/03/15	7.90	Put	Currency Future	559.0000	515.0000	(7.871)	0	0	0
07/10/2009	\$ / R	2010/03/15	7.00	Call	Currency Future	749.0000	799.0000	6.676	0	0	0
07/10/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	44.0000	47.0000	6.818	0	0	0
07/10/2009	\$ / R	2010/03/15	9.25	Put	Currency Future	1,711.0000	1,650.0000	(3.565)	0	0	0
07/10/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	2,764.0000	2,701.0000	(2.279)	0	0	0
07/10/2009	\$ / R	2010/03/15	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R	2010/03/15	7.30	Put	Currency Future	225.0000	202.0000	(10.222)	0	0	0
07/10/2009	\$ / R	2010/03/15	5.60	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
07/10/2009	\$ / R	2010/03/15	6.45	Call	Currency Future	1,209.0000	1,271.0000	5.128	0	0	0
07/10/2009	\$ / R	2010/03/15	11.00	Put	Currency Future	3,402.0000	3,337.0000	(1.911)	0	0	0
07/10/2009	\$ / R	2010/03/15	12.95	Put	Currency Future	5,329.0000	5,264.0000	(1.220)	0	0	0
07/10/2009	\$ / R	2010/03/15	6.60	Call	Currency Future	1,071.0000	1,132.0000	5.696	0	0	0
07/10/2009	\$ / R	2010/03/15	5.45	Put	Currency Future	4.0000	4.0000	-	0	0	0
07/10/2009	\$ / R	2010/03/15	8.45	Call	Currency Future	164.0000	177.0000	7.927	0	0	0
07/10/2009	\$ / R	2010/03/15	12.95	Call	Currency Future	3.0000	3.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	\$ / R	2010/03/15	12.70	Put	Currency Future	5,081.0000	5,015.0000	(1.299)	0	0	0
07/10/2009	\$ / R	2010/03/15	4.90	Call	Currency Future	2,725.0000	2,791.0000	2.422	0	0	0
07/10/2009	\$ / R	2010/03/15	4.35	Call	Currency Future	3,274.0000	3,340.0000	2.016	0	0	0
07/10/2009	\$ / R	2010/03/15	4.50	Call	Currency Future	3,124.0000	3,191.0000	2.145	0	0	0
07/10/2009	\$ / R	2010/03/15	8.45	Put	Currency Future	991.0000	937.0000	(5.449)	0	0	0
07/10/2009	\$ / R	2010/03/15	3.40	Call	Currency Future	4,224.0000	4,290.0000	1.563	0	0	0
07/10/2009	\$ / R	2010/03/15	4.35	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
07/10/2009	\$ / R	2010/03/15	10.75	Call	Currency Future	29.0000	31.0000	6.897	0	0	0
07/10/2009	\$ / R	2010/03/15	9.20	Put	Currency Future	1,664.0000	1,604.0000	(3.606)	0	0	0
07/10/2009	\$ / R	2010/03/15	13.00	Put	Currency Future	5,379.0000	5,313.0000	(1.227)	0	0	0
07/10/2009	\$ / R	2010/03/15	12.40	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
07/10/2009	\$ / R	2010/03/15	7.50	Call	Currency Future	436.0000	475.0000	8.945	0	0	0
07/10/2009	\$ / R	2010/03/15	5.35	Call	Currency Future	2,277.0000	2,343.0000	2.899	0	0	0
07/10/2009	\$ / R	2010/03/15	7.70	Call	Currency Future	348.0000	375.0000	7.759	0	0	0
07/10/2009	\$ / R	2010/03/15	10.45	Call	Currency Future	35.0000	38.0000	8.571	0	0	0
07/10/2009	\$ / R	2010/03/15	13.00	Call	Currency Future	3.0000	3.0000	-	0	0	0
07/10/2009	\$ / R	2010/03/15	7.50	Put	Currency Future	312.0000	285.0000	(8.654)	0	0	0
07/10/2009	\$ / R	2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R	2010/03/15	5.35	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
07/10/2009	\$ / R	2010/03/15	8.00	Call	Currency Future	255.0000	275.0000	7.843	0	0	0
07/10/2009	\$ / R	2010/03/15	11.50	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
07/10/2009	\$ / R	2010/03/15	9.20	Call	Currency Future	88.0000	94.0000	6.818	0	0	0
07/10/2009	\$ / R	2010/03/15	6.90	Put	Currency Future	101.0000	86.0000	(14.851)	0	0	0
07/10/2009	\$ / R	2010/03/15	12.20	Put	Currency Future	4,585.0000	4,520.0000	(1.418)	0	0	0
07/10/2009	\$ / R	2010/03/15	12.30	Call	Currency Future	7.0000	9.0000	28.571	0	0	28,586
07/10/2009	\$ / R	2010/03/15	8.00	Put	Currency Future	631.0000	586.0000	(7.132)	0	0	0
07/10/2009	\$ / R	2010/03/15	11.50	Put	Currency Future	3,896.0000	3,831.0000	(1.668)	0	0	0
07/10/2009	\$ / R	2010/03/15	13.15	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
07/10/2009	\$ / R	2010/03/15	12.20	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
07/10/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	3,451.0000	3,386.0000	(1.884)	0	0	0
07/10/2009	\$ / R	2010/03/15	10.45	Put	Currency Future	2,862.0000	2,798.0000	(2.236)	0	0	0
07/10/2009	\$ / R	2010/03/15	13.15	Put	Currency Future	5,529.0000	5,463.0000	(1.194)	0	0	0
07/10/2009	\$ / R	2010/03/15	4.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	25.0000	26.0000	4.000	0	0	18,339
07/10/2009	\$ / R	2010/03/15	10.75	Put	Currency Future	3,156.0000	3,091.0000	(2.060)	0	0	0
07/10/2009	\$ / R	2010/03/15	10.40	Call	Currency Future	37.0000	39.0000	5.405	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	\$ / R 2010/03/15	5.90	Call	Currency Future	1,735.0000	1,799.0000	3.689	0	0	0
07/10/2009	\$ / R 2010/03/15	5.50	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
07/10/2009	\$ / R 2010/03/15	7.70	Put	Currency Future	424.0000	385.0000	(9.198)	0	0	0
07/10/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,960.0000	2,896.0000	(2.162)	0	0	0
07/10/2009	\$ / R 2010/03/15	10.40	Put	Currency Future	2,813.0000	2,749.0000	(2.275)	0	0	0
07/10/2009	\$ / R 2010/03/15	5.90	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
07/10/2009	\$ / R 2010/03/15	4.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	\$ / R 2010/03/15	8.10	Call	Currency Future	231.0000	249.0000	7.792	0	0	0
07/10/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	33.0000	36.0000	9.091	0	0	0
07/10/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
07/10/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	45.0000	49.0000	8.889	0	0	0
07/10/2009	\$ / R 2010/03/15	5.15	Call	Currency Future	2,476.0000	2,542.0000	2.666	0	0	0
07/10/2009	\$ / R 2010/03/15	6.90	Call	Currency Future	824.0000	876.0000	6.311	0	0	0
07/10/2009	\$ / R 2010/03/15	8.05	Call	Currency Future	242.0000	262.0000	8.264	0	0	0
07/10/2009	\$ / R 2010/03/15	11.00	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
07/10/2009	\$ / R 2010/03/15	12.05	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
07/10/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
07/10/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	2,522.0000	2,459.0000	(2.498)	0	0	0
07/10/2009	\$ / R 2010/03/15	6.65	Call	Currency Future	1,028.0000	1,086.0000	5.642	0	0	0
07/10/2009	\$ / R 2010/03/15	7.35	Put	Currency Future	245.0000	221.0000	(9.796)	0	0	0
07/10/2009	\$ / R 2010/03/15	5.50	Call	Currency Future	2,128.0000	2,194.0000	3.102	0	0	0
07/10/2009	\$ / R 2010/03/15	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	2,281.0000	2,219.0000	(2.718)	0	0	0
07/10/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	2,090.0000	2,028.0000	(2.967)	0	0	0
07/10/2009	\$ / R 2010/03/15	10.50	Call	Currency Future	34.0000	37.0000	8.824	0	0	0
07/10/2009	\$ / R 2010/03/15	12.05	Put	Currency Future	4,437.0000	4,372.0000	(1.465)	0	0	0
07/10/2009	\$ / R 2010/03/15	12.70	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
07/10/2009	\$ / R 2010/03/15	6.65	Put	Currency Future	54.0000	46.0000	(14.815)	0	0	0
07/10/2009	\$ / R 2010/03/15	6.35	Call	Currency Future	1,302.0000	1,365.0000	4.839	0	0	0
07/10/2009	\$ / R 2010/03/15	14.20	Put	Currency Future	6,577.0000	6,511.0000	(1.003)	0	0	0
07/10/2009	\$ / R 2010/03/15	8.15	Call	Currency Future	219.0000	237.0000	8.219	0	0	279
07/10/2009	\$ / R 2010/03/15	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2010/03/15	8.25	Call	Currency Future	199.0000	215.0000	8.040	0	0	0
07/10/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,900.0000	1,838.0000	(3.263)	0	0	0
07/10/2009	\$ / R 2010/03/15	10.50	Put	Currency Future	2,911.0000	2,847.0000	(2.199)	0	0	0
07/10/2009	\$ / R 2010/03/15	11.95	Put	Currency Future	4,338.0000	4,274.0000	(1.475)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
07/10/2009	\$ / R	2010/03/15	10.20	Put	Currency Future	2,619.0000	2,555.0000	(2.444)	0	0	0
07/10/2009	\$ / R	2010/03/15	6.35	Put	Currency Future	29.0000	25.0000	(13.793)	0	0	0
07/10/2009	\$ / R	2010/03/15	6.70	Call	Currency Future	985.0000	1,041.0000	5.685	0	0	0
07/10/2009	\$ / R	2010/03/15	6.50	Put	Currency Future	39.0000	34.0000	(12.821)	0	0	0
07/10/2009	\$ / R	2010/03/15	16.20	Put	Currency Future	8,577.0000	8,510.0000	(0.781)	0	0	0
07/10/2009	\$ / R	2010/03/15	8.25	Put	Currency Future	825.0000	775.0000	(6.061)	0	0	0
07/10/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	73.0000	78.0000	6.849	0	0	0
07/10/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	4,240.0000	4,175.0000	(1.533)	0	0	0
07/10/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	42.0000	45.0000	7.143	0	0	0
07/10/2009	\$ / R	2010/03/15	6.05	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
07/10/2009	\$ / R	2010/03/15	7.35	Call	Currency Future	518.0000	561.0000	8.301	0	0	0
07/10/2009	\$ / R	2010/03/15	6.70	Put	Currency Future	62.0000	51.0000	(17.742)	0	0	0
07/10/2009	\$ / R	2010/03/15	6.50	Call	Currency Future	1,162.0000	1,224.0000	5.336	0	0	0
07/10/2009	\$ / R	2010/03/15	14.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	\$ / R	2010/03/15	14.10	Put	Currency Future	6,477.0000	6,411.0000	(1.019)	0	0	0
07/10/2009	\$ / R	2010/03/15	11.95	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
07/10/2009	\$ / R	2010/03/15	12.10	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
07/10/2009	\$ / R	2010/03/15	8.85	Put	Currency Future	1,342.0000	1,284.0000	(4.322)	0	0	0
07/10/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	2,570.0000	2,507.0000	(2.451)	0	0	0
07/10/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
07/10/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	3,303.0000	3,239.0000	(1.938)	0	0	0
07/10/2009	\$ / R	2010/03/15	12.65	Call	Currency Future	5.0000	5.0000	-	0	0	0
07/10/2009	\$ / R	2010/03/15	7.10	Put	Currency Future	154.0000	136.0000	(11.688)	0	0	0
07/10/2009	\$ / R	2010/03/15	4.60	Call	Currency Future	3,024.0000	3,091.0000	2.216	0	0	0
07/10/2009	\$ / R	2010/03/15	5.70	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
07/10/2009	\$ / R	2010/03/15	14.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	\$ / R	2010/03/15	14.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	\$ / R	2010/03/15	12.65	Put	Currency Future	5,031.0000	4,965.0000	(1.312)	0	0	0
07/10/2009	\$ / R	2010/03/15	12.10	Put	Currency Future	4,486.0000	4,421.0000	(1.449)	0	0	0
07/10/2009	\$ / R	2010/03/15	13.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	\$ / R	2010/03/15	15.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R	2010/03/15	13.10	Put	Currency Future	5,479.0000	5,413.0000	(1.205)	0	0	0
07/10/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
07/10/2009	\$ / R	2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R	2010/03/15	13.10	Call	Currency Future	2.0000	3.0000	50.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	\$ / R	2010/03/15	16.60	Put	Currency Future	8,977.0000	8,910.0000	(0.746)	0	0	0
07/10/2009	\$ / R	2010/03/15	16.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R	2010/03/15	16.10	Put	Currency Future	8,477.0000	8,410.0000	(0.790)	0	0	0
07/10/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	64.0000	68.0000	6.250	0	0	0
07/10/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	2,377.0000	2,315.0000	(2.608)	0	0	0
07/10/2009	\$ / R	2010/03/15	14.15	Put	Currency Future	6,527.0000	6,461.0000	(1.011)	0	0	0
07/10/2009	\$ / R	2010/03/15	3.65	Call	Currency Future	3,974.0000	4,040.0000	1.661	0	0	0
07/10/2009	\$ / R	2010/03/15	4.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	\$ / R	2010/03/15	4.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	\$ / R	2010/03/15	16.55	Put	Currency Future	8,927.0000	8,860.0000	(0.751)	0	0	0
07/10/2009	\$ / R	2010/03/15	8.35	Put	Currency Future	907.0000	855.0000	(5.733)	0	0	0
07/10/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	3,009.0000	2,945.0000	(2.127)	0	0	0
07/10/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	2,233.0000	2,171.0000	(2.777)	0	0	0
07/10/2009	\$ / R	2010/03/15	5.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
07/10/2009	\$ / R	2010/03/15	7.10	Call	Currency Future	678.0000	726.0000	7.080	0	0	0
07/10/2009	\$ / R	2010/03/15	4.70	Call	Currency Future	2,925.0000	2,991.0000	2.256	0	0	0
07/10/2009	\$ / R	2010/03/15	4.40	Call	Currency Future	3,224.0000	3,290.0000	2.047	0	0	0
07/10/2009	\$ / R	2010/03/15	14.30	Put	Currency Future	6,677.0000	6,611.0000	(0.988)	0	0	0
07/10/2009	\$ / R	2010/03/15	14.60	Put	Currency Future	6,977.0000	6,911.0000	(0.946)	0	0	0
07/10/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	64.0000	68.0000	6.250	0	0	0
07/10/2009	\$ / R	2010/03/15	12.60	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
07/10/2009	\$ / R	2010/03/15	8.85	Call	Currency Future	116.0000	124.0000	6.897	0	0	0
07/10/2009	\$ / R	2010/03/15	14.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	\$ / R	2010/03/15	15.65	Put	Currency Future	8,027.0000	7,960.0000	(0.835)	0	0	0
07/10/2009	\$ / R	2010/03/15	6.10	Call	Currency Future	1,541.0000	1,604.0000	4.088	0	0	0
07/10/2009	\$ / R	2010/03/15	16.65	Put	Currency Future	9,027.0000	8,960.0000	(0.742)	0	0	0
07/10/2009	\$ / R	2010/03/15	5.70	Call	Currency Future	1,931.0000	1,996.0000	3.366	0	0	0
07/10/2009	\$ / R	2010/03/15	5.40	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
07/10/2009	\$ / R	2010/03/15	14.55	Put	Currency Future	6,927.0000	6,861.0000	(0.953)	0	0	0
07/10/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	2,090.0000	2,028.0000	(2.967)	0	0	0
07/10/2009	\$ / R	2010/03/15	4.10	Call	Currency Future	3,524.0000	3,590.0000	1.873	0	0	0
07/10/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	47.0000	50.0000	6.383	0	0	0
07/10/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	57.0000	61.0000	7.018	0	0	0
07/10/2009	\$ / R	2010/03/15	13.80	Put	Currency Future	6,177.0000	6,111.0000	(1.068)	0	0	0
07/10/2009	\$ / R	2010/03/15	6.85	Put	Currency Future	90.0000	76.0000	(15.556)	0	0	0
07/10/2009	\$ / R	2010/03/15	16.05	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
07/10/2009	\$ / R 2010/03/15	5.40	Call	Currency Future	2,227.0000	2,293.0000	2.964	0	0	0
07/10/2009	\$ / R 2010/03/15	14.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	2,473.0000	2,411.0000	(2.507)	0	0	0
07/10/2009	\$ / R 2010/03/15	13.55	Put	Currency Future	5,928.0000	5,861.0000	(1.130)	0	0	0
07/10/2009	\$ / R 2010/03/15	11.90	Put	Currency Future	4,289.0000	4,225.0000	(1.492)	0	0	0
07/10/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	54.0000	59.0000	9.259	0	0	0
07/10/2009	\$ / R 2010/03/15	6.10	Put	Currency Future	17.0000	14.0000	(17.647)	0	0	0
07/10/2009	\$ / R 2010/03/15	6.85	Call	Currency Future	863.0000	916.0000	6.141	0	0	0
07/10/2009	\$ / R 2010/03/15	16.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2010/03/15	7.40	Call	Currency Future	490.0000	531.0000	8.367	0	0	0
07/10/2009	\$ / R 2010/03/15	14.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	\$ / R 2010/03/15	12.45	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
07/10/2009	\$ / R 2010/03/15	5.85	Call	Currency Future	1,783.0000	1,848.0000	3.646	0	0	0
07/10/2009	\$ / R 2010/03/15	7.40	Put	Currency Future	266.0000	241.0000	(9.398)	0	0	0
07/10/2009	\$ / R 2010/03/15	6.30	Call	Currency Future	1,349.0000	1,412.0000	4.670	0	0	0
07/10/2009	\$ / R 2010/03/15	12.60	Put	Currency Future	4,981.0000	4,916.0000	(1.305)	0	0	0
07/10/2009	\$ / R 2010/03/15	13.90	Put	Currency Future	6,277.0000	6,211.0000	(1.051)	0	0	0
07/10/2009	\$ / R 2010/03/15	11.90	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
07/10/2009	\$ / R 2010/03/15	12.45	Put	Currency Future	4,832.0000	4,767.0000	(1.345)	0	0	0
07/10/2009	\$ / R 2010/03/15	5.10	Call	Currency Future	2,526.0000	2,592.0000	2.613	0	0	0
07/10/2009	\$ / R 2010/03/15	4.85	Call	Currency Future	2,775.0000	2,841.0000	2.378	0	0	0
07/10/2009	\$ / R 2010/03/15	8.15	Put	Currency Future	746.0000	697.0000	(6.568)	0	0	0
07/10/2009	\$ / R 2010/03/15	8.35	Call	Currency Future	181.0000	195.0000	7.735	0	0	0
07/10/2009	\$ / R 2010/03/15	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2010/03/15	14.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	81.0000	87.0000	7.407	0	0	0
07/10/2009	\$ / R 2010/03/15	16.40	Put	Currency Future	8,777.0000	8,710.0000	(0.763)	0	0	0
07/10/2009	\$ / R 2010/03/15	5.10	Put	Currency Future	2.0000	2.0000	-	0	0	0
07/10/2009	\$ / R 2010/03/15	4.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	\$ / R 2010/03/15	6.30	Put	Currency Future	26.0000	22.0000	(15.385)	0	0	0
07/10/2009	\$ / R 2010/03/15	9.90	Put	Currency Future	2,329.0000	2,267.0000	(2.662)	0	0	0
07/10/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,758.0000	1,697.0000	(3.470)	0	0	0
07/10/2009	\$ / R 2010/03/15	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2010/03/15	4.05	Call	Currency Future	3,574.0000	3,640.0000	1.847	0	0	0
07/10/2009	\$ / R 2010/03/15	5.25	Call	Currency Future	2,376.0000	2,442.0000	2.778	0	0	0
07/10/2009	\$ / R 2010/03/15	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0

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07/10/2009	\$ / R 2010/03/15	9.90	Call	Currency Future	52.0000	57.0000	9.615	0	0	0
07/10/2009	\$ / R 2010/03/15	13.95	Put	Currency Future	6,327.0000	6,261.0000	(1.043)	0	0	0
07/10/2009	\$ / R 2010/03/15	13.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	2,233.0000	2,171.0000	(2.777)	0	0	0
07/10/2009	\$ / R 2010/03/15	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2010/03/15	14.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	\$ / R 2010/03/15	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2010/03/15	16.45	Put	Currency Future	8,827.0000	8,760.0000	(0.759)	0	0	0
07/10/2009	\$ / R 2010/03/15	9.05	Put	Currency Future	1,525.0000	1,465.0000	(3.934)	0	0	0
07/10/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	4,240.0000	4,175.0000	(1.533)	0	0	0
07/10/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
07/10/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	4,733.0000	4,668.0000	(1.373)	0	0	0
07/10/2009	\$ / R 2010/03/15	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2010/03/15	4.25	Call	Currency Future	3,374.0000	3,440.0000	1.956	0	0	0
07/10/2009	\$ / R 2010/03/15	9.05	Call	Currency Future	98.0000	105.0000	7.143	0	0	0
07/10/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	66.0000	71.0000	7.576	0	0	0
07/10/2009	\$ / R 2010/03/15	13.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	3,058.0000	2,993.0000	(2.126)	0	0	0
07/10/2009	\$ / R 2010/03/15	14.65	Put	Currency Future	7,027.0000	6,961.0000	(0.939)	0	0	0
07/10/2009	\$ / R 2010/03/15	16.05	Put	Currency Future	8,427.0000	8,360.0000	(0.795)	0	0	0
07/10/2009	\$ / R 2010/03/15	14.45	Put	Currency Future	6,827.0000	6,761.0000	(0.967)	0	0	0
07/10/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	2,043.0000	1,981.0000	(3.035)	0	0	0
07/10/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	3,550.0000	3,485.0000	(1.831)	0	0	0
07/10/2009	\$ / R 2010/03/15	12.90	Put	Currency Future	5,280.0000	5,214.0000	(1.250)	0	0	0
07/10/2009	\$ / R 2010/03/15	14.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	\$ / R 2010/03/15	14.05	Put	Currency Future	6,427.0000	6,361.0000	(1.027)	0	0	0
07/10/2009	\$ / R 2010/03/15	11.25	Put	Currency Future	3,649.0000	3,583.0000	(1.809)	0	0	0
07/10/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	61.0000	66.0000	8.197	0	0	0
07/10/2009	\$ / R 2010/03/15	13.35	Put	Currency Future	5,728.0000	5,662.0000	(1.152)	0	0	0
07/10/2009	\$ / R 2010/03/15	10.00	Call	Currency Future	49.0000	52.0000	6.122	0	0	0
07/10/2009	\$ / R 2010/03/15	14.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	\$ / R 2010/03/15	5.65	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
07/10/2009	\$ / R 2010/03/15	5.25	Put	Currency Future	3.0000	3.0000	-	0	0	0
07/10/2009	\$ / R 2010/03/15	11.70	Call	Currency Future	16.0000	19.0000	18.750	0	0	0
07/10/2009	\$ / R 2010/03/15	13.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
07/10/2009	\$ / R 2010/03/15	10.00	Put	Currency Future	2,425.0000	2,363.0000	(2.557)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	\$ / R	2010/03/15	14.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	\$ / R	2010/03/15	11.20	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
07/10/2009	\$ / R	2010/03/15	13.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	31.0000	33.0000	6.452	0	0	0
07/10/2009	\$ / R	2010/03/15	12.90	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
07/10/2009	\$ / R	2010/03/15	4.00	Call	Currency Future	3,624.0000	3,690.0000	1.821	0	0	0
07/10/2009	\$ / R	2010/03/15	14.40	Put	Currency Future	6,777.0000	6,711.0000	(0.974)	0	0	0
07/10/2009	\$ / R	2010/03/15	16.50	Put	Currency Future	8,877.0000	8,810.0000	(0.755)	0	0	0
07/10/2009	\$ / R	2010/03/15	12.15	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
07/10/2009	\$ / R	2010/03/15	9.70	Put	Currency Future	2,138.0000	2,076.0000	(2.900)	0	0	0
07/10/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	1,433.0000	1,374.0000	(4.117)	0	0	0
07/10/2009	\$ / R	2010/03/15	10.30	Put	Currency Future	2,716.0000	2,652.0000	(2.356)	0	0	0
07/10/2009	\$ / R	2010/03/15	14.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	\$ / R	2010/03/15	14.50	Put	Currency Future	6,877.0000	6,811.0000	(0.960)	0	0	0
07/10/2009	\$ / R	2010/03/15	4.15	Call	Currency Future	3,474.0000	3,540.0000	1.900	0	0	0
07/10/2009	\$ / R	2010/03/15	8.75	Call	Currency Future	126.0000	135.0000	7.143	0	0	0
07/10/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	4,191.0000	4,126.0000	(1.551)	0	0	0
07/10/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	106.0000	114.0000	7.547	0	0	0
07/10/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	39.0000	42.0000	7.692	0	0	0
07/10/2009	\$ / R	2010/03/15	5.00	Call	Currency Future	2,625.0000	2,691.0000	2.514	0	0	0
07/10/2009	\$ / R	2010/03/15	7.05	Put	Currency Future	140.0000	122.0000	(12.857)	0	0	0
07/10/2009	\$ / R	2010/03/15	12.15	Put	Currency Future	4,536.0000	4,471.0000	(1.433)	0	0	0
07/10/2009	\$ / R	2010/03/15	6.25	Call	Currency Future	1,397.0000	1,460.0000	4.510	0	0	0
07/10/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	39.0000	42.0000	7.692	0	0	0
07/10/2009	\$ / R	2010/03/15	11.70	Put	Currency Future	4,093.0000	4,029.0000	(1.564)	0	0	0
07/10/2009	\$ / R	2010/03/15	13.50	Put	Currency Future	5,878.0000	5,812.0000	(1.123)	0	0	0
07/10/2009	\$ / R	2010/03/15	10.20	Put	Currency Future	2,619.0000	2,555.0000	(2.444)	0	0	0
07/10/2009	\$ / R	2010/03/15	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R	2010/03/15	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R	2010/03/15	7.25	Call	Currency Future	579.0000	623.0000	7.599	0	0	0
07/10/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
07/10/2009	\$ / R	2010/03/15	8.80	Call	Currency Future	121.0000	130.0000	7.438	0	0	0
07/10/2009	\$ / R	2010/03/15	12.85	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
07/10/2009	\$ / R	2010/03/15	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R	2010/03/15	16.15	Put	Currency Future	8,527.0000	8,460.0000	(0.786)	0	0	0
07/10/2009	\$ / R	2010/03/15	8.75	Put	Currency Future	1,252.0000	1,195.0000	(4.553)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	2,522.0000	2,459.0000	(2.498)	0	0	0
07/10/2009	\$ / R 2010/03/15	13.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	\$ / R 2010/03/15	8.80	Put	Currency Future	1,297.0000	1,240.0000	(4.395)	0	0	0
07/10/2009	\$ / R 2010/03/15	12.50	Call	Currency Future	6.0000	6.0000	-	0	0	0
07/10/2009	\$ / R 2010/03/15	16.00	Put	Currency Future	8,377.0000	8,310.0000	(0.800)	0	0	0
07/10/2009	\$ / R 2010/03/15	7.15	Put	Currency Future	170.0000	151.0000	(11.176)	0	0	0
07/10/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	45.0000	49.0000	8.889	0	0	0
07/10/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	3,995.0000	3,930.0000	(1.627)	0	0	0
07/10/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	3,254.0000	3,190.0000	(1.967)	0	0	0
07/10/2009	\$ / R 2010/03/15	13.20	Call	Currency Future	2.0000	2.0000	-	0	0	0
07/10/2009	\$ / R 2010/03/15	12.85	Put	Currency Future	5,230.0000	5,164.0000	(1.262)	0	0	0
07/10/2009	\$ / R 2010/03/15	6.00	Call	Currency Future	1,637.0000	1,701.0000	3.910	0	0	0
07/10/2009	\$ / R 2010/03/15	5.85	Put	Currency Future	10.0000	8.0000	(20.000)	0	0	0
07/10/2009	\$ / R 2010/03/15	5.65	Call	Currency Future	1,980.0000	2,045.0000	3.283	0	0	0
07/10/2009	\$ / R 2010/03/15	6.15	Put	Currency Future	19.0000	16.0000	(15.789)	0	0	0
07/10/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
07/10/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	28.0000	29.0000	3.571	0	0	0
07/10/2009	\$ / R 2010/03/15	13.20	Put	Currency Future	5,578.0000	5,512.0000	(1.183)	0	0	0
07/10/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	42.0000	45.0000	7.143	0	0	0
07/10/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	61.0000	66.0000	8.197	0	0	0
07/10/2009	\$ / R 2010/03/15	5.00	Put	Currency Future	2.0000	2.0000	-	0	0	0
07/10/2009	\$ / R 2010/03/15	7.15	Call	Currency Future	644.0000	690.0000	7.143	0	0	0
07/10/2009	\$ / R 2010/03/15	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2010/03/15	14.00	Put	Currency Future	6,377.0000	6,311.0000	(1.035)	0	0	0
07/10/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	57.0000	61.0000	7.018	0	0	0
07/10/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	2,281.0000	2,219.0000	(2.718)	0	0	0
07/10/2009	\$ / R 2010/03/15	6.00	Put	Currency Future	14.0000	11.0000	(21.429)	0	0	0
07/10/2009	\$ / R 2010/03/15	4.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	\$ / R 2010/03/15	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2010/03/15	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2010/03/15	14.25	Put	Currency Future	6,627.0000	6,561.0000	(0.996)	0	0	0
07/10/2009	\$ / R 2010/03/15	8.90	Put	Currency Future	1,387.0000	1,329.0000	(4.182)	0	0	0
07/10/2009	\$ / R 2010/03/15	12.50	Put	Currency Future	4,882.0000	4,817.0000	(1.331)	0	0	0
07/10/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	2,138.0000	2,076.0000	(2.900)	0	0	0
07/10/2009	\$ / R 2010/03/15	6.15	Call	Currency Future	1,493.0000	1,556.0000	4.220	0	0	0
07/10/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,900.0000	1,838.0000	(3.263)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	\$ / R 2010/03/15	4.65	Call	Currency Future	2,974.0000	3,041.0000	2.253	0	0	0
07/10/2009	\$ / R 2010/03/15	5.30	Put	Currency Future	3.0000	3.0000	-	0	0	0
07/10/2009	\$ / R 2010/03/15	5.30	Call	Currency Future	2,327.0000	2,393.0000	2.836	0	0	0
07/10/2009	\$ / R 2010/03/15	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2010/03/15	4.30	Call	Currency Future	3,324.0000	3,390.0000	1.986	0	0	0
07/10/2009	\$ / R 2010/03/15	14.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	73.0000	78.0000	6.849	0	0	0
07/10/2009	\$ / R 2010/03/15	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	4,733.0000	4,668.0000	(1.373)	0	0	0
07/10/2009	\$ / R 2010/03/15	16.30	Put	Currency Future	8,677.0000	8,610.0000	(0.772)	0	0	0
07/10/2009	\$ / R 2010/03/15	6.80	Call	Currency Future	903.0000	957.0000	5.980	0	0	0
07/10/2009	\$ / R 2010/03/15	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2010/03/15	6.25	Put	Currency Future	23.0000	20.0000	(13.043)	0	0	0
07/10/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
07/10/2009	\$ / R 2010/03/15	6.80	Put	Currency Future	80.0000	67.0000	(16.250)	0	0	0
07/10/2009	\$ / R 2010/03/15	16.35	Put	Currency Future	8,727.0000	8,660.0000	(0.768)	0	0	0
07/10/2009	\$ / R 2010/03/15	7.25	Put	Currency Future	205.0000	183.0000	(10.732)	0	0	0
07/10/2009	\$ / R 2010/03/15	14.35	Put	Currency Future	6,727.0000	6,661.0000	(0.981)	0	0	0
07/10/2009	\$ / R 2010/03/15	14.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	\$ / R 2010/03/15	8.90	Call	Currency Future	111.0000	119.0000	7.207	0	0	0
07/10/2009	\$ / R 2010/03/15	15.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2010/03/15	16.25	Put	Currency Future	8,627.0000	8,560.0000	(0.777)	0	0	0
07/10/2009	\$ / R 2010/03/15	15.80	Put	Currency Future	8,177.0000	8,110.0000	(0.819)	0	0	0
07/10/2009	\$ / R 2010/03/15	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	106.0000	114.0000	7.547	0	0	0
07/10/2009	\$ / R 2010/03/15	11.25	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
07/10/2009	\$ / R 2010/03/15	13.85	Put	Currency Future	6,227.0000	6,161.0000	(1.060)	0	0	0
07/10/2009	\$ / R 2010/03/15	13.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,716.0000	2,652.0000	(2.356)	0	0	0
07/10/2009	\$ / R 2010/03/15	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2010/03/15	15.85	Put	Currency Future	8,227.0000	8,160.0000	(0.814)	0	0	0
07/10/2009	\$ / R 2010/03/15	3.60	Call	Currency Future	4,024.0000	4,090.0000	1.640	0	0	0
07/10/2009	\$ / R 2010/03/15	3.85	Call	Currency Future	3,774.0000	3,840.0000	1.749	0	0	0
07/10/2009	\$ / R 2010/03/15	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R 2010/03/15	15.60	Put	Currency Future	7,977.0000	7,910.0000	(0.840)	0	0	0
07/10/2009	\$ / R 2010/03/15	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	\$ / R	2010/03/15	15.55	Put	Currency Future	7,927.0000	7,860.0000	(0.845)	0	0	0
07/10/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	3,698.0000	3,633.0000	(1.758)	0	0	0
07/10/2009	\$ / R	2010/03/15	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R	2010/03/15	7.55	Put	Currency Future	337.0000	308.0000	(8.605)	0	0	0
07/10/2009	\$ / R	2010/03/15	7.55	Call	Currency Future	410.0000	448.0000	9.268	0	0	0
07/10/2009	\$ / R	2010/03/15	9.75	Put	Currency Future	2,185.0000	2,124.0000	(2.792)	0	0	0
07/10/2009	\$ / R	2010/03/15	6.55	Put	Currency Future	43.0000	38.0000	(11.628)	0	0	0
07/10/2009	\$ / R	2010/03/15	9.50	Put	Currency Future	1,947.0000	1,886.0000	(3.133)	0	0	0
07/10/2009	\$ / R	2010/03/15	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R	2010/03/15	6.55	Call	Currency Future	1,116.0000	1,178.0000	5.556	0	0	0
07/10/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
07/10/2009	\$ / R	2010/03/15	3.90	Call	Currency Future	3,724.0000	3,790.0000	1.772	0	0	0
07/10/2009	\$ / R	2010/03/15	3.55	Call	Currency Future	4,074.0000	4,140.0000	1.620	0	0	0
07/10/2009	\$ / R	2010/03/15	9.50	Call	Currency Future	71.0000	76.0000	7.042	0	0	0
07/10/2009	\$ / R	2010/03/15	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R	2010/03/15	4.55	Call	Currency Future	3,074.0000	3,141.0000	2.180	0	0	0
07/10/2009	\$ / R	2010/03/15	5.55	Call	Currency Future	2,079.0000	2,144.0000	3.127	0	0	0
07/10/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	3,995.0000	3,930.0000	(1.627)	0	0	0
07/10/2009	\$ / R	2010/03/15	5.55	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
07/10/2009	\$ / R	2010/03/15	13.70	Put	Currency Future	6,077.0000	6,011.0000	(1.086)	0	0	0
07/10/2009	\$ / R	2010/03/15	4.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	1,805.0000	1,744.0000	(3.380)	0	0	0
07/10/2009	\$ / R	2010/03/15	13.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	\$ / R	2010/03/15	15.90	Put	Currency Future	8,277.0000	8,210.0000	(0.809)	0	0	0
07/10/2009	\$ / R	2010/03/15	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	78.0000	84.0000	7.692	0	0	0
07/10/2009	\$ / R	2010/03/15	9.75	Call	Currency Future	59.0000	64.0000	8.475	0	0	0
07/10/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	3,205.0000	3,140.0000	(2.028)	0	0	0
07/10/2009	\$ / R	2010/03/15	10.25	Put	Currency Future	2,667.0000	2,604.0000	(2.362)	0	0	0
07/10/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	38.0000	41.0000	7.895	0	0	0
07/10/2009	\$ / R	2010/03/15	10.95	Put	Currency Future	3,353.0000	3,288.0000	(1.939)	0	0	0
07/10/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	1,433.0000	1,374.0000	(4.117)	0	0	0
07/10/2009	\$ / R	2010/03/15	10.25	Call	Currency Future	41.0000	44.0000	7.317	0	0	0
07/10/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	3,303.0000	3,239.0000	(1.938)	0	0	0
07/10/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	47.0000	50.0000	6.383	0	0	0
07/10/2009	\$ / R	2010/03/15	10.95	Call	Currency Future	26.0000	28.0000	7.692	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	2,473.0000	2,411.0000	(2.507)	0	0	0
07/10/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
07/10/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	25.0000	26.0000	4.000	0	0	0
07/10/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	2,764.0000	2,701.0000	(2.279)	0	0	0
07/10/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	3,451.0000	3,386.0000	(1.884)	0	0	0
07/10/2009	\$ / R	2010/03/15	12.55	Put	Currency Future	4,932.0000	4,866.0000	(1.338)	0	0	0
07/10/2009	\$ / R	2010/03/15	10.70	Call	Currency Future	30.0000	32.0000	6.667	0	0	0
07/10/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	28.0000	30.0000	7.143	0	0	0
07/10/2009	\$ / R	2010/03/15	12.55	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
07/10/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	3,500.0000	3,435.0000	(1.857)	0	0	0
07/10/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
07/10/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
07/10/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	3,550.0000	3,485.0000	(1.831)	0	0	0
07/10/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
07/10/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	28.0000	29.0000	3.571	0	0	0
07/10/2009	\$ / R	2010/03/15	5.80	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
07/10/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	3,254.0000	3,190.0000	(1.967)	0	0	0
07/10/2009	\$ / R	2010/03/15	10.70	Put	Currency Future	3,107.0000	3,042.0000	(2.092)	0	0	0
07/10/2009	\$ / R	2010/03/15	5.80	Call	Currency Future	1,832.0000	1,897.0000	3.548	0	0	0
07/10/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	3,797.0000	3,732.0000	(1.712)	0	0	0
07/10/2009	\$ / R	2010/03/15	4.80	Call	Currency Future	2,825.0000	2,891.0000	2.336	0	0	0
07/10/2009	\$ / R	2010/03/15	11.65	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
07/10/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
07/10/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	3,747.0000	3,682.0000	(1.735)	0	0	0
07/10/2009	\$ / R	2010/03/15	11.65	Put	Currency Future	4,044.0000	3,979.0000	(1.607)	0	0	0
07/10/2009	\$ / R	2010/03/15	11.45	Put	Currency Future	3,846.0000	3,781.0000	(1.690)	0	0	0
07/10/2009	\$ / R	2010/03/15	11.55	Put	Currency Future	3,945.0000	3,880.0000	(1.648)	0	0	0
07/10/2009	\$ / R	2010/03/15	11.45	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
07/10/2009	\$ / R	2010/03/15	11.55	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
07/10/2009	\$ / R	2010/03/15	11.75	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
07/10/2009	\$ / R	2010/03/15	11.75	Put	Currency Future	4,142.0000	4,078.0000	(1.545)	0	0	0
07/10/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
07/10/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	28.0000	30.0000	7.143	0	0	0
07/10/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	32.0000	34.0000	6.250	0	0	0
07/10/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	3,009.0000	2,945.0000	(2.127)	0	0	0
07/10/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	3,205.0000	3,140.0000	(2.028)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	3,698.0000	3,633.0000	(1.758)	0	0	0
07/10/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	3,747.0000	3,682.0000	(1.735)	0	0	0
07/10/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
07/10/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
07/10/2009	\$ / R	2010/03/15	11.44	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
07/10/2009	\$ / R	2010/03/15	11.44	Put	Currency Future	3,836.0000	3,771.0000	(1.694)	0	0	0
07/10/2009	\$ / R	2010/03/15	4.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	\$ / R	2010/03/15	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R	2010/03/15	3.80	Call	Currency Future	3,824.0000	3,890.0000	1.726	0	0	0
07/10/2009	\$ / R	2010/03/15	6.70	Call	Currency Future	985.0000	1,041.0000	5.685	0	0	0
07/10/2009	\$ / R	2010/03/15	5.70	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
07/10/2009	\$ / R	2010/03/15	5.70	Call	Currency Future	1,931.0000	1,996.0000	3.366	0	0	0
07/10/2009	\$ / R	2010/03/15	4.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	\$ / R	2010/03/15	6.70	Put	Currency Future	62.0000	51.0000	(17.742)	0	0	0
07/10/2009	\$ / R	2010/03/15	15.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R	2010/03/15	4.70	Call	Currency Future	2,925.0000	2,991.0000	2.256	0	0	0
07/10/2009	\$ / R	2010/03/15	3.70	Call	Currency Future	3,924.0000	3,990.0000	1.682	0	0	0
07/10/2009	\$ / R	2010/03/15	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R	2010/03/15	15.70	Put	Currency Future	8,077.0000	8,010.0000	(0.830)	0	0	0
07/10/2009	\$ / R	2010/06/14			Currency Future	7.7505	7.8200	0.897	7.7900	7.7900	16,954
07/10/2009	\$ / R	2010/06/14	7.75	Put	Currency Future	486.0000	450.0000	(7.407)	0	0	0
07/10/2009	\$ / R	2010/06/14	8.65	Put	Currency Future	1,148.0000	1,095.0000	(4.617)	0	0	0
07/10/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	2,409.0000	2,346.0000	(2.615)	0	0	0
07/10/2009	\$ / R	2010/06/14	13.50	Put	Currency Future	5,774.0000	5,706.0000	(1.178)	0	0	0
07/10/2009	\$ / R	2010/06/14	11.15	Put	Currency Future	3,463.0000	3,398.0000	(1.877)	0	0	0
07/10/2009	\$ / R	2010/06/14	8.20	Put	Currency Future	793.0000	746.0000	(5.927)	0	0	0
07/10/2009	\$ / R	2010/06/14	9.50	Call	Currency Future	148.0000	157.0000	6.081	0	0	0
07/10/2009	\$ / R	2010/06/14	12.40	Call	Currency Future	38.0000	40.0000	5.263	0	0	0
07/10/2009	\$ / R	2010/06/14	15.75	Put	Currency Future	8,009.0000	7,940.0000	(0.862)	0	0	0
07/10/2009	\$ / R	2010/06/14	12.70	Put	Currency Future	4,983.0000	4,915.0000	(1.365)	0	0	0
07/10/2009	\$ / R	2010/06/14	13.05	Call	Currency Future	29.0000	31.0000	6.897	0	0	0
07/10/2009	\$ / R	2010/06/14	7.15	Call	Currency Future	809.0000	858.0000	6.057	0	0	0
07/10/2009	\$ / R	2010/06/14	8.20	Call	Currency Future	343.0000	366.0000	6.706	0	0	0
07/10/2009	\$ / R	2010/06/14	9.50	Put	Currency Future	1,897.0000	1,837.0000	(3.163)	0	0	0
07/10/2009	\$ / R	2010/06/14	10.30	Put	Currency Future	2,645.0000	2,581.0000	(2.420)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	\$ / R 2010/06/14	15.50	Put	Currency Future	7,760.0000	7,691.0000	(0.889)	0	0	0
07/10/2009	\$ / R 2010/06/14	13.70	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
07/10/2009	\$ / R 2010/06/14	12.05	Put	Currency Future	4,344.0000	4,277.0000	(1.542)	0	0	0
07/10/2009	\$ / R 2010/06/14	8.75	Put	Currency Future	1,232.0000	1,178.0000	(4.383)	0	0	0
07/10/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	95.0000	101.0000	6.316	0	0	0
07/10/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	33.0000	35.0000	6.061	0	0	0
07/10/2009	\$ / R 2010/06/14	13.05	Put	Currency Future	5,329.0000	5,261.0000	(1.276)	0	0	0
07/10/2009	\$ / R 2010/06/14	12.40	Put	Currency Future	4,687.0000	4,620.0000	(1.429)	0	0	0
07/10/2009	\$ / R 2010/06/14	15.75	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
07/10/2009	\$ / R 2010/06/14	15.50	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
07/10/2009	\$ / R 2010/06/14	6.00	Put	Currency Future	22.0000	19.0000	(13.636)	0	0	0
07/10/2009	\$ / R 2010/06/14	11.70	Call	Currency Future	52.0000	54.0000	3.846	0	0	0
07/10/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	122.0000	130.0000	6.557	0	0	0
07/10/2009	\$ / R 2010/06/14	14.25	Put	Currency Future	6,517.0000	6,449.0000	(1.043)	0	0	0
07/10/2009	\$ / R 2010/06/14	14.00	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
07/10/2009	\$ / R 2010/06/14	6.00	Call	Currency Future	1,772.0000	1,839.0000	3.781	0	0	0
07/10/2009	\$ / R 2010/06/14	11.70	Put	Currency Future	4,001.0000	3,934.0000	(1.675)	0	0	0
07/10/2009	\$ / R 2010/06/14	4.65	Call	Currency Future	3,104.0000	3,173.0000	2.223	0	0	0
07/10/2009	\$ / R 2010/06/14	7.15	Put	Currency Future	209.0000	188.0000	(10.048)	0	0	0
07/10/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	2,222.0000	2,160.0000	(2.790)	0	0	0
07/10/2009	\$ / R 2010/06/14	7.65	Call	Currency Future	531.0000	568.0000	6.968	0	0	0
07/10/2009	\$ / R 2010/06/14	14.25	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
07/10/2009	\$ / R 2010/06/14	12.50	Put	Currency Future	4,786.0000	4,718.0000	(1.421)	0	0	0
07/10/2009	\$ / R 2010/06/14	10.70	Call	Currency Future	78.0000	83.0000	6.410	0	0	0
07/10/2009	\$ / R 2010/06/14	7.75	Call	Currency Future	486.0000	520.0000	6.996	0	0	433
07/10/2009	\$ / R 2010/06/14	8.05	Put	Currency Future	684.0000	640.0000	(6.433)	0	0	0
07/10/2009	\$ / R 2010/06/14	9.65	Call	Currency Future	136.0000	145.0000	6.618	0	0	0
07/10/2009	\$ / R 2010/06/14	10.25	Call	Currency Future	98.0000	104.0000	6.122	0	0	0
07/10/2009	\$ / R 2010/06/14	11.25	Call	Currency Future	61.0000	65.0000	6.557	0	0	0
07/10/2009	\$ / R 2010/06/14	14.00	Put	Currency Future	6,270.0000	6,201.0000	(1.100)	0	0	0
07/10/2009	\$ / R 2010/06/14	13.70	Put	Currency Future	5,973.0000	5,904.0000	(1.155)	0	0	0
07/10/2009	\$ / R 2010/06/14	12.05	Call	Currency Future	44.0000	47.0000	6.818	0	0	0
07/10/2009	\$ / R 2010/06/14	7.80	Call	Currency Future	467.0000	498.0000	6.638	489	489	200
07/10/2009	\$ / R 2010/06/14	7.80	Call	Currency Future	467.0000	498.0000	6.638	0	0	21,795
07/10/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	2,315.0000	2,253.0000	(2.678)	0	0	0
07/10/2009	\$ / R 2010/06/14	5.25	Call	Currency Future	2,507.0000	2,576.0000	2.752	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	3,028.0000	2,963.0000	(2.147)	0	0	0
07/10/2009	\$ / R 2010/06/14	4.90	Put	Currency Future	4.0000	4.0000	-	0	0	0
07/10/2009	\$ / R 2010/06/14	11.05	Call	Currency Future	67.0000	71.0000	5.970	0	0	0
07/10/2009	\$ / R 2010/06/14	8.05	Call	Currency Future	385.0000	410.0000	6.494	0	0	0
07/10/2009	\$ / R 2010/06/14	8.15	Call	Currency Future	357.0000	380.0000	6.443	0	0	0
07/10/2009	\$ / R 2010/06/14	8.60	Put	Currency Future	1,107.0000	1,054.0000	(4.788)	0	0	0
07/10/2009	\$ / R 2010/06/14	9.65	Put	Currency Future	2,036.0000	1,975.0000	(2.996)	0	0	0
07/10/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,805.0000	1,746.0000	(3.269)	0	0	0
07/10/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	115.0000	123.0000	6.957	0	0	0
07/10/2009	\$ / R 2010/06/14	11.20	Put	Currency Future	3,512.0000	3,446.0000	(1.879)	0	0	0
07/10/2009	\$ / R 2010/06/14	13.50	Call	Currency Future	25.0000	26.0000	4.000	0	0	0
07/10/2009	\$ / R 2010/06/14	6.55	Call	Currency Future	1,268.0000	1,330.0000	4.890	0	0	0
07/10/2009	\$ / R 2010/06/14	8.15	Put	Currency Future	756.0000	710.0000	(6.085)	0	0	0
07/10/2009	\$ / R 2010/06/14	8.45	Call	Currency Future	286.0000	305.0000	6.643	0	0	0
07/10/2009	\$ / R 2010/06/14	8.75	Call	Currency Future	233.0000	248.0000	6.438	0	0	0
07/10/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	156.0000	166.0000	6.410	0	0	26,596
07/10/2009	\$ / R 2010/06/14	10.10	Put	Currency Future	2,456.0000	2,393.0000	(2.565)	0	0	0
07/10/2009	\$ / R 2010/06/14	12.20	Put	Currency Future	4,491.0000	4,424.0000	(1.492)	0	0	0
07/10/2009	\$ / R 2010/06/14	5.25	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
07/10/2009	\$ / R 2010/06/14	13.20	Call	Currency Future	28.0000	29.0000	3.571	0	0	0
07/10/2009	\$ / R 2010/06/14	13.45	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
07/10/2009	\$ / R 2010/06/14	11.50	Put	Currency Future	3,805.0000	3,739.0000	(1.735)	0	0	0
07/10/2009	\$ / R 2010/06/14	11.05	Put	Currency Future	3,366.0000	3,301.0000	(1.931)	0	0	0
07/10/2009	\$ / R 2010/06/14	9.10	Put	Currency Future	1,535.0000	1,478.0000	(3.713)	0	0	0
07/10/2009	\$ / R 2010/06/14	10.25	Put	Currency Future	2,597.0000	2,534.0000	(2.426)	0	0	0
07/10/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	115.0000	123.0000	6.957	0	0	0
07/10/2009	\$ / R 2010/06/14	6.75	Put	Currency Future	97.0000	86.0000	(11.340)	0	0	0
07/10/2009	\$ / R 2010/06/14	13.20	Put	Currency Future	5,477.0000	5,409.0000	(1.242)	0	0	0
07/10/2009	\$ / R 2010/06/14	13.45	Put	Currency Future	5,725.0000	5,657.0000	(1.188)	0	0	0
07/10/2009	\$ / R 2010/06/14	11.50	Call	Currency Future	56.0000	59.0000	5.357	0	0	0
07/10/2009	\$ / R 2010/06/14	6.55	Put	Currency Future	68.0000	60.0000	(11.765)	0	0	0
07/10/2009	\$ / R 2010/06/14	9.10	Call	Currency Future	186.0000	198.0000	6.452	0	0	0
07/10/2009	\$ / R 2010/06/14	8.95	Call	Currency Future	204.0000	217.0000	6.373	0	0	0
07/10/2009	\$ / R 2010/06/14	10.10	Call	Currency Future	106.0000	113.0000	6.604	0	0	0
07/10/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	2,315.0000	2,253.0000	(2.678)	0	0	0
07/10/2009	\$ / R 2010/06/14	6.75	Call	Currency Future	1,097.0000	1,156.0000	5.378	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	\$ / R 2010/06/14	4.65	Put	Currency Future	3.0000	3.0000	-	0	0	0
07/10/2009	\$ / R 2010/06/14	7.55	Put	Currency Future	379.0000	348.0000	(8.179)	0	0	0
07/10/2009	\$ / R 2010/06/14	14.60	Put	Currency Future	6,865.0000	6,796.0000	(1.005)	0	0	0
07/10/2009	\$ / R 2010/06/14	7.80	Put	Currency Future	517.0000	478.0000	(7.544)	464	464	300
07/10/2009	\$ / R 2010/06/14	8.55	Put	Currency Future	1,066.0000	1,014.0000	(4.878)	0	0	0
07/10/2009	\$ / R 2010/06/14	8.95	Put	Currency Future	1,404.0000	1,347.0000	(4.060)	0	0	0
07/10/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	119.0000	126.0000	5.882	0	0	0
07/10/2009	\$ / R 2010/06/14	7.70	Call	Currency Future	508.0000	544.0000	7.087	0	0	0
07/10/2009	\$ / R 2010/06/14	5.70	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
07/10/2009	\$ / R 2010/06/14	6.90	Call	Currency Future	983.0000	1,036.0000	5.392	0	0	0
07/10/2009	\$ / R 2010/06/14	7.55	Call	Currency Future	580.0000	618.0000	6.552	0	0	0
07/10/2009	\$ / R 2010/06/14	8.55	Call	Currency Future	267.0000	284.0000	6.367	0	0	0
07/10/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	109.0000	116.0000	6.422	0	0	0
07/10/2009	\$ / R 2010/06/14	7.70	Put	Currency Future	458.0000	424.0000	(7.424)	0	0	0
07/10/2009	\$ / R 2010/06/14	7.00	Call	Currency Future	911.0000	962.0000	5.598	0	0	0
07/10/2009	\$ / R 2010/06/14	6.70	Call	Currency Future	1,139.0000	1,199.0000	5.268	0	0	0
07/10/2009	\$ / R 2010/06/14	5.90	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
07/10/2009	\$ / R 2010/06/14	8.80	Call	Currency Future	225.0000	239.0000	6.222	0	0	0
07/10/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	2,409.0000	2,346.0000	(2.615)	0	0	0
07/10/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	126.0000	134.0000	6.349	0	0	0
07/10/2009	\$ / R 2010/06/14	7.00	Put	Currency Future	160.0000	142.0000	(11.250)	0	0	0
07/10/2009	\$ / R 2010/06/14	6.70	Put	Currency Future	89.0000	79.0000	(11.236)	0	0	0
07/10/2009	\$ / R 2010/06/14	5.90	Call	Currency Future	1,868.0000	1,935.0000	3.587	0	0	0
07/10/2009	\$ / R 2010/06/14	8.80	Put	Currency Future	1,274.0000	1,219.0000	(4.317)	0	0	0
07/10/2009	\$ / R 2010/06/14	7.65	Put	Currency Future	431.0000	398.0000	(7.657)	0	0	0
07/10/2009	\$ / R 2010/06/14	12.50	Call	Currency Future	36.0000	38.0000	5.556	0	0	0
07/10/2009	\$ / R 2010/06/14	12.00	Call	Currency Future	45.0000	48.0000	6.667	0	0	0
07/10/2009	\$ / R 2010/06/14	11.45	Put	Currency Future	3,756.0000	3,690.0000	(1.757)	0	0	0
07/10/2009	\$ / R 2010/06/14	5.70	Call	Currency Future	2,062.0000	2,130.0000	3.298	0	0	0
07/10/2009	\$ / R 2010/06/14	8.45	Put	Currency Future	986.0000	935.0000	(5.172)	0	0	0
07/10/2009	\$ / R 2010/06/14	12.20	Call	Currency Future	41.0000	44.0000	7.317	0	0	0
07/10/2009	\$ / R 2010/06/14	12.00	Put	Currency Future	4,295.0000	4,228.0000	(1.560)	0	0	0
07/10/2009	\$ / R 2010/06/14	4.70	Call	Currency Future	3,054.0000	3,123.0000	2.259	0	0	0
07/10/2009	\$ / R 2010/06/14	6.90	Put	Currency Future	132.0000	116.0000	(12.121)	0	0	0
07/10/2009	\$ / R 2010/06/14	5.65	Call	Currency Future	2,111.0000	2,180.0000	3.269	0	0	0
07/10/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	2,175.0000	2,114.0000	(2.805)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	\$ / R	2010/06/14	11.35	Put	Currency Future	3,658.0000	3,592.0000	(1.804)	0	0	0
07/10/2009	\$ / R	2010/06/14	10.40	Put	Currency Future	2,740.0000	2,676.0000	(2.336)	0	0	0
07/10/2009	\$ / R	2010/06/14	5.65	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
07/10/2009	\$ / R	2010/06/14	8.65	Call	Currency Future	249.0000	265.0000	6.426	0	0	0
07/10/2009	\$ / R	2010/06/14	9.35	Call	Currency Future	160.0000	170.0000	6.250	0	0	0
07/10/2009	\$ / R	2010/06/14	11.00	Put	Currency Future	3,318.0000	3,252.0000	(1.989)	0	0	0
07/10/2009	\$ / R	2010/06/14	12.35	Call	Currency Future	39.0000	41.0000	5.128	0	0	0
07/10/2009	\$ / R	2010/06/14	10.60	Put	Currency Future	2,931.0000	2,867.0000	(2.184)	0	0	0
07/10/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	91.0000	96.0000	5.495	0	0	0
07/10/2009	\$ / R	2010/06/14	6.65	Call	Currency Future	1,182.0000	1,242.0000	5.076	0	0	0
07/10/2009	\$ / R	2010/06/14	8.35	Call	Currency Future	307.0000	328.0000	6.840	0	0	0
07/10/2009	\$ / R	2010/06/14	8.60	Call	Currency Future	257.0000	274.0000	6.615	0	0	0
07/10/2009	\$ / R	2010/06/14	9.80	Put	Currency Future	2,175.0000	2,114.0000	(2.805)	0	0	0
07/10/2009	\$ / R	2010/06/14	9.35	Put	Currency Future	1,760.0000	1,700.0000	(3.409)	0	0	0
07/10/2009	\$ / R	2010/06/14	12.35	Put	Currency Future	4,638.0000	4,571.0000	(1.445)	0	0	0
07/10/2009	\$ / R	2010/06/14	11.60	Call	Currency Future	54.0000	56.0000	3.704	0	0	0
07/10/2009	\$ / R	2010/06/14	11.40	Put	Currency Future	3,707.0000	3,641.0000	(1.780)	0	0	0
07/10/2009	\$ / R	2010/06/14	7.80	Put	Currency Future	517.0000	478.0000	(7.544)	0	0	0
07/10/2009	\$ / R	2010/06/14	7.95	Put	Currency Future	615.0000	573.0000	(6.829)	0	0	0
07/10/2009	\$ / R	2010/06/14	8.70	Call	Currency Future	240.0000	256.0000	6.667	0	0	0
07/10/2009	\$ / R	2010/06/14	9.80	Call	Currency Future	126.0000	134.0000	6.349	0	0	0
07/10/2009	\$ / R	2010/06/14	9.45	Call	Currency Future	152.0000	161.0000	5.921	0	0	0
07/10/2009	\$ / R	2010/06/14	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	\$ / R	2010/06/14	6.50	Put	Currency Future	61.0000	54.0000	(11.475)	0	0	0
07/10/2009	\$ / R	2010/06/14	13.35	Call	Currency Future	26.0000	27.0000	3.846	0	0	0
07/10/2009	\$ / R	2010/06/14	11.60	Put	Currency Future	3,903.0000	3,836.0000	(1.717)	0	0	0
07/10/2009	\$ / R	2010/06/14	11.40	Call	Currency Future	58.0000	61.0000	5.172	0	0	0
07/10/2009	\$ / R	2010/06/14	7.95	Call	Currency Future	416.0000	443.0000	6.490	0	0	0
07/10/2009	\$ / R	2010/06/14	8.35	Put	Currency Future	907.0000	858.0000	(5.402)	0	0	0
07/10/2009	\$ / R	2010/06/14	8.70	Put	Currency Future	1,190.0000	1,136.0000	(4.538)	0	0	0
07/10/2009	\$ / R	2010/06/14	9.25	Call	Currency Future	170.0000	181.0000	6.471	0	0	0
07/10/2009	\$ / R	2010/06/14	13.35	Put	Currency Future	5,626.0000	5,557.0000	(1.226)	0	0	0
07/10/2009	\$ / R	2010/06/14	13.60	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
07/10/2009	\$ / R	2010/06/14	7.50	Put	Currency Future	355.0000	325.0000	(8.451)	0	0	0
07/10/2009	\$ / R	2010/06/14	9.90	Put	Currency Future	2,268.0000	2,206.0000	(2.734)	0	0	0
07/10/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	144.0000	152.0000	5.556	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	\$ / R 2010/06/14	11.35	Call	Currency Future	59.0000	62.0000	5.085	0	0	0
07/10/2009	\$ / R 2010/06/14	13.60	Put	Currency Future	5,873.0000	5,805.0000	(1.158)	0	0	0
07/10/2009	\$ / R 2010/06/14	7.50	Call	Currency Future	605.0000	645.0000	6.612	0	0	0
07/10/2009	\$ / R 2010/06/14	7.85	Call	Currency Future	449.0000	479.0000	6.682	0	0	0
07/10/2009	\$ / R 2010/06/14	9.20	Put	Currency Future	1,625.0000	1,566.0000	(3.631)	0	0	0
07/10/2009	\$ / R 2010/06/14	9.60	Call	Currency Future	140.0000	148.0000	5.714	0	0	0
07/10/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,943.0000	1,882.0000	(3.139)	0	0	0
07/10/2009	\$ / R 2010/06/14	11.20	Call	Currency Future	63.0000	66.0000	4.762	0	0	0
07/10/2009	\$ / R 2010/06/14	10.60	Call	Currency Future	82.0000	87.0000	6.098	0	0	0
07/10/2009	\$ / R 2010/06/14	5.50	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
07/10/2009	\$ / R 2010/06/14	7.85	Put	Currency Future	549.0000	509.0000	(7.286)	0	0	0
07/10/2009	\$ / R 2010/06/14	8.50	Call	Currency Future	276.0000	294.0000	6.522	0	0	0
07/10/2009	\$ / R 2010/06/14	9.20	Call	Currency Future	175.0000	186.0000	6.286	0	0	21,795
07/10/2009	\$ / R 2010/06/14	9.60	Put	Currency Future	1,989.0000	1,928.0000	(3.067)	0	0	0
07/10/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	93.0000	99.0000	6.452	0	0	0
07/10/2009	\$ / R 2010/06/14	11.85	Call	Currency Future	48.0000	51.0000	6.250	0	0	0
07/10/2009	\$ / R 2010/06/14	4.85	Call	Currency Future	2,904.0000	2,974.0000	2.410	0	0	0
07/10/2009	\$ / R 2010/06/14	7.95	Call	Currency Future	416.0000	443.0000	6.490	0	0	0
07/10/2009	\$ / R 2010/06/14	12.45	Call	Currency Future	37.0000	39.0000	5.405	0	0	0
07/10/2009	\$ / R 2010/06/14	9.30	Call	Currency Future	165.0000	175.0000	6.061	0	0	0
07/10/2009	\$ / R 2010/06/14	11.85	Put	Currency Future	4,148.0000	4,081.0000	(1.615)	0	0	0
07/10/2009	\$ / R 2010/06/14	8.10	Put	Currency Future	720.0000	675.0000	(6.250)	0	0	0
07/10/2009	\$ / R 2010/06/14	11.55	Put	Currency Future	3,854.0000	3,788.0000	(1.713)	0	0	0
07/10/2009	\$ / R 2010/06/14	4.30	Call	Currency Future	3,452.0000	3,522.0000	2.028	0	0	0
07/10/2009	\$ / R 2010/06/14	7.95	Put	Currency Future	615.0000	573.0000	(6.829)	0	0	0
07/10/2009	\$ / R 2010/06/14	4.25	Call	Currency Future	3,502.0000	3,571.0000	1.970	0	0	0
07/10/2009	\$ / R 2010/06/14	7.35	Put	Currency Future	287.0000	261.0000	(9.059)	0	0	0
07/10/2009	\$ / R 2010/06/14	13.00	Call	Currency Future	30.0000	31.0000	3.333	0	0	0
07/10/2009	\$ / R 2010/06/14	7.10	Put	Currency Future	192.0000	172.0000	(10.417)	0	0	0
07/10/2009	\$ / R 2010/06/14	14.55	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
07/10/2009	\$ / R 2010/06/14	4.50	Call	Currency Future	3,253.0000	3,322.0000	2.121	0	0	0
07/10/2009	\$ / R 2010/06/14	13.00	Put	Currency Future	5,279.0000	5,211.0000	(1.288)	0	0	0
07/10/2009	\$ / R 2010/06/14	5.10	Call	Currency Future	2,656.0000	2,725.0000	2.598	0	0	0
07/10/2009	\$ / R 2010/06/14	14.55	Put	Currency Future	6,815.0000	6,747.0000	(0.998)	0	0	0
07/10/2009	\$ / R 2010/06/14	4.50	Put	Currency Future	2.0000	2.0000	-	0	0	0
07/10/2009	\$ / R 2010/06/14	4.30	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
07/10/2009	\$ / R 2010/06/14	11.90	Put	Currency Future	4,197.0000	4,130.0000	(1.596)	0	0	0
07/10/2009	\$ / R 2010/06/14	9.30	Put	Currency Future	1,715.0000	1,655.0000	(3.499)	0	0	0
07/10/2009	\$ / R 2010/06/14	3.75	Call	Currency Future	4,001.0000	4,071.0000	1.750	0	0	0
07/10/2009	\$ / R 2010/06/14	5.10	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
07/10/2009	\$ / R 2010/06/14	11.55	Call	Currency Future	55.0000	58.0000	5.455	0	0	0
07/10/2009	\$ / R 2010/06/14	4.85	Put	Currency Future	4.0000	4.0000	-	0	0	0
07/10/2009	\$ / R 2010/06/14	5.50	Call	Currency Future	2,259.0000	2,328.0000	3.054	0	0	0
07/10/2009	\$ / R 2010/06/14	5.30	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
07/10/2009	\$ / R 2010/06/14	8.50	Put	Currency Future	1,026.0000	974.0000	(5.068)	0	0	0
07/10/2009	\$ / R 2010/06/14	4.25	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
07/10/2009	\$ / R 2010/06/14	11.90	Call	Currency Future	47.0000	50.0000	6.383	0	0	21,978
07/10/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,851.0000	1,791.0000	(3.241)	0	0	0
07/10/2009	\$ / R 2010/06/14	11.25	Put	Currency Future	3,561.0000	3,495.0000	(1.853)	0	0	0
07/10/2009	\$ / R 2010/06/14	7.35	Call	Currency Future	687.0000	731.0000	6.405	0	0	0
07/10/2009	\$ / R 2010/06/14	6.10	Call	Currency Future	1,678.0000	1,744.0000	3.933	0	0	0
07/10/2009	\$ / R 2010/06/14	5.85	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
07/10/2009	\$ / R 2010/06/14	6.65	Put	Currency Future	81.0000	72.0000	(11.111)	0	0	0
07/10/2009	\$ / R 2010/06/14	5.55	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
07/10/2009	\$ / R 2010/06/14	6.25	Call	Currency Future	1,538.0000	1,603.0000	4.226	0	0	0
07/10/2009	\$ / R 2010/06/14	9.75	Put	Currency Future	2,129.0000	2,067.0000	(2.912)	0	0	0
07/10/2009	\$ / R 2010/06/14	9.25	Put	Currency Future	1,669.0000	1,611.0000	(3.475)	0	0	0
07/10/2009	\$ / R 2010/06/14	6.10	Put	Currency Future	27.0000	24.0000	(11.111)	0	0	0
07/10/2009	\$ / R 2010/06/14	14.50	Put	Currency Future	6,766.0000	6,697.0000	(1.020)	0	0	0
07/10/2009	\$ / R 2010/06/14	5.85	Call	Currency Future	1,916.0000	1,983.0000	3.497	0	0	0
07/10/2009	\$ / R 2010/06/14	11.15	Call	Currency Future	64.0000	68.0000	6.250	0	0	0
07/10/2009	\$ / R 2010/06/14	5.55	Call	Currency Future	2,210.0000	2,279.0000	3.122	0	0	0
07/10/2009	\$ / R 2010/06/14	12.15	Call	Currency Future	42.0000	45.0000	7.143	0	0	29,759
07/10/2009	\$ / R 2010/06/14	6.25	Put	Currency Future	38.0000	33.0000	(13.158)	0	0	0
07/10/2009	\$ / R 2010/06/14	9.75	Call	Currency Future	130.0000	137.0000	5.385	0	0	0
07/10/2009	\$ / R 2010/06/14	11.00	Call	Currency Future	68.0000	72.0000	5.882	0	0	0
07/10/2009	\$ / R 2010/06/14	7.10	Call	Currency Future	842.0000	892.0000	5.938	0	0	0
07/10/2009	\$ / R 2010/06/14	6.85	Put	Currency Future	120.0000	105.0000	(12.500)	0	0	0
07/10/2009	\$ / R 2010/06/14	7.25	Call	Currency Future	746.0000	792.0000	6.166	0	0	0
07/10/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,851.0000	1,791.0000	(3.241)	0	0	0
07/10/2009	\$ / R 2010/06/14	6.50	Call	Currency Future	1,312.0000	1,374.0000	4.726	0	0	0
07/10/2009	\$ / R 2010/06/14	7.20	Put	Currency Future	227.0000	204.0000	(10.132)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	\$ / R	2010/06/14	8.10	Call	Currency Future	370.0000	395.0000	6.757	0	0	0
07/10/2009	\$ / R	2010/06/14	6.85	Call	Currency Future	1,020.0000	1,075.0000	5.392	0	0	0
07/10/2009	\$ / R	2010/06/14	13.15	Call	Currency Future	28.0000	30.0000	7.143	0	0	0
07/10/2009	\$ / R	2010/06/14	4.55	Call	Currency Future	3,203.0000	3,272.0000	2.154	0	0	0
07/10/2009	\$ / R	2010/06/14	10.00	Call	Currency Future	112.0000	119.0000	6.250	0	0	0
07/10/2009	\$ / R	2010/06/14	12.25	Call	Currency Future	40.0000	43.0000	7.500	0	0	0
07/10/2009	\$ / R	2010/06/14	5.00	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
07/10/2009	\$ / R	2010/06/14	11.45	Call	Currency Future	57.0000	60.0000	5.263	0	0	0
07/10/2009	\$ / R	2010/06/14	8.40	Call	Currency Future	297.0000	316.0000	6.397	0	0	0
07/10/2009	\$ / R	2010/06/14	12.25	Put	Currency Future	4,540.0000	4,473.0000	(1.476)	0	0	0
07/10/2009	\$ / R	2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	\$ / R	2010/06/14	6.20	Put	Currency Future	34.0000	29.0000	(14.706)	0	0	0
07/10/2009	\$ / R	2010/06/14	14.30	Put	Currency Future	6,567.0000	6,499.0000	(1.035)	0	0	0
07/10/2009	\$ / R	2010/06/14	8.40	Put	Currency Future	946.0000	896.0000	(5.285)	0	0	0
07/10/2009	\$ / R	2010/06/14	5.00	Call	Currency Future	2,755.0000	2,824.0000	2.505	0	0	0
07/10/2009	\$ / R	2010/06/14	6.95	Call	Currency Future	946.0000	999.0000	5.603	0	0	0
07/10/2009	\$ / R	2010/06/14	14.50	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
07/10/2009	\$ / R	2010/06/14	4.90	Call	Currency Future	2,855.0000	2,924.0000	2.417	0	0	0
07/10/2009	\$ / R	2010/06/14	13.15	Put	Currency Future	5,428.0000	5,360.0000	(1.253)	0	0	0
07/10/2009	\$ / R	2010/06/14	14.30	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
07/10/2009	\$ / R	2010/06/14	8.00	Put	Currency Future	649.0000	606.0000	(6.626)	0	0	0
07/10/2009	\$ / R	2010/06/14	7.70	Call	Currency Future	508.0000	544.0000	7.087	0	0	0
07/10/2009	\$ / R	2010/06/14	7.25	Put	Currency Future	246.0000	222.0000	(9.756)	0	0	0
07/10/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	2,692.0000	2,629.0000	(2.340)	0	0	0
07/10/2009	\$ / R	2010/06/14	4.55	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
07/10/2009	\$ / R	2010/06/14	12.80	Put	Currency Future	5,082.0000	5,014.0000	(1.338)	0	0	0
07/10/2009	\$ / R	2010/06/14	8.00	Call	Currency Future	400.0000	426.0000	6.500	0	0	0
07/10/2009	\$ / R	2010/06/14	8.25	Call	Currency Future	331.0000	353.0000	6.647	0	0	0
07/10/2009	\$ / R	2010/06/14	7.60	Put	Currency Future	405.0000	373.0000	(7.901)	0	0	0
07/10/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	144.0000	152.0000	5.556	0	0	0
07/10/2009	\$ / R	2010/06/14	3.50	Call	Currency Future	4,251.0000	4,320.0000	1.623	0	0	0
07/10/2009	\$ / R	2010/06/14	4.70	Put	Currency Future	3.0000	3.0000	-	0	0	0
07/10/2009	\$ / R	2010/06/14	6.30	Call	Currency Future	1,492.0000	1,556.0000	4.290	0	0	0
07/10/2009	\$ / R	2010/06/14	7.70	Put	Currency Future	458.0000	424.0000	(7.424)	0	0	0
07/10/2009	\$ / R	2010/06/14	16.25	Call	Currency Future	7.0000	7.0000	-	0	0	0
07/10/2009	\$ / R	2010/06/14	14.60	Call	Currency Future	15.0000	16.0000	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
07/10/2009	\$ / R	2010/06/14	6.30	Put	Currency Future	42.0000	36.0000	(14.286)	0	0	0
07/10/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	1,943.0000	1,882.0000	(3.139)	0	0	0
07/10/2009	\$ / R	2010/06/14	9.90	Put	Currency Future	2,268.0000	2,206.0000	(2.734)	0	0	0
07/10/2009	\$ / R	2010/06/14	16.45	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
07/10/2009	\$ / R	2010/06/14	6.95	Put	Currency Future	146.0000	129.0000	(11.644)	0	0	0
07/10/2009	\$ / R	2010/06/14	12.30	Call	Currency Future	39.0000	42.0000	7.692	0	0	0
07/10/2009	\$ / R	2010/06/14	7.30	Call	Currency Future	716.0000	761.0000	6.285	0	0	0
07/10/2009	\$ / R	2010/06/14	5.35	Put	Currency Future	7.0000	7.0000	-	0	0	0
07/10/2009	\$ / R	2010/06/14	10.00	Put	Currency Future	2,362.0000	2,299.0000	(2.667)	0	0	0
07/10/2009	\$ / R	2010/06/14	9.90	Call	Currency Future	119.0000	126.0000	5.882	0	0	0
07/10/2009	\$ / R	2010/06/14	9.45	Call	Currency Future	152.0000	161.0000	5.921	0	0	0
07/10/2009	\$ / R	2010/06/14	14.45	Put	Currency Future	6,716.0000	6,647.0000	(1.027)	0	0	0
07/10/2009	\$ / R	2010/06/14	7.20	Call	Currency Future	777.0000	824.0000	6.049	0	0	0
07/10/2009	\$ / R	2010/06/14	16.75	Call	Currency Future	5.0000	5.0000	-	0	0	0
07/10/2009	\$ / R	2010/06/14	7.30	Put	Currency Future	266.0000	241.0000	(9.398)	0	0	0
07/10/2009	\$ / R	2010/06/14	4.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
07/10/2009	\$ / R	2010/06/14	17.50	Put	Currency Future	9,753.0000	9,683.0000	(0.718)	0	0	0
07/10/2009	\$ / R	2010/06/14	16.25	Put	Currency Future	8,506.0000	8,437.0000	(0.811)	0	0	0
07/10/2009	\$ / R	2010/06/14	12.45	Put	Currency Future	4,737.0000	4,669.0000	(1.436)	0	0	0
07/10/2009	\$ / R	2010/06/14	16.45	Put	Currency Future	8,706.0000	8,637.0000	(0.793)	0	0	0
07/10/2009	\$ / R	2010/06/14	16.75	Put	Currency Future	9,005.0000	8,935.0000	(0.777)	0	0	0
07/10/2009	\$ / R	2010/06/14	13.30	Call	Currency Future	27.0000	28.0000	3.704	0	0	0
07/10/2009	\$ / R	2010/06/14	12.80	Call	Currency Future	32.0000	34.0000	6.250	0	0	0
07/10/2009	\$ / R	2010/06/14	10.30	Call	Currency Future	95.0000	101.0000	6.316	0	0	0
07/10/2009	\$ / R	2010/06/14	7.45	Put	Currency Future	331.0000	303.0000	(8.459)	0	0	0
07/10/2009	\$ / R	2010/06/14	11.30	Put	Currency Future	3,610.0000	3,543.0000	(1.856)	0	0	0
07/10/2009	\$ / R	2010/06/14	5.30	Call	Currency Future	2,458.0000	2,526.0000	2.766	0	0	0
07/10/2009	\$ / R	2010/06/14	9.40	Put	Currency Future	1,805.0000	1,746.0000	(3.269)	0	0	0
07/10/2009	\$ / R	2010/06/14	10.30	Put	Currency Future	2,645.0000	2,581.0000	(2.420)	0	0	0
07/10/2009	\$ / R	2010/06/14	6.45	Put	Currency Future	56.0000	49.0000	(12.500)	0	0	0
07/10/2009	\$ / R	2010/06/14	6.20	Call	Currency Future	1,584.0000	1,649.0000	4.104	0	0	0
07/10/2009	\$ / R	2010/06/14	14.75	Put	Currency Future	7,014.0000	6,945.0000	(0.984)	0	0	0
07/10/2009	\$ / R	2010/06/14	11.30	Call	Currency Future	60.0000	63.0000	5.000	0	0	0
07/10/2009	\$ / R	2010/06/14	5.35	Call	Currency Future	2,408.0000	2,477.0000	2.865	0	0	0
07/10/2009	\$ / R	2010/06/14	9.40	Call	Currency Future	156.0000	166.0000	6.410	0	0	3,163
07/10/2009	\$ / R	2010/06/14	7.60	Call	Currency Future	555.0000	593.0000	6.847	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	\$ / R 2010/06/14	16.60	Put	Currency Future	8,855.0000	8,786.0000	(0.779)	0	0	0
07/10/2009	\$ / R 2010/06/14	8.90	Put	Currency Future	1,360.0000	1,304.0000	(4.118)	0	0	0
07/10/2009	\$ / R 2010/06/14	10.50	Call	Currency Future	86.0000	91.0000	5.814	0	0	0
07/10/2009	\$ / R 2010/06/14	14.20	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
07/10/2009	\$ / R 2010/06/14	6.45	Call	Currency Future	1,356.0000	1,419.0000	4.646	0	0	0
07/10/2009	\$ / R 2010/06/14	16.30	Put	Currency Future	8,556.0000	8,487.0000	(0.806)	0	0	0
07/10/2009	\$ / R 2010/06/14	6.80	Put	Currency Future	108.0000	94.0000	(12.963)	0	0	0
07/10/2009	\$ / R 2010/06/14	7.90	Put	Currency Future	582.0000	541.0000	(7.045)	0	0	0
07/10/2009	\$ / R 2010/06/14	9.05	Call	Currency Future	192.0000	204.0000	6.250	0	0	0
07/10/2009	\$ / R 2010/06/14	10.15	Call	Currency Future	103.0000	110.0000	6.796	0	0	0
07/10/2009	\$ / R 2010/06/14	12.60	Put	Currency Future	4,884.0000	4,817.0000	(1.372)	0	0	0
07/10/2009	\$ / R 2010/06/14	7.45	Call	Currency Future	632.0000	673.0000	6.487	0	0	0
07/10/2009	\$ / R 2010/06/14	5.20	Put	Currency Future	6.0000	6.0000	-	0	0	0
07/10/2009	\$ / R 2010/06/14	14.75	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
07/10/2009	\$ / R 2010/06/14	16.30	Call	Currency Future	7.0000	7.0000	-	0	0	0
07/10/2009	\$ / R 2010/06/14	6.80	Call	Currency Future	1,058.0000	1,114.0000	5.293	0	0	0
07/10/2009	\$ / R 2010/06/14	7.90	Call	Currency Future	432.0000	461.0000	6.713	0	0	0
07/10/2009	\$ / R 2010/06/14	10.20	Put	Currency Future	2,550.0000	2,487.0000	(2.471)	0	0	0
07/10/2009	\$ / R 2010/06/14	12.60	Call	Currency Future	35.0000	37.0000	5.714	0	0	0
07/10/2009	\$ / R 2010/06/14	16.55	Call	Currency Future	6.0000	6.0000	-	0	0	0
07/10/2009	\$ / R 2010/06/14	10.75	Call	Currency Future	76.0000	81.0000	6.579	0	0	0
07/10/2009	\$ / R 2010/06/14	4.80	Call	Currency Future	2,954.0000	3,023.0000	2.336	0	0	0
07/10/2009	\$ / R 2010/06/14	4.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	\$ / R 2010/06/14	4.35	Call	Currency Future	3,402.0000	3,472.0000	2.058	0	0	0
07/10/2009	\$ / R 2010/06/14	10.50	Put	Currency Future	2,836.0000	2,771.0000	(2.292)	0	0	0
07/10/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	122.0000	130.0000	6.557	0	0	0
07/10/2009	\$ / R 2010/06/14	4.75	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
07/10/2009	\$ / R 2010/06/14	13.30	Put	Currency Future	5,576.0000	5,508.0000	(1.220)	0	0	0
07/10/2009	\$ / R 2010/06/14	14.15	Put	Currency Future	6,418.0000	6,350.0000	(1.060)	0	0	0
07/10/2009	\$ / R 2010/06/14	8.30	Call	Currency Future	319.0000	340.0000	6.583	0	0	140
07/10/2009	\$ / R 2010/06/14	8.90	Call	Currency Future	211.0000	224.0000	6.161	0	0	0
07/10/2009	\$ / R 2010/06/14	5.20	Call	Currency Future	2,557.0000	2,626.0000	2.698	0	0	0
07/10/2009	\$ / R 2010/06/14	13.65	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
07/10/2009	\$ / R 2010/06/14	5.75	Call	Currency Future	2,013.0000	2,081.0000	3.378	0	0	0
07/10/2009	\$ / R 2010/06/14	4.80	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
07/10/2009	\$ / R 2010/06/14	4.15	Call	Currency Future	3,602.0000	3,671.0000	1.916	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
07/10/2009	\$ / R 2010/06/14	6.35	Call	Currency Future	1,446.0000	1,510.0000	4.426	0	0	0
07/10/2009	\$ / R 2010/06/14	10.70	Call	Currency Future	78.0000	83.0000	6.410	0	0	0
07/10/2009	\$ / R 2010/06/14	8.25	Put	Currency Future	830.0000	783.0000	(5.663)	0	0	0
07/10/2009	\$ / R 2010/06/14	9.05	Put	Currency Future	1,491.0000	1,434.0000	(3.823)	0	0	0
07/10/2009	\$ / R 2010/06/14	12.55	Call	Currency Future	35.0000	38.0000	8.571	0	0	0
07/10/2009	\$ / R 2010/06/14	13.65	Put	Currency Future	5,923.0000	5,855.0000	(1.148)	0	0	0
07/10/2009	\$ / R 2010/06/14	5.75	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
07/10/2009	\$ / R 2010/06/14	5.80	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
07/10/2009	\$ / R 2010/06/14	16.15	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
07/10/2009	\$ / R 2010/06/14	6.35	Put	Currency Future	46.0000	40.0000	(13.043)	0	0	0
07/10/2009	\$ / R 2010/06/14	16.50	Put	Currency Future	8,755.0000	8,686.0000	(0.788)	0	0	0
07/10/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	2,222.0000	2,160.0000	(2.790)	0	0	0
07/10/2009	\$ / R 2010/06/14	16.20	Put	Currency Future	8,457.0000	8,388.0000	(0.816)	0	0	0
07/10/2009	\$ / R 2010/06/14	12.65	Call	Currency Future	34.0000	36.0000	5.882	0	0	0
07/10/2009	\$ / R 2010/06/14	10.75	Put	Currency Future	3,076.0000	3,011.0000	(2.113)	0	0	0
07/10/2009	\$ / R 2010/06/14	5.80	Call	Currency Future	1,964.0000	2,032.0000	3.462	0	0	0
07/10/2009	\$ / R 2010/06/14	16.15	Put	Currency Future	8,407.0000	8,338.0000	(0.821)	0	0	0
07/10/2009	\$ / R 2010/06/14	14.35	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
07/10/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	3,028.0000	2,963.0000	(2.147)	0	0	0
07/10/2009	\$ / R 2010/06/14	16.60	Call	Currency Future	6.0000	6.0000	-	0	0	0
07/10/2009	\$ / R 2010/06/14	12.55	Put	Currency Future	4,835.0000	4,768.0000	(1.386)	0	0	0
07/10/2009	\$ / R 2010/06/14	4.20	Call	Currency Future	3,552.0000	3,621.0000	1.943	0	0	0
07/10/2009	\$ / R 2010/06/14	4.95	Call	Currency Future	2,805.0000	2,874.0000	2.460	0	0	0
07/10/2009	\$ / R 2010/06/14	13.10	Put	Currency Future	5,378.0000	5,310.0000	(1.264)	0	0	0
07/10/2009	\$ / R 2010/06/14	14.15	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
07/10/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	4,983.0000	4,915.0000	(1.365)	0	0	0
07/10/2009	\$ / R 2010/06/14	12.75	Put	Currency Future	5,032.0000	4,965.0000	(1.331)	0	0	0
07/10/2009	\$ / R 2010/06/14	14.20	Put	Currency Future	6,468.0000	6,399.0000	(1.067)	0	0	0
07/10/2009	\$ / R 2010/06/14	12.65	Put	Currency Future	4,934.0000	4,866.0000	(1.378)	0	0	0
07/10/2009	\$ / R 2010/06/14	12.30	Put	Currency Future	4,589.0000	4,522.0000	(1.460)	0	0	0
07/10/2009	\$ / R 2010/06/14	8.85	Put	Currency Future	1,317.0000	1,262.0000	(4.176)	0	0	0
07/10/2009	\$ / R 2010/06/14	10.65	Put	Currency Future	2,980.0000	2,915.0000	(2.181)	0	0	0
07/10/2009	\$ / R 2010/06/14	16.20	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
07/10/2009	\$ / R 2010/06/14	4.95	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
07/10/2009	\$ / R 2010/06/14	12.10	Put	Currency Future	4,393.0000	4,326.0000	(1.525)	0	0	0
07/10/2009	\$ / R 2010/06/14	12.15	Put	Currency Future	4,442.0000	4,375.0000	(1.508)	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
07/10/2009	\$ / R 2010/06/14	9.70	Call	Currency Future	133.0000	141.0000	6.015	0	0	0
07/10/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	93.0000	99.0000	6.452	0	0	0
07/10/2009	\$ / R 2010/06/14	4.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	\$ / R 2010/06/14	5.45	Put	Currency Future	8.0000	8.0000	-	0	0	0
07/10/2009	\$ / R 2010/06/14	5.95	Put	Currency Future	20.0000	17.0000	(15.000)	0	0	0
07/10/2009	\$ / R 2010/06/14	4.60	Call	Currency Future	3,153.0000	3,223.0000	2.220	0	0	0
07/10/2009	\$ / R 2010/06/14	13.40	Call	Currency Future	26.0000	27.0000	3.846	0	0	0
07/10/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,692.0000	2,629.0000	(2.340)	0	0	0
07/10/2009	\$ / R 2010/06/14	5.95	Call	Currency Future	1,820.0000	1,887.0000	3.681	0	0	0
07/10/2009	\$ / R 2010/06/14	4.60	Put	Currency Future	3.0000	3.0000	-	0	0	0
07/10/2009	\$ / R 2010/06/14	14.70	Put	Currency Future	6,964.0000	6,895.0000	(0.991)	0	0	0
07/10/2009	\$ / R 2010/06/14	8.30	Put	Currency Future	868.0000	820.0000	(5.530)	0	0	0
07/10/2009	\$ / R 2010/06/14	9.00	Put	Currency Future	1,447.0000	1,390.0000	(3.939)	0	0	0
07/10/2009	\$ / R 2010/06/14	10.45	Call	Currency Future	88.0000	94.0000	6.818	0	0	0
07/10/2009	\$ / R 2010/06/14	5.15	Call	Currency Future	2,606.0000	2,675.0000	2.648	0	0	0
07/10/2009	\$ / R 2010/06/14	13.10	Call	Currency Future	29.0000	30.0000	3.448	0	0	0
07/10/2009	\$ / R 2010/06/14	14.70	Call	Currency Future	15.0000	15.0000	-	0	0	0
07/10/2009	\$ / R 2010/06/14	15.90	Put	Currency Future	8,158.0000	8,089.0000	(0.846)	0	0	0
07/10/2009	\$ / R 2010/06/14	9.70	Put	Currency Future	2,082.0000	2,021.0000	(2.930)	0	0	0
07/10/2009	\$ / R 2010/06/14	10.45	Put	Currency Future	2,788.0000	2,724.0000	(2.296)	0	0	0
07/10/2009	\$ / R 2010/06/14	5.45	Call	Currency Future	2,309.0000	2,378.0000	2.988	0	0	0
07/10/2009	\$ / R 2010/06/14	16.70	Put	Currency Future	8,955.0000	8,886.0000	(0.771)	0	0	0
07/10/2009	\$ / R 2010/06/14	10.55	Call	Currency Future	84.0000	89.0000	5.952	0	0	0
07/10/2009	\$ / R 2010/06/14	14.45	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
07/10/2009	\$ / R 2010/06/14	6.15	Call	Currency Future	1,631.0000	1,696.0000	3.985	0	0	0
07/10/2009	\$ / R 2010/06/14	14.70	Call	Currency Future	15.0000	15.0000	-	0	0	0
07/10/2009	\$ / R 2010/06/14	10.15	Put	Currency Future	2,503.0000	2,440.0000	(2.517)	0	0	0
07/10/2009	\$ / R 2010/06/14	12.75	Call	Currency Future	33.0000	35.0000	6.061	0	0	0
07/10/2009	\$ / R 2010/06/14	4.45	Call	Currency Future	3,303.0000	3,372.0000	2.089	0	0	0
07/10/2009	\$ / R 2010/06/14	11.65	Put	Currency Future	3,952.0000	3,885.0000	(1.695)	0	0	0
07/10/2009	\$ / R 2010/06/14	5.60	Call	Currency Future	2,161.0000	2,229.0000	3.147	0	0	0
07/10/2009	\$ / R 2010/06/14	14.70	Put	Currency Future	6,964.0000	6,895.0000	(0.991)	0	0	0
07/10/2009	\$ / R 2010/06/14	17.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
07/10/2009	\$ / R 2010/06/14	10.65	Call	Currency Future	80.0000	85.0000	6.250	0	0	0
07/10/2009	\$ / R 2010/06/14	5.15	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
07/10/2009	\$ / R 2010/06/14	16.70	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
07/10/2009	\$ / R 2010/06/14	10.55	Put	Currency Future	2,884.0000	2,819.0000	(2.254)	0	0	0
07/10/2009	\$ / R 2010/06/14	4.45	Put	Currency Future	2.0000	2.0000	-	0	0	0
07/10/2009	\$ / R 2010/06/14	5.60	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
07/10/2009	\$ / R 2010/06/14	14.35	Put	Currency Future	6,617.0000	6,548.0000	(1.043)	0	0	0
07/10/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	33.0000	35.0000	6.061	0	0	0
07/10/2009	\$ / R 2010/06/14	16.55	Put	Currency Future	8,805.0000	8,736.0000	(0.784)	0	0	0
07/10/2009	\$ / R 2010/06/14	11.65	Call	Currency Future	53.0000	55.0000	3.774	0	0	0
07/10/2009	\$ / R 2010/06/14	4.75	Call	Currency Future	3,004.0000	3,073.0000	2.297	0	0	0
07/10/2009	\$ / R 2010/06/14	11.10	Put	Currency Future	3,415.0000	3,349.0000	(1.933)	0	0	0
07/10/2009	\$ / R 2010/06/14	16.35	Call	Currency Future	7.0000	7.0000	-	0	0	0
07/10/2009	\$ / R 2010/06/14	16.50	Call	Currency Future	6.0000	6.0000	-	0	0	0
07/10/2009	\$ / R 2010/06/14	15.90	Call	Currency Future	9.0000	9.0000	-	0	0	0
07/10/2009	\$ / R 2010/06/14	9.00	Call	Currency Future	198.0000	210.0000	6.061	0	0	0
07/10/2009	\$ / R 2010/06/14	10.20	Call	Currency Future	101.0000	107.0000	5.941	0	0	0
07/10/2009	\$ / R 2010/06/14	3.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	\$ / R 2010/06/14	6.15	Put	Currency Future	30.0000	26.0000	(13.333)	0	0	0
07/10/2009	\$ / R 2010/06/14	12.10	Call	Currency Future	43.0000	46.0000	6.977	0	0	0
07/10/2009	\$ / R 2010/06/14	16.35	Put	Currency Future	8,606.0000	8,537.0000	(0.802)	0	0	0
07/10/2009	\$ / R 2010/06/14	13.90	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
07/10/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,740.0000	2,676.0000	(2.336)	0	0	0
07/10/2009	\$ / R 2010/06/14	11.10	Call	Currency Future	65.0000	69.0000	6.154	0	0	0
07/10/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	109.0000	116.0000	6.422	0	0	0
07/10/2009	\$ / R 2010/06/14	6.60	Call	Currency Future	1,225.0000	1,286.0000	4.980	0	0	0
07/10/2009	\$ / R 2010/06/14	6.60	Put	Currency Future	74.0000	66.0000	(10.811)	0	0	0
07/10/2009	\$ / R 2010/06/14	10.80	Put	Currency Future	3,124.0000	3,059.0000	(2.081)	0	0	0
07/10/2009	\$ / R 2010/06/14	14.80	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
07/10/2009	\$ / R 2010/06/14	10.80	Call	Currency Future	75.0000	79.0000	5.333	0	0	0
07/10/2009	\$ / R 2010/06/14	13.40	Put	Currency Future	5,675.0000	5,607.0000	(1.198)	0	0	0
07/10/2009	\$ / R 2010/06/14	14.80	Put	Currency Future	7,063.0000	6,995.0000	(0.963)	0	0	0
07/10/2009	\$ / R 2010/06/14	16.80	Put	Currency Future	9,054.0000	8,985.0000	(0.762)	0	0	0
07/10/2009	\$ / R 2010/06/14	16.80	Call	Currency Future	5.0000	5.0000	-	0	0	0
07/10/2009	\$ / R 2010/06/14	13.90	Put	Currency Future	6,171.0000	6,102.0000	(1.118)	0	0	0
07/10/2009	\$ / R 2010/06/14	3.90	Call	Currency Future	3,851.0000	3,921.0000	1.818	0	0	0
07/10/2009	\$ / R 2010/06/14	13.75	Put	Currency Future	6,022.0000	5,954.0000	(1.129)	0	0	0
07/10/2009	\$ / R 2010/06/14	9.15	Call	Currency Future	180.0000	192.0000	6.667	0	0	21,978
07/10/2009	\$ / R 2010/06/14	13.75	Call	Currency Future	23.0000	24.0000	4.348	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	\$ / R	2010/06/14	8.85	Call	Currency Future	218.0000	232.0000	6.422	0	0	0
07/10/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	91.0000	96.0000	5.495	0	0	0
07/10/2009	\$ / R	2010/06/14	4.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	\$ / R	2010/06/14	4.00	Call	Currency Future	3,752.0000	3,821.0000	1.839	0	0	0
07/10/2009	\$ / R	2010/06/14	16.00	Put	Currency Future	8,258.0000	8,189.0000	(0.836)	0	0	0
07/10/2009	\$ / R	2010/06/14	11.75	Put	Currency Future	4,050.0000	3,983.0000	(1.654)	0	0	0
07/10/2009	\$ / R	2010/06/14	16.00	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
07/10/2009	\$ / R	2010/06/14	15.70	Put	Currency Future	7,959.0000	7,890.0000	(0.867)	0	0	0
07/10/2009	\$ / R	2010/06/14	15.70	Call	Currency Future	10.0000	10.0000	-	0	0	0
07/10/2009	\$ / R	2010/06/14	6.05	Call	Currency Future	1,725.0000	1,791.0000	3.826	0	0	0
07/10/2009	\$ / R	2010/06/14	6.05	Put	Currency Future	24.0000	21.0000	(12.500)	0	0	0
07/10/2009	\$ / R	2010/06/14	6.70	Call	Currency Future	1,139.0000	1,199.0000	5.268	0	0	0
07/10/2009	\$ / R	2010/06/14	5.05	Put	Currency Future	5.0000	5.0000	-	0	0	0
07/10/2009	\$ / R	2010/06/14	6.70	Put	Currency Future	89.0000	79.0000	(11.236)	0	0	0
07/10/2009	\$ / R	2010/06/14	7.05	Call	Currency Future	876.0000	926.0000	5.708	0	0	0
07/10/2009	\$ / R	2010/06/14	14.05	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
07/10/2009	\$ / R	2010/06/14	3.70	Call	Currency Future	4,051.0000	4,120.0000	1.703	0	0	0
07/10/2009	\$ / R	2010/06/14	14.05	Put	Currency Future	6,319.0000	6,251.0000	(1.076)	0	0	0
07/10/2009	\$ / R	2010/06/14	3.70	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
07/10/2009	\$ / R	2010/06/14	7.05	Put	Currency Future	176.0000	156.0000	(11.364)	0	0	0
07/10/2009	\$ / R	2010/06/14	11.75	Call	Currency Future	51.0000	53.0000	3.922	0	0	0
07/10/2009	\$ / R	2010/06/14	4.70	Call	Currency Future	3,054.0000	3,123.0000	2.259	0	0	0
07/10/2009	\$ / R	2010/06/14	5.05	Call	Currency Future	2,706.0000	2,775.0000	2.550	0	0	0
07/10/2009	\$ / R	2010/06/14	4.05	Call	Currency Future	3,702.0000	3,771.0000	1.864	0	0	0
07/10/2009	\$ / R	2010/06/14	4.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	\$ / R	2010/06/14	4.70	Put	Currency Future	3.0000	3.0000	-	0	0	0
07/10/2009	\$ / R	2010/06/14	13.80	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
07/10/2009	\$ / R	2010/06/14	16.05	Put	Currency Future	8,307.0000	8,238.0000	(0.831)	0	0	0
07/10/2009	\$ / R	2010/06/14	16.05	Call	Currency Future	8.0000	8.0000	-	0	0	0
07/10/2009	\$ / R	2010/06/14	5.70	Call	Currency Future	2,062.0000	2,130.0000	3.298	0	0	0
07/10/2009	\$ / R	2010/06/14	5.70	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
07/10/2009	\$ / R	2010/06/14	15.95	Put	Currency Future	8,208.0000	8,139.0000	(0.841)	0	0	0
07/10/2009	\$ / R	2010/06/14	13.80	Put	Currency Future	6,072.0000	6,004.0000	(1.120)	0	0	0
07/10/2009	\$ / R	2010/06/14	15.95	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
07/10/2009	\$ / R	2010/06/14	9.15	Put	Currency Future	1,580.0000	1,522.0000	(3.671)	0	0	0
07/10/2009	\$ / R	2010/06/14	13.95	Put	Currency Future	6,220.0000	6,152.0000	(1.093)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	\$ / R	2010/06/14	11.80	Put	Currency Future	4,099.0000	4,032.0000	(1.635)	0	0	0
07/10/2009	\$ / R	2010/06/14	15.80	Put	Currency Future	8,059.0000	7,990.0000	(0.856)	0	0	0
07/10/2009	\$ / R	2010/06/14	15.80	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
07/10/2009	\$ / R	2010/06/14	6.80	Call	Currency Future	1,058.0000	1,114.0000	5.293	0	0	0
07/10/2009	\$ / R	2010/06/14	5.80	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
07/10/2009	\$ / R	2010/06/14	6.80	Put	Currency Future	108.0000	94.0000	(12.963)	0	0	0
07/10/2009	\$ / R	2010/06/14	5.80	Call	Currency Future	1,964.0000	2,032.0000	3.462	0	0	0
07/10/2009	\$ / R	2010/06/14	13.95	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
07/10/2009	\$ / R	2010/06/14	4.80	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
07/10/2009	\$ / R	2010/06/14	11.95	Put	Currency Future	4,246.0000	4,179.0000	(1.578)	0	0	0
07/10/2009	\$ / R	2010/06/14	11.80	Call	Currency Future	50.0000	52.0000	4.000	0	0	0
07/10/2009	\$ / R	2010/06/14	11.95	Call	Currency Future	46.0000	49.0000	6.522	0	0	0
07/10/2009	\$ / R	2010/06/14	4.80	Call	Currency Future	2,954.0000	3,023.0000	2.336	0	0	0
07/10/2009	\$ / R	2010/06/14	3.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	\$ / R	2010/06/14	3.95	Call	Currency Future	3,801.0000	3,871.0000	1.842	0	0	0
07/10/2009	\$ / R	2010/06/14	3.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	\$ / R	2010/06/14	4.95	Call	Currency Future	2,805.0000	2,874.0000	2.460	0	0	0
07/10/2009	\$ / R	2010/06/14	4.95	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
07/10/2009	\$ / R	2010/06/14	6.95	Put	Currency Future	146.0000	129.0000	(11.644)	0	0	0
07/10/2009	\$ / R	2010/06/14	6.95	Call	Currency Future	946.0000	999.0000	5.603	0	0	0
07/10/2009	\$ / R	2010/06/14	5.95	Call	Currency Future	1,820.0000	1,887.0000	3.681	0	0	0
07/10/2009	\$ / R	2010/06/14	5.95	Put	Currency Future	20.0000	17.0000	(15.000)	0	0	0
07/10/2009	\$ / R	2010/06/14	3.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	\$ / R	2010/06/14	3.85	Call	Currency Future	3,901.0000	3,971.0000	1.794	0	0	0
07/10/2009	\$ / R	2010/06/14	13.85	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
07/10/2009	\$ / R	2010/06/14	13.85	Put	Currency Future	6,121.0000	6,053.0000	(1.111)	0	0	0
07/10/2009	\$ / R	2010/06/14	15.85	Put	Currency Future	8,108.0000	8,039.0000	(0.851)	0	0	0
07/10/2009	\$ / R	2010/06/14	15.85	Call	Currency Future	9.0000	9.0000	-	0	0	0
07/10/2009	\$ / R	2010/06/14	3.80	Call	Currency Future	3,951.0000	4,021.0000	1.772	0	0	0
07/10/2009	\$ / R	2010/09/13			Currency Future	7.8796	7.9531	0.933	0.0000	0.0000	0
07/10/2009	\$ / R	2010/09/13	7.95	Call	Currency Future	559.0000	592.0000	5.903	0	0	0
07/10/2009	\$ / R	2010/09/13	7.95	Put	Currency Future	630.0000	588.0000	(6.667)	0	0	0
07/10/2009	\$ / R	2010/09/13	7.85	Call	Currency Future	596.0000	634.0000	6.376	0	0	409
07/10/2009	\$ / R	2010/09/13	7.85	Put	Currency Future	567.0000	530.0000	(6.526)	0	0	0
07/10/2009	\$ / R	2010/09/13	8.40	Call	Currency Future	423.0000	447.0000	5.674	0	0	585

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	\$ / R 2010/09/13	8.30	Call	Currency Future	449.0000	475.0000	5.791	0	0	0
07/10/2009	\$ / R 2010/09/13	8.40	Put	Currency Future	943.0000	894.0000	(5.196)	0	0	0
07/10/2009	\$ / R 2010/09/13	8.30	Put	Currency Future	870.0000	822.0000	(5.517)	0	0	0
07/10/2009	\$ / R 2010/09/13	8.10	Call	Currency Future	508.0000	538.0000	5.906	0	0	0
07/10/2009	\$ / R 2010/09/13	7.90	Put	Currency Future	598.0000	559.0000	(6.522)	0	0	0
07/10/2009	\$ / R 2010/09/13	7.90	Call	Currency Future	577.0000	612.0000	6.066	0	0	0
07/10/2009	\$ / R 2010/09/13	8.15	Call	Currency Future	493.0000	521.0000	5.680	0	0	0
07/10/2009	\$ / R 2010/09/13	8.25	Call	Currency Future	463.0000	490.0000	5.832	0	0	0
07/10/2009	\$ / R 2010/09/13	8.25	Put	Currency Future	834.0000	787.0000	(5.635)	0	0	0
07/10/2009	\$ / R 2010/09/13	8.05	Put	Currency Future	695.0000	652.0000	(6.187)	0	0	0
07/10/2009	\$ / R 2010/09/13	8.05	Call	Currency Future	525.0000	555.0000	5.714	0	0	0
07/10/2009	\$ / R 2010/09/13	7.85	Call	Currency Future	596.0000	634.0000	6.376	0	0	0
07/10/2009	\$ / R 2010/09/13	7.85	Put	Currency Future	567.0000	530.0000	(6.526)	0	0	0
07/10/2009	\$ / R 2010/09/13	8.15	Put	Currency Future	763.0000	718.0000	(5.898)	0	0	0
07/10/2009	\$ / R 2010/09/13	7.80	Call	Currency Future	618.0000	656.0000	6.149	0	0	0
07/10/2009	\$ / R 2010/09/13	10.40	Call	Currency Future	156.0000	165.0000	5.769	0	0	0
07/10/2009	\$ / R 2010/09/13	4.10	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
07/10/2009	\$ / R 2010/09/13	10.40	Put	Currency Future	2,676.0000	2,612.0000	(2.392)	0	0	0
07/10/2009	\$ / R 2010/09/13	16.15	Put	Currency Future	8,295.0000	8,223.0000	(0.868)	0	0	0
07/10/2009	\$ / R 2010/09/13	4.05	Call	Currency Future	3,832.0000	3,905.0000	1.905	0	0	0
07/10/2009	\$ / R 2010/09/13	16.30	Put	Currency Future	8,443.0000	8,371.0000	(0.853)	0	0	0
07/10/2009	\$ / R 2010/09/13	12.40	Call	Currency Future	76.0000	80.0000	5.263	0	0	0
07/10/2009	\$ / R 2010/09/13	4.05	Put	Currency Future	2.0000	2.0000	-	0	0	0
07/10/2009	\$ / R 2010/09/13	16.30	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
07/10/2009	\$ / R 2010/09/13	7.40	Put	Currency Future	335.0000	307.0000	(8.358)	0	0	0
07/10/2009	\$ / R 2010/09/13	14.30	Put	Currency Future	6,463.0000	6,392.0000	(1.099)	0	0	0
07/10/2009	\$ / R 2010/09/13	6.40	Put	Currency Future	69.0000	62.0000	(10.145)	0	0	0
07/10/2009	\$ / R 2010/09/13	5.05	Call	Currency Future	2,839.0000	2,912.0000	2.571	0	0	0
07/10/2009	\$ / R 2010/09/13	6.40	Call	Currency Future	1,549.0000	1,615.0000	4.261	0	0	0
07/10/2009	\$ / R 2010/09/13	7.80	Put	Currency Future	538.0000	502.0000	(6.691)	0	0	0
07/10/2009	\$ / R 2010/09/13	6.05	Call	Currency Future	1,866.0000	1,935.0000	3.698	0	0	0
07/10/2009	\$ / R 2010/09/13	5.40	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
07/10/2009	\$ / R 2010/09/13	16.15	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
07/10/2009	\$ / R 2010/09/13	6.05	Put	Currency Future	37.0000	32.0000	(13.514)	0	0	0
07/10/2009	\$ / R 2010/09/13	5.05	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
07/10/2009	\$ / R 2010/09/13	12.40	Put	Currency Future	4,596.0000	4,527.0000	(1.501)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	\$ / R 2010/09/13	8.10	Put	Currency Future	729.0000	685.0000	(6.036)	0	0	0
07/10/2009	\$ / R 2010/09/13	7.05	Call	Currency Future	1,030.0000	1,081.0000	4.951	0	0	0
07/10/2009	\$ / R 2010/09/13	4.40	Call	Currency Future	3,484.0000	3,557.0000	2.095	0	0	0
07/10/2009	\$ / R 2010/09/13	14.15	Put	Currency Future	6,315.0000	6,244.0000	(1.124)	0	0	0
07/10/2009	\$ / R 2010/09/13	14.30	Call	Currency Future	43.0000	45.0000	4.651	0	0	0
07/10/2009	\$ / R 2010/09/13	5.40	Call	Currency Future	2,494.0000	2,567.0000	2.927	0	0	0
07/10/2009	\$ / R 2010/09/13	14.15	Call	Currency Future	45.0000	47.0000	4.444	0	0	0
07/10/2009	\$ / R 2010/09/13	12.30	Put	Currency Future	4,499.0000	4,430.0000	(1.534)	0	0	0
07/10/2009	\$ / R 2010/09/13	9.90	Put	Currency Future	2,216.0000	2,154.0000	(2.798)	0	0	0
07/10/2009	\$ / R 2010/09/13	11.85	Call	Currency Future	92.0000	97.0000	5.435	0	0	0
07/10/2009	\$ / R 2010/09/13	4.40	Put	Currency Future	4.0000	4.0000	-	0	0	0
07/10/2009	\$ / R 2010/09/13	12.15	Put	Currency Future	4,353.0000	4,284.0000	(1.585)	0	0	0
07/10/2009	\$ / R 2010/09/13	11.80	Put	Currency Future	4,014.0000	3,945.0000	(1.719)	0	0	0
07/10/2009	\$ / R 2010/09/13	11.90	Call	Currency Future	91.0000	95.0000	4.396	0	0	0
07/10/2009	\$ / R 2010/09/13	9.85	Put	Currency Future	2,171.0000	2,108.0000	(2.902)	0	0	0
07/10/2009	\$ / R 2010/09/13	14.40	Call	Currency Future	41.0000	44.0000	7.317	0	0	0
07/10/2009	\$ / R 2010/09/13	6.15	Put	Currency Future	44.0000	39.0000	(11.364)	0	0	0
07/10/2009	\$ / R 2010/09/13	13.80	Call	Currency Future	50.0000	52.0000	4.000	0	0	0
07/10/2009	\$ / R 2010/09/13	11.90	Put	Currency Future	4,111.0000	4,042.0000	(1.678)	0	0	0
07/10/2009	\$ / R 2010/09/13	9.85	Call	Currency Future	201.0000	211.0000	4.975	0	0	0
07/10/2009	\$ / R 2010/09/13	7.40	Call	Currency Future	815.0000	860.0000	5.521	0	0	0
07/10/2009	\$ / R 2010/09/13	6.15	Call	Currency Future	1,774.0000	1,842.0000	3.833	0	0	0
07/10/2009	\$ / R 2010/09/13	13.80	Put	Currency Future	5,970.0000	5,899.0000	(1.189)	0	0	0
07/10/2009	\$ / R 2010/09/13	13.90	Call	Currency Future	49.0000	51.0000	4.082	0	0	0
07/10/2009	\$ / R 2010/09/13	6.85	Put	Currency Future	141.0000	129.0000	(8.511)	0	0	0
07/10/2009	\$ / R 2010/09/13	16.40	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
07/10/2009	\$ / R 2010/09/13	5.15	Call	Currency Future	2,740.0000	2,813.0000	2.664	0	0	0
07/10/2009	\$ / R 2010/09/13	15.80	Call	Currency Future	28.0000	30.0000	7.143	0	0	0
07/10/2009	\$ / R 2010/09/13	13.90	Put	Currency Future	6,069.0000	5,998.0000	(1.170)	0	0	0
07/10/2009	\$ / R 2010/09/13	6.85	Call	Currency Future	1,171.0000	1,232.0000	5.209	0	0	0
07/10/2009	\$ / R 2010/09/13	15.80	Put	Currency Future	7,949.0000	7,877.0000	(0.906)	0	0	0
07/10/2009	\$ / R 2010/09/13	9.90	Call	Currency Future	196.0000	207.0000	5.612	0	0	0
07/10/2009	\$ / R 2010/09/13	11.85	Put	Currency Future	4,063.0000	3,994.0000	(1.698)	0	0	0
07/10/2009	\$ / R 2010/09/13	7.15	Call	Currency Future	964.0000	1,014.0000	5.187	0	0	0
07/10/2009	\$ / R 2010/09/13	11.80	Call	Currency Future	94.0000	98.0000	4.255	0	0	0
07/10/2009	\$ / R 2010/09/13	15.90	Put	Currency Future	8,048.0000	7,976.0000	(0.895)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	\$ / R	2010/09/13	13.85	Put	Currency Future	6,020.0000	5,948.0000	(1.196)	0	0	0
07/10/2009	\$ / R	2010/09/13	10.15	Call	Currency Future	174.0000	184.0000	5.747	0	0	0
07/10/2009	\$ / R	2010/09/13	9.80	Put	Currency Future	2,125.0000	2,063.0000	(2.918)	0	0	0
07/10/2009	\$ / R	2010/09/13	15.90	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
07/10/2009	\$ / R	2010/09/13	13.85	Call	Currency Future	49.0000	52.0000	6.122	0	0	0
07/10/2009	\$ / R	2010/09/13	7.15	Put	Currency Future	235.0000	211.0000	(10.213)	0	0	0
07/10/2009	\$ / R	2010/09/13	9.80	Call	Currency Future	205.0000	216.0000	5.366	0	0	0
07/10/2009	\$ / R	2010/09/13	6.90	Put	Currency Future	155.0000	138.0000	(10.968)	0	0	0
07/10/2009	\$ / R	2010/09/13	15.95	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
07/10/2009	\$ / R	2010/09/13	15.85	Put	Currency Future	7,998.0000	7,926.0000	(0.900)	0	0	0
07/10/2009	\$ / R	2010/09/13	14.40	Put	Currency Future	6,562.0000	6,490.0000	(1.097)	0	0	0
07/10/2009	\$ / R	2010/09/13	12.15	Call	Currency Future	83.0000	87.0000	4.819	0	0	0
07/10/2009	\$ / R	2010/09/13	12.30	Call	Currency Future	78.0000	83.0000	6.410	0	0	0
07/10/2009	\$ / R	2010/09/13	6.80	Put	Currency Future	131.0000	119.0000	(9.160)	0	0	0
07/10/2009	\$ / R	2010/09/13	6.90	Call	Currency Future	1,134.0000	1,192.0000	5.115	0	0	0
07/10/2009	\$ / R	2010/09/13	13.95	Put	Currency Future	6,118.0000	6,047.0000	(1.161)	0	0	0
07/10/2009	\$ / R	2010/09/13	15.85	Call	Currency Future	28.0000	29.0000	3.571	0	0	0
07/10/2009	\$ / R	2010/09/13	10.15	Put	Currency Future	2,445.0000	2,381.0000	(2.618)	0	0	0
07/10/2009	\$ / R	2010/09/13	5.30	Call	Currency Future	2,593.0000	2,665.0000	2.777	0	0	0
07/10/2009	\$ / R	2010/09/13	3.80	Call	Currency Future	4,081.0000	4,154.0000	1.789	0	0	0
07/10/2009	\$ / R	2010/09/13	5.90	Put	Currency Future	27.0000	25.0000	(7.407)	0	0	0
07/10/2009	\$ / R	2010/09/13	13.95	Call	Currency Future	48.0000	50.0000	4.167	0	0	0
07/10/2009	\$ / R	2010/09/13	5.85	Call	Currency Future	2,054.0000	2,127.0000	3.554	0	0	0
07/10/2009	\$ / R	2010/09/13	4.30	Put	Currency Future	3.0000	3.0000	-	0	0	0
07/10/2009	\$ / R	2010/09/13	3.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	\$ / R	2010/09/13	5.85	Put	Currency Future	25.0000	23.0000	(8.000)	0	0	0
07/10/2009	\$ / R	2010/09/13	4.30	Call	Currency Future	3,583.0000	3,656.0000	2.037	0	0	0
07/10/2009	\$ / R	2010/09/13	3.85	Call	Currency Future	4,031.0000	4,104.0000	1.811	0	0	0
07/10/2009	\$ / R	2010/09/13	5.30	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
07/10/2009	\$ / R	2010/09/13	4.80	Call	Currency Future	3,087.0000	3,159.0000	2.332	0	0	0
07/10/2009	\$ / R	2010/09/13	4.85	Put	Currency Future	7.0000	7.0000	-	0	0	0
07/10/2009	\$ / R	2010/09/13	6.30	Call	Currency Future	1,638.0000	1,705.0000	4.090	0	0	0
07/10/2009	\$ / R	2010/09/13	5.80	Call	Currency Future	2,103.0000	2,175.0000	3.424	0	0	0
07/10/2009	\$ / R	2010/09/13	3.85	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
07/10/2009	\$ / R	2010/09/13	7.05	Put	Currency Future	200.0000	178.0000	(11.000)	0	0	0
07/10/2009	\$ / R	2010/09/13	16.40	Put	Currency Future	8,542.0000	8,470.0000	(0.843)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	\$ / R 2010/09/13	6.30	Put	Currency Future	58.0000	52.0000	(10.345)	0	0	0
07/10/2009	\$ / R 2010/09/13	6.80	Call	Currency Future	1,211.0000	1,272.0000	5.037	0	0	0
07/10/2009	\$ / R 2010/09/13	3.90	Call	Currency Future	3,981.0000	4,055.0000	1.859	0	0	0
07/10/2009	\$ / R 2010/09/13	4.85	Call	Currency Future	3,037.0000	3,110.0000	2.404	0	0	0
07/10/2009	\$ / R 2010/09/13	10.05	Call	Currency Future	183.0000	193.0000	5.464	0	0	0
07/10/2009	\$ / R 2010/09/13	10.30	Call	Currency Future	163.0000	172.0000	5.521	0	0	0
07/10/2009	\$ / R 2010/09/13	4.80	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
07/10/2009	\$ / R 2010/09/13	4.90	Call	Currency Future	2,988.0000	3,060.0000	2.410	0	0	0
07/10/2009	\$ / R 2010/09/13	10.05	Put	Currency Future	2,353.0000	2,290.0000	(2.677)	0	0	0
07/10/2009	\$ / R 2010/09/13	7.30	Put	Currency Future	293.0000	266.0000	(9.215)	0	0	0
07/10/2009	\$ / R 2010/09/13	3.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
07/10/2009	\$ / R 2010/09/13	7.30	Call	Currency Future	872.0000	919.0000	5.390	0	0	0
07/10/2009	\$ / R 2010/09/13	5.90	Call	Currency Future	2,007.0000	2,078.0000	3.538	0	0	0
07/10/2009	\$ / R 2010/09/13	4.90	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
07/10/2009	\$ / R 2010/09/13	4.15	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
07/10/2009	\$ / R 2010/09/13	16.25	Put	Currency Future	8,394.0000	8,322.0000	(0.858)	0	0	0
07/10/2009	\$ / R 2010/09/13	4.15	Call	Currency Future	3,732.0000	3,806.0000	1.983	0	0	0
07/10/2009	\$ / R 2010/09/13	5.15	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
07/10/2009	\$ / R 2010/09/13	4.10	Call	Currency Future	3,782.0000	3,855.0000	1.930	0	0	0
07/10/2009	\$ / R 2010/09/13	5.80	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
07/10/2009	\$ / R 2010/09/13	16.25	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
07/10/2009	\$ / R 2010/09/13	10.30	Put	Currency Future	2,583.0000	2,519.0000	(2.478)	0	0	0
07/10/2009	\$ / R 2010/09/13	14.25	Call	Currency Future	43.0000	46.0000	6.977	0	0	0
07/10/2009	\$ / R 2010/09/13	4.25	Put	Currency Future	3.0000	3.0000	-	0	0	0
07/10/2009	\$ / R 2010/09/13	4.25	Call	Currency Future	3,633.0000	3,706.0000	2.009	0	0	0
07/10/2009	\$ / R 2010/09/13	14.25	Put	Currency Future	6,414.0000	6,343.0000	(1.107)	0	0	0
07/10/2009	\$ / R 2010/09/13	5.25	Call	Currency Future	2,642.0000	2,714.0000	2.725	0	0	0
07/10/2009	\$ / R 2010/09/13	5.25	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
07/10/2009	\$ / R 2010/09/13	6.25	Put	Currency Future	53.0000	47.0000	(11.321)	0	0	0
07/10/2009	\$ / R 2010/09/13	12.25	Put	Currency Future	4,450.0000	4,381.0000	(1.551)	0	0	0
07/10/2009	\$ / R 2010/09/13	12.25	Call	Currency Future	80.0000	84.0000	5.000	0	0	0
07/10/2009	\$ / R 2010/09/13	10.25	Call	Currency Future	167.0000	176.0000	5.389	0	0	0
07/10/2009	\$ / R 2010/09/13	10.25	Put	Currency Future	2,537.0000	2,473.0000	(2.523)	0	0	0
07/10/2009	\$ / R 2010/09/13	7.25	Put	Currency Future	272.0000	246.0000	(9.559)	0	0	0
07/10/2009	\$ / R 2010/09/13	7.25	Call	Currency Future	902.0000	950.0000	5.322	0	0	0
07/10/2009	\$ / R 2010/09/13	6.25	Call	Currency Future	1,683.0000	1,751.0000	4.040	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	\$ / R	2010/09/13	12.05	Call	Currency Future	86.0000	91.0000	5.814	0	0	0
07/10/2009	\$ / R	2010/09/13	12.05	Put	Currency Future	4,256.0000	4,187.0000	(1.621)	0	0	0
07/10/2009	\$ / R	2010/09/13	14.05	Call	Currency Future	46.0000	49.0000	6.522	0	0	0
07/10/2009	\$ / R	2010/09/13	14.05	Put	Currency Future	6,217.0000	6,146.0000	(1.142)	0	0	0
07/10/2009	\$ / R	2010/09/13	16.05	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
07/10/2009	\$ / R	2010/09/13	16.05	Put	Currency Future	8,196.0000	8,124.0000	(0.878)	0	0	0
07/10/2009	\$ / R	2010/09/13	16.10	Put	Currency Future	8,245.0000	8,174.0000	(0.861)	0	0	0
07/10/2009	\$ / R	2010/09/13	14.10	Put	Currency Future	6,266.0000	6,195.0000	(1.133)	0	0	0
07/10/2009	\$ / R	2010/09/13	6.10	Call	Currency Future	1,820.0000	1,889.0000	3.791	0	0	0
07/10/2009	\$ / R	2010/09/13	5.10	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
07/10/2009	\$ / R	2010/09/13	5.10	Call	Currency Future	2,790.0000	2,862.0000	2.581	0	0	0
07/10/2009	\$ / R	2010/09/13	6.10	Put	Currency Future	40.0000	36.0000	(10.000)	0	0	0
07/10/2009	\$ / R	2010/09/13	7.10	Call	Currency Future	997.0000	1,047.0000	5.015	0	0	0
07/10/2009	\$ / R	2010/09/13	7.10	Put	Currency Future	217.0000	194.0000	(10.599)	0	0	0
07/10/2009	\$ / R	2010/09/13	10.10	Call	Currency Future	178.0000	189.0000	6.180	0	0	0
07/10/2009	\$ / R	2010/09/13	14.10	Call	Currency Future	46.0000	48.0000	4.348	0	0	0
07/10/2009	\$ / R	2010/09/13	16.10	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
07/10/2009	\$ / R	2010/09/13	12.10	Put	Currency Future	4,305.0000	4,236.0000	(1.603)	0	0	0
07/10/2009	\$ / R	2010/09/13	10.10	Put	Currency Future	2,399.0000	2,335.0000	(2.668)	0	0	0
07/10/2009	\$ / R	2010/09/13	12.10	Call	Currency Future	84.0000	89.0000	5.952	0	0	0
07/10/2009	\$ / R	2010/09/13	11.95	Put	Currency Future	4,159.0000	4,091.0000	(1.635)	0	0	0
07/10/2009	\$ / R	2010/09/13	11.95	Call	Currency Future	89.0000	94.0000	5.618	0	0	0
07/10/2009	\$ / R	2010/09/13	15.95	Put	Currency Future	8,097.0000	8,025.0000	(0.889)	0	0	0
07/10/2009	\$ / R	2010/09/13	9.95	Call	Currency Future	191.0000	202.0000	5.759	0	0	0
07/10/2009	\$ / R	2010/09/13	9.95	Put	Currency Future	2,262.0000	2,199.0000	(2.785)	0	0	0
07/10/2009	\$ / R	2010/09/13	4.95	Call	Currency Future	2,938.0000	3,011.0000	2.485	0	0	0
07/10/2009	\$ / R	2010/09/13	3.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
07/10/2009	\$ / R	2010/09/13	5.95	Call	Currency Future	1,960.0000	2,030.0000	3.571	0	0	0
07/10/2009	\$ / R	2010/09/13	6.95	Call	Currency Future	1,099.0000	1,152.0000	4.823	0	0	0
07/10/2009	\$ / R	2010/09/13	6.95	Put	Currency Future	169.0000	149.0000	(11.834)	0	0	0
07/10/2009	\$ / R	2010/09/13	5.95	Put	Currency Future	30.0000	26.0000	(13.333)	0	0	0
07/10/2009	\$ / R	2010/09/13	3.95	Call	Currency Future	3,932.0000	4,005.0000	1.857	0	0	0
07/10/2009	\$ / R	2010/09/13	4.95	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
07/10/2009	\$ / R	2010/12/13			Currency Future	7.9960	8.0708	0.935	0.0000	0.0000	0
07/10/2009	\$ / R	2010/12/13	8.45	Call	Currency Future	528.0000	555.0000	5.114	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	\$ / R 2010/12/13	8.10	Put	Currency Future	741.0000	698.0000	(5.803)	0	0	0
07/10/2009	\$ / R 2010/12/13	8.50	Call	Currency Future	515.0000	541.0000	5.049	0	0	0
07/10/2009	\$ / R 2010/12/13	8.40	Put	Currency Future	946.0000	899.0000	(4.968)	0	0	0
07/10/2009	\$ / R 2010/12/13	8.30	Call	Currency Future	572.0000	600.0000	4.895	0	0	0
07/10/2009	\$ / R 2010/12/13	8.40	Call	Currency Future	542.0000	569.0000	4.982	0	0	0
07/10/2009	\$ / R 2010/12/13	8.00	Call	Currency Future	673.0000	708.0000	5.201	0	0	0
07/10/2009	\$ / R 2010/12/13	8.45	Put	Currency Future	982.0000	934.0000	(4.888)	0	0	0
07/10/2009	\$ / R 2010/12/13	8.00	Put	Currency Future	677.0000	637.0000	(5.908)	0	0	0
07/10/2009	\$ / R 2010/12/13	8.30	Put	Currency Future	876.0000	830.0000	(5.251)	0	0	0
07/10/2009	\$ / R 2010/12/13	8.05	Call	Currency Future	655.0000	688.0000	5.038	0	0	0
07/10/2009	\$ / R 2010/12/13	8.05	Put	Currency Future	709.0000	667.0000	(5.924)	0	0	0
07/10/2009	\$ / R 2010/12/13	8.20	Call	Currency Future	603.0000	633.0000	4.975	0	0	0
07/10/2009	\$ / R 2010/12/13	8.20	Put	Currency Future	807.0000	763.0000	(5.452)	0	0	0
07/10/2009	\$ / R 2010/12/13	8.25	Call	Currency Future	587.0000	617.0000	5.111	0	0	0
07/10/2009	\$ / R 2010/12/13	8.25	Put	Currency Future	841.0000	796.0000	(5.351)	0	0	0
07/10/2009	\$ / R 2010/12/13	8.50	Put	Currency Future	1,019.0000	970.0000	(4.809)	0	0	0
07/10/2009	\$ / R 2010/12/13	8.10	Call	Currency Future	637.0000	669.0000	5.024	0	0	0
07/10/2009	\$ / R 2010/12/13	7.95	Put	Currency Future	647.0000	608.0000	(6.028)	0	0	0
07/10/2009	\$ / R 2010/12/13	7.95	Call	Currency Future	693.0000	729.0000	5.195	0	0	0
07/10/2009	\$ / R 2010/12/13	8.15	Put	Currency Future	774.0000	730.0000	(5.685)	0	0	0
07/10/2009	\$ / R 2010/12/13	8.15	Call	Currency Future	620.0000	651.0000	5.000	0	0	0
07/10/2009	\$ / R 2010/12/13	8.60	Call	Currency Future	489.0000	513.0000	4.908	0	0	117
07/10/2009	\$ / R 2010/12/13	8.55	Put	Currency Future	1,056.0000	1,006.0000	(4.735)	0	0	0
07/10/2009	\$ / R 2010/12/13	14.50	Call	Currency Future	69.0000	72.0000	4.348	0	0	0
07/10/2009	\$ / R 2010/12/13	8.60	Put	Currency Future	1,093.0000	1,043.0000	(4.575)	0	0	0
07/10/2009	\$ / R 2010/12/13	14.50	Put	Currency Future	6,573.0000	6,501.0000	(1.095)	0	0	0
07/10/2009	\$ / R 2010/12/13	4.40	Call	Currency Future	3,602.0000	3,677.0000	2.082	0	0	0
07/10/2009	\$ / R 2010/12/13	4.25	Call	Currency Future	3,751.0000	3,826.0000	1.999	0	0	0
07/10/2009	\$ / R 2010/12/13	4.25	Put	Currency Future	5.0000	5.0000	-	0	0	0
07/10/2009	\$ / R 2010/12/13	8.55	Call	Currency Future	502.0000	527.0000	4.980	0	0	0
07/10/2009	\$ / R 2010/12/13	14.15	Put	Currency Future	6,229.0000	6,158.0000	(1.140)	0	0	0
07/10/2009	\$ / R 2010/12/13	5.25	Call	Currency Future	2,763.0000	2,836.0000	2.642	0	0	0
07/10/2009	\$ / R 2010/12/13	4.40	Put	Currency Future	6.0000	6.0000	-	0	0	0
07/10/2009	\$ / R 2010/12/13	14.10	Put	Currency Future	6,180.0000	6,109.0000	(1.149)	0	0	0
07/10/2009	\$ / R 2010/12/13	5.25	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
07/10/2009	\$ / R 2010/12/13	5.40	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	\$ / R 2010/12/13	14.10	Call	Currency Future	76.0000	80.0000	5.263	0	0	0
07/10/2009	\$ / R 2010/12/13	5.40	Call	Currency Future	2,617.0000	2,690.0000	2.789	0	0	0
07/10/2009	\$ / R 2010/12/13	12.10	Put	Currency Future	4,233.0000	4,165.0000	(1.606)	0	0	0
07/10/2009	\$ / R 2010/12/13	12.50	Put	Currency Future	4,618.0000	4,549.0000	(1.494)	0	0	0
07/10/2009	\$ / R 2010/12/13	6.25	Put	Currency Future	70.0000	63.0000	(10.000)	0	0	0
07/10/2009	\$ / R 2010/12/13	6.40	Put	Currency Future	89.0000	80.0000	(10.112)	0	0	0
07/10/2009	\$ / R 2010/12/13	16.10	Call	Currency Future	47.0000	50.0000	6.383	0	0	0
07/10/2009	\$ / R 2010/12/13	6.25	Call	Currency Future	1,816.0000	1,883.0000	3.689	0	0	0
07/10/2009	\$ / R 2010/12/13	6.40	Call	Currency Future	1,685.0000	1,751.0000	3.917	0	0	0
07/10/2009	\$ / R 2010/12/13	12.10	Call	Currency Future	129.0000	135.0000	4.651	0	0	0
07/10/2009	\$ / R 2010/12/13	16.10	Put	Currency Future	8,151.0000	8,079.0000	(0.883)	0	0	0
07/10/2009	\$ / R 2010/12/13	10.50	Call	Currency Future	216.0000	226.0000	4.630	0	0	0
07/10/2009	\$ / R 2010/12/13	7.25	Call	Currency Future	1,041.0000	1,089.0000	4.611	0	0	0
07/10/2009	\$ / R 2010/12/13	7.50	Put	Currency Future	405.0000	373.0000	(7.901)	0	0	0
07/10/2009	\$ / R 2010/12/13	10.10	Put	Currency Future	2,357.0000	2,295.0000	(2.630)	0	0	0
07/10/2009	\$ / R 2010/12/13	10.50	Put	Currency Future	2,720.0000	2,656.0000	(2.353)	0	0	0
07/10/2009	\$ / R 2010/12/13	7.10	Put	Currency Future	239.0000	214.0000	(10.460)	0	0	0
07/10/2009	\$ / R 2010/12/13	12.50	Call	Currency Future	114.0000	120.0000	5.263	0	0	0
07/10/2009	\$ / R 2010/12/13	6.50	Put	Currency Future	104.0000	94.0000	(9.615)	0	0	0
07/10/2009	\$ / R 2010/12/13	7.50	Call	Currency Future	901.0000	944.0000	4.772	0	0	0
07/10/2009	\$ / R 2010/12/13	7.25	Put	Currency Future	295.0000	268.0000	(9.153)	0	0	0
07/10/2009	\$ / R 2010/12/13	4.10	Call	Currency Future	3,901.0000	3,975.0000	1.897	0	0	0
07/10/2009	\$ / R 2010/12/13	5.50	Call	Currency Future	2,520.0000	2,593.0000	2.897	0	0	0
07/10/2009	\$ / R 2010/12/13	10.25	Call	Currency Future	238.0000	250.0000	5.042	0	0	0
07/10/2009	\$ / R 2010/12/13	3.95	Call	Currency Future	4,049.0000	4,124.0000	1.852	0	0	0
07/10/2009	\$ / R 2010/12/13	10.10	Call	Currency Future	253.0000	265.0000	4.743	0	0	0
07/10/2009	\$ / R 2010/12/13	12.15	Put	Currency Future	4,281.0000	4,212.0000	(1.612)	0	0	0
07/10/2009	\$ / R 2010/12/13	4.50	Call	Currency Future	3,503.0000	3,578.0000	2.141	0	0	0
07/10/2009	\$ / R 2010/12/13	10.25	Put	Currency Future	2,492.0000	2,429.0000	(2.528)	0	0	0
07/10/2009	\$ / R 2010/12/13	4.10	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
07/10/2009	\$ / R 2010/12/13	5.50	Put	Currency Future	24.0000	22.0000	(8.333)	0	0	0
07/10/2009	\$ / R 2010/12/13	4.00	Call	Currency Future	4,000.0000	4,074.0000	1.850	0	0	0
07/10/2009	\$ / R 2010/12/13	5.10	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
07/10/2009	\$ / R 2010/12/13	7.10	Call	Currency Future	1,135.0000	1,185.0000	4.405	0	0	0
07/10/2009	\$ / R 2010/12/13	4.50	Put	Currency Future	7.0000	7.0000	-	0	0	0
07/10/2009	\$ / R 2010/12/13	6.10	Put	Currency Future	55.0000	48.0000	(12.727)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	\$ / R 2010/12/13	6.50	Call	Currency Future	1,600.0000	1,664.0000	4.000	0	0	0
07/10/2009	\$ / R 2010/12/13	3.95	Put	Currency Future	3.0000	3.0000	-	0	0	0
07/10/2009	\$ / R 2010/12/13	6.10	Call	Currency Future	1,951.0000	2,019.0000	3.485	0	0	0
07/10/2009	\$ / R 2010/12/13	6.15	Put	Currency Future	59.0000	53.0000	(10.169)	0	0	0
07/10/2009	\$ / R 2010/12/13	4.95	Call	Currency Future	3,057.0000	3,131.0000	2.421	0	0	0
07/10/2009	\$ / R 2010/12/13	7.40	Call	Currency Future	955.0000	999.0000	4.607	0	0	0
07/10/2009	\$ / R 2010/12/13	4.95	Put	Currency Future	11.0000	11.0000	-	0	0	0
07/10/2009	\$ / R 2010/12/13	7.40	Put	Currency Future	359.0000	328.0000	(8.635)	0	0	0
07/10/2009	\$ / R 2010/12/13	15.95	Call	Currency Future	49.0000	51.0000	4.082	0	0	0
07/10/2009	\$ / R 2010/12/13	10.40	Call	Currency Future	224.0000	235.0000	4.911	0	0	0
07/10/2009	\$ / R 2010/12/13	15.95	Put	Currency Future	8,003.0000	7,930.0000	(0.912)	0	0	0
07/10/2009	\$ / R 2010/12/13	4.00	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
07/10/2009	\$ / R 2010/12/13	10.40	Put	Currency Future	2,628.0000	2,564.0000	(2.435)	0	0	0
07/10/2009	\$ / R 2010/12/13	13.95	Put	Currency Future	6,033.0000	5,961.0000	(1.193)	0	0	0
07/10/2009	\$ / R 2010/12/13	5.00	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
07/10/2009	\$ / R 2010/12/13	10.45	Put	Currency Future	2,674.0000	2,610.0000	(2.393)	0	0	0
07/10/2009	\$ / R 2010/12/13	10.45	Call	Currency Future	220.0000	231.0000	5.000	0	0	0
07/10/2009	\$ / R 2010/12/13	7.45	Put	Currency Future	381.0000	350.0000	(8.136)	0	0	0
07/10/2009	\$ / R 2010/12/13	14.25	Call	Currency Future	73.0000	76.0000	4.110	0	0	0
07/10/2009	\$ / R 2010/12/13	12.45	Call	Currency Future	116.0000	121.0000	4.310	0	0	0
07/10/2009	\$ / R 2010/12/13	12.25	Put	Currency Future	4,377.0000	4,308.0000	(1.576)	0	0	0
07/10/2009	\$ / R 2010/12/13	12.45	Put	Currency Future	4,570.0000	4,501.0000	(1.510)	0	0	0
07/10/2009	\$ / R 2010/12/13	12.25	Call	Currency Future	123.0000	129.0000	4.878	0	0	0
07/10/2009	\$ / R 2010/12/13	14.45	Call	Currency Future	69.0000	72.0000	4.348	0	0	0
07/10/2009	\$ / R 2010/12/13	13.95	Call	Currency Future	79.0000	82.0000	3.797	0	0	0
07/10/2009	\$ / R 2010/12/13	16.00	Put	Currency Future	8,053.0000	7,980.0000	(0.906)	0	0	0
07/10/2009	\$ / R 2010/12/13	16.45	Put	Currency Future	8,495.0000	8,422.0000	(0.859)	0	0	0
07/10/2009	\$ / R 2010/12/13	11.95	Call	Currency Future	135.0000	141.0000	4.444	0	0	0
07/10/2009	\$ / R 2010/12/13	14.25	Put	Currency Future	6,327.0000	6,256.0000	(1.122)	0	0	0
07/10/2009	\$ / R 2010/12/13	16.45	Call	Currency Future	41.0000	43.0000	4.878	0	0	0
07/10/2009	\$ / R 2010/12/13	5.95	Call	Currency Future	2,089.0000	2,161.0000	3.447	0	0	0
07/10/2009	\$ / R 2010/12/13	16.25	Put	Currency Future	8,298.0000	8,226.0000	(0.868)	0	0	0
07/10/2009	\$ / R 2010/12/13	14.45	Put	Currency Future	6,523.0000	6,452.0000	(1.088)	0	0	0
07/10/2009	\$ / R 2010/12/13	5.95	Put	Currency Future	43.0000	40.0000	(6.977)	0	0	0
07/10/2009	\$ / R 2010/12/13	16.25	Call	Currency Future	44.0000	47.0000	6.818	0	0	0
07/10/2009	\$ / R 2010/12/13	16.00	Call	Currency Future	49.0000	51.0000	4.082	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	\$ / R 2010/12/13	7.45	Call	Currency Future	927.0000	971.0000	4.746	0	0	0
07/10/2009	\$ / R 2010/12/13	11.95	Put	Currency Future	4,089.0000	4,020.0000	(1.687)	0	0	0
07/10/2009	\$ / R 2010/12/13	14.00	Put	Currency Future	6,082.0000	6,011.0000	(1.167)	0	0	0
07/10/2009	\$ / R 2010/12/13	6.95	Call	Currency Future	1,238.0000	1,298.0000	4.847	0	0	0
07/10/2009	\$ / R 2010/12/13	14.00	Call	Currency Future	78.0000	81.0000	3.846	0	0	0
07/10/2009	\$ / R 2010/12/13	6.45	Put	Currency Future	96.0000	87.0000	(9.375)	0	0	0
07/10/2009	\$ / R 2010/12/13	9.95	Call	Currency Future	269.0000	281.0000	4.461	0	0	0
07/10/2009	\$ / R 2010/12/13	7.00	Call	Currency Future	1,201.0000	1,260.0000	4.913	0	0	0
07/10/2009	\$ / R 2010/12/13	5.45	Put	Currency Future	23.0000	20.0000	(13.043)	0	0	0
07/10/2009	\$ / R 2010/12/13	9.95	Put	Currency Future	2,223.0000	2,160.0000	(2.834)	0	0	0
07/10/2009	\$ / R 2010/12/13	6.00	Put	Currency Future	46.0000	43.0000	(6.522)	0	0	0
07/10/2009	\$ / R 2010/12/13	14.40	Call	Currency Future	70.0000	73.0000	4.286	0	0	0
07/10/2009	\$ / R 2010/12/13	6.95	Put	Currency Future	192.0000	177.0000	(7.813)	0	0	0
07/10/2009	\$ / R 2010/12/13	6.00	Call	Currency Future	2,042.0000	2,113.0000	3.477	0	0	0
07/10/2009	\$ / R 2010/12/13	12.40	Put	Currency Future	4,522.0000	4,452.0000	(1.548)	0	0	0
07/10/2009	\$ / R 2010/12/13	5.00	Call	Currency Future	3,008.0000	3,082.0000	2.460	0	0	0
07/10/2009	\$ / R 2010/12/13	12.40	Call	Currency Future	118.0000	123.0000	4.237	0	0	0
07/10/2009	\$ / R 2010/12/13	7.00	Put	Currency Future	205.0000	189.0000	(7.805)	0	0	0
07/10/2009	\$ / R 2010/12/13	14.40	Put	Currency Future	6,474.0000	6,403.0000	(1.097)	0	0	0
07/10/2009	\$ / R 2010/12/13	10.00	Put	Currency Future	2,268.0000	2,205.0000	(2.778)	0	0	0
07/10/2009	\$ / R 2010/12/13	16.40	Call	Currency Future	41.0000	44.0000	7.317	0	0	0
07/10/2009	\$ / R 2010/12/13	10.00	Call	Currency Future	264.0000	276.0000	4.545	0	0	0
07/10/2009	\$ / R 2010/12/13	16.40	Put	Currency Future	8,445.0000	8,373.0000	(0.853)	0	0	0
07/10/2009	\$ / R 2010/12/13	12.00	Put	Currency Future	4,137.0000	4,068.0000	(1.668)	0	0	0
07/10/2009	\$ / R 2010/12/13	5.45	Call	Currency Future	2,569.0000	2,641.0000	2.803	0	0	0
07/10/2009	\$ / R 2010/12/13	12.00	Call	Currency Future	133.0000	139.0000	4.511	0	0	0
07/10/2009	\$ / R 2010/12/13	4.45	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
07/10/2009	\$ / R 2010/12/13	4.45	Call	Currency Future	3,553.0000	3,627.0000	2.083	0	0	0
07/10/2009	\$ / R 2010/12/13	6.45	Call	Currency Future	1,642.0000	1,707.0000	3.959	0	0	0
07/10/2009	\$ / R 2010/12/13	10.05	Call	Currency Future	258.0000	270.0000	4.651	0	0	0
07/10/2009	\$ / R 2010/12/13	16.05	Put	Currency Future	8,102.0000	8,029.0000	(0.901)	0	0	0
07/10/2009	\$ / R 2010/12/13	16.05	Call	Currency Future	48.0000	50.0000	4.167	0	0	0
07/10/2009	\$ / R 2010/12/13	14.05	Put	Currency Future	6,131.0000	6,060.0000	(1.158)	0	0	0
07/10/2009	\$ / R 2010/12/13	14.05	Call	Currency Future	77.0000	80.0000	3.896	0	0	0
07/10/2009	\$ / R 2010/12/13	16.50	Put	Currency Future	8,544.0000	8,471.0000	(0.854)	0	0	0
07/10/2009	\$ / R 2010/12/13	16.50	Call	Currency Future	40.0000	42.0000	5.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	\$ / R 2010/12/13	12.05	Put	Currency Future	4,185.0000	4,116.0000	(1.649)	0	0	0
07/10/2009	\$ / R 2010/12/13	12.05	Call	Currency Future	131.0000	137.0000	4.580	0	0	0
07/10/2009	\$ / R 2010/12/13	10.05	Put	Currency Future	2,312.0000	2,250.0000	(2.682)	0	0	0
07/10/2009	\$ / R 2010/12/13	5.05	Call	Currency Future	2,959.0000	3,032.0000	2.467	0	0	0
07/10/2009	\$ / R 2010/12/13	5.10	Call	Currency Future	2,910.0000	2,983.0000	2.509	0	0	0
07/10/2009	\$ / R 2010/12/13	4.05	Put	Currency Future	4.0000	4.0000	-	0	0	0
07/10/2009	\$ / R 2010/12/13	4.05	Call	Currency Future	3,950.0000	4,025.0000	1.899	0	0	0
07/10/2009	\$ / R 2010/12/13	5.05	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
07/10/2009	\$ / R 2010/12/13	6.05	Call	Currency Future	1,996.0000	2,066.0000	3.507	0	0	0
07/10/2009	\$ / R 2010/12/13	6.05	Put	Currency Future	50.0000	45.0000	(10.000)	0	0	0
07/10/2009	\$ / R 2010/12/13	7.05	Put	Currency Future	221.0000	201.0000	(9.050)	0	0	0
07/10/2009	\$ / R 2010/12/13	7.05	Call	Currency Future	1,167.0000	1,222.0000	4.713	0	0	0
07/10/2009	\$ / R 2010/12/13	7.15	Call	Currency Future	1,103.0000	1,152.0000	4.442	0	0	0
07/10/2009	\$ / R 2010/12/13	6.15	Call	Currency Future	1,905.0000	1,974.0000	3.622	0	0	0
07/10/2009	\$ / R 2010/12/13	7.15	Put	Currency Future	257.0000	231.0000	(10.117)	0	0	0
07/10/2009	\$ / R 2010/12/13	10.15	Put	Currency Future	2,402.0000	2,339.0000	(2.623)	0	0	0
07/10/2009	\$ / R 2010/12/13	12.15	Call	Currency Future	127.0000	133.0000	4.724	0	0	0
07/10/2009	\$ / R 2010/12/13	10.15	Call	Currency Future	248.0000	260.0000	4.839	0	0	0
07/10/2009	\$ / R 2010/12/13	5.15	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
07/10/2009	\$ / R 2010/12/13	5.15	Call	Currency Future	2,861.0000	2,934.0000	2.552	0	0	0
07/10/2009	\$ / R 2010/12/13	4.15	Put	Currency Future	5.0000	5.0000	-	0	0	0
07/10/2009	\$ / R 2010/12/13	4.15	Call	Currency Future	3,851.0000	3,925.0000	1.922	0	0	0
07/10/2009	\$ / R 2010/12/13	5.20	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
07/10/2009	\$ / R 2010/12/13	5.20	Call	Currency Future	2,812.0000	2,885.0000	2.596	0	0	0
07/10/2009	\$ / R 2010/12/13	4.20	Put	Currency Future	5.0000	5.0000	-	0	0	0
07/10/2009	\$ / R 2010/12/13	6.20	Call	Currency Future	1,861.0000	1,928.0000	3.600	0	0	0
07/10/2009	\$ / R 2010/12/13	6.20	Put	Currency Future	65.0000	57.0000	(12.308)	0	0	0
07/10/2009	\$ / R 2010/12/13	7.20	Call	Currency Future	1,072.0000	1,120.0000	4.478	0	0	0
07/10/2009	\$ / R 2010/12/13	7.20	Put	Currency Future	276.0000	249.0000	(9.783)	0	0	0
07/10/2009	\$ / R 2010/12/13	12.20	Put	Currency Future	4,329.0000	4,260.0000	(1.594)	0	0	0
07/10/2009	\$ / R 2010/12/13	4.20	Call	Currency Future	3,801.0000	3,876.0000	1.973	0	0	0
07/10/2009	\$ / R 2010/12/13	12.20	Call	Currency Future	125.0000	131.0000	4.800	0	0	0
07/10/2009	\$ / R 2010/12/13	10.20	Call	Currency Future	243.0000	255.0000	4.938	0	0	0
07/10/2009	\$ / R 2010/12/13	10.20	Put	Currency Future	2,447.0000	2,384.0000	(2.575)	0	0	0
07/10/2009	\$ / R 2010/12/13	14.20	Call	Currency Future	74.0000	77.0000	4.054	0	0	0
07/10/2009	\$ / R 2010/12/13	14.15	Call	Currency Future	75.0000	78.0000	4.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	\$ / R	2010/12/13	14.20	Put	Currency Future	6,278.0000	6,207.0000	(1.131)	0	0	0
07/10/2009	\$ / R	2010/12/13	16.20	Put	Currency Future	8,249.0000	8,177.0000	(0.873)	0	0	0
07/10/2009	\$ / R	2010/12/13	16.20	Call	Currency Future	45.0000	48.0000	6.667	0	0	0
07/10/2009	\$ / R	2010/12/13	16.15	Put	Currency Future	8,200.0000	8,128.0000	(0.878)	0	0	0
07/10/2009	\$ / R	2010/12/13	16.15	Call	Currency Future	46.0000	49.0000	6.522	0	0	0
07/10/2009	\$ / R	2010/12/13	6.30	Put	Currency Future	76.0000	68.0000	(10.526)	0	0	0
07/10/2009	\$ / R	2010/12/13	6.30	Call	Currency Future	1,772.0000	1,839.0000	3.781	0	0	0
07/10/2009	\$ / R	2010/12/13	5.30	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
07/10/2009	\$ / R	2010/12/13	5.30	Call	Currency Future	2,714.0000	2,787.0000	2.690	0	0	0
07/10/2009	\$ / R	2010/12/13	4.30	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
07/10/2009	\$ / R	2010/12/13	4.30	Call	Currency Future	3,702.0000	3,776.0000	1.999	0	0	0
07/10/2009	\$ / R	2010/12/13	7.30	Call	Currency Future	1,012.0000	1,058.0000	4.545	0	0	0
07/10/2009	\$ / R	2010/12/13	10.30	Call	Currency Future	233.0000	245.0000	5.150	0	0	0
07/10/2009	\$ / R	2010/12/13	7.30	Put	Currency Future	316.0000	287.0000	(9.177)	0	0	0
07/10/2009	\$ / R	2010/12/13	14.30	Call	Currency Future	72.0000	75.0000	4.167	0	0	0
07/10/2009	\$ / R	2010/12/13	10.30	Put	Currency Future	2,537.0000	2,474.0000	(2.483)	0	0	0
07/10/2009	\$ / R	2010/12/13	14.30	Put	Currency Future	6,376.0000	6,305.0000	(1.114)	0	0	0
07/10/2009	\$ / R	2010/12/13	12.30	Put	Currency Future	4,425.0000	4,356.0000	(1.559)	0	0	0
07/10/2009	\$ / R	2010/12/13	12.30	Call	Currency Future	121.0000	127.0000	4.959	0	0	0
07/10/2009	\$ / R	2010/12/13	16.30	Put	Currency Future	8,347.0000	8,275.0000	(0.863)	0	0	0
07/10/2009	\$ / R	2010/12/13	16.30	Call	Currency Future	43.0000	46.0000	6.977	0	0	0
07/10/2009	£ / R	2009/12/14			Currency Future	11.9366	12.0200	0.699	12.0600	7.5700	37,431
07/10/2009	£ / R	2009/12/14	13.85	Call	Currency Future	33.0000	37.0000	12.121	0	0	0
07/10/2009	£ / R	2009/12/14	8.45	Put	Currency Future	3.0000	0.0000	(100.000)	0	0	0
07/10/2009	£ / R	2009/12/14	20.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	£ / R	2009/12/14	11.10	Call	Currency Future	910.0000	981.0000	7.802	0	0	0
07/10/2009	£ / R	2009/12/14	15.15	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
07/10/2009	£ / R	2009/12/14	8.40	Put	Currency Future	3.0000	0.0000	(100.000)	0	0	0
07/10/2009	£ / R	2009/12/14	16.95	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
07/10/2009	£ / R	2009/12/14	17.80	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
07/10/2009	£ / R	2009/12/14	16.25	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
07/10/2009	£ / R	2009/12/14	19.95	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
07/10/2009	£ / R	2009/12/14	8.45	Call	Currency Future	3,489.0000	3,570.0000	2.322	0	0	0
07/10/2009	£ / R	2009/12/14	13.95	Put	Currency Future	2,043.0000	1,964.0000	(3.867)	0	0	0
07/10/2009	£ / R	2009/12/14	10.10	Put	Currency Future	23.0000	21.0000	(8.696)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	£ / R	2009/12/14	19.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	£ / R	2009/12/14	15.15	Put	Currency Future	3,226.0000	3,144.0000	(2.542)	0	0	0
07/10/2009	£ / R	2009/12/14	15.50	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
07/10/2009	£ / R	2009/12/14	7.85	Call	Currency Future	4,088.0000	4,170.0000	2.006	0	0	0
07/10/2009	£ / R	2009/12/14	10.80	Put	Currency Future	44.0000	39.0000	(11.364)	0	0	0
07/10/2009	£ / R	2009/12/14	8.20	Call	Currency Future	3,739.0000	3,820.0000	2.166	0	0	0
07/10/2009	£ / R	2009/12/14	16.45	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
07/10/2009	£ / R	2009/12/14	14.10	Put	Currency Future	2,190.0000	2,109.0000	(3.699)	0	0	0
07/10/2009	£ / R	2009/12/14	15.05	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
07/10/2009	£ / R	2009/12/14	10.95	Put	Currency Future	52.0000	46.0000	(11.538)	0	0	0
07/10/2009	£ / R	2009/12/14	16.25	Put	Currency Future	4,320.0000	4,238.0000	(1.898)	0	0	0
07/10/2009	£ / R	2009/12/14	19.25	Put	Currency Future	7,315.0000	7,231.0000	(1.148)	0	0	0
07/10/2009	£ / R	2009/12/14	20.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	£ / R	2009/12/14	16.45	Put	Currency Future	4,519.0000	4,437.0000	(1.815)	0	0	0
07/10/2009	£ / R	2009/12/14	8.35	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
07/10/2009	£ / R	2009/12/14	14.10	Call	Currency Future	26.0000	29.0000	11.538	0	0	0
07/10/2009	£ / R	2009/12/14	18.10	Put	Currency Future	6,165.0000	6,082.0000	(1.346)	0	0	0
07/10/2009	£ / R	2009/12/14	14.75	Put	Currency Future	2,830.0000	2,748.0000	(2.898)	0	0	0
07/10/2009	£ / R	2009/12/14	16.95	Put	Currency Future	5,018.0000	4,935.0000	(1.654)	0	0	0
07/10/2009	£ / R	2009/12/14	18.25	Call	Currency Future	2.0000	2.0000	-	0	0	0
07/10/2009	£ / R	2009/12/14	15.95	Put	Currency Future	0.0000	3,940.0000	100.000	0	0	0
07/10/2009	£ / R	2009/12/14	13.95	Call	Currency Future	30.0000	34.0000	13.333	0	0	0
07/10/2009	£ / R	2009/12/14	15.05	Put	Currency Future	3,127.0000	3,045.0000	(2.622)	0	0	0
07/10/2009	£ / R	2009/12/14	15.80	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
07/10/2009	£ / R	2009/12/14	18.95	Put	Currency Future	7,015.0000	6,932.0000	(1.183)	0	0	0
07/10/2009	£ / R	2009/12/14	9.90	Call	Currency Future	2,055.0000	2,136.0000	3.942	0	0	0
07/10/2009	£ / R	2009/12/14	17.95	Call	Currency Future	0.0000	2.0000	100.000	0	0	0
07/10/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,995.0000	1,915.0000	(4.010)	0	0	0
07/10/2009	£ / R	2009/12/14	18.45	Put	Currency Future	6,515.0000	6,432.0000	(1.274)	0	0	0
07/10/2009	£ / R	2009/12/14	14.75	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
07/10/2009	£ / R	2009/12/14	12.40	Call	Currency Future	184.0000	208.0000	13.043	0	0	0
07/10/2009	£ / R	2009/12/14	21.35	Put	Currency Future	9,414.0000	9,330.0000	(0.892)	0	0	0
07/10/2009	£ / R	2009/12/14	15.80	Put	Currency Future	3,873.0000	3,790.0000	(2.143)	0	0	0
07/10/2009	£ / R	2009/12/14	20.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	£ / R	2009/12/14	20.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	£ / R	2009/12/14	17.95	Put	Currency Future	0.0000	5,932.0000	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	£ / R	2009/12/14	13.90	Call	Currency Future	31.0000	35.0000	12.903	0	0	0
07/10/2009	£ / R	2009/12/14	10.00	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
07/10/2009	£ / R	2009/12/14	20.35	Put	Currency Future	8,414.0000	8,331.0000	(0.986)	0	0	0
07/10/2009	£ / R	2009/12/14	19.60	Put	Currency Future	7,665.0000	7,581.0000	(1.096)	0	0	0
07/10/2009	£ / R	2009/12/14	14.15	Call	Currency Future	25.0000	28.0000	12.000	0	0	0
07/10/2009	£ / R	2009/12/14	12.40	Put	Currency Future	648.0000	588.0000	(9.259)	0	0	0
07/10/2009	£ / R	2009/12/14	19.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	£ / R	2009/12/14	15.50	Put	Currency Future	3,574.0000	3,492.0000	(2.294)	0	0	0
07/10/2009	£ / R	2009/12/14	17.30	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
07/10/2009	£ / R	2009/12/14	20.95	Put	Currency Future	9,014.0000	8,930.0000	(0.932)	0	0	0
07/10/2009	£ / R	2009/12/14	18.25	Put	Currency Future	6,315.0000	6,232.0000	(1.314)	0	0	0
07/10/2009	£ / R	2009/12/14	9.90	Put	Currency Future	19.0000	16.0000	(15.789)	0	0	0
07/10/2009	£ / R	2009/12/14	15.95	Call	Currency Future	0.0000	10.0000	100.000	0	0	0
07/10/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,946.0000	1,867.0000	(4.060)	0	0	0
07/10/2009	£ / R	2009/12/14	11.00	Put	Currency Future	59.0000	49.0000	(16.949)	0	0	0
07/10/2009	£ / R	2009/12/14	12.35	Put	Currency Future	610.0000	552.0000	(9.508)	0	0	0
07/10/2009	£ / R	2009/12/14	21.10	Put	Currency Future	9,164.0000	9,080.0000	(0.917)	0	0	0
07/10/2009	£ / R	2009/12/14	14.65	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
07/10/2009	£ / R	2009/12/14	12.30	Call	Currency Future	209.0000	237.0000	13.397	0	0	0
07/10/2009	£ / R	2009/12/14	21.30	Put	Currency Future	9,364.0000	9,280.0000	(0.897)	0	0	0
07/10/2009	£ / R	2009/12/14	12.80	Put	Currency Future	974.0000	906.0000	(6.982)	0	0	0
07/10/2009	£ / R	2009/12/14	18.95	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
07/10/2009	£ / R	2009/12/14	10.40	Put	Currency Future	30.0000	27.0000	(10.000)	0	0	0
07/10/2009	£ / R	2009/12/14	10.90	Put	Currency Future	49.0000	44.0000	(10.204)	0	0	0
07/10/2009	£ / R	2009/12/14	7.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	£ / R	2009/12/14	13.40	Put	Currency Future	1,517.0000	1,441.0000	(5.010)	0	0	0
07/10/2009	£ / R	2009/12/14	9.00	Call	Currency Future	2,942.0000	3,024.0000	2.787	0	0	0
07/10/2009	£ / R	2009/12/14	21.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	£ / R	2009/12/14	14.65	Put	Currency Future	2,731.0000	2,649.0000	(3.003)	0	0	0
07/10/2009	£ / R	2009/12/14	21.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	£ / R	2009/12/14	10.30	Call	Currency Future	1,664.0000	1,744.0000	4.808	0	0	0
07/10/2009	£ / R	2009/12/14	20.40	Put	Currency Future	8,464.0000	8,381.0000	(0.981)	0	0	0
07/10/2009	£ / R	2009/12/14	12.80	Call	Currency Future	111.0000	126.0000	13.514	0	0	0
07/10/2009	£ / R	2009/12/14	20.25	Put	Currency Future	8,314.0000	8,231.0000	(0.998)	0	0	0
07/10/2009	£ / R	2009/12/14	11.90	Call	Currency Future	353.0000	399.0000	13.031	0	0	0
07/10/2009	£ / R	2009/12/14	7.95	Call	Currency Future	0.0000	4,070.0000	100.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	£ / R 2009/12/14	19.10	Put	Currency Future	7,165.0000	7,082.0000	(1.158)	0	0	0
07/10/2009	£ / R 2009/12/14	14.65	Put	Currency Future	2,731.0000	2,649.0000	(3.003)	0	0	0
07/10/2009	£ / R 2009/12/14	21.20	Put	Currency Future	9,264.0000	9,180.0000	(0.907)	0	0	0
07/10/2009	£ / R 2009/12/14	9.30	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
07/10/2009	£ / R 2009/12/14	20.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	£ / R 2009/12/14	10.90	Call	Currency Future	1,086.0000	1,164.0000	7.182	0	0	0
07/10/2009	£ / R 2009/12/14	8.20	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
07/10/2009	£ / R 2009/12/14	9.00	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
07/10/2009	£ / R 2009/12/14	8.35	Call	Currency Future	3,589.0000	3,670.0000	2.257	0	0	0
07/10/2009	£ / R 2009/12/14	12.35	Call	Currency Future	196.0000	222.0000	13.265	0	0	0
07/10/2009	£ / R 2009/12/14	14.15	Put	Currency Future	2,238.0000	2,158.0000	(3.575)	0	0	0
07/10/2009	£ / R 2009/12/14	9.30	Call	Currency Future	2,644.0000	2,727.0000	3.139	0	0	0
07/10/2009	£ / R 2009/12/14	11.30	Call	Currency Future	748.0000	814.0000	8.824	0	0	0
07/10/2009	£ / R 2009/12/14	18.20	Put	Currency Future	6,265.0000	6,182.0000	(1.325)	0	0	0
07/10/2009	£ / R 2009/12/14	11.00	Call	Currency Future	995.0000	1,069.0000	7.437	0	0	0
07/10/2009	£ / R 2009/12/14	16.35	Put	Currency Future	4,420.0000	4,337.0000	(1.878)	0	0	0
07/10/2009	£ / R 2009/12/14	11.10	Put	Currency Future	73.0000	61.0000	(16.438)	0	0	0
07/10/2009	£ / R 2009/12/14	18.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
07/10/2009	£ / R 2009/12/14	14.55	Put	Currency Future	2,632.0000	2,551.0000	(3.078)	0	0	0
07/10/2009	£ / R 2009/12/14	17.20	Put	Currency Future	5,267.0000	5,184.0000	(1.576)	0	0	0
07/10/2009	£ / R 2009/12/14	10.30	Put	Currency Future	27.0000	24.0000	(11.111)	0	0	0
07/10/2009	£ / R 2009/12/14	8.30	Call	Currency Future	3,639.0000	3,720.0000	2.226	0	0	0
07/10/2009	£ / R 2009/12/14	20.20	Put	Currency Future	8,264.0000	8,181.0000	(1.004)	0	0	0
07/10/2009	£ / R 2009/12/14	10.00	Call	Currency Future	1,957.0000	2,039.0000	4.190	0	0	0
07/10/2009	£ / R 2009/12/14	16.35	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
07/10/2009	£ / R 2009/12/14	12.70	Call	Currency Future	126.0000	143.0000	13.492	0	0	0
07/10/2009	£ / R 2009/12/14	17.10	Call	Currency Future	4.0000	4.0000	-	0	0	0
07/10/2009	£ / R 2009/12/14	14.55	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
07/10/2009	£ / R 2009/12/14	17.20	Call	Currency Future	4.0000	4.0000	-	0	0	0
07/10/2009	£ / R 2009/12/14	15.30	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
07/10/2009	£ / R 2009/12/14	8.40	Call	Currency Future	3,539.0000	3,620.0000	2.289	0	0	0
07/10/2009	£ / R 2009/12/14	17.30	Put	Currency Future	5,367.0000	5,284.0000	(1.546)	0	0	0
07/10/2009	£ / R 2009/12/14	11.80	Call	Currency Future	408.0000	458.0000	12.255	0	0	0
07/10/2009	£ / R 2009/12/14	8.00	Call	Currency Future	3,938.0000	4,020.0000	2.082	0	0	0
07/10/2009	£ / R 2009/12/14	18.20	Call	Currency Future	2.0000	2.0000	-	0	0	0
07/10/2009	£ / R 2009/12/14	12.70	Put	Currency Future	889.0000	823.0000	(7.424)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	£ / R	2009/12/14	17.10	Put	Currency Future	5,167.0000	5,084.0000	(1.606)	0	0	0
07/10/2009	£ / R	2009/12/14	14.65	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
07/10/2009	£ / R	2009/12/14	12.30	Put	Currency Future	573.0000	517.0000	(9.773)	0	0	0
07/10/2009	£ / R	2009/12/14	12.20	Put	Currency Future	502.0000	449.0000	(10.558)	0	0	0
07/10/2009	£ / R	2009/12/14	15.30	Put	Currency Future	3,375.0000	3,293.0000	(2.430)	0	0	0
07/10/2009	£ / R	2009/12/14	16.40	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
07/10/2009	£ / R	2009/12/14	8.30	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
07/10/2009	£ / R	2009/12/14	11.80	Put	Currency Future	271.0000	238.0000	(12.177)	0	0	0
07/10/2009	£ / R	2009/12/14	8.00	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
07/10/2009	£ / R	2009/12/14	9.40	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
07/10/2009	£ / R	2009/12/14	16.20	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
07/10/2009	£ / R	2009/12/14	13.20	Call	Currency Future	68.0000	77.0000	13.235	0	0	0
07/10/2009	£ / R	2009/12/14	18.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
07/10/2009	£ / R	2009/12/14	17.00	Call	Currency Future	4.0000	4.0000	-	0	0	0
07/10/2009	£ / R	2009/12/14	19.10	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
07/10/2009	£ / R	2009/12/14	14.55	Put	Currency Future	2,632.0000	2,551.0000	(3.078)	0	0	0
07/10/2009	£ / R	2009/12/14	21.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	£ / R	2009/12/14	12.20	Call	Currency Future	238.0000	269.0000	13.025	0	0	0
07/10/2009	£ / R	2009/12/14	21.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	£ / R	2009/12/14	18.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
07/10/2009	£ / R	2009/12/14	9.80	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
07/10/2009	£ / R	2009/12/14	17.80	Put	Currency Future	5,866.0000	5,783.0000	(1.415)	0	0	0
07/10/2009	£ / R	2009/12/14	16.00	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
07/10/2009	£ / R	2009/12/14	10.40	Call	Currency Future	1,566.0000	1,647.0000	5.172	0	0	0
07/10/2009	£ / R	2009/12/14	16.20	Put	Currency Future	4,271.0000	4,188.0000	(1.943)	0	0	0
07/10/2009	£ / R	2009/12/14	13.20	Put	Currency Future	1,331.0000	1,257.0000	(5.560)	0	0	0
07/10/2009	£ / R	2009/12/14	10.10	Call	Currency Future	1,859.0000	1,941.0000	4.411	0	0	0
07/10/2009	£ / R	2009/12/14	14.95	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
07/10/2009	£ / R	2009/12/14	9.20	Call	Currency Future	2,743.0000	2,826.0000	3.026	0	0	0
07/10/2009	£ / R	2009/12/14	19.30	Put	Currency Future	7,365.0000	7,281.0000	(1.141)	0	0	0
07/10/2009	£ / R	2009/12/14	18.40	Put	Currency Future	6,465.0000	6,382.0000	(1.284)	0	0	0
07/10/2009	£ / R	2009/12/14	9.80	Call	Currency Future	2,153.0000	2,234.0000	3.762	0	0	0
07/10/2009	£ / R	2009/12/14	19.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	£ / R	2009/12/14	9.40	Call	Currency Future	2,546.0000	2,628.0000	3.221	0	0	0
07/10/2009	£ / R	2009/12/14	19.95	Put	Currency Future	0.0000	7,931.0000	100.000	0	0	0
07/10/2009	£ / R	2009/12/14	21.05	Put	Currency Future	9,114.0000	9,030.0000	(0.922)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	£ / R	2009/12/14	13.95	Call	Currency Future	30.0000	34.0000	13.333	0	0	0
07/10/2009	£ / R	2009/12/14	9.20	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
07/10/2009	£ / R	2009/12/14	19.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	£ / R	2009/12/14	16.40	Put	Currency Future	4,470.0000	4,387.0000	(1.857)	0	0	0
07/10/2009	£ / R	2009/12/14	18.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
07/10/2009	£ / R	2009/12/14	19.80	Put	Currency Future	7,865.0000	7,781.0000	(1.068)	0	0	0
07/10/2009	£ / R	2009/12/14	20.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	£ / R	2009/12/14	21.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,946.0000	1,867.0000	(4.060)	0	0	0
07/10/2009	£ / R	2009/12/14	11.30	Put	Currency Future	111.0000	94.0000	(15.315)	0	0	0
07/10/2009	£ / R	2009/12/14	10.80	Call	Currency Future	1,181.0000	1,259.0000	6.605	0	0	0
07/10/2009	£ / R	2009/12/14	20.45	Put	Currency Future	8,514.0000	8,431.0000	(0.975)	0	0	0
07/10/2009	£ / R	2009/12/14	19.05	Put	Currency Future	7,115.0000	7,032.0000	(1.167)	0	0	0
07/10/2009	£ / R	2009/12/14	16.60	Put	Currency Future	4,669.0000	4,586.0000	(1.778)	0	0	0
07/10/2009	£ / R	2009/12/14	14.95	Put	Currency Future	3,028.0000	2,946.0000	(2.708)	0	0	0
07/10/2009	£ / R	2009/12/14	12.00	Call	Currency Future	308.0000	345.0000	12.013	0	0	0
07/10/2009	£ / R	2009/12/14	10.20	Call	Currency Future	1,761.0000	1,842.0000	4.600	0	0	0
07/10/2009	£ / R	2009/12/14	20.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	£ / R	2009/12/14	21.80	Put	Currency Future	9,864.0000	9,780.0000	(0.852)	0	0	0
07/10/2009	£ / R	2009/12/14	11.90	Put	Currency Future	317.0000	279.0000	(11.987)	0	0	0
07/10/2009	£ / R	2009/12/14	13.40	Call	Currency Future	54.0000	61.0000	12.963	0	0	0
07/10/2009	£ / R	2009/12/14	19.05	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
07/10/2009	£ / R	2009/12/14	7.85	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
07/10/2009	£ / R	2009/12/14	13.95	Put	Currency Future	2,043.0000	1,964.0000	(3.867)	0	0	0
07/10/2009	£ / R	2009/12/14	12.00	Put	Currency Future	371.0000	325.0000	(12.399)	0	0	0
07/10/2009	£ / R	2009/12/14	11.20	Call	Currency Future	827.0000	896.0000	8.343	0	0	0
07/10/2009	£ / R	2009/12/14	21.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	£ / R	2009/12/14	21.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	£ / R	2009/12/14	12.65	Put	Currency Future	847.0000	782.0000	(7.674)	0	0	0
07/10/2009	£ / R	2009/12/14	12.10	Put	Currency Future	434.0000	385.0000	(11.290)	0	0	0
07/10/2009	£ / R	2009/12/14	13.85	Call	Currency Future	33.0000	37.0000	12.121	0	0	0
07/10/2009	£ / R	2009/12/14	11.20	Put	Currency Future	91.0000	76.0000	(16.484)	0	0	0
07/10/2009	£ / R	2009/12/14	16.30	Put	Currency Future	4,370.0000	4,287.0000	(1.899)	0	0	0
07/10/2009	£ / R	2009/12/14	8.25	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
07/10/2009	£ / R	2009/12/14	21.25	Put	Currency Future	9,314.0000	9,230.0000	(0.902)	0	0	0
07/10/2009	£ / R	2009/12/14	14.15	Put	Currency Future	2,238.0000	2,158.0000	(3.575)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	£ / R	2009/12/14	19.35	Put	Currency Future	7,415.0000	7,331.0000	(1.133)	0	0	0
07/10/2009	£ / R	2009/12/14	10.20	Put	Currency Future	25.0000	22.0000	(12.000)	0	0	0
07/10/2009	£ / R	2009/12/14	10.50	Put	Currency Future	33.0000	29.0000	(12.121)	0	0	0
07/10/2009	£ / R	2009/12/14	18.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
07/10/2009	£ / R	2009/12/14	10.95	Call	Currency Future	1,039.0000	1,116.0000	7.411	0	0	0
07/10/2009	£ / R	2009/12/14	8.25	Call	Currency Future	3,689.0000	3,770.0000	2.196	0	0	0
07/10/2009	£ / R	2009/12/14	15.90	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
07/10/2009	£ / R	2009/12/14	12.85	Put	Currency Future	1,017.0000	948.0000	(6.785)	0	0	0
07/10/2009	£ / R	2009/12/14	14.15	Call	Currency Future	25.0000	28.0000	12.000	0	0	0
07/10/2009	£ / R	2009/12/14	11.50	Call	Currency Future	599.0000	660.0000	10.184	0	0	0
07/10/2009	£ / R	2009/12/14	18.30	Put	Currency Future	6,365.0000	6,282.0000	(1.304)	0	0	0
07/10/2009	£ / R	2009/12/14	18.80	Put	Currency Future	6,865.0000	6,782.0000	(1.209)	0	0	0
07/10/2009	£ / R	2009/12/14	17.85	Put	Currency Future	5,916.0000	5,833.0000	(1.403)	0	0	0
07/10/2009	£ / R	2009/12/14	18.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
07/10/2009	£ / R	2009/12/14	15.90	Put	Currency Future	3,972.0000	3,890.0000	(2.064)	0	0	0
07/10/2009	£ / R	2009/12/14	12.85	Call	Currency Future	104.0000	118.0000	13.462	0	0	0
07/10/2009	£ / R	2009/12/14	14.55	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
07/10/2009	£ / R	2009/12/14	12.45	Call	Currency Future	173.0000	196.0000	13.295	0	0	0
07/10/2009	£ / R	2009/12/14	17.35	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
07/10/2009	£ / R	2009/12/14	19.20	Put	Currency Future	7,265.0000	7,181.0000	(1.156)	0	0	0
07/10/2009	£ / R	2009/12/14	10.50	Call	Currency Future	1,469.0000	1,549.0000	5.446	0	0	0
07/10/2009	£ / R	2009/12/14	15.85	Put	Currency Future	3,923.0000	3,840.0000	(2.116)	0	0	0
07/10/2009	£ / R	2009/12/14	17.90	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
07/10/2009	£ / R	2009/12/14	19.85	Put	Currency Future	7,915.0000	7,831.0000	(1.061)	0	0	0
07/10/2009	£ / R	2009/12/14	12.45	Put	Currency Future	686.0000	626.0000	(8.746)	0	0	0
07/10/2009	£ / R	2009/12/14	11.35	Put	Currency Future	123.0000	104.0000	(15.447)	0	0	0
07/10/2009	£ / R	2009/12/14	10.45	Put	Currency Future	31.0000	28.0000	(9.677)	0	0	0
07/10/2009	£ / R	2009/12/14	9.50	Call	Currency Future	2,447.0000	2,529.0000	3.351	0	0	0
07/10/2009	£ / R	2009/12/14	17.85	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
07/10/2009	£ / R	2009/12/14	16.00	Put	Currency Future	4,072.0000	3,989.0000	(2.038)	0	0	0
07/10/2009	£ / R	2009/12/14	11.40	Call	Currency Future	672.0000	735.0000	9.375	0	0	0
07/10/2009	£ / R	2009/12/14	9.50	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
07/10/2009	£ / R	2009/12/14	16.30	Call	Currency Future	7.0000	7.0000	-	0	0	0
07/10/2009	£ / R	2009/12/14	9.95	Put	Currency Future	20.0000	18.0000	(10.000)	0	0	0
07/10/2009	£ / R	2009/12/14	15.85	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
07/10/2009	£ / R	2009/12/14	18.00	Put	Currency Future	6,066.0000	5,982.0000	(1.385)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	£ / R	2009/12/14	17.05	Call	Currency Future	4.0000	4.0000	-	0	0	0
07/10/2009	£ / R	2009/12/14	12.65	Call	Currency Future	134.0000	152.0000	13.433	0	0	0
07/10/2009	£ / R	2009/12/14	10.35	Put	Currency Future	28.0000	26.0000	(7.143)	0	0	0
07/10/2009	£ / R	2009/12/14	15.55	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
07/10/2009	£ / R	2009/12/14	11.50	Put	Currency Future	163.0000	140.0000	(14.110)	0	0	0
07/10/2009	£ / R	2009/12/14	8.95	Call	Currency Future	2,991.0000	3,073.0000	2.742	0	0	0
07/10/2009	£ / R	2009/12/14	15.05	Put	Currency Future	3,127.0000	3,045.0000	(2.622)	0	0	0
07/10/2009	£ / R	2009/12/14	13.05	Call	Currency Future	81.0000	93.0000	14.815	0	0	0
07/10/2009	£ / R	2009/12/14	10.35	Call	Currency Future	1,615.0000	1,696.0000	5.015	0	0	0
07/10/2009	£ / R	2009/12/14	15.55	Put	Currency Future	3,624.0000	3,541.0000	(2.290)	0	0	0
07/10/2009	£ / R	2009/12/14	12.50	Call	Currency Future	162.0000	184.0000	13.580	0	0	0
07/10/2009	£ / R	2009/12/14	8.95	Put	Currency Future	5.0000	3.0000	(40.000)	0	0	0
07/10/2009	£ / R	2009/12/14	21.85	Put	Currency Future	9,914.0000	9,830.0000	(0.847)	0	0	0
07/10/2009	£ / R	2009/12/14	11.40	Put	Currency Future	135.0000	115.0000	(14.815)	0	0	0
07/10/2009	£ / R	2009/12/14	10.05	Call	Currency Future	1,908.0000	1,990.0000	4.298	0	0	0
07/10/2009	£ / R	2009/12/14	12.60	Call	Currency Future	143.0000	162.0000	13.287	0	0	0
07/10/2009	£ / R	2009/12/14	13.05	Put	Currency Future	1,195.0000	1,123.0000	(6.025)	0	0	0
07/10/2009	£ / R	2009/12/14	17.35	Put	Currency Future	5,417.0000	5,334.0000	(1.532)	0	0	0
07/10/2009	£ / R	2009/12/14	17.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
07/10/2009	£ / R	2009/12/14	21.50	Put	Currency Future	9,564.0000	9,480.0000	(0.878)	0	0	0
07/10/2009	£ / R	2009/12/14	15.40	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
07/10/2009	£ / R	2009/12/14	7.90	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
07/10/2009	£ / R	2009/12/14	9.05	Put	Currency Future	5.0000	5.0000	-	0	0	0
07/10/2009	£ / R	2009/12/14	13.30	Put	Currency Future	1,424.0000	1,349.0000	(5.267)	0	0	0
07/10/2009	£ / R	2009/12/14	19.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	£ / R	2009/12/14	17.55	Put	Currency Future	5,616.0000	5,533.0000	(1.478)	0	0	0
07/10/2009	£ / R	2009/12/14	17.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
07/10/2009	£ / R	2009/12/14	21.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	£ / R	2009/12/14	15.40	Put	Currency Future	3,475.0000	3,392.0000	(2.388)	0	0	0
07/10/2009	£ / R	2009/12/14	13.60	Call	Currency Future	43.0000	49.0000	13.953	0	0	0
07/10/2009	£ / R	2009/12/14	9.05	Call	Currency Future	2,892.0000	2,975.0000	2.870	0	0	0
07/10/2009	£ / R	2009/12/14	13.20	Call	Currency Future	68.0000	77.0000	13.235	0	0	0
07/10/2009	£ / R	2009/12/14	13.30	Call	Currency Future	60.0000	69.0000	15.000	0	0	0
07/10/2009	£ / R	2009/12/14	11.35	Call	Currency Future	709.0000	774.0000	9.168	0	0	0
07/10/2009	£ / R	2009/12/14	19.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	£ / R	2009/12/14	12.50	Put	Currency Future	725.0000	664.0000	(8.414)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	£ / R	2009/12/14	20.30	Put	Currency Future	8,364.0000	8,281.0000	(0.992)	0	0	0
07/10/2009	£ / R	2009/12/14	9.95	Call	Currency Future	2,007.0000	2,088.0000	4.036	0	0	0
07/10/2009	£ / R	2009/12/14	14.10	Call	Currency Future	26.0000	29.0000	11.538	0	0	0
07/10/2009	£ / R	2009/12/14	10.05	Put	Currency Future	22.0000	20.0000	(9.091)	0	0	0
07/10/2009	£ / R	2009/12/14	12.60	Put	Currency Future	806.0000	742.0000	(7.940)	0	0	0
07/10/2009	£ / R	2009/12/14	13.20	Put	Currency Future	1,331.0000	1,257.0000	(5.560)	0	0	0
07/10/2009	£ / R	2009/12/14	19.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	£ / R	2009/12/14	12.55	Put	Currency Future	765.0000	702.0000	(8.235)	0	0	0
07/10/2009	£ / R	2009/12/14	19.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	£ / R	2009/12/14	11.85	Put	Currency Future	293.0000	258.0000	(11.945)	0	0	0
07/10/2009	£ / R	2009/12/14	14.10	Put	Currency Future	2,190.0000	2,109.0000	(3.699)	0	0	0
07/10/2009	£ / R	2009/12/14	17.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
07/10/2009	£ / R	2009/12/14	11.05	Call	Currency Future	952.0000	1,025.0000	7.668	0	0	0
07/10/2009	£ / R	2009/12/14	13.35	Call	Currency Future	57.0000	65.0000	14.035	0	0	0
07/10/2009	£ / R	2009/12/14	18.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
07/10/2009	£ / R	2009/12/14	14.30	Put	Currency Future	2,386.0000	2,305.0000	(3.395)	0	0	0
07/10/2009	£ / R	2009/12/14	21.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	£ / R	2009/12/14	19.50	Put	Currency Future	7,565.0000	7,481.0000	(1.110)	0	0	0
07/10/2009	£ / R	2009/12/14	12.90	Call	Currency Future	98.0000	111.0000	13.265	0	0	0
07/10/2009	£ / R	2009/12/14	9.85	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
07/10/2009	£ / R	2009/12/14	14.60	Put	Currency Future	2,681.0000	2,600.0000	(3.021)	0	0	0
07/10/2009	£ / R	2009/12/14	17.60	Put	Currency Future	5,666.0000	5,583.0000	(1.465)	0	0	0
07/10/2009	£ / R	2009/12/14	7.90	Call	Currency Future	4,038.0000	4,120.0000	2.031	0	0	0
07/10/2009	£ / R	2009/12/14	11.05	Put	Currency Future	65.0000	55.0000	(15.385)	0	0	0
07/10/2009	£ / R	2009/12/14	13.40	Put	Currency Future	1,517.0000	1,441.0000	(5.010)	0	0	0
07/10/2009	£ / R	2009/12/14	10.85	Call	Currency Future	1,133.0000	1,211.0000	6.884	0	0	0
07/10/2009	£ / R	2009/12/14	14.30	Call	Currency Future	22.0000	25.0000	13.636	0	0	0
07/10/2009	£ / R	2009/12/14	13.15	Call	Currency Future	72.0000	82.0000	13.889	0	0	0
07/10/2009	£ / R	2009/12/14	19.55	Put	Currency Future	7,615.0000	7,531.0000	(1.103)	0	0	0
07/10/2009	£ / R	2009/12/14	21.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	£ / R	2009/12/14	11.95	Put	Currency Future	341.0000	302.0000	(11.437)	0	0	0
07/10/2009	£ / R	2009/12/14	14.20	Put	Currency Future	2,288.0000	2,207.0000	(3.540)	0	0	0
07/10/2009	£ / R	2009/12/14	21.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	£ / R	2009/12/14	15.05	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
07/10/2009	£ / R	2009/12/14	13.35	Put	Currency Future	1,470.0000	1,395.0000	(5.102)	0	0	0
07/10/2009	£ / R	2009/12/14	9.35	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	£ / R 2009/12/14	14.00	Call	Currency Future	28.0000	32.0000	14.286	0	0	0
07/10/2009	£ / R 2009/12/14	12.55	Call	Currency Future	152.0000	172.0000	13.158	0	0	0
07/10/2009	£ / R 2009/12/14	11.95	Call	Currency Future	328.0000	372.0000	13.415	0	0	0
07/10/2009	£ / R 2009/12/14	14.60	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
07/10/2009	£ / R 2009/12/14	21.60	Put	Currency Future	9,664.0000	9,580.0000	(0.869)	0	0	0
07/10/2009	£ / R 2009/12/14	13.65	Put	Currency Future	1,754.0000	1,676.0000	(4.447)	0	0	0
07/10/2009	£ / R 2009/12/14	12.05	Put	Currency Future	402.0000	354.0000	(11.940)	0	0	0
07/10/2009	£ / R 2009/12/14	9.35	Call	Currency Future	2,595.0000	2,677.0000	3.160	0	0	0
07/10/2009	£ / R 2009/12/14	11.55	Put	Currency Future	178.0000	154.0000	(13.483)	0	0	0
07/10/2009	£ / R 2009/12/14	12.25	Put	Currency Future	537.0000	482.0000	(10.242)	0	0	0
07/10/2009	£ / R 2009/12/14	11.85	Call	Currency Future	380.0000	428.0000	12.632	0	0	0
07/10/2009	£ / R 2009/12/14	13.90	Put	Currency Future	1,995.0000	1,915.0000	(4.010)	0	0	0
07/10/2009	£ / R 2009/12/14	11.60	Call	Currency Future	531.0000	588.0000	10.734	0	0	0
07/10/2009	£ / R 2009/12/14	17.90	Put	Currency Future	5,966.0000	5,883.0000	(1.391)	0	0	0
07/10/2009	£ / R 2009/12/14	13.65	Call	Currency Future	41.0000	46.0000	12.195	0	0	0
07/10/2009	£ / R 2009/12/14	12.05	Call	Currency Future	289.0000	324.0000	12.111	0	0	0
07/10/2009	£ / R 2009/12/14	18.35	Put	Currency Future	6,415.0000	6,332.0000	(1.294)	0	0	0
07/10/2009	£ / R 2009/12/14	13.60	Put	Currency Future	1,706.0000	1,629.0000	(4.513)	0	0	0
07/10/2009	£ / R 2009/12/14	11.55	Call	Currency Future	565.0000	624.0000	10.442	0	0	0
07/10/2009	£ / R 2009/12/14	13.90	Call	Currency Future	31.0000	35.0000	12.903	0	0	0
07/10/2009	£ / R 2009/12/14	9.60	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
07/10/2009	£ / R 2009/12/14	19.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	£ / R 2009/12/14	10.85	Put	Currency Future	47.0000	41.0000	(12.766)	0	0	0
07/10/2009	£ / R 2009/12/14	13.60	Call	Currency Future	43.0000	49.0000	13.953	0	0	0
07/10/2009	£ / R 2009/12/14	17.15	Call	Currency Future	4.0000	4.0000	-	0	0	0
07/10/2009	£ / R 2009/12/14	14.20	Call	Currency Future	24.0000	27.0000	12.500	0	0	0
07/10/2009	£ / R 2009/12/14	11.60	Put	Currency Future	195.0000	168.0000	(13.846)	0	0	0
07/10/2009	£ / R 2009/12/14	19.90	Put	Currency Future	7,964.0000	7,881.0000	(1.042)	0	0	0
07/10/2009	£ / R 2009/12/14	15.35	Put	Currency Future	3,425.0000	3,343.0000	(2.394)	0	0	0
07/10/2009	£ / R 2009/12/14	14.05	Call	Currency Future	27.0000	31.0000	14.815	0	0	0
07/10/2009	£ / R 2009/12/14	17.00	Put	Currency Future	5,067.0000	4,984.0000	(1.638)	0	0	0
07/10/2009	£ / R 2009/12/14	9.85	Call	Currency Future	2,104.0000	2,185.0000	3.850	0	0	0
07/10/2009	£ / R 2009/12/14	15.60	Put	Currency Future	3,674.0000	3,591.0000	(2.259)	0	0	0
07/10/2009	£ / R 2009/12/14	21.40	Put	Currency Future	9,464.0000	9,380.0000	(0.888)	0	0	0
07/10/2009	£ / R 2009/12/14	21.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	£ / R 2009/12/14	17.05	Put	Currency Future	5,117.0000	5,034.0000	(1.622)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	£ / R	2009/12/14	15.35	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
07/10/2009	£ / R	2009/12/14	14.00	Put	Currency Future	2,092.0000	2,012.0000	(3.824)	0	0	0
07/10/2009	£ / R	2009/12/14	17.15	Put	Currency Future	5,217.0000	5,134.0000	(1.591)	0	0	0
07/10/2009	£ / R	2009/12/14	12.25	Call	Currency Future	223.0000	252.0000	13.004	0	0	0
07/10/2009	£ / R	2009/12/14	15.10	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
07/10/2009	£ / R	2009/12/14	19.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	£ / R	2009/12/14	21.90	Put	Currency Future	9,964.0000	9,880.0000	(0.843)	0	0	0
07/10/2009	£ / R	2009/12/14	13.25	Call	Currency Future	64.0000	73.0000	14.063	0	0	0
07/10/2009	£ / R	2009/12/14	16.85	Put	Currency Future	4,918.0000	4,835.0000	(1.688)	0	0	0
07/10/2009	£ / R	2009/12/14	14.05	Put	Currency Future	2,141.0000	2,061.0000	(3.737)	0	0	0
07/10/2009	£ / R	2009/12/14	21.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	£ / R	2009/12/14	15.20	Put	Currency Future	3,276.0000	3,194.0000	(2.503)	0	0	0
07/10/2009	£ / R	2009/12/14	17.40	Put	Currency Future	5,467.0000	5,383.0000	(1.536)	0	0	0
07/10/2009	£ / R	2009/12/14	9.75	Call	Currency Future	2,202.0000	2,283.0000	3.678	0	0	0
07/10/2009	£ / R	2009/12/14	13.70	Put	Currency Future	1,802.0000	1,724.0000	(4.329)	0	0	0
07/10/2009	£ / R	2009/12/14	16.85	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
07/10/2009	£ / R	2009/12/14	13.10	Call	Currency Future	77.0000	87.0000	12.987	0	0	0
07/10/2009	£ / R	2009/12/14	13.15	Put	Currency Future	1,286.0000	1,212.0000	(5.754)	0	0	0
07/10/2009	£ / R	2009/12/14	19.15	Put	Currency Future	7,215.0000	7,131.0000	(1.164)	0	0	0
07/10/2009	£ / R	2009/12/14	14.80	Put	Currency Future	2,879.0000	2,797.0000	(2.848)	0	0	0
07/10/2009	£ / R	2009/12/14	17.40	Call	Currency Future	3.0000	3.0000	-	0	0	0
07/10/2009	£ / R	2009/12/14	13.60	Call	Currency Future	43.0000	49.0000	13.953	0	0	0
07/10/2009	£ / R	2009/12/14	9.75	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
07/10/2009	£ / R	2009/12/14	13.50	Call	Currency Future	48.0000	55.0000	14.583	0	0	0
07/10/2009	£ / R	2009/12/14	16.60	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
07/10/2009	£ / R	2009/12/14	13.10	Put	Currency Future	1,240.0000	1,167.0000	(5.887)	0	0	0
07/10/2009	£ / R	2009/12/14	9.55	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
07/10/2009	£ / R	2009/12/14	19.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	£ / R	2009/12/14	14.80	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
07/10/2009	£ / R	2009/12/14	19.40	Put	Currency Future	7,465.0000	7,381.0000	(1.125)	0	0	0
07/10/2009	£ / R	2009/12/14	13.25	Put	Currency Future	1,377.0000	1,303.0000	(5.374)	0	0	0
07/10/2009	£ / R	2009/12/14	21.75	Put	Currency Future	9,814.0000	9,730.0000	(0.856)	0	0	0
07/10/2009	£ / R	2009/12/14	13.45	Call	Currency Future	51.0000	58.0000	13.725	0	0	0
07/10/2009	£ / R	2009/12/14	9.55	Call	Currency Future	2,398.0000	2,480.0000	3.420	0	0	0
07/10/2009	£ / R	2009/12/14	15.15	Put	Currency Future	3,226.0000	3,144.0000	(2.542)	0	0	0
07/10/2009	£ / R	2009/12/14	12.90	Put	Currency Future	1,061.0000	991.0000	(6.598)	0	0	0

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07/10/2009	£ / R	2009/12/14	15.00	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
07/10/2009	£ / R	2009/12/14	14.85	Put	Currency Future	2,929.0000	2,847.0000	(2.800)	0	0	0
07/10/2009	£ / R	2009/12/14	11.75	Call	Currency Future	437.0000	489.0000	11.899	0	0	0
07/10/2009	£ / R	2009/12/14	13.45	Put	Currency Future	1,564.0000	1,488.0000	(4.859)	0	0	0
07/10/2009	£ / R	2009/12/14	10.55	Put	Currency Future	34.0000	31.0000	(8.824)	0	0	0
07/10/2009	£ / R	2009/12/14	15.15	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
07/10/2009	£ / R	2009/12/14	14.70	Put	Currency Future	2,780.0000	2,699.0000	(2.914)	0	0	0
07/10/2009	£ / R	2009/12/14	21.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	£ / R	2009/12/14	14.50	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
07/10/2009	£ / R	2009/12/14	8.60	Call	Currency Future	3,340.0000	3,420.0000	2.395	0	0	0
07/10/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,706.0000	1,629.0000	(4.513)	0	0	0
07/10/2009	£ / R	2009/12/14	20.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	£ / R	2009/12/14	11.75	Put	Currency Future	251.0000	219.0000	(12.749)	0	0	0
07/10/2009	£ / R	2009/12/14	13.50	Put	Currency Future	1,611.0000	1,535.0000	(4.718)	0	0	0
07/10/2009	£ / R	2009/12/14	9.10	Call	Currency Future	2,842.0000	2,925.0000	2.920	0	0	0
07/10/2009	£ / R	2009/12/14	10.55	Call	Currency Future	1,421.0000	1,501.0000	5.630	0	0	0
07/10/2009	£ / R	2009/12/14	11.15	Call	Currency Future	868.0000	938.0000	8.065	0	0	0
07/10/2009	£ / R	2009/12/14	17.50	Put	Currency Future	5,566.0000	5,483.0000	(1.491)	0	0	0
07/10/2009	£ / R	2009/12/14	14.60	Put	Currency Future	2,681.0000	2,600.0000	(3.021)	0	0	0
07/10/2009	£ / R	2009/12/14	9.60	Call	Currency Future	2,349.0000	2,431.0000	3.491	0	0	0
07/10/2009	£ / R	2009/12/14	14.90	Put	Currency Future	2,978.0000	2,896.0000	(2.754)	0	0	0
07/10/2009	£ / R	2009/12/14	8.55	Call	Currency Future	3,390.0000	3,470.0000	2.360	0	0	0
07/10/2009	£ / R	2009/12/14	13.70	Call	Currency Future	39.0000	44.0000	12.821	0	0	0
07/10/2009	£ / R	2009/12/14	15.75	Call	Currency Future	10.0000	10.0000	-	0	0	0
07/10/2009	£ / R	2009/12/14	13.70	Call	Currency Future	39.0000	44.0000	12.821	0	0	0
07/10/2009	£ / R	2009/12/14	7.60	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
07/10/2009	£ / R	2009/12/14	21.55	Put	Currency Future	9,614.0000	9,530.0000	(0.874)	0	0	0
07/10/2009	£ / R	2009/12/14	12.15	Call	Currency Future	254.0000	286.0000	12.598	0	0	0
07/10/2009	£ / R	2009/12/14	15.60	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
07/10/2009	£ / R	2009/12/14	14.05	Call	Currency Future	27.0000	31.0000	14.815	0	0	0
07/10/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,706.0000	1,629.0000	(4.513)	0	0	0
07/10/2009	£ / R	2009/12/14	10.75	Put	Currency Future	42.0000	37.0000	(11.905)	0	0	0
07/10/2009	£ / R	2009/12/14	7.60	Call	Currency Future	4,337.0000	4,420.0000	1.914	0	0	0
07/10/2009	£ / R	2009/12/14	14.35	Put	Currency Future	2,435.0000	2,354.0000	(3.326)	0	0	0
07/10/2009	£ / R	2009/12/14	9.15	Call	Currency Future	2,793.0000	2,876.0000	2.972	0	0	0
07/10/2009	£ / R	2009/12/14	14.70	Call	Currency Future	17.0000	19.0000	11.765	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
07/10/2009	£ / R	2009/12/14	14.50	Put	Currency Future	2,583.0000	2,501.0000	(3.175)	0	0	0
07/10/2009	£ / R	2009/12/14	8.55	Put	Currency Future	3.0000	0.0000	(100.000)	0	0	0
07/10/2009	£ / R	2009/12/14	13.75	Call	Currency Future	37.0000	42.0000	13.514	0	0	0
07/10/2009	£ / R	2009/12/14	10.75	Call	Currency Future	1,229.0000	1,307.0000	6.347	0	0	0
07/10/2009	£ / R	2009/12/14	9.10	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
07/10/2009	£ / R	2009/12/14	13.55	Call	Currency Future	45.0000	52.0000	15.556	0	0	0
07/10/2009	£ / R	2009/12/14	9.15	Put	Currency Future	6.0000	6.0000	-	0	0	0
07/10/2009	£ / R	2009/12/14	17.75	Put	Currency Future	5,816.0000	5,733.0000	(1.427)	0	0	0
07/10/2009	£ / R	2009/12/14	13.15	Call	Currency Future	72.0000	82.0000	13.889	0	0	0
07/10/2009	£ / R	2009/12/14	10.60	Call	Currency Future	1,373.0000	1,452.0000	5.754	0	0	0
07/10/2009	£ / R	2009/12/14	15.45	Put	Currency Future	3,524.0000	3,442.0000	(2.327)	0	0	0
07/10/2009	£ / R	2009/12/14	12.15	Put	Currency Future	467.0000	416.0000	(10.921)	0	0	0
07/10/2009	£ / R	2009/12/14	8.85	Put	Currency Future	4.0000	2.0000	(50.000)	0	0	0
07/10/2009	£ / R	2009/12/14	21.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	£ / R	2009/12/14	13.15	Put	Currency Future	1,286.0000	1,212.0000	(5.754)	0	0	0
07/10/2009	£ / R	2009/12/14	10.60	Put	Currency Future	36.0000	32.0000	(11.111)	0	0	0
07/10/2009	£ / R	2009/12/14	15.45	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
07/10/2009	£ / R	2009/12/14	10.15	Call	Currency Future	1,810.0000	1,891.0000	4.475	0	0	0
07/10/2009	£ / R	2009/12/14	19.75	Put	Currency Future	7,815.0000	7,731.0000	(1.075)	0	0	0
07/10/2009	£ / R	2009/12/14	13.10	Call	Currency Future	77.0000	87.0000	12.987	0	0	0
07/10/2009	£ / R	2009/12/14	12.90	Put	Currency Future	1,061.0000	991.0000	(6.598)	0	0	0
07/10/2009	£ / R	2009/12/14	11.45	Put	Currency Future	149.0000	127.0000	(14.765)	0	0	0
07/10/2009	£ / R	2009/12/14	21.15	Put	Currency Future	9,214.0000	9,130.0000	(0.912)	0	0	0
07/10/2009	£ / R	2009/12/14	19.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	£ / R	2009/12/14	13.10	Put	Currency Future	1,240.0000	1,167.0000	(5.887)	0	0	0
07/10/2009	£ / R	2009/12/14	12.75	Put	Currency Future	931.0000	864.0000	(7.197)	0	0	0
07/10/2009	£ / R	2009/12/14	17.45	Call	Currency Future	3.0000	3.0000	-	0	0	0
07/10/2009	£ / R	2009/12/14	11.15	Put	Currency Future	81.0000	68.0000	(16.049)	0	0	0
07/10/2009	£ / R	2009/12/14	15.75	Put	Currency Future	3,823.0000	3,740.0000	(2.171)	0	0	0
07/10/2009	£ / R	2009/12/14	12.10	Call	Currency Future	271.0000	305.0000	12.546	0	0	0
07/10/2009	£ / R	2009/12/14	12.75	Call	Currency Future	118.0000	134.0000	13.559	0	0	0
07/10/2009	£ / R	2009/12/14	17.45	Put	Currency Future	5,516.0000	5,433.0000	(1.505)	0	0	0
07/10/2009	£ / R	2009/12/14	10.15	Put	Currency Future	24.0000	21.0000	(12.500)	0	0	0
07/10/2009	£ / R	2009/12/14	8.85	Call	Currency Future	3,091.0000	3,172.0000	2.621	0	0	0
07/10/2009	£ / R	2009/12/14	17.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
07/10/2009	£ / R	2009/12/14	8.65	Call	Currency Future	3,290.0000	3,370.0000	2.432	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	£ / R	2009/12/14	12.90	Call	Currency Future	98.0000	111.0000	13.265	0	0	0
07/10/2009	£ / R	2009/12/14	19.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	£ / R	2009/12/14	13.40	Call	Currency Future	54.0000	61.0000	12.963	0	0	0
07/10/2009	£ / R	2009/12/14	21.45	Put	Currency Future	9,514.0000	9,430.0000	(0.883)	0	0	0
07/10/2009	£ / R	2009/12/14	9.65	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
07/10/2009	£ / R	2009/12/14	13.55	Put	Currency Future	1,659.0000	1,582.0000	(4.641)	0	0	0
07/10/2009	£ / R	2009/12/14	21.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	£ / R	2009/12/14	11.70	Call	Currency Future	467.0000	521.0000	11.563	0	0	0
07/10/2009	£ / R	2009/12/14	8.65	Put	Currency Future	3.0000	0.0000	(100.000)	0	0	0
07/10/2009	£ / R	2009/12/14	13.00	Call	Currency Future	86.0000	98.0000	13.953	0	0	0
07/10/2009	£ / R	2009/12/14	19.45	Put	Currency Future	7,515.0000	7,431.0000	(1.118)	0	0	0
07/10/2009	£ / R	2009/12/14	10.25	Put	Currency Future	26.0000	23.0000	(11.538)	0	0	0
07/10/2009	£ / R	2009/12/14	18.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
07/10/2009	£ / R	2009/12/14	10.70	Put	Currency Future	40.0000	36.0000	(10.000)	0	0	0
07/10/2009	£ / R	2009/12/14	13.75	Put	Currency Future	1,850.0000	1,772.0000	(4.216)	0	0	0
07/10/2009	£ / R	2009/12/14	11.45	Call	Currency Future	635.0000	697.0000	9.764	0	0	0
07/10/2009	£ / R	2009/12/14	11.25	Call	Currency Future	787.0000	855.0000	8.640	0	0	0
07/10/2009	£ / R	2009/12/14	10.70	Call	Currency Future	1,276.0000	1,356.0000	6.270	0	0	0
07/10/2009	£ / R	2009/12/14	16.65	Put	Currency Future	4,719.0000	4,636.0000	(1.759)	0	0	0
07/10/2009	£ / R	2009/12/14	10.25	Call	Currency Future	1,712.0000	1,793.0000	4.731	0	0	0
07/10/2009	£ / R	2009/12/14	9.70	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
07/10/2009	£ / R	2009/12/14	20.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	£ / R	2009/12/14	10.45	Call	Currency Future	1,518.0000	1,598.0000	5.270	0	0	0
07/10/2009	£ / R	2009/12/14	11.25	Put	Currency Future	100.0000	85.0000	(15.000)	0	0	0
07/10/2009	£ / R	2009/12/14	11.70	Put	Currency Future	231.0000	201.0000	(12.987)	0	0	0
07/10/2009	£ / R	2009/12/14	20.65	Put	Currency Future	8,714.0000	8,631.0000	(0.952)	0	0	0
07/10/2009	£ / R	2009/12/14	14.35	Call	Currency Future	21.0000	24.0000	14.286	0	0	0
07/10/2009	£ / R	2009/12/14	9.45	Call	Currency Future	2,496.0000	2,579.0000	3.325	0	0	0
07/10/2009	£ / R	2009/12/14	15.25	Put	Currency Future	3,326.0000	3,243.0000	(2.495)	0	0	0
07/10/2009	£ / R	2009/12/14	9.65	Call	Currency Future	2,300.0000	2,381.0000	3.522	0	0	0
07/10/2009	£ / R	2009/12/14	12.95	Put	Currency Future	1,105.0000	1,035.0000	(6.335)	0	0	0
07/10/2009	£ / R	2009/12/14	17.25	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
07/10/2009	£ / R	2009/12/14	15.70	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
07/10/2009	£ / R	2009/12/14	14.40	Put	Currency Future	2,484.0000	2,403.0000	(3.261)	0	0	0
07/10/2009	£ / R	2009/12/14	13.00	Put	Currency Future	1,150.0000	1,078.0000	(6.261)	0	0	0
07/10/2009	£ / R	2009/12/14	9.45	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	£ / R 2009/12/14	15.25	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
07/10/2009	£ / R 2009/12/14	20.90	Put	Currency Future	8,964.0000	8,880.0000	(0.937)	0	0	0
07/10/2009	£ / R 2009/12/14	17.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
07/10/2009	£ / R 2009/12/14	14.90	Put	Currency Future	2,978.0000	2,896.0000	(2.754)	0	0	0
07/10/2009	£ / R 2009/12/14	12.95	Call	Currency Future	92.0000	105.0000	14.130	0	0	0
07/10/2009	£ / R 2009/12/14	20.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	£ / R 2009/12/14	15.70	Put	Currency Future	3,773.0000	3,691.0000	(2.173)	0	0	0
07/10/2009	£ / R 2009/12/14	16.65	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
07/10/2009	£ / R 2009/12/14	14.40	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
07/10/2009	£ / R 2009/12/14	15.00	Put	Currency Future	3,077.0000	2,995.0000	(2.665)	0	0	0
07/10/2009	£ / R 2009/12/14	9.25	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
07/10/2009	£ / R 2009/12/14	18.90	Put	Currency Future	6,965.0000	6,882.0000	(1.192)	0	0	0
07/10/2009	£ / R 2009/12/14	9.70	Call	Currency Future	2,251.0000	2,332.0000	3.598	0	0	0
07/10/2009	£ / R 2009/12/14	18.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
07/10/2009	£ / R 2009/12/14	14.90	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
07/10/2009	£ / R 2009/12/14	14.60	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
07/10/2009	£ / R 2009/12/14	8.90	Call	Currency Future	3,041.0000	3,123.0000	2.696	0	0	0
07/10/2009	£ / R 2009/12/14	21.65	Put	Currency Future	9,714.0000	9,630.0000	(0.865)	0	0	0
07/10/2009	£ / R 2009/12/14	13.65	Put	Currency Future	1,754.0000	1,676.0000	(4.447)	0	0	0
07/10/2009	£ / R 2009/12/14	15.20	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
07/10/2009	£ / R 2009/12/14	8.90	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
07/10/2009	£ / R 2009/12/14	21.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	£ / R 2009/12/14	13.45	Put	Currency Future	1,564.0000	1,488.0000	(4.859)	0	0	0
07/10/2009	£ / R 2009/12/14	18.65	Put	Currency Future	6,715.0000	6,632.0000	(1.236)	0	0	0
07/10/2009	£ / R 2009/12/14	15.10	Put	Currency Future	3,177.0000	3,095.0000	(2.581)	0	0	0
07/10/2009	£ / R 2009/12/14	17.25	Put	Currency Future	5,317.0000	5,234.0000	(1.561)	0	0	0
07/10/2009	£ / R 2009/12/14	16.90	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
07/10/2009	£ / R 2009/12/14	11.65	Put	Currency Future	212.0000	184.0000	(13.208)	0	0	0
07/10/2009	£ / R 2009/12/14	8.70	Call	Currency Future	3,240.0000	3,321.0000	2.500	0	0	0
07/10/2009	£ / R 2009/12/14	14.35	Call	Currency Future	21.0000	24.0000	14.286	0	0	0
07/10/2009	£ / R 2009/12/14	9.25	Call	Currency Future	2,694.0000	2,776.0000	3.044	0	0	0
07/10/2009	£ / R 2009/12/14	16.90	Put	Currency Future	4,968.0000	4,885.0000	(1.671)	0	0	0
07/10/2009	£ / R 2009/12/14	11.65	Call	Currency Future	499.0000	554.0000	11.022	0	0	0
07/10/2009	£ / R 2009/12/14	14.35	Put	Currency Future	2,435.0000	2,354.0000	(3.326)	0	0	0
07/10/2009	£ / R 2009/12/14	18.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
07/10/2009	£ / R 2009/12/14	10.65	Put	Currency Future	38.0000	34.0000	(10.526)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	£ / R	2009/12/14	13.65	Call	Currency Future	41.0000	46.0000	12.195	0	0	0
07/10/2009	£ / R	2009/12/14	16.55	Put	Currency Future	4,619.0000	4,536.0000	(1.797)	0	0	0
07/10/2009	£ / R	2009/12/14	14.05	Put	Currency Future	2,141.0000	2,061.0000	(3.737)	0	0	0
07/10/2009	£ / R	2009/12/14	15.65	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
07/10/2009	£ / R	2009/12/14	20.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	£ / R	2009/12/14	14.85	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
07/10/2009	£ / R	2009/12/14	18.85	Put	Currency Future	6,915.0000	6,832.0000	(1.200)	0	0	0
07/10/2009	£ / R	2009/12/14	15.65	Put	Currency Future	3,723.0000	3,641.0000	(2.203)	0	0	0
07/10/2009	£ / R	2009/12/14	13.45	Call	Currency Future	51.0000	58.0000	13.725	0	0	0
07/10/2009	£ / R	2009/12/14	18.55	Put	Currency Future	6,615.0000	6,532.0000	(1.255)	0	0	0
07/10/2009	£ / R	2009/12/14	14.90	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
07/10/2009	£ / R	2009/12/14	17.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
07/10/2009	£ / R	2009/12/14	18.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
07/10/2009	£ / R	2009/12/14	14.45	Put	Currency Future	2,533.0000	2,452.0000	(3.198)	0	0	0
07/10/2009	£ / R	2009/12/14	20.85	Put	Currency Future	8,914.0000	8,830.0000	(0.942)	0	0	0
07/10/2009	£ / R	2009/12/14	19.65	Put	Currency Future	7,715.0000	7,631.0000	(1.089)	0	0	0
07/10/2009	£ / R	2009/12/14	13.80	Put	Currency Future	1,898.0000	1,819.0000	(4.162)	0	0	0
07/10/2009	£ / R	2009/12/14	16.55	Call	Currency Future	6.0000	6.0000	-	0	0	0
07/10/2009	£ / R	2009/12/14	14.25	Call	Currency Future	23.0000	26.0000	13.043	0	0	0
07/10/2009	£ / R	2009/12/14	19.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	£ / R	2009/12/14	19.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	£ / R	2009/12/14	13.50	Call	Currency Future	48.0000	55.0000	14.583	0	0	0
07/10/2009	£ / R	2009/12/14	20.60	Put	Currency Future	8,664.0000	8,581.0000	(0.958)	0	0	0
07/10/2009	£ / R	2009/12/14	13.70	Put	Currency Future	1,802.0000	1,724.0000	(4.329)	0	0	0
07/10/2009	£ / R	2009/12/14	14.25	Put	Currency Future	2,337.0000	2,256.0000	(3.466)	0	0	0
07/10/2009	£ / R	2009/12/14	17.65	Put	Currency Future	5,716.0000	5,633.0000	(1.452)	0	0	0
07/10/2009	£ / R	2009/12/14	14.40	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
07/10/2009	£ / R	2009/12/14	10.65	Call	Currency Future	1,324.0000	1,404.0000	6.042	0	0	0
07/10/2009	£ / R	2009/12/14	13.50	Put	Currency Future	1,611.0000	1,535.0000	(4.718)	0	0	0
07/10/2009	£ / R	2009/12/14	20.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	£ / R	2009/12/14	13.75	Put	Currency Future	1,850.0000	1,772.0000	(4.216)	0	0	0
07/10/2009	£ / R	2009/12/14	14.40	Put	Currency Future	2,484.0000	2,403.0000	(3.261)	0	0	0
07/10/2009	£ / R	2009/12/14	19.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	£ / R	2009/12/14	20.00	Put	Currency Future	8,064.0000	7,981.0000	(1.029)	0	0	0
07/10/2009	£ / R	2009/12/14	14.45	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
07/10/2009	£ / R	2009/12/14	17.70	Put	Currency Future	5,766.0000	5,683.0000	(1.439)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	£ / R	2009/12/14	14.10	Put	Currency Future	2,190.0000	2,109.0000	(3.699)	0	0	0
07/10/2009	£ / R	2009/12/14	21.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	£ / R	2009/12/14	13.80	Call	Currency Future	35.0000	39.0000	11.429	0	0	0
07/10/2009	£ / R	2009/12/14	20.55	Put	Currency Future	8,614.0000	8,531.0000	(0.964)	0	0	0
07/10/2009	£ / R	2009/12/14	14.10	Call	Currency Future	26.0000	29.0000	11.538	0	0	0
07/10/2009	£ / R	2009/12/14	13.75	Call	Currency Future	37.0000	42.0000	13.514	0	0	0
07/10/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,946.0000	1,867.0000	(4.060)	0	0	0
07/10/2009	£ / R	2009/12/14	13.85	Call	Currency Future	33.0000	37.0000	12.121	0	0	0
07/10/2009	£ / R	2009/12/14	20.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	£ / R	2009/12/14	20.70	Put	Currency Future	8,764.0000	8,681.0000	(0.947)	0	0	0
07/10/2009	£ / R	2009/12/14	8.70	Put	Currency Future	4.0000	1.0000	(75.000)	0	0	0
07/10/2009	£ / R	2009/12/14	16.70	Put	Currency Future	4,768.0000	4,685.0000	(1.741)	0	0	0
07/10/2009	£ / R	2009/12/14	19.70	Put	Currency Future	7,765.0000	7,681.0000	(1.082)	0	0	0
07/10/2009	£ / R	2009/12/14	16.70	Call	Currency Future	5.0000	5.0000	-	0	0	0
07/10/2009	£ / R	2009/12/14	18.70	Put	Currency Future	6,765.0000	6,682.0000	(1.227)	0	0	0
07/10/2009	£ / R	2009/12/14	21.70	Put	Currency Future	9,764.0000	9,680.0000	(0.860)	0	0	0
07/10/2009	£ / R	2009/12/14	20.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	£ / R	2009/12/14	18.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
07/10/2009	£ / R	2009/12/14	8.60	Put	Currency Future	3.0000	0.0000	(100.000)	0	0	0
07/10/2009	£ / R	2009/12/14	18.60	Put	Currency Future	6,665.0000	6,582.0000	(1.245)	0	0	0
07/10/2009	£ / R	2009/12/14	21.00	Put	Currency Future	9,064.0000	8,980.0000	(0.927)	0	0	0
07/10/2009	£ / R	2009/12/14	18.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
07/10/2009	£ / R	2009/12/14	19.00	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
07/10/2009	£ / R	2009/12/14	19.00	Put	Currency Future	7,065.0000	6,982.0000	(1.175)	0	0	0
07/10/2009	£ / R	2009/12/14	21.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	£ / R	2009/12/14	13.35	Put	Currency Future	1,470.0000	1,395.0000	(5.102)	0	0	0
07/10/2009	£ / R	2009/12/14	13.35	Call	Currency Future	57.0000	65.0000	14.035	0	0	0
07/10/2009	£ / R	2009/12/14	14.00	Put	Currency Future	2,092.0000	2,012.0000	(3.824)	0	0	0
07/10/2009	£ / R	2009/12/14	14.00	Call	Currency Future	28.0000	32.0000	14.286	0	0	0
07/10/2009	£ / R	2010/03/15			Currency Future	12.1386	12.2247	0.709	0.0000	0.0000	947
07/10/2009	£ / R	2010/03/15	19.25	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
07/10/2009	£ / R	2010/03/15	13.70	Call	Currency Future	178.0000	191.0000	7.303	0	0	0
07/10/2009	£ / R	2010/03/15	10.40	Call	Currency Future	1,801.0000	1,881.0000	4.442	0	0	0
07/10/2009	£ / R	2010/03/15	21.45	Put	Currency Future	9,315.0000	9,229.0000	(0.923)	0	0	0
07/10/2009	£ / R	2010/03/15	10.10	Put	Currency Future	46.0000	43.0000	(6.522)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	£ / R	2010/03/15	15.25	Put	Currency Future	3,170.0000	3,089.0000	(2.555)	0	0	0
07/10/2009	£ / R	2010/03/15	20.55	Call	Currency Future	6.0000	6.0000	-	0	0	0
07/10/2009	£ / R	2010/03/15	9.40	Call	Currency Future	2,766.0000	2,850.0000	3.037	0	0	0
07/10/2009	£ / R	2010/03/15	21.30	Put	Currency Future	9,165.0000	9,079.0000	(0.938)	0	0	0
07/10/2009	£ / R	2010/03/15	22.00	Put	Currency Future	9,864.0000	9,778.0000	(0.872)	0	0	0
07/10/2009	£ / R	2010/03/15	8.45	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
07/10/2009	£ / R	2010/03/15	10.15	Put	Currency Future	48.0000	44.0000	(8.333)	0	0	0
07/10/2009	£ / R	2010/03/15	14.10	Put	Currency Future	2,101.0000	2,025.0000	(3.617)	0	0	0
07/10/2009	£ / R	2010/03/15	17.25	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
07/10/2009	£ / R	2010/03/15	8.55	Call	Currency Future	3,600.0000	3,685.0000	2.361	0	0	0
07/10/2009	£ / R	2010/03/15	9.40	Put	Currency Future	27.0000	25.0000	(7.407)	0	0	0
07/10/2009	£ / R	2010/03/15	21.45	Call	Currency Future	3.0000	3.0000	-	0	0	0
07/10/2009	£ / R	2010/03/15	19.75	Call	Currency Future	9.0000	9.0000	-	0	0	0
07/10/2009	£ / R	2010/03/15	22.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
07/10/2009	£ / R	2010/03/15	14.10	Call	Currency Future	140.0000	150.0000	7.143	0	0	0
07/10/2009	£ / R	2010/03/15	19.25	Put	Currency Future	7,122.0000	7,036.0000	(1.208)	0	0	0
07/10/2009	£ / R	2010/03/15	21.65	Put	Currency Future	9,514.0000	9,428.0000	(0.904)	0	0	0
07/10/2009	£ / R	2010/03/15	19.45	Put	Currency Future	7,321.0000	7,236.0000	(1.161)	0	0	0
07/10/2009	£ / R	2010/03/15	21.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
07/10/2009	£ / R	2010/03/15	22.10	Put	Currency Future	9,963.0000	9,877.0000	(0.863)	0	0	0
07/10/2009	£ / R	2010/03/15	17.25	Put	Currency Future	5,132.0000	5,047.0000	(1.656)	0	0	0
07/10/2009	£ / R	2010/03/15	8.55	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
07/10/2009	£ / R	2010/03/15	19.65	Put	Currency Future	7,521.0000	7,435.0000	(1.143)	0	0	0
07/10/2009	£ / R	2010/03/15	19.75	Put	Currency Future	7,620.0000	7,535.0000	(1.115)	0	0	0
07/10/2009	£ / R	2010/03/15	8.45	Call	Currency Future	3,699.0000	3,784.0000	2.298	0	0	0
07/10/2009	£ / R	2010/03/15	21.25	Call	Currency Future	4.0000	4.0000	-	0	0	0
07/10/2009	£ / R	2010/03/15	20.55	Put	Currency Future	8,417.0000	8,332.0000	(1.010)	0	0	0
07/10/2009	£ / R	2010/03/15	12.55	Call	Currency Future	389.0000	418.0000	7.455	0	0	0
07/10/2009	£ / R	2010/03/15	17.90	Put	Currency Future	5,778.0000	5,693.0000	(1.471)	0	0	0
07/10/2009	£ / R	2010/03/15	19.30	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
07/10/2009	£ / R	2010/03/15	17.45	Put	Currency Future	5,330.0000	5,246.0000	(1.576)	0	0	0
07/10/2009	£ / R	2010/03/15	21.75	Put	Currency Future	9,614.0000	9,528.0000	(0.895)	0	0	0
07/10/2009	£ / R	2010/03/15	22.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
07/10/2009	£ / R	2010/03/15	13.70	Put	Currency Future	1,739.0000	1,666.0000	(4.198)	0	0	0
07/10/2009	£ / R	2010/03/15	21.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
07/10/2009	£ / R	2010/03/15	8.65	Call	Currency Future	3,502.0000	3,587.0000	2.427	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	£ / R	2010/03/15	16.90	Put	Currency Future	4,784.0000	4,700.0000	(1.756)	0	0	0
07/10/2009	£ / R	2010/03/15	10.40	Put	Currency Future	62.0000	56.0000	(9.677)	0	0	0
07/10/2009	£ / R	2010/03/15	19.45	Call	Currency Future	10.0000	10.0000	-	0	0	0
07/10/2009	£ / R	2010/03/15	14.45	Call	Currency Future	108.0000	117.0000	8.333	0	0	0
07/10/2009	£ / R	2010/03/15	8.65	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
07/10/2009	£ / R	2010/03/15	18.55	Put	Currency Future	6,425.0000	6,340.0000	(1.323)	0	0	0
07/10/2009	£ / R	2010/03/15	22.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
07/10/2009	£ / R	2010/03/15	11.05	Put	Currency Future	121.0000	109.0000	(9.917)	0	0	0
07/10/2009	£ / R	2010/03/15	18.65	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
07/10/2009	£ / R	2010/03/15	21.25	Put	Currency Future	9,115.0000	9,029.0000	(0.943)	0	0	0
07/10/2009	£ / R	2010/03/15	19.65	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
07/10/2009	£ / R	2010/03/15	14.45	Put	Currency Future	2,419.0000	2,342.0000	(3.183)	0	0	0
07/10/2009	£ / R	2010/03/15	19.50	Put	Currency Future	7,371.0000	7,286.0000	(1.153)	0	0	0
07/10/2009	£ / R	2010/03/15	14.70	Call	Currency Future	89.0000	97.0000	8.989	0	0	11,630
07/10/2009	£ / R	2010/03/15	18.65	Put	Currency Future	6,524.0000	6,439.0000	(1.303)	0	0	0
07/10/2009	£ / R	2010/03/15	19.30	Put	Currency Future	7,172.0000	7,086.0000	(1.199)	0	0	0
07/10/2009	£ / R	2010/03/15	19.40	Put	Currency Future	7,271.0000	7,186.0000	(1.169)	0	0	0
07/10/2009	£ / R	2010/03/15	20.00	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
07/10/2009	£ / R	2010/03/15	21.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
07/10/2009	£ / R	2010/03/15	20.10	Put	Currency Future	7,969.0000	7,884.0000	(1.067)	0	0	0
07/10/2009	£ / R	2010/03/15	14.70	Put	Currency Future	2,650.0000	2,572.0000	(2.943)	0	0	0
07/10/2009	£ / R	2010/03/15	12.55	Put	Currency Future	800.0000	744.0000	(7.000)	0	0	0
07/10/2009	£ / R	2010/03/15	12.65	Call	Currency Future	361.0000	389.0000	7.756	0	0	0
07/10/2009	£ / R	2010/03/15	19.60	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
07/10/2009	£ / R	2010/03/15	11.40	Put	Currency Future	204.0000	180.0000	(11.765)	0	0	0
07/10/2009	£ / R	2010/03/15	11.00	Put	Currency Future	115.0000	104.0000	(9.565)	0	0	0
07/10/2009	£ / R	2010/03/15	16.45	Put	Currency Future	4,338.0000	4,254.0000	(1.936)	0	0	0
07/10/2009	£ / R	2010/03/15	19.50	Call	Currency Future	10.0000	10.0000	-	0	0	0
07/10/2009	£ / R	2010/03/15	20.10	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
07/10/2009	£ / R	2010/03/15	13.40	Put	Currency Future	1,476.0000	1,406.0000	(4.743)	0	0	0
07/10/2009	£ / R	2010/03/15	20.65	Put	Currency Future	8,517.0000	8,431.0000	(1.010)	0	0	0
07/10/2009	£ / R	2010/03/15	12.65	Put	Currency Future	873.0000	814.0000	(6.758)	0	0	0
07/10/2009	£ / R	2010/03/15	19.60	Put	Currency Future	7,471.0000	7,385.0000	(1.151)	0	0	0
07/10/2009	£ / R	2010/03/15	12.00	Call	Currency Future	592.0000	638.0000	7.770	0	0	0
07/10/2009	£ / R	2010/03/15	21.50	Put	Currency Future	9,364.0000	9,279.0000	(0.908)	0	0	0
07/10/2009	£ / R	2010/03/15	18.10	Put	Currency Future	5,977.0000	5,892.0000	(1.422)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	£ / R	2010/03/15	20.65	Call	Currency Future	6.0000	6.0000	-	0	0	0
07/10/2009	£ / R	2010/03/15	15.25	Call	Currency Future	59.0000	64.0000	8.475	0	0	0
07/10/2009	£ / R	2010/03/15	21.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
07/10/2009	£ / R	2010/03/15	21.40	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
07/10/2009	£ / R	2010/03/15	11.00	Call	Currency Future	1,253.0000	1,328.0000	5.986	0	0	0
07/10/2009	£ / R	2010/03/15	11.10	Call	Currency Future	1,166.0000	1,240.0000	6.346	0	0	0
07/10/2009	£ / R	2010/03/15	12.60	Call	Currency Future	375.0000	403.0000	7.467	0	0	0
07/10/2009	£ / R	2010/03/15	21.40	Put	Currency Future	9,265.0000	9,179.0000	(0.928)	0	0	0
07/10/2009	£ / R	2010/03/15	10.00	Call	Currency Future	2,181.0000	2,264.0000	3.806	0	0	0
07/10/2009	£ / R	2010/03/15	11.10	Put	Currency Future	127.0000	115.0000	(9.449)	0	0	0
07/10/2009	£ / R	2010/03/15	12.25	Call	Currency Future	485.0000	522.0000	7.629	0	0	0
07/10/2009	£ / R	2010/03/15	17.90	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
07/10/2009	£ / R	2010/03/15	12.60	Put	Currency Future	836.0000	779.0000	(6.818)	0	0	0
07/10/2009	£ / R	2010/03/15	19.40	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
07/10/2009	£ / R	2010/03/15	10.00	Put	Currency Future	43.0000	39.0000	(9.302)	0	0	0
07/10/2009	£ / R	2010/03/15	16.45	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
07/10/2009	£ / R	2010/03/15	12.10	Call	Currency Future	545.0000	589.0000	8.073	0	0	0
07/10/2009	£ / R	2010/03/15	17.30	Put	Currency Future	5,181.0000	5,097.0000	(1.621)	0	0	0
07/10/2009	£ / R	2010/03/15	11.40	Call	Currency Future	942.0000	1,004.0000	6.582	0	0	0
07/10/2009	£ / R	2010/03/15	12.00	Put	Currency Future	454.0000	414.0000	(8.811)	0	0	0
07/10/2009	£ / R	2010/03/15	20.45	Put	Currency Future	8,318.0000	8,232.0000	(1.034)	0	0	0
07/10/2009	£ / R	2010/03/15	12.10	Put	Currency Future	507.0000	464.0000	(8.481)	0	0	0
07/10/2009	£ / R	2010/03/15	11.05	Call	Currency Future	1,209.0000	1,284.0000	6.203	0	0	0
07/10/2009	£ / R	2010/03/15	18.55	Call	Currency Future	14.0000	14.0000	-	0	0	0
07/10/2009	£ / R	2010/03/15	9.90	Call	Currency Future	2,278.0000	2,361.0000	3.644	0	0	0
07/10/2009	£ / R	2010/03/15	21.30	Call	Currency Future	4.0000	4.0000	-	0	0	0
07/10/2009	£ / R	2010/03/15	12.20	Put	Currency Future	565.0000	517.0000	(8.496)	0	0	0
07/10/2009	£ / R	2010/03/15	17.40	Put	Currency Future	5,281.0000	5,196.0000	(1.610)	0	0	0
07/10/2009	£ / R	2010/03/15	13.00	Call	Currency Future	282.0000	303.0000	7.447	0	0	0
07/10/2009	£ / R	2010/03/15	18.45	Put	Currency Future	6,325.0000	6,240.0000	(1.344)	0	0	0
07/10/2009	£ / R	2010/03/15	16.10	Call	Currency Future	32.0000	34.0000	6.250	0	0	0
07/10/2009	£ / R	2010/03/15	13.40	Call	Currency Future	215.0000	231.0000	7.442	0	0	0
07/10/2009	£ / R	2010/03/15	12.80	Put	Currency Future	986.0000	925.0000	(6.187)	0	0	0
07/10/2009	£ / R	2010/03/15	15.40	Put	Currency Future	3,314.0000	3,232.0000	(2.474)	0	0	0
07/10/2009	£ / R	2010/03/15	20.50	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
07/10/2009	£ / R	2010/03/15	13.00	Put	Currency Future	1,143.0000	1,079.0000	(5.599)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	£ / R	2010/03/15	20.45	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
07/10/2009	£ / R	2010/03/15	12.80	Call	Currency Future	324.0000	349.0000	7.716	0	0	0
07/10/2009	£ / R	2010/03/15	10.90	Call	Currency Future	1,342.0000	1,418.0000	5.663	0	0	0
07/10/2009	£ / R	2010/03/15	12.40	Call	Currency Future	434.0000	467.0000	7.604	0	0	0
07/10/2009	£ / R	2010/03/15	18.00	Put	Currency Future	5,878.0000	5,793.0000	(1.446)	0	0	0
07/10/2009	£ / R	2010/03/15	18.45	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
07/10/2009	£ / R	2010/03/15	18.10	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
07/10/2009	£ / R	2010/03/15	9.15	Call	Currency Future	3,011.0000	3,095.0000	2.790	0	0	0
07/10/2009	£ / R	2010/03/15	15.90	Call	Currency Future	36.0000	40.0000	11.111	0	0	0
07/10/2009	£ / R	2010/03/15	21.60	Put	Currency Future	9,464.0000	9,378.0000	(0.909)	0	0	0
07/10/2009	£ / R	2010/03/15	12.40	Put	Currency Future	695.0000	643.0000	(7.482)	0	0	0
07/10/2009	£ / R	2010/03/15	18.00	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
07/10/2009	£ / R	2010/03/15	16.10	Put	Currency Future	3,993.0000	3,910.0000	(2.079)	0	0	0
07/10/2009	£ / R	2010/03/15	9.15	Put	Currency Future	23.0000	21.0000	(8.696)	0	0	0
07/10/2009	£ / R	2010/03/15	13.05	Call	Currency Future	272.0000	293.0000	7.721	0	0	0
07/10/2009	£ / R	2010/03/15	15.90	Put	Currency Future	3,798.0000	3,715.0000	(2.185)	0	0	0
07/10/2009	£ / R	2010/03/15	9.30	Call	Currency Future	2,864.0000	2,948.0000	2.933	0	0	0
07/10/2009	£ / R	2010/03/15	15.40	Call	Currency Future	53.0000	57.0000	7.547	0	0	0
07/10/2009	£ / R	2010/03/15	16.90	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
07/10/2009	£ / R	2010/03/15	9.30	Put	Currency Future	25.0000	23.0000	(8.000)	0	0	0
07/10/2009	£ / R	2010/03/15	12.20	Call	Currency Future	504.0000	542.0000	7.540	0	0	0
07/10/2009	£ / R	2010/03/15	17.40	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
07/10/2009	£ / R	2010/03/15	16.00	Put	Currency Future	3,895.0000	3,812.0000	(2.131)	0	0	0
07/10/2009	£ / R	2010/03/15	13.65	Call	Currency Future	183.0000	197.0000	7.650	0	0	0
07/10/2009	£ / R	2010/03/15	9.90	Put	Currency Future	40.0000	37.0000	(7.500)	0	0	0
07/10/2009	£ / R	2010/03/15	10.30	Call	Currency Future	1,895.0000	1,976.0000	4.274	0	0	0
07/10/2009	£ / R	2010/03/15	16.00	Call	Currency Future	34.0000	37.0000	8.824	0	0	0
07/10/2009	£ / R	2010/03/15	20.60	Call	Currency Future	6.0000	6.0000	-	0	0	0
07/10/2009	£ / R	2010/03/15	14.90	Put	Currency Future	2,838.0000	2,758.0000	(2.819)	0	0	0
07/10/2009	£ / R	2010/03/15	8.50	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
07/10/2009	£ / R	2010/03/15	20.00	Put	Currency Future	7,870.0000	7,784.0000	(1.093)	0	0	0
07/10/2009	£ / R	2010/03/15	11.15	Put	Currency Future	134.0000	121.0000	(9.701)	0	0	0
07/10/2009	£ / R	2010/03/15	12.25	Put	Currency Future	597.0000	548.0000	(8.208)	0	0	0
07/10/2009	£ / R	2010/03/15	12.90	Call	Currency Future	302.0000	325.0000	7.616	0	0	11,630
07/10/2009	£ / R	2010/03/15	11.30	Call	Currency Future	1,012.0000	1,077.0000	6.423	0	0	0
07/10/2009	£ / R	2010/03/15	12.15	Call	Currency Future	523.0000	565.0000	8.031	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	£ / R	2010/03/15	13.35	Put	Currency Future	1,433.0000	1,364.0000	(4.815)	0	0	0
07/10/2009	£ / R	2010/03/15	15.45	Call	Currency Future	51.0000	55.0000	7.843	0	0	0
07/10/2009	£ / R	2010/03/15	20.60	Put	Currency Future	8,467.0000	8,382.0000	(1.004)	0	0	0
07/10/2009	£ / R	2010/03/15	16.15	Call	Currency Future	31.0000	33.0000	6.452	0	0	0
07/10/2009	£ / R	2010/03/15	11.85	Put	Currency Future	380.0000	344.0000	(9.474)	0	0	0
07/10/2009	£ / R	2010/03/15	13.65	Put	Currency Future	1,695.0000	1,622.0000	(4.307)	0	0	0
07/10/2009	£ / R	2010/03/15	11.90	Call	Currency Future	643.0000	691.0000	7.465	0	0	0
07/10/2009	£ / R	2010/03/15	10.30	Put	Currency Future	56.0000	51.0000	(8.929)	0	0	0
07/10/2009	£ / R	2010/03/15	13.35	Call	Currency Future	222.0000	239.0000	7.658	0	0	0
07/10/2009	£ / R	2010/03/15	11.45	Call	Currency Future	909.0000	970.0000	6.711	0	0	0
07/10/2009	£ / R	2010/03/15	18.50	Put	Currency Future	6,375.0000	6,290.0000	(1.333)	0	0	0
07/10/2009	£ / R	2010/03/15	18.60	Put	Currency Future	6,475.0000	6,389.0000	(1.328)	0	0	0
07/10/2009	£ / R	2010/03/15	16.15	Put	Currency Future	4,042.0000	3,959.0000	(2.053)	0	0	0
07/10/2009	£ / R	2010/03/15	11.90	Put	Currency Future	404.0000	366.0000	(9.406)	0	0	0
07/10/2009	£ / R	2010/03/15	17.30	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
07/10/2009	£ / R	2010/03/15	12.15	Put	Currency Future	535.0000	490.0000	(8.411)	0	0	0
07/10/2009	£ / R	2010/03/15	15.45	Put	Currency Future	3,362.0000	3,280.0000	(2.439)	0	0	0
07/10/2009	£ / R	2010/03/15	18.50	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
07/10/2009	£ / R	2010/03/15	8.60	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
07/10/2009	£ / R	2010/03/15	18.15	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
07/10/2009	£ / R	2010/03/15	13.50	Call	Currency Future	201.0000	217.0000	7.960	0	0	0
07/10/2009	£ / R	2010/03/15	10.90	Put	Currency Future	103.0000	93.0000	(9.709)	0	0	0
07/10/2009	£ / R	2010/03/15	17.45	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
07/10/2009	£ / R	2010/03/15	20.50	Put	Currency Future	8,368.0000	8,282.0000	(1.028)	0	0	0
07/10/2009	£ / R	2010/03/15	8.60	Call	Currency Future	3,551.0000	3,636.0000	2.394	0	0	0
07/10/2009	£ / R	2010/03/15	18.15	Put	Currency Future	6,027.0000	5,942.0000	(1.410)	0	0	0
07/10/2009	£ / R	2010/03/15	14.15	Call	Currency Future	136.0000	146.0000	7.353	0	0	0
07/10/2009	£ / R	2010/03/15	12.90	Put	Currency Future	1,063.0000	1,001.0000	(5.833)	0	0	0
07/10/2009	£ / R	2010/03/15	14.90	Call	Currency Future	76.0000	83.0000	9.211	0	0	0
07/10/2009	£ / R	2010/03/15	18.60	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
07/10/2009	£ / R	2010/03/15	11.15	Call	Currency Future	1,122.0000	1,196.0000	6.595	0	0	0
07/10/2009	£ / R	2010/03/15	10.45	Put	Currency Future	65.0000	59.0000	(9.231)	0	0	0
07/10/2009	£ / R	2010/03/15	20.15	Put	Currency Future	8,019.0000	7,934.0000	(1.060)	0	0	0
07/10/2009	£ / R	2010/03/15	14.15	Put	Currency Future	2,147.0000	2,071.0000	(3.540)	0	0	0
07/10/2009	£ / R	2010/03/15	8.15	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
07/10/2009	£ / R	2010/03/15	21.55	Call	Currency Future	3.0000	3.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	£ / R	2010/03/15	11.45	Put	Currency Future	220.0000	195.0000	(11.364)	0	0	0
07/10/2009	£ / R	2010/03/15	8.50	Call	Currency Future	3,650.0000	3,735.0000	2.329	0	0	0
07/10/2009	£ / R	2010/03/15	20.15	Call	Currency Future	8.0000	8.0000	-	0	0	0
07/10/2009	£ / R	2010/03/15	13.90	Call	Currency Future	157.0000	169.0000	7.643	0	0	0
07/10/2009	£ / R	2010/03/15	8.15	Call	Currency Future	3,996.0000	4,081.0000	2.127	0	0	0
07/10/2009	£ / R	2010/03/15	13.75	Put	Currency Future	1,784.0000	1,710.0000	(4.148)	0	0	0
07/10/2009	£ / R	2010/03/15	21.55	Put	Currency Future	9,414.0000	9,328.0000	(0.914)	0	0	0
07/10/2009	£ / R	2010/03/15	9.45	Put	Currency Future	28.0000	26.0000	(7.143)	0	0	0
07/10/2009	£ / R	2010/03/15	12.45	Put	Currency Future	730.0000	676.0000	(7.397)	0	0	0
07/10/2009	£ / R	2010/03/15	22.15	Put	Currency Future	10,013.0000	9,927.0000	(0.859)	0	0	0
07/10/2009	£ / R	2010/03/15	13.90	Put	Currency Future	1,919.0000	1,844.0000	(3.908)	0	0	0
07/10/2009	£ / R	2010/03/15	12.85	Put	Currency Future	1,024.0000	962.0000	(6.055)	0	0	0
07/10/2009	£ / R	2010/03/15	11.30	Put	Currency Future	173.0000	152.0000	(12.139)	0	0	0
07/10/2009	£ / R	2010/03/15	19.55	Call	Currency Future	10.0000	10.0000	-	0	0	0
07/10/2009	£ / R	2010/03/15	10.45	Call	Currency Future	1,754.0000	1,834.0000	4.561	0	0	0
07/10/2009	£ / R	2010/03/15	21.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
07/10/2009	£ / R	2010/03/15	10.15	Call	Currency Future	2,037.0000	2,119.0000	4.026	0	0	0
07/10/2009	£ / R	2010/03/15	17.85	Put	Currency Future	5,728.0000	5,643.0000	(1.484)	0	0	0
07/10/2009	£ / R	2010/03/15	16.20	Call	Currency Future	30.0000	32.0000	6.667	0	0	0
07/10/2009	£ / R	2010/03/15	12.85	Call	Currency Future	313.0000	337.0000	7.668	0	0	0
07/10/2009	£ / R	2010/03/15	19.55	Put	Currency Future	7,421.0000	7,335.0000	(1.159)	0	0	0
07/10/2009	£ / R	2010/03/15	19.95	Put	Currency Future	7,820.0000	7,734.0000	(1.100)	0	0	0
07/10/2009	£ / R	2010/03/15	16.85	Put	Currency Future	4,735.0000	4,650.0000	(1.795)	0	0	0
07/10/2009	£ / R	2010/03/15	16.20	Put	Currency Future	4,091.0000	4,007.0000	(2.053)	0	0	0
07/10/2009	£ / R	2010/03/15	13.05	Put	Currency Future	1,183.0000	1,118.0000	(5.495)	0	0	0
07/10/2009	£ / R	2010/03/15	13.45	Call	Currency Future	208.0000	224.0000	7.692	0	0	0
07/10/2009	£ / R	2010/03/15	9.45	Call	Currency Future	2,717.0000	2,801.0000	3.092	0	0	0
07/10/2009	£ / R	2010/03/15	14.85	Call	Currency Future	79.0000	86.0000	8.861	0	0	0
07/10/2009	£ / R	2010/03/15	13.45	Put	Currency Future	1,519.0000	1,449.0000	(4.608)	0	0	0
07/10/2009	£ / R	2010/03/15	14.65	Call	Currency Future	93.0000	100.0000	7.527	0	0	0
07/10/2009	£ / R	2010/03/15	12.50	Put	Currency Future	765.0000	709.0000	(7.320)	0	0	0
07/10/2009	£ / R	2010/03/15	19.95	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
07/10/2009	£ / R	2010/03/15	14.85	Put	Currency Future	2,791.0000	2,712.0000	(2.831)	0	0	0
07/10/2009	£ / R	2010/03/15	20.20	Put	Currency Future	8,069.0000	7,984.0000	(1.053)	0	0	0
07/10/2009	£ / R	2010/03/15	13.50	Put	Currency Future	1,563.0000	1,492.0000	(4.543)	0	0	0
07/10/2009	£ / R	2010/03/15	12.50	Call	Currency Future	403.0000	434.0000	7.692	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	£ / R	2010/03/15	15.85	Call	Currency Future	38.0000	41.0000	7.895	0	0	0
07/10/2009	£ / R	2010/03/15	20.20	Call	Currency Future	8.0000	8.0000	-	0	0	0
07/10/2009	£ / R	2010/03/15	13.30	Put	Currency Future	1,391.0000	1,322.0000	(4.960)	0	0	0
07/10/2009	£ / R	2010/03/15	13.55	Put	Currency Future	1,606.0000	1,535.0000	(4.421)	0	0	0
07/10/2009	£ / R	2010/03/15	16.65	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
07/10/2009	£ / R	2010/03/15	12.45	Call	Currency Future	418.0000	450.0000	7.656	0	0	0
07/10/2009	£ / R	2010/03/15	15.85	Put	Currency Future	3,749.0000	3,666.0000	(2.214)	0	0	0
07/10/2009	£ / R	2010/03/15	13.80	Call	Currency Future	167.0000	179.0000	7.186	0	0	0
07/10/2009	£ / R	2010/03/15	18.20	Put	Currency Future	6,077.0000	5,992.0000	(1.399)	0	0	0
07/10/2009	£ / R	2010/03/15	15.65	Call	Currency Future	44.0000	48.0000	9.091	0	0	0
07/10/2009	£ / R	2010/03/15	16.85	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
07/10/2009	£ / R	2010/03/15	13.80	Put	Currency Future	1,828.0000	1,755.0000	(3.993)	0	0	0
07/10/2009	£ / R	2010/03/15	18.20	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
07/10/2009	£ / R	2010/03/15	12.30	Call	Currency Future	468.0000	503.0000	7.479	0	0	0
07/10/2009	£ / R	2010/03/15	13.75	Call	Currency Future	172.0000	185.0000	7.558	0	0	0
07/10/2009	£ / R	2010/03/15	16.65	Put	Currency Future	4,536.0000	4,452.0000	(1.852)	0	0	0
07/10/2009	£ / R	2010/03/15	21.95	Put	Currency Future	9,814.0000	9,728.0000	(0.876)	0	0	0
07/10/2009	£ / R	2010/03/15	17.85	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
07/10/2009	£ / R	2010/03/15	14.20	Put	Currency Future	2,192.0000	2,117.0000	(3.422)	0	0	0
07/10/2009	£ / R	2010/03/15	10.25	Call	Currency Future	1,942.0000	2,023.0000	4.171	0	0	0
07/10/2009	£ / R	2010/03/15	14.30	Call	Currency Future	121.0000	131.0000	8.264	0	0	0
07/10/2009	£ / R	2010/03/15	8.20	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
07/10/2009	£ / R	2010/03/15	10.25	Put	Currency Future	53.0000	48.0000	(9.434)	0	0	0
07/10/2009	£ / R	2010/03/15	13.55	Call	Currency Future	195.0000	210.0000	7.692	0	0	0
07/10/2009	£ / R	2010/03/15	15.65	Put	Currency Future	3,555.0000	3,473.0000	(2.307)	0	0	0
07/10/2009	£ / R	2010/03/15	18.90	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
07/10/2009	£ / R	2010/03/15	13.85	Call	Currency Future	162.0000	174.0000	7.407	0	0	0
07/10/2009	£ / R	2010/03/15	14.20	Call	Currency Future	131.0000	142.0000	8.397	0	0	0
07/10/2009	£ / R	2010/03/15	11.25	Call	Currency Future	1,048.0000	1,114.0000	6.298	0	0	0
07/10/2009	£ / R	2010/03/15	12.30	Put	Currency Future	629.0000	579.0000	(7.949)	0	0	0
07/10/2009	£ / R	2010/03/15	13.10	Call	Currency Future	263.0000	283.0000	7.605	0	0	0
07/10/2009	£ / R	2010/03/15	14.65	Put	Currency Future	2,604.0000	2,526.0000	(2.995)	0	0	0
07/10/2009	£ / R	2010/03/15	20.90	Put	Currency Future	8,766.0000	8,680.0000	(0.981)	0	0	0
07/10/2009	£ / R	2010/03/15	18.05	Put	Currency Future	5,928.0000	5,843.0000	(1.434)	0	0	0
07/10/2009	£ / R	2010/03/15	10.10	Call	Currency Future	2,085.0000	2,167.0000	3.933	0	0	0
07/10/2009	£ / R	2010/03/15	13.85	Put	Currency Future	1,873.0000	1,799.0000	(3.951)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	£ / R	2010/03/15	11.25	Put	Currency Future	159.0000	139.0000	(12.579)	0	0	0
07/10/2009	£ / R	2010/03/15	16.30	Put	Currency Future	4,190.0000	4,106.0000	(2.005)	0	0	0
07/10/2009	£ / R	2010/03/15	13.25	Call	Currency Future	237.0000	255.0000	7.595	0	0	0
07/10/2009	£ / R	2010/03/15	8.90	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
07/10/2009	£ / R	2010/03/15	8.85	Call	Currency Future	3,305.0000	3,390.0000	2.572	0	0	0
07/10/2009	£ / R	2010/03/15	20.05	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
07/10/2009	£ / R	2010/03/15	8.90	Call	Currency Future	3,256.0000	3,340.0000	2.580	0	0	0
07/10/2009	£ / R	2010/03/15	18.85	Put	Currency Future	6,723.0000	6,638.0000	(1.264)	0	0	0
07/10/2009	£ / R	2010/03/15	18.05	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
07/10/2009	£ / R	2010/03/15	9.25	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
07/10/2009	£ / R	2010/03/15	13.20	Call	Currency Future	245.0000	264.0000	7.755	0	0	0
07/10/2009	£ / R	2010/03/15	17.10	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
07/10/2009	£ / R	2010/03/15	20.05	Put	Currency Future	7,920.0000	7,834.0000	(1.086)	0	0	0
07/10/2009	£ / R	2010/03/15	11.75	Put	Currency Future	335.0000	302.0000	(9.851)	0	0	0
07/10/2009	£ / R	2010/03/15	8.20	Call	Currency Future	3,947.0000	4,032.0000	2.154	0	0	0
07/10/2009	£ / R	2010/03/15	9.25	Call	Currency Future	2,913.0000	2,997.0000	2.884	0	0	0
07/10/2009	£ / R	2010/03/15	15.30	Put	Currency Future	3,218.0000	3,137.0000	(2.517)	0	0	0
07/10/2009	£ / R	2010/03/15	13.20	Put	Currency Future	1,307.0000	1,240.0000	(5.126)	0	0	0
07/10/2009	£ / R	2010/03/15	10.65	Call	Currency Future	1,569.0000	1,647.0000	4.971	0	0	0
07/10/2009	£ / R	2010/03/15	17.10	Put	Currency Future	4,983.0000	4,898.0000	(1.706)	0	0	0
07/10/2009	£ / R	2010/03/15	18.90	Put	Currency Future	6,773.0000	6,688.0000	(1.255)	0	0	0
07/10/2009	£ / R	2010/03/15	8.85	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
07/10/2009	£ / R	2010/03/15	22.05	Put	Currency Future	9,913.0000	9,828.0000	(0.857)	0	0	0
07/10/2009	£ / R	2010/03/15	10.75	Put	Currency Future	89.0000	80.0000	(10.112)	0	0	0
07/10/2009	£ / R	2010/03/15	15.30	Call	Currency Future	57.0000	62.0000	8.772	0	0	0
07/10/2009	£ / R	2010/03/15	9.65	Put	Currency Future	33.0000	30.0000	(9.091)	0	0	0
07/10/2009	£ / R	2010/03/15	19.80	Put	Currency Future	7,670.0000	7,585.0000	(1.108)	0	0	0
07/10/2009	£ / R	2010/03/15	15.10	Put	Currency Future	3,027.0000	2,947.0000	(2.643)	0	0	0
07/10/2009	£ / R	2010/03/15	16.30	Call	Currency Future	29.0000	31.0000	6.897	0	0	0
07/10/2009	£ / R	2010/03/15	13.25	Put	Currency Future	1,349.0000	1,281.0000	(5.041)	0	0	0
07/10/2009	£ / R	2010/03/15	9.65	Call	Currency Future	2,521.0000	2,605.0000	3.332	0	0	0
07/10/2009	£ / R	2010/03/15	14.30	Put	Currency Future	2,283.0000	2,206.0000	(3.373)	0	0	0
07/10/2009	£ / R	2010/03/15	9.10	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
07/10/2009	£ / R	2010/03/15	10.65	Put	Currency Future	80.0000	72.0000	(10.000)	0	0	0
07/10/2009	£ / R	2010/03/15	9.10	Call	Currency Future	3,060.0000	3,144.0000	2.745	0	0	0
07/10/2009	£ / R	2010/03/15	17.65	Call	Currency Future	18.0000	19.0000	5.556	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	£ / R	2010/03/15	15.10	Call	Currency Future	66.0000	71.0000	7.576	0	0	0
07/10/2009	£ / R	2010/03/15	9.95	Call	Currency Future	2,230.0000	2,313.0000	3.722	0	0	0
07/10/2009	£ / R	2010/03/15	13.70	Call	Currency Future	178.0000	191.0000	7.303	0	0	0
07/10/2009	£ / R	2010/03/15	20.90	Call	Currency Future	5.0000	5.0000	-	0	0	0
07/10/2009	£ / R	2010/03/15	11.65	Put	Currency Future	293.0000	263.0000	(10.239)	0	0	0
07/10/2009	£ / R	2010/03/15	9.80	Put	Currency Future	37.0000	34.0000	(8.108)	0	0	0
07/10/2009	£ / R	2010/03/15	13.30	Call	Currency Future	230.0000	247.0000	7.391	0	0	0
07/10/2009	£ / R	2010/03/15	19.10	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
07/10/2009	£ / R	2010/03/15	10.95	Call	Currency Future	1,297.0000	1,373.0000	5.860	0	0	0
07/10/2009	£ / R	2010/03/15	20.85	Call	Currency Future	5.0000	5.0000	-	0	0	0
07/10/2009	£ / R	2010/03/15	19.10	Put	Currency Future	6,972.0000	6,887.0000	(1.219)	0	0	0
07/10/2009	£ / R	2010/03/15	17.95	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
07/10/2009	£ / R	2010/03/15	13.70	Put	Currency Future	1,739.0000	1,666.0000	(4.198)	0	0	0
07/10/2009	£ / R	2010/03/15	18.85	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
07/10/2009	£ / R	2010/03/15	17.65	Put	Currency Future	5,529.0000	5,444.0000	(1.537)	0	0	0
07/10/2009	£ / R	2010/03/15	21.10	Put	Currency Future	8,965.0000	8,880.0000	(0.948)	0	0	0
07/10/2009	£ / R	2010/03/15	17.95	Put	Currency Future	5,828.0000	5,743.0000	(1.458)	0	0	0
07/10/2009	£ / R	2010/03/15	11.65	Call	Currency Future	782.0000	838.0000	7.161	0	0	0
07/10/2009	£ / R	2010/03/15	9.85	Call	Currency Future	2,327.0000	2,410.0000	3.567	0	0	0
07/10/2009	£ / R	2010/03/15	12.95	Put	Currency Future	1,103.0000	1,039.0000	(5.802)	0	0	0
07/10/2009	£ / R	2010/03/15	9.85	Put	Currency Future	38.0000	35.0000	(7.895)	0	0	0
07/10/2009	£ / R	2010/03/15	13.60	Put	Currency Future	1,650.0000	1,578.0000	(4.364)	0	0	0
07/10/2009	£ / R	2010/03/15	13.10	Put	Currency Future	1,224.0000	1,158.0000	(5.392)	0	0	0
07/10/2009	£ / R	2010/03/15	19.80	Call	Currency Future	9.0000	9.0000	-	0	0	0
07/10/2009	£ / R	2010/03/15	10.85	Call	Currency Future	1,387.0000	1,463.0000	5.479	0	0	0
07/10/2009	£ / R	2010/03/15	16.95	Put	Currency Future	4,834.0000	4,749.0000	(1.758)	0	0	0
07/10/2009	£ / R	2010/03/15	14.05	Call	Currency Future	144.0000	154.0000	6.944	0	0	0
07/10/2009	£ / R	2010/03/15	21.80	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
07/10/2009	£ / R	2010/03/15	16.95	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
07/10/2009	£ / R	2010/03/15	15.95	Put	Currency Future	3,847.0000	3,764.0000	(2.158)	0	0	0
07/10/2009	£ / R	2010/03/15	14.05	Put	Currency Future	2,055.0000	1,980.0000	(3.650)	0	0	0
07/10/2009	£ / R	2010/03/15	21.80	Put	Currency Future	9,664.0000	9,578.0000	(0.890)	0	0	0
07/10/2009	£ / R	2010/03/15	10.95	Put	Currency Future	109.0000	98.0000	(10.092)	0	0	0
07/10/2009	£ / R	2010/03/15	22.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
07/10/2009	£ / R	2010/03/15	11.95	Call	Currency Future	617.0000	664.0000	7.618	0	0	0
07/10/2009	£ / R	2010/03/15	12.95	Call	Currency Future	292.0000	314.0000	7.534	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	£ / R 2010/03/15	9.95	Put	Currency Future	41.0000	38.0000	(7.317)	0	0	0
07/10/2009	£ / R 2010/03/15	10.75	Call	Currency Future	1,477.0000	1,555.0000	5.281	0	0	0
07/10/2009	£ / R 2010/03/15	13.15	Call	Currency Future	254.0000	273.0000	7.480	0	0	0
07/10/2009	£ / R 2010/03/15	16.05	Put	Currency Future	3,944.0000	3,861.0000	(2.104)	0	0	0
07/10/2009	£ / R 2010/03/15	11.95	Put	Currency Future	428.0000	390.0000	(8.879)	0	0	0
07/10/2009	£ / R 2010/03/15	12.75	Put	Currency Future	947.0000	887.0000	(6.336)	0	0	0
07/10/2009	£ / R 2010/03/15	13.15	Put	Currency Future	1,265.0000	1,199.0000	(5.217)	0	0	0
07/10/2009	£ / R 2010/03/15	12.05	Put	Currency Future	480.0000	438.0000	(8.750)	0	0	0
07/10/2009	£ / R 2010/03/15	14.95	Put	Currency Future	2,885.0000	2,805.0000	(2.773)	0	0	0
07/10/2009	£ / R 2010/03/15	11.75	Call	Currency Future	724.0000	777.0000	7.320	0	0	0
07/10/2009	£ / R 2010/03/15	15.95	Call	Currency Future	35.0000	38.0000	8.571	0	0	0
07/10/2009	£ / R 2010/03/15	8.95	Call	Currency Future	3,207.0000	3,291.0000	2.619	0	0	0
07/10/2009	£ / R 2010/03/15	14.75	Call	Currency Future	86.0000	93.0000	8.140	0	0	0
07/10/2009	£ / R 2010/03/15	14.95	Call	Currency Future	74.0000	80.0000	8.108	0	0	0
07/10/2009	£ / R 2010/03/15	17.75	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
07/10/2009	£ / R 2010/03/15	16.05	Call	Currency Future	33.0000	36.0000	9.091	0	0	0
07/10/2009	£ / R 2010/03/15	21.10	Call	Currency Future	4.0000	4.0000	-	0	0	0
07/10/2009	£ / R 2010/03/15	20.85	Put	Currency Future	8,716.0000	8,631.0000	(0.975)	0	0	0
07/10/2009	£ / R 2010/03/15	15.75	Call	Currency Future	41.0000	44.0000	7.317	0	0	0
07/10/2009	£ / R 2010/03/15	11.85	Call	Currency Future	669.0000	719.0000	7.474	0	0	0
07/10/2009	£ / R 2010/03/15	10.05	Put	Currency Future	45.0000	41.0000	(8.889)	0	0	0
07/10/2009	£ / R 2010/03/15	10.85	Put	Currency Future	98.0000	89.0000	(9.184)	0	0	0
07/10/2009	£ / R 2010/03/15	12.05	Call	Currency Future	569.0000	613.0000	7.733	0	0	0
07/10/2009	£ / R 2010/03/15	21.35	Put	Currency Future	9,215.0000	9,129.0000	(0.933)	0	0	0
07/10/2009	£ / R 2010/03/15	16.80	Put	Currency Future	4,685.0000	4,601.0000	(1.793)	0	0	0
07/10/2009	£ / R 2010/03/15	17.75	Put	Currency Future	5,629.0000	5,544.0000	(1.510)	0	0	0
07/10/2009	£ / R 2010/03/15	10.05	Call	Currency Future	2,133.0000	2,216.0000	3.891	0	0	0
07/10/2009	£ / R 2010/03/15	15.15	Call	Currency Future	63.0000	69.0000	9.524	0	0	0
07/10/2009	£ / R 2010/03/15	17.80	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
07/10/2009	£ / R 2010/03/15	9.75	Put	Currency Future	35.0000	33.0000	(5.714)	0	0	0
07/10/2009	£ / R 2010/03/15	11.35	Call	Currency Future	977.0000	1,040.0000	6.448	0	0	0
07/10/2009	£ / R 2010/03/15	21.05	Put	Currency Future	8,916.0000	8,830.0000	(0.965)	0	0	0
07/10/2009	£ / R 2010/03/15	17.80	Put	Currency Future	5,679.0000	5,594.0000	(1.497)	0	0	0
07/10/2009	£ / R 2010/03/15	20.95	Call	Currency Future	5.0000	5.0000	-	0	0	0
07/10/2009	£ / R 2010/03/15	16.75	Put	Currency Future	4,635.0000	4,551.0000	(1.812)	0	0	0
07/10/2009	£ / R 2010/03/15	17.20	Put	Currency Future	5,082.0000	4,997.0000	(1.673)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	£ / R	2010/03/15	21.05	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
07/10/2009	£ / R	2010/03/15	15.80	Put	Currency Future	3,701.0000	3,618.0000	(2.243)	0	0	0
07/10/2009	£ / R	2010/03/15	8.95	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
07/10/2009	£ / R	2010/03/15	14.75	Put	Currency Future	2,697.0000	2,618.0000	(2.929)	0	0	0
07/10/2009	£ / R	2010/03/15	19.35	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
07/10/2009	£ / R	2010/03/15	15.15	Put	Currency Future	3,075.0000	2,994.0000	(2.634)	0	0	0
07/10/2009	£ / R	2010/03/15	15.80	Call	Currency Future	39.0000	43.0000	10.256	0	0	0
07/10/2009	£ / R	2010/03/15	13.60	Call	Currency Future	189.0000	203.0000	7.407	0	0	0
07/10/2009	£ / R	2010/03/15	18.95	Call	Currency Future	12.0000	12.0000	-	0	0	0
07/10/2009	£ / R	2010/03/15	15.75	Put	Currency Future	3,652.0000	3,570.0000	(2.245)	0	0	0
07/10/2009	£ / R	2010/03/15	8.80	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
07/10/2009	£ / R	2010/03/15	17.35	Put	Currency Future	5,231.0000	5,146.0000	(1.625)	0	0	0
07/10/2009	£ / R	2010/03/15	17.15	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
07/10/2009	£ / R	2010/03/15	16.80	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
07/10/2009	£ / R	2010/03/15	18.95	Put	Currency Future	6,823.0000	6,738.0000	(1.246)	0	0	0
07/10/2009	£ / R	2010/03/15	16.75	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
07/10/2009	£ / R	2010/03/15	18.80	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
07/10/2009	£ / R	2010/03/15	14.00	Call	Currency Future	148.0000	159.0000	7.432	0	0	0
07/10/2009	£ / R	2010/03/15	17.35	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
07/10/2009	£ / R	2010/03/15	17.15	Put	Currency Future	5,032.0000	4,948.0000	(1.669)	0	0	0
07/10/2009	£ / R	2010/03/15	14.80	Call	Currency Future	83.0000	90.0000	8.434	0	0	0
07/10/2009	£ / R	2010/03/15	20.95	Put	Currency Future	8,816.0000	8,730.0000	(0.975)	0	0	0
07/10/2009	£ / R	2010/03/15	9.75	Call	Currency Future	2,424.0000	2,507.0000	3.424	0	0	0
07/10/2009	£ / R	2010/03/15	14.00	Put	Currency Future	2,010.0000	1,934.0000	(3.781)	0	0	0
07/10/2009	£ / R	2010/03/15	17.20	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
07/10/2009	£ / R	2010/03/15	19.15	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
07/10/2009	£ / R	2010/03/15	14.80	Put	Currency Future	2,744.0000	2,665.0000	(2.879)	0	0	0
07/10/2009	£ / R	2010/03/15	21.85	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
07/10/2009	£ / R	2010/03/15	15.20	Call	Currency Future	61.0000	66.0000	8.197	0	0	0
07/10/2009	£ / R	2010/03/15	10.80	Put	Currency Future	93.0000	84.0000	(9.677)	0	0	0
07/10/2009	£ / R	2010/03/15	19.85	Put	Currency Future	7,720.0000	7,635.0000	(1.101)	0	0	0
07/10/2009	£ / R	2010/03/15	15.20	Put	Currency Future	3,122.0000	3,042.0000	(2.562)	0	0	0
07/10/2009	£ / R	2010/03/15	19.05	Put	Currency Future	6,923.0000	6,837.0000	(1.242)	0	0	0
07/10/2009	£ / R	2010/03/15	10.80	Call	Currency Future	1,432.0000	1,509.0000	5.377	0	0	0
07/10/2009	£ / R	2010/03/15	19.85	Call	Currency Future	9.0000	9.0000	-	0	0	0
07/10/2009	£ / R	2010/03/15	11.20	Call	Currency Future	1,085.0000	1,152.0000	6.175	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
07/10/2009	£ / R 2010/03/15	21.15	Put	Currency Future	9,015.0000	8,930.0000	(0.943)	0	0	0
07/10/2009	£ / R 2010/03/15	11.80	Put	Currency Future	357.0000	323.0000	(9.524)	0	0	0
07/10/2009	£ / R 2010/03/15	21.85	Put	Currency Future	9,714.0000	9,628.0000	(0.885)	0	0	0
07/10/2009	£ / R 2010/03/15	11.20	Put	Currency Future	146.0000	127.0000	(13.014)	0	0	0
07/10/2009	£ / R 2010/03/15	19.15	Put	Currency Future	7,022.0000	6,937.0000	(1.210)	0	0	0
07/10/2009	£ / R 2010/03/15	11.80	Call	Currency Future	696.0000	747.0000	7.328	0	0	0
07/10/2009	£ / R 2010/03/15	19.90	Call	Currency Future	9.0000	9.0000	-	0	0	0
07/10/2009	£ / R 2010/03/15	15.35	Put	Currency Future	3,266.0000	3,185.0000	(2.480)	0	0	0
07/10/2009	£ / R 2010/03/15	21.15	Call	Currency Future	4.0000	4.0000	-	0	0	0
07/10/2009	£ / R 2010/03/15	19.90	Put	Currency Future	7,770.0000	7,684.0000	(1.107)	0	0	0
07/10/2009	£ / R 2010/03/15	13.95	Put	Currency Future	1,964.0000	1,889.0000	(3.819)	0	0	0
07/10/2009	£ / R 2010/03/15	15.35	Call	Currency Future	55.0000	59.0000	7.273	0	0	0
07/10/2009	£ / R 2010/03/15	19.05	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
07/10/2009	£ / R 2010/03/15	13.95	Call	Currency Future	153.0000	164.0000	7.190	0	0	0
07/10/2009	£ / R 2010/03/15	12.35	Put	Currency Future	662.0000	610.0000	(7.855)	0	0	0
07/10/2009	£ / R 2010/03/15	17.05	Put	Currency Future	4,933.0000	4,848.0000	(1.723)	0	0	0
07/10/2009	£ / R 2010/03/15	21.90	Put	Currency Future	9,764.0000	9,678.0000	(0.881)	0	0	0
07/10/2009	£ / R 2010/03/15	9.35	Call	Currency Future	2,815.0000	2,899.0000	2.984	0	0	0
07/10/2009	£ / R 2010/03/15	17.05	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
07/10/2009	£ / R 2010/03/15	21.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
07/10/2009	£ / R 2010/03/15	12.75	Call	Currency Future	336.0000	362.0000	7.738	0	0	0
07/10/2009	£ / R 2010/03/15	21.20	Put	Currency Future	9,065.0000	8,979.0000	(0.949)	0	0	0
07/10/2009	£ / R 2010/03/15	21.20	Call	Currency Future	4.0000	4.0000	-	0	0	0
07/10/2009	£ / R 2010/03/15	15.55	Put	Currency Future	3,458.0000	3,377.0000	(2.342)	0	0	0
07/10/2009	£ / R 2010/03/15	9.35	Put	Currency Future	26.0000	24.0000	(7.692)	0	0	0
07/10/2009	£ / R 2010/03/15	16.55	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
07/10/2009	£ / R 2010/03/15	10.35	Call	Currency Future	1,848.0000	1,928.0000	4.329	0	0	0
07/10/2009	£ / R 2010/03/15	16.55	Put	Currency Future	4,437.0000	4,353.0000	(1.893)	0	0	0
07/10/2009	£ / R 2010/03/15	10.35	Put	Currency Future	59.0000	53.0000	(10.169)	0	0	0
07/10/2009	£ / R 2010/03/15	14.55	Put	Currency Future	2,511.0000	2,434.0000	(3.067)	0	0	0
07/10/2009	£ / R 2010/03/15	12.35	Call	Currency Future	450.0000	485.0000	7.778	0	0	0
07/10/2009	£ / R 2010/03/15	14.55	Call	Currency Future	100.0000	108.0000	8.000	0	0	0
07/10/2009	£ / R 2010/03/15	11.35	Put	Currency Future	188.0000	166.0000	(11.702)	0	0	0
07/10/2009	£ / R 2010/03/15	20.80	Put	Currency Future	8,666.0000	8,581.0000	(0.981)	0	0	0
07/10/2009	£ / R 2010/03/15	11.55	Put	Currency Future	255.0000	227.0000	(10.980)	0	0	0
07/10/2009	£ / R 2010/03/15	21.35	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
07/10/2009	£ / R	2010/03/15	18.80	Put	Currency Future	6,674.0000	6,588.0000	(1.289)	0	0	0
07/10/2009	£ / R	2010/03/15	10.55	Call	Currency Future	1,661.0000	1,740.0000	4.756	0	0	0
07/10/2009	£ / R	2010/03/15	10.20	Put	Currency Future	51.0000	46.0000	(9.804)	0	0	0
07/10/2009	£ / R	2010/03/15	15.05	Put	Currency Future	2,980.0000	2,899.0000	(2.718)	0	0	0
07/10/2009	£ / R	2010/03/15	10.55	Put	Currency Future	72.0000	65.0000	(9.722)	0	0	0
07/10/2009	£ / R	2010/03/15	19.20	Put	Currency Future	7,072.0000	6,987.0000	(1.202)	0	0	0
07/10/2009	£ / R	2010/03/15	11.55	Call	Currency Future	844.0000	902.0000	6.872	0	0	0
07/10/2009	£ / R	2010/03/15	10.20	Call	Currency Future	1,989.0000	2,071.0000	4.123	0	0	0
07/10/2009	£ / R	2010/03/15	15.05	Call	Currency Future	68.0000	74.0000	8.824	0	0	0
07/10/2009	£ / R	2010/03/15	17.55	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
07/10/2009	£ / R	2010/03/15	19.20	Call	Currency Future	11.0000	11.0000	-	0	0	0
07/10/2009	£ / R	2010/03/15	9.05	Call	Currency Future	3,109.0000	3,193.0000	2.702	0	0	0
07/10/2009	£ / R	2010/03/15	17.55	Put	Currency Future	5,430.0000	5,345.0000	(1.565)	0	0	0
07/10/2009	£ / R	2010/03/15	15.55	Call	Currency Future	47.0000	51.0000	8.511	0	0	0
07/10/2009	£ / R	2010/03/15	9.55	Call	Currency Future	2,619.0000	2,703.0000	3.207	0	0	0
07/10/2009	£ / R	2010/03/15	9.55	Put	Currency Future	30.0000	28.0000	(6.667)	0	0	0
07/10/2009	£ / R	2010/03/15	9.05	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
07/10/2009	£ / R	2010/03/15	19.35	Put	Currency Future	7,222.0000	7,136.0000	(1.191)	0	0	0
07/10/2009	£ / R	2010/03/15	8.80	Call	Currency Future	3,354.0000	3,439.0000	2.534	0	0	0
07/10/2009	£ / R	2010/03/15	20.80	Call	Currency Future	5.0000	5.0000	-	0	0	0
07/10/2009	£ / R	2010/03/15	9.20	Call	Currency Future	2,962.0000	3,046.0000	2.836	0	0	0
07/10/2009	£ / R	2010/03/15	9.20	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
07/10/2009	£ / R	2010/03/15	17.60	Put	Currency Future	5,480.0000	5,395.0000	(1.551)	0	0	0
07/10/2009	£ / R	2010/03/15	14.60	Call	Currency Future	96.0000	104.0000	8.333	0	0	0
07/10/2009	£ / R	2010/03/15	14.60	Put	Currency Future	2,558.0000	2,480.0000	(3.049)	0	0	0
07/10/2009	£ / R	2010/03/15	15.60	Call	Currency Future	45.0000	49.0000	8.889	0	0	0
07/10/2009	£ / R	2010/03/15	15.60	Put	Currency Future	3,507.0000	3,425.0000	(2.338)	0	0	0
07/10/2009	£ / R	2010/03/15	16.60	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
07/10/2009	£ / R	2010/03/15	17.60	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
07/10/2009	£ / R	2010/03/15	16.60	Put	Currency Future	4,487.0000	4,403.0000	(1.872)	0	0	0
07/10/2009	£ / R	2010/03/15	11.60	Put	Currency Future	274.0000	245.0000	(10.584)	0	0	0
07/10/2009	£ / R	2010/03/15	16.70	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
07/10/2009	£ / R	2010/03/15	15.70	Put	Currency Future	3,604.0000	3,521.0000	(2.303)	0	0	0
07/10/2009	£ / R	2010/03/15	15.70	Call	Currency Future	42.0000	46.0000	9.524	0	0	0
07/10/2009	£ / R	2010/03/15	12.70	Put	Currency Future	910.0000	851.0000	(6.484)	0	0	0
07/10/2009	£ / R	2010/03/15	16.70	Put	Currency Future	4,586.0000	4,502.0000	(1.832)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	£ / R	2010/03/15	17.70	Put	Currency Future	5,579.0000	5,494.0000	(1.524)	0	0	0
07/10/2009	£ / R	2010/03/15	17.70	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
07/10/2009	£ / R	2010/03/15	12.70	Call	Currency Future	348.0000	375.0000	7.759	0	0	0
07/10/2009	£ / R	2010/03/15	11.70	Put	Currency Future	314.0000	282.0000	(10.191)	0	0	0
07/10/2009	£ / R	2010/03/15	11.70	Call	Currency Future	753.0000	807.0000	7.171	0	0	0
07/10/2009	£ / R	2010/03/15	9.70	Call	Currency Future	2,473.0000	2,556.0000	3.356	0	0	0
07/10/2009	£ / R	2010/03/15	10.70	Put	Currency Future	84.0000	76.0000	(9.524)	0	0	0
07/10/2009	£ / R	2010/03/15	10.70	Call	Currency Future	1,523.0000	1,601.0000	5.121	0	0	0
07/10/2009	£ / R	2010/03/15	9.70	Put	Currency Future	34.0000	31.0000	(8.824)	0	0	0
07/10/2009	£ / R	2010/03/15	11.60	Call	Currency Future	812.0000	869.0000	7.020	0	0	0
07/10/2009	£ / R	2010/03/15	9.80	Call	Currency Future	2,375.0000	2,459.0000	3.537	0	0	0
07/10/2009	£ / R	2010/03/15	10.60	Call	Currency Future	1,615.0000	1,694.0000	4.892	0	0	0
07/10/2009	£ / R	2010/03/15	15.50	Put	Currency Future	3,410.0000	3,328.0000	(2.405)	0	0	0
07/10/2009	£ / R	2010/03/15	11.50	Put	Currency Future	237.0000	211.0000	(10.970)	0	0	0
07/10/2009	£ / R	2010/03/15	16.50	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
07/10/2009	£ / R	2010/03/15	16.50	Put	Currency Future	4,388.0000	4,304.0000	(1.914)	0	0	0
07/10/2009	£ / R	2010/03/15	10.60	Put	Currency Future	76.0000	69.0000	(9.211)	0	0	0
07/10/2009	£ / R	2010/03/15	17.50	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
07/10/2009	£ / R	2010/03/15	14.50	Put	Currency Future	2,465.0000	2,388.0000	(3.124)	0	0	0
07/10/2009	£ / R	2010/03/15	14.50	Call	Currency Future	104.0000	113.0000	8.654	0	0	0
07/10/2009	£ / R	2010/03/15	17.50	Put	Currency Future	5,380.0000	5,295.0000	(1.580)	0	0	0
07/10/2009	£ / R	2010/03/15	15.50	Call	Currency Future	49.0000	53.0000	8.163	0	0	0
07/10/2009	£ / R	2010/03/15	9.50	Call	Currency Future	2,668.0000	2,752.0000	3.148	0	0	0
07/10/2009	£ / R	2010/03/15	10.50	Call	Currency Future	1,707.0000	1,787.0000	4.687	0	0	0
07/10/2009	£ / R	2010/03/15	9.60	Put	Currency Future	32.0000	29.0000	(9.375)	0	0	0
07/10/2009	£ / R	2010/03/15	9.50	Put	Currency Future	29.0000	27.0000	(6.897)	0	0	0
07/10/2009	£ / R	2010/03/15	9.60	Call	Currency Future	2,570.0000	2,654.0000	3.268	0	0	0
07/10/2009	£ / R	2010/03/15	11.50	Call	Currency Future	876.0000	935.0000	6.735	0	0	0
07/10/2009	£ / R	2010/03/15	10.50	Put	Currency Future	69.0000	62.0000	(10.145)	0	0	0
07/10/2009	£ / R	2010/06/14			Currency Future	12.3387	12.4291	0.733	0.0000	0.0000	500
07/10/2009	£ / R	2010/06/14	13.40	Call	Currency Future	390.0000	412.0000	5.641	0	0	12,446
07/10/2009	£ / R	2010/06/14	9.40	Call	Currency Future	2,980.0000	3,068.0000	2.953	0	0	0
07/10/2009	£ / R	2010/06/14	12.85	Put	Currency Future	1,030.0000	970.0000	(5.825)	0	0	0
07/10/2009	£ / R	2010/06/14	10.80	Call	Currency Future	1,662.0000	1,740.0000	4.693	0	0	0
07/10/2009	£ / R	2010/06/14	15.95	Call	Currency Future	120.0000	127.0000	5.833	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	£ / R	2010/06/14	20.60	Put	Currency Future	8,277.0000	8,187.0000	(1.087)	0	0	0
07/10/2009	£ / R	2010/06/14	19.85	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
07/10/2009	£ / R	2010/06/14	14.30	Put	Currency Future	2,218.0000	2,142.0000	(3.427)	0	0	0
07/10/2009	£ / R	2010/06/14	13.10	Put	Currency Future	1,216.0000	1,152.0000	(5.263)	0	0	0
07/10/2009	£ / R	2010/06/14	12.80	Call	Currency Future	533.0000	564.0000	5.816	0	0	0
07/10/2009	£ / R	2010/06/14	10.80	Put	Currency Future	124.0000	111.0000	(10.484)	0	0	0
07/10/2009	£ / R	2010/06/14	14.80	Call	Currency Future	201.0000	213.0000	5.970	0	0	0
07/10/2009	£ / R	2010/06/14	19.85	Put	Currency Future	7,531.0000	7,442.0000	(1.182)	0	0	0
07/10/2009	£ / R	2010/06/14	13.10	Call	Currency Future	454.0000	481.0000	5.947	0	0	0
07/10/2009	£ / R	2010/06/14	19.55	Put	Currency Future	7,233.0000	7,144.0000	(1.230)	0	0	0
07/10/2009	£ / R	2010/06/14	7.90	Call	Currency Future	4,448.0000	4,537.0000	2.001	0	0	0
07/10/2009	£ / R	2010/06/14	12.80	Put	Currency Future	994.0000	935.0000	(5.936)	0	0	0
07/10/2009	£ / R	2010/06/14	11.80	Call	Currency Future	946.0000	1,000.0000	5.708	0	0	0
07/10/2009	£ / R	2010/06/14	14.80	Put	Currency Future	2,663.0000	2,584.0000	(2.967)	0	0	0
07/10/2009	£ / R	2010/06/14	19.10	Put	Currency Future	6,785.0000	6,696.0000	(1.312)	0	0	0
07/10/2009	£ / R	2010/06/14	12.25	Call	Currency Future	725.0000	768.0000	5.931	0	0	0
07/10/2009	£ / R	2010/06/14	12.45	Put	Currency Future	757.0000	704.0000	(7.001)	0	0	0
07/10/2009	£ / R	2010/06/14	19.55	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
07/10/2009	£ / R	2010/06/14	12.85	Call	Currency Future	519.0000	549.0000	5.780	0	0	0
07/10/2009	£ / R	2010/06/14	11.80	Put	Currency Future	408.0000	371.0000	(9.069)	0	0	0
07/10/2009	£ / R	2010/06/14	16.80	Call	Currency Future	78.0000	83.0000	6.410	0	0	0
07/10/2009	£ / R	2010/06/14	19.10	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
07/10/2009	£ / R	2010/06/14	12.25	Put	Currency Future	636.0000	589.0000	(7.390)	0	0	0
07/10/2009	£ / R	2010/06/14	21.85	Put	Currency Future	9,519.0000	9,429.0000	(0.945)	0	0	0
07/10/2009	£ / R	2010/06/14	14.30	Call	Currency Future	257.0000	271.0000	5.447	0	0	0
07/10/2009	£ / R	2010/06/14	16.85	Call	Currency Future	75.0000	80.0000	6.667	0	0	0
07/10/2009	£ / R	2010/06/14	13.25	Put	Currency Future	1,332.0000	1,266.0000	(4.955)	0	0	0
07/10/2009	£ / R	2010/06/14	21.55	Call	Currency Future	9.0000	9.0000	-	0	0	0
07/10/2009	£ / R	2010/06/14	7.90	Put	Currency Future	10.0000	8.0000	(20.000)	0	0	0
07/10/2009	£ / R	2010/06/14	12.40	Call	Currency Future	664.0000	702.0000	5.723	0	0	0
07/10/2009	£ / R	2010/06/14	9.80	Put	Currency Future	51.0000	48.0000	(5.882)	0	0	0
07/10/2009	£ / R	2010/06/14	19.65	Put	Currency Future	7,332.0000	7,243.0000	(1.214)	0	0	0
07/10/2009	£ / R	2010/06/14	16.80	Put	Currency Future	4,539.0000	4,454.0000	(1.873)	0	0	0
07/10/2009	£ / R	2010/06/14	11.25	Put	Currency Future	210.0000	190.0000	(9.524)	0	0	0
07/10/2009	£ / R	2010/06/14	17.85	Put	Currency Future	5,552.0000	5,465.0000	(1.567)	0	0	0
07/10/2009	£ / R	2010/06/14	9.40	Put	Currency Future	41.0000	39.0000	(4.878)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	£ / R	2010/06/14	21.90	Put	Currency Future	9,568.0000	9,479.0000	(0.930)	0	0	0
07/10/2009	£ / R	2010/06/14	18.80	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
07/10/2009	£ / R	2010/06/14	20.25	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
07/10/2009	£ / R	2010/06/14	21.85	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
07/10/2009	£ / R	2010/06/14	20.85	Put	Currency Future	8,525.0000	8,435.0000	(1.056)	0	0	0
07/10/2009	£ / R	2010/06/14	13.40	Put	Currency Future	1,451.0000	1,383.0000	(4.686)	0	0	0
07/10/2009	£ / R	2010/06/14	21.55	Put	Currency Future	9,220.0000	9,130.0000	(0.976)	0	0	0
07/10/2009	£ / R	2010/06/14	19.75	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
07/10/2009	£ / R	2010/06/14	8.80	Put	Currency Future	28.0000	26.0000	(7.143)	0	0	0
07/10/2009	£ / R	2010/06/14	22.25	Call	Currency Future	6.0000	6.0000	-	0	0	0
07/10/2009	£ / R	2010/06/14	17.85	Call	Currency Future	41.0000	44.0000	7.317	0	0	0
07/10/2009	£ / R	2010/06/14	20.75	Put	Currency Future	8,425.0000	8,336.0000	(1.056)	0	0	0
07/10/2009	£ / R	2010/06/14	10.90	Call	Currency Future	1,579.0000	1,655.0000	4.813	0	0	0
07/10/2009	£ / R	2010/06/14	9.80	Call	Currency Future	2,590.0000	2,677.0000	3.359	0	0	0
07/10/2009	£ / R	2010/06/14	8.80	Call	Currency Future	3,567.0000	3,655.0000	2.467	0	0	0
07/10/2009	£ / R	2010/06/14	22.25	Put	Currency Future	9,917.0000	9,827.0000	(0.908)	0	0	0
07/10/2009	£ / R	2010/06/14	14.40	Call	Currency Future	245.0000	259.0000	5.714	0	0	8,032
07/10/2009	£ / R	2010/06/14	15.60	Put	Currency Future	3,401.0000	3,318.0000	(2.440)	0	0	0
07/10/2009	£ / R	2010/06/14	16.90	Put	Currency Future	4,634.0000	4,549.0000	(1.834)	0	0	0
07/10/2009	£ / R	2010/06/14	12.70	Put	Currency Future	924.0000	866.0000	(6.277)	0	0	0
07/10/2009	£ / R	2010/06/14	15.80	Call	Currency Future	128.0000	135.0000	5.469	0	0	0
07/10/2009	£ / R	2010/06/14	21.90	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
07/10/2009	£ / R	2010/06/14	20.25	Put	Currency Future	7,930.0000	7,840.0000	(1.135)	0	0	0
07/10/2009	£ / R	2010/06/14	15.85	Call	Currency Future	125.0000	132.0000	5.600	0	0	0
07/10/2009	£ / R	2010/06/14	20.75	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
07/10/2009	£ / R	2010/06/14	17.50	Call	Currency Future	51.0000	54.0000	5.882	0	0	12,446
07/10/2009	£ / R	2010/06/14	16.60	Put	Currency Future	4,349.0000	4,264.0000	(1.954)	0	0	0
07/10/2009	£ / R	2010/06/14	15.40	Call	Currency Future	152.0000	161.0000	5.921	0	0	0
07/10/2009	£ / R	2010/06/14	12.40	Put	Currency Future	725.0000	673.0000	(7.172)	0	0	0
07/10/2009	£ / R	2010/06/14	15.80	Put	Currency Future	3,589.0000	3,506.0000	(2.313)	0	0	0
07/10/2009	£ / R	2010/06/14	20.60	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
07/10/2009	£ / R	2010/06/14	22.05	Call	Currency Future	7.0000	7.0000	-	0	0	0
07/10/2009	£ / R	2010/06/14	11.25	Call	Currency Future	1,299.0000	1,369.0000	5.389	0	0	0
07/10/2009	£ / R	2010/06/14	18.60	Call	Currency Future	28.0000	29.0000	3.571	0	0	0
07/10/2009	£ / R	2010/06/14	19.90	Put	Currency Future	7,581.0000	7,492.0000	(1.174)	0	0	0
07/10/2009	£ / R	2010/06/14	12.70	Call	Currency Future	562.0000	595.0000	5.872	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	£ / R	2010/06/14	17.80	Call	Currency Future	42.0000	45.0000	7.143	0	0	0
07/10/2009	£ / R	2010/06/14	10.65	Call	Currency Future	1,791.0000	1,871.0000	4.467	0	0	0
07/10/2009	£ / R	2010/06/14	8.70	Put	Currency Future	26.0000	24.0000	(7.692)	0	0	0
07/10/2009	£ / R	2010/06/14	10.25	Put	Currency Future	65.0000	60.0000	(7.692)	0	0	0
07/10/2009	£ / R	2010/06/14	20.80	Put	Currency Future	8,475.0000	8,386.0000	(1.050)	0	0	0
07/10/2009	£ / R	2010/06/14	20.85	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
07/10/2009	£ / R	2010/06/14	18.60	Put	Currency Future	6,289.0000	6,200.0000	(1.415)	0	0	0
07/10/2009	£ / R	2010/06/14	14.70	Call	Currency Future	211.0000	224.0000	6.161	0	0	0
07/10/2009	£ / R	2010/06/14	10.25	Call	Currency Future	2,154.0000	2,239.0000	3.946	0	0	0
07/10/2009	£ / R	2010/06/14	15.60	Call	Currency Future	139.0000	147.0000	5.755	0	0	0
07/10/2009	£ / R	2010/06/14	19.90	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
07/10/2009	£ / R	2010/06/14	17.90	Put	Currency Future	5,601.0000	5,513.0000	(1.571)	0	0	0
07/10/2009	£ / R	2010/06/14	13.60	Call	Currency Future	353.0000	373.0000	5.666	0	0	0
07/10/2009	£ / R	2010/06/14	8.75	Call	Currency Future	3,616.0000	3,704.0000	2.434	0	0	0
07/10/2009	£ / R	2010/06/14	11.10	Call	Currency Future	1,416.0000	1,489.0000	5.155	0	0	0
07/10/2009	£ / R	2010/06/14	18.40	Put	Currency Future	6,091.0000	6,002.0000	(1.461)	0	0	0
07/10/2009	£ / R	2010/06/14	8.75	Put	Currency Future	27.0000	25.0000	(7.407)	0	0	0
07/10/2009	£ / R	2010/06/14	17.50	Put	Currency Future	5,212.0000	5,125.0000	(1.669)	0	0	0
07/10/2009	£ / R	2010/06/14	12.10	Put	Currency Future	554.0000	510.0000	(7.942)	0	0	0
07/10/2009	£ / R	2010/06/14	18.40	Call	Currency Future	29.0000	31.0000	6.897	0	0	0
07/10/2009	£ / R	2010/06/14	18.85	Put	Currency Future	6,537.0000	6,448.0000	(1.361)	0	0	0
07/10/2009	£ / R	2010/06/14	18.75	Call	Currency Future	27.0000	28.0000	3.704	0	0	0
07/10/2009	£ / R	2010/06/14	14.40	Put	Currency Future	2,307.0000	2,230.0000	(3.338)	0	0	0
07/10/2009	£ / R	2010/06/14	10.90	Put	Currency Future	140.0000	126.0000	(10.000)	0	0	0
07/10/2009	£ / R	2010/06/14	21.80	Put	Currency Future	9,469.0000	9,379.0000	(0.950)	0	0	0
07/10/2009	£ / R	2010/06/14	13.60	Put	Currency Future	1,615.0000	1,544.0000	(4.396)	0	0	0
07/10/2009	£ / R	2010/06/14	16.85	Put	Currency Future	4,587.0000	4,501.0000	(1.875)	0	0	0
07/10/2009	£ / R	2010/06/14	18.75	Put	Currency Future	6,438.0000	6,349.0000	(1.382)	0	0	0
07/10/2009	£ / R	2010/06/14	13.25	Call	Currency Future	421.0000	445.0000	5.701	0	0	0
07/10/2009	£ / R	2010/06/14	11.10	Put	Currency Future	177.0000	160.0000	(9.605)	0	0	0
07/10/2009	£ / R	2010/06/14	15.40	Put	Currency Future	3,214.0000	3,132.0000	(2.551)	0	0	0
07/10/2009	£ / R	2010/06/14	12.75	Put	Currency Future	959.0000	900.0000	(6.152)	0	0	0
07/10/2009	£ / R	2010/06/14	19.80	Put	Currency Future	7,482.0000	7,392.0000	(1.203)	0	0	0
07/10/2009	£ / R	2010/06/14	21.70	Put	Currency Future	9,369.0000	9,280.0000	(0.950)	0	0	0
07/10/2009	£ / R	2010/06/14	9.70	Call	Currency Future	2,687.0000	2,774.0000	3.238	0	0	0
07/10/2009	£ / R	2010/06/14	12.45	Call	Currency Future	645.0000	683.0000	5.891	0	0	8,032

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	£ / R 2010/06/14	16.90	Call	Currency Future	73.0000	78.0000	6.849	0	0	0
07/10/2009	£ / R 2010/06/14	21.80	Call	Currency Future	8.0000	8.0000	-	0	0	0
07/10/2009	£ / R 2010/06/14	10.65	Put	Currency Future	102.0000	92.0000	(9.804)	0	0	0
07/10/2009	£ / R 2010/06/14	21.95	Put	Currency Future	9,618.0000	9,528.0000	(0.936)	0	0	0
07/10/2009	£ / R 2010/06/14	8.70	Call	Currency Future	3,665.0000	3,754.0000	2.428	0	0	0
07/10/2009	£ / R 2010/06/14	21.70	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
07/10/2009	£ / R 2010/06/14	16.20	Call	Currency Future	108.0000	114.0000	5.556	0	0	0
07/10/2009	£ / R 2010/06/14	15.25	Call	Currency Future	163.0000	172.0000	5.521	0	0	0
07/10/2009	£ / R 2010/06/14	16.60	Call	Currency Future	88.0000	93.0000	5.682	0	0	0
07/10/2009	£ / R 2010/06/14	17.05	Call	Currency Future	67.0000	71.0000	5.970	0	0	0
07/10/2009	£ / R 2010/06/14	17.80	Put	Currency Future	5,503.0000	5,416.0000	(1.581)	0	0	0
07/10/2009	£ / R 2010/06/14	21.95	Call	Currency Future	7.0000	7.0000	-	0	0	0
07/10/2009	£ / R 2010/06/14	19.70	Put	Currency Future	7,382.0000	7,293.0000	(1.206)	0	0	0
07/10/2009	£ / R 2010/06/14	15.20	Put	Currency Future	3,028.0000	2,947.0000	(2.675)	0	0	0
07/10/2009	£ / R 2010/06/14	8.85	Call	Currency Future	3,518.0000	3,606.0000	2.501	0	0	0
07/10/2009	£ / R 2010/06/14	18.25	Put	Currency Future	5,943.0000	5,855.0000	(1.481)	0	0	0
07/10/2009	£ / R 2010/06/14	18.05	Call	Currency Future	36.0000	39.0000	8.333	0	0	0
07/10/2009	£ / R 2010/06/14	19.80	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
07/10/2009	£ / R 2010/06/14	15.95	Put	Currency Future	3,731.0000	3,647.0000	(2.251)	0	0	0
07/10/2009	£ / R 2010/06/14	14.70	Put	Currency Future	2,573.0000	2,495.0000	(3.031)	0	0	0
07/10/2009	£ / R 2010/06/14	16.10	Call	Currency Future	113.0000	119.0000	5.310	0	0	0
07/10/2009	£ / R 2010/06/14	9.70	Put	Currency Future	48.0000	45.0000	(6.250)	0	0	0
07/10/2009	£ / R 2010/06/14	8.85	Put	Currency Future	29.0000	27.0000	(6.897)	0	0	0
07/10/2009	£ / R 2010/06/14	9.45	Call	Currency Future	2,931.0000	3,019.0000	3.002	0	0	0
07/10/2009	£ / R 2010/06/14	16.25	Call	Currency Future	106.0000	112.0000	5.660	0	0	0
07/10/2009	£ / R 2010/06/14	18.05	Put	Currency Future	5,747.0000	5,660.0000	(1.514)	0	0	0
07/10/2009	£ / R 2010/06/14	12.70	Put	Currency Future	924.0000	866.0000	(6.277)	0	0	0
07/10/2009	£ / R 2010/06/14	19.95	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
07/10/2009	£ / R 2010/06/14	11.60	Put	Currency Future	324.0000	292.0000	(9.877)	0	0	0
07/10/2009	£ / R 2010/06/14	13.20	Put	Currency Future	1,293.0000	1,227.0000	(5.104)	0	0	0
07/10/2009	£ / R 2010/06/14	15.20	Call	Currency Future	167.0000	176.0000	5.389	0	0	0
07/10/2009	£ / R 2010/06/14	14.85	Call	Currency Future	197.0000	208.0000	5.584	0	0	0
07/10/2009	£ / R 2010/06/14	10.45	Call	Currency Future	1,967.0000	2,049.0000	4.169	0	0	0
07/10/2009	£ / R 2010/06/14	9.90	Put	Currency Future	54.0000	50.0000	(7.407)	0	0	0
07/10/2009	£ / R 2010/06/14	9.65	Call	Currency Future	2,736.0000	2,823.0000	3.180	0	0	0
07/10/2009	£ / R 2010/06/14	12.70	Call	Currency Future	562.0000	595.0000	5.872	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	£ / R	2010/06/14	17.60	Call	Currency Future	48.0000	51.0000	6.250	0	0	0
07/10/2009	£ / R	2010/06/14	18.10	Call	Currency Future	35.0000	38.0000	8.571	0	0	0
07/10/2009	£ / R	2010/06/14	15.70	Call	Currency Future	133.0000	141.0000	6.015	0	0	0
07/10/2009	£ / R	2010/06/14	11.70	Call	Currency Future	1,003.0000	1,059.0000	5.583	0	0	0
07/10/2009	£ / R	2010/06/14	14.35	Put	Currency Future	2,263.0000	2,186.0000	(3.403)	0	0	0
07/10/2009	£ / R	2010/06/14	18.85	Call	Currency Future	26.0000	27.0000	3.846	0	0	0
07/10/2009	£ / R	2010/06/14	9.45	Put	Currency Future	42.0000	40.0000	(4.762)	0	0	0
07/10/2009	£ / R	2010/06/14	9.90	Call	Currency Future	2,492.0000	2,579.0000	3.491	0	0	0
07/10/2009	£ / R	2010/06/14	8.15	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
07/10/2009	£ / R	2010/06/14	21.75	Call	Currency Future	8.0000	8.0000	-	0	0	0
07/10/2009	£ / R	2010/06/14	11.65	Call	Currency Future	1,032.0000	1,090.0000	5.620	0	0	0
07/10/2009	£ / R	2010/06/14	15.70	Put	Currency Future	3,495.0000	3,412.0000	(2.375)	0	0	0
07/10/2009	£ / R	2010/06/14	10.70	Put	Currency Future	109.0000	98.0000	(10.092)	0	0	0
07/10/2009	£ / R	2010/06/14	20.65	Put	Currency Future	8,326.0000	8,237.0000	(1.069)	0	0	0
07/10/2009	£ / R	2010/06/14	11.45	Call	Currency Future	1,156.0000	1,219.0000	5.450	0	0	0
07/10/2009	£ / R	2010/06/14	11.75	Put	Currency Future	386.0000	350.0000	(9.326)	0	0	0
07/10/2009	£ / R	2010/06/14	8.15	Call	Currency Future	4,204.0000	4,292.0000	2.093	0	0	0
07/10/2009	£ / R	2010/06/14	17.90	Call	Currency Future	39.0000	42.0000	7.692	0	0	0
07/10/2009	£ / R	2010/06/14	18.80	Put	Currency Future	6,487.0000	6,399.0000	(1.357)	0	0	0
07/10/2009	£ / R	2010/06/14	17.60	Put	Currency Future	5,309.0000	5,222.0000	(1.639)	0	0	0
07/10/2009	£ / R	2010/06/14	17.70	Call	Currency Future	45.0000	48.0000	6.667	0	0	0
07/10/2009	£ / R	2010/06/14	11.70	Put	Currency Future	364.0000	330.0000	(9.341)	0	0	0
07/10/2009	£ / R	2010/06/14	13.85	Call	Currency Future	314.0000	331.0000	5.414	0	0	0
07/10/2009	£ / R	2010/06/14	14.85	Put	Currency Future	2,708.0000	2,629.0000	(2.917)	0	0	0
07/10/2009	£ / R	2010/06/14	10.45	Put	Currency Future	79.0000	70.0000	(11.392)	0	0	0
07/10/2009	£ / R	2010/06/14	15.25	Put	Currency Future	3,074.0000	2,993.0000	(2.635)	0	0	0
07/10/2009	£ / R	2010/06/14	13.05	Put	Currency Future	1,178.0000	1,114.0000	(5.433)	0	0	0
07/10/2009	£ / R	2010/06/14	17.05	Put	Currency Future	4,778.0000	4,692.0000	(1.800)	0	0	0
07/10/2009	£ / R	2010/06/14	19.65	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
07/10/2009	£ / R	2010/06/14	11.60	Call	Currency Future	1,062.0000	1,121.0000	5.556	0	0	0
07/10/2009	£ / R	2010/06/14	10.70	Call	Currency Future	1,748.0000	1,827.0000	4.519	0	0	0
07/10/2009	£ / R	2010/06/14	13.85	Put	Currency Future	1,825.0000	1,752.0000	(4.000)	0	0	0
07/10/2009	£ / R	2010/06/14	20.65	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
07/10/2009	£ / R	2010/06/14	11.90	Call	Currency Future	893.0000	944.0000	5.711	0	0	0
07/10/2009	£ / R	2010/06/14	12.10	Call	Currency Future	793.0000	840.0000	5.927	0	0	0
07/10/2009	£ / R	2010/06/14	9.65	Put	Currency Future	47.0000	44.0000	(6.383)	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
07/10/2009	£ / R	2010/06/14	19.75	Put	Currency Future	7,432.0000	7,342.0000	(1.211)	0	0	0
07/10/2009	£ / R	2010/06/14	15.90	Call	Currency Future	123.0000	129.0000	4.878	0	0	0
07/10/2009	£ / R	2010/06/14	16.10	Put	Currency Future	3,874.0000	3,790.0000	(2.168)	0	0	0
07/10/2009	£ / R	2010/06/14	19.70	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
07/10/2009	£ / R	2010/06/14	17.25	Put	Currency Future	4,970.0000	4,884.0000	(1.730)	0	0	0
07/10/2009	£ / R	2010/06/14	11.15	Put	Currency Future	188.0000	169.0000	(10.106)	0	0	0
07/10/2009	£ / R	2010/06/14	10.10	Call	Currency Future	2,298.0000	2,385.0000	3.786	0	0	0
07/10/2009	£ / R	2010/06/14	20.20	Put	Currency Future	7,880.0000	7,790.0000	(1.142)	0	0	0
07/10/2009	£ / R	2010/06/14	17.70	Put	Currency Future	5,406.0000	5,319.0000	(1.609)	0	0	0
07/10/2009	£ / R	2010/06/14	17.20	Call	Currency Future	61.0000	65.0000	6.557	0	0	0
07/10/2009	£ / R	2010/06/14	14.35	Call	Currency Future	251.0000	265.0000	5.578	0	0	0
07/10/2009	£ / R	2010/06/14	14.65	Call	Currency Future	217.0000	229.0000	5.530	0	0	0
07/10/2009	£ / R	2010/06/14	18.25	Call	Currency Future	32.0000	34.0000	6.250	0	0	0
07/10/2009	£ / R	2010/06/14	13.05	Call	Currency Future	466.0000	493.0000	5.794	0	0	0
07/10/2009	£ / R	2010/06/14	11.15	Call	Currency Future	1,376.0000	1,448.0000	5.233	0	0	0
07/10/2009	£ / R	2010/06/14	10.10	Put	Currency Future	60.0000	56.0000	(6.667)	0	0	0
07/10/2009	£ / R	2010/06/14	9.85	Call	Currency Future	2,541.0000	2,628.0000	3.424	0	0	0
07/10/2009	£ / R	2010/06/14	8.35	Call	Currency Future	4,009.0000	4,098.0000	2.220	0	0	0
07/10/2009	£ / R	2010/06/14	16.25	Put	Currency Future	4,017.0000	3,933.0000	(2.091)	0	0	0
07/10/2009	£ / R	2010/06/14	16.05	Put	Currency Future	3,826.0000	3,742.0000	(2.196)	0	0	0
07/10/2009	£ / R	2010/06/14	15.65	Put	Currency Future	3,448.0000	3,365.0000	(2.407)	0	0	0
07/10/2009	£ / R	2010/06/14	8.60	Call	Currency Future	3,763.0000	3,852.0000	2.365	0	0	0
07/10/2009	£ / R	2010/06/14	22.05	Put	Currency Future	9,718.0000	9,628.0000	(0.926)	0	0	0
07/10/2009	£ / R	2010/06/14	10.30	Call	Currency Future	2,105.0000	2,191.0000	4.086	0	0	0
07/10/2009	£ / R	2010/06/14	16.20	Put	Currency Future	3,970.0000	3,885.0000	(2.141)	0	0	0
07/10/2009	£ / R	2010/06/14	17.25	Call	Currency Future	59.0000	63.0000	6.780	0	0	0
07/10/2009	£ / R	2010/06/14	16.05	Call	Currency Future	115.0000	121.0000	5.217	0	0	0
07/10/2009	£ / R	2010/06/14	15.65	Call	Currency Future	136.0000	144.0000	5.882	0	0	0
07/10/2009	£ / R	2010/06/14	13.50	Call	Currency Future	371.0000	392.0000	5.660	0	0	0
07/10/2009	£ / R	2010/06/14	11.65	Put	Currency Future	344.0000	311.0000	(9.593)	0	0	0
07/10/2009	£ / R	2010/06/14	20.80	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
07/10/2009	£ / R	2010/06/14	8.60	Put	Currency Future	25.0000	23.0000	(8.000)	0	0	0
07/10/2009	£ / R	2010/06/14	20.05	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
07/10/2009	£ / R	2010/06/14	9.85	Put	Currency Future	52.0000	49.0000	(5.769)	0	0	0
07/10/2009	£ / R	2010/06/14	8.35	Put	Currency Future	21.0000	18.0000	(14.286)	0	0	0
07/10/2009	£ / R	2010/06/14	11.75	Call	Currency Future	974.0000	1,029.0000	5.647	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
07/10/2009	£ / R	2010/06/14	13.00	Call	Currency Future	479.0000	507.0000	5.846	0	0	0
07/10/2009	£ / R	2010/06/14	11.55	Call	Currency Future	1,093.0000	1,153.0000	5.489	0	0	0
07/10/2009	£ / R	2010/06/14	17.15	Call	Currency Future	63.0000	67.0000	6.349	0	0	0
07/10/2009	£ / R	2010/06/14	14.60	Call	Currency Future	222.0000	235.0000	5.856	0	0	0
07/10/2009	£ / R	2010/06/14	18.70	Put	Currency Future	6,388.0000	6,299.0000	(1.393)	0	0	0
07/10/2009	£ / R	2010/06/14	10.30	Put	Currency Future	67.0000	62.0000	(7.463)	0	0	0
07/10/2009	£ / R	2010/06/14	15.85	Put	Currency Future	3,636.0000	3,553.0000	(2.283)	0	0	0
07/10/2009	£ / R	2010/06/14	11.85	Put	Currency Future	430.0000	393.0000	(8.605)	0	0	0
07/10/2009	£ / R	2010/06/14	12.90	Call	Currency Future	505.0000	534.0000	5.743	0	0	0
07/10/2009	£ / R	2010/06/14	10.55	Put	Currency Future	90.0000	80.0000	(11.111)	0	0	0
07/10/2009	£ / R	2010/06/14	14.60	Put	Currency Future	2,483.0000	2,406.0000	(3.101)	0	0	0
07/10/2009	£ / R	2010/06/14	13.55	Call	Currency Future	362.0000	383.0000	5.801	0	0	0
07/10/2009	£ / R	2010/06/14	12.35	Put	Currency Future	694.0000	644.0000	(7.205)	0	0	0
07/10/2009	£ / R	2010/06/14	20.05	Put	Currency Future	7,730.0000	7,641.0000	(1.151)	0	0	0
07/10/2009	£ / R	2010/06/14	10.85	Call	Currency Future	1,620.0000	1,697.0000	4.753	0	0	0
07/10/2009	£ / R	2010/06/14	10.75	Call	Currency Future	1,705.0000	1,783.0000	4.575	0	0	0
07/10/2009	£ / R	2010/06/14	13.00	Put	Currency Future	1,140.0000	1,078.0000	(5.439)	0	0	0
07/10/2009	£ / R	2010/06/14	9.55	Call	Currency Future	2,833.0000	2,921.0000	3.106	0	0	0
07/10/2009	£ / R	2010/06/14	20.70	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
07/10/2009	£ / R	2010/06/14	11.85	Call	Currency Future	919.0000	972.0000	5.767	0	0	0
07/10/2009	£ / R	2010/06/14	16.00	Put	Currency Future	3,779.0000	3,695.0000	(2.223)	0	0	0
07/10/2009	£ / R	2010/06/14	18.70	Call	Currency Future	27.0000	28.0000	3.704	0	0	0
07/10/2009	£ / R	2010/06/14	10.35	Put	Currency Future	69.0000	64.0000	(7.246)	0	0	0
07/10/2009	£ / R	2010/06/14	14.15	Call	Currency Future	274.0000	289.0000	5.474	0	0	0
07/10/2009	£ / R	2010/06/14	17.00	Call	Currency Future	69.0000	73.0000	5.797	0	0	0
07/10/2009	£ / R	2010/06/14	11.55	Put	Currency Future	304.0000	274.0000	(9.868)	0	0	0
07/10/2009	£ / R	2010/06/14	14.00	Call	Currency Future	293.0000	309.0000	5.461	0	0	0
07/10/2009	£ / R	2010/06/14	21.65	Put	Currency Future	9,320.0000	9,230.0000	(0.966)	0	0	0
07/10/2009	£ / R	2010/06/14	19.95	Put	Currency Future	7,631.0000	7,541.0000	(1.179)	0	0	0
07/10/2009	£ / R	2010/06/14	16.70	Call	Currency Future	83.0000	88.0000	6.024	0	0	0
07/10/2009	£ / R	2010/06/14	10.35	Call	Currency Future	2,057.0000	2,143.0000	4.181	0	0	0
07/10/2009	£ / R	2010/06/14	22.35	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
07/10/2009	£ / R	2010/06/14	17.00	Put	Currency Future	4,730.0000	4,644.0000	(1.818)	0	0	0
07/10/2009	£ / R	2010/06/14	12.55	Put	Currency Future	822.0000	767.0000	(6.691)	0	0	0
07/10/2009	£ / R	2010/06/14	13.50	Put	Currency Future	1,532.0000	1,463.0000	(4.504)	0	0	0
07/10/2009	£ / R	2010/06/14	14.00	Put	Currency Future	1,954.0000	1,880.0000	(3.787)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	£ / R	2010/06/14	21.75	Put	Currency Future	9,419.0000	9,329.0000	(0.956)	0	0	0
07/10/2009	£ / R	2010/06/14	10.95	Put	Currency Future	149.0000	134.0000	(10.067)	0	0	0
07/10/2009	£ / R	2010/06/14	16.70	Put	Currency Future	4,444.0000	4,359.0000	(1.913)	0	0	0
07/10/2009	£ / R	2010/06/14	11.35	Call	Currency Future	1,223.0000	1,291.0000	5.560	0	0	0
07/10/2009	£ / R	2010/06/14	14.65	Put	Currency Future	2,528.0000	2,450.0000	(3.085)	0	0	0
07/10/2009	£ / R	2010/06/14	18.00	Call	Currency Future	37.0000	40.0000	8.108	0	0	0
07/10/2009	£ / R	2010/06/14	10.20	Call	Currency Future	2,202.0000	2,288.0000	3.906	0	0	0
07/10/2009	£ / R	2010/06/14	12.55	Call	Currency Future	611.0000	646.0000	5.728	0	0	0
07/10/2009	£ / R	2010/06/14	13.75	Call	Currency Future	329.0000	347.0000	5.471	0	0	0
07/10/2009	£ / R	2010/06/14	21.65	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
07/10/2009	£ / R	2010/06/14	10.95	Call	Currency Future	1,537.0000	1,613.0000	4.945	0	0	0
07/10/2009	£ / R	2010/06/14	20.70	Put	Currency Future	8,376.0000	8,287.0000	(1.063)	0	0	0
07/10/2009	£ / R	2010/06/14	17.55	Call	Currency Future	49.0000	53.0000	8.163	0	0	0
07/10/2009	£ / R	2010/06/14	14.05	Put	Currency Future	1,998.0000	1,923.0000	(3.754)	0	0	0
07/10/2009	£ / R	2010/06/14	11.45	Put	Currency Future	268.0000	240.0000	(10.448)	0	0	0
07/10/2009	£ / R	2010/06/14	16.00	Call	Currency Future	118.0000	124.0000	5.085	0	0	0
07/10/2009	£ / R	2010/06/14	11.20	Call	Currency Future	1,337.0000	1,408.0000	5.310	0	0	0
07/10/2009	£ / R	2010/06/14	15.05	Put	Currency Future	2,890.0000	2,810.0000	(2.768)	0	0	0
07/10/2009	£ / R	2010/06/14	13.75	Put	Currency Future	1,740.0000	1,668.0000	(4.138)	0	0	0
07/10/2009	£ / R	2010/06/14	10.00	Call	Currency Future	2,395.0000	2,482.0000	3.633	0	0	0
07/10/2009	£ / R	2010/06/14	22.10	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
07/10/2009	£ / R	2010/06/14	11.95	Put	Currency Future	478.0000	438.0000	(8.368)	0	0	0
07/10/2009	£ / R	2010/06/14	17.10	Call	Currency Future	65.0000	69.0000	6.154	0	0	0
07/10/2009	£ / R	2010/06/14	11.35	Put	Currency Future	234.0000	212.0000	(9.402)	0	0	0
07/10/2009	£ / R	2010/06/14	22.20	Call	Currency Future	6.0000	6.0000	-	0	0	0
07/10/2009	£ / R	2010/06/14	14.05	Call	Currency Future	287.0000	302.0000	5.226	0	0	0
07/10/2009	£ / R	2010/06/14	19.45	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
07/10/2009	£ / R	2010/06/14	15.00	Call	Currency Future	183.0000	194.0000	6.011	0	0	0
07/10/2009	£ / R	2010/06/14	10.20	Put	Currency Future	63.0000	59.0000	(6.349)	0	0	0
07/10/2009	£ / R	2010/06/14	15.05	Call	Currency Future	179.0000	189.0000	5.587	0	0	0
07/10/2009	£ / R	2010/06/14	20.10	Put	Currency Future	7,780.0000	7,691.0000	(1.144)	0	0	0
07/10/2009	£ / R	2010/06/14	12.95	Put	Currency Future	1,103.0000	1,041.0000	(5.621)	0	0	0
07/10/2009	£ / R	2010/06/14	15.10	Put	Currency Future	2,936.0000	2,856.0000	(2.725)	0	0	0
07/10/2009	£ / R	2010/06/14	17.55	Put	Currency Future	5,260.0000	5,173.0000	(1.654)	0	0	0
07/10/2009	£ / R	2010/06/14	15.00	Put	Currency Future	2,844.0000	2,764.0000	(2.813)	0	0	0
07/10/2009	£ / R	2010/06/14	12.20	Call	Currency Future	747.0000	791.0000	5.890	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	£ / R	2010/06/14	13.90	Call	Currency Future	307.0000	324.0000	5.537	0	0	0
07/10/2009	£ / R	2010/06/14	9.55	Put	Currency Future	45.0000	42.0000	(6.667)	0	0	0
07/10/2009	£ / R	2010/06/14	13.55	Put	Currency Future	1,573.0000	1,504.0000	(4.387)	0	0	0
07/10/2009	£ / R	2010/06/14	20.10	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
07/10/2009	£ / R	2010/06/14	15.95	Call	Currency Future	120.0000	127.0000	5.833	0	0	0
07/10/2009	£ / R	2010/06/14	9.10	Put	Currency Future	34.0000	32.0000	(5.882)	0	0	0
07/10/2009	£ / R	2010/06/14	9.35	Put	Currency Future	40.0000	37.0000	(7.500)	0	0	0
07/10/2009	£ / R	2010/06/14	22.20	Put	Currency Future	9,867.0000	9,777.0000	(0.912)	0	0	0
07/10/2009	£ / R	2010/06/14	21.45	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
07/10/2009	£ / R	2010/06/14	11.20	Put	Currency Future	198.0000	179.0000	(9.596)	0	0	0
07/10/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,868.0000	1,795.0000	(3.908)	0	0	0
07/10/2009	£ / R	2010/06/14	15.90	Put	Currency Future	3,684.0000	3,600.0000	(2.280)	0	0	0
07/10/2009	£ / R	2010/06/14	15.95	Put	Currency Future	3,731.0000	3,647.0000	(2.251)	0	0	0
07/10/2009	£ / R	2010/06/14	9.10	Call	Currency Future	3,273.0000	3,361.0000	2.689	0	0	0
07/10/2009	£ / R	2010/06/14	12.75	Call	Currency Future	547.0000	579.0000	5.850	0	0	0
07/10/2009	£ / R	2010/06/14	14.50	Call	Currency Future	233.0000	247.0000	6.009	0	0	0
07/10/2009	£ / R	2010/06/14	22.35	Put	Currency Future	10,017.0000	9,927.0000	(0.898)	0	0	0
07/10/2009	£ / R	2010/06/14	14.15	Put	Currency Future	2,085.0000	2,010.0000	(3.597)	0	0	0
07/10/2009	£ / R	2010/06/14	10.75	Put	Currency Future	116.0000	104.0000	(10.345)	0	0	0
07/10/2009	£ / R	2010/06/14	10.00	Put	Currency Future	57.0000	53.0000	(7.018)	0	0	0
07/10/2009	£ / R	2010/06/14	22.10	Put	Currency Future	9,768.0000	9,678.0000	(0.921)	0	0	0
07/10/2009	£ / R	2010/06/14	17.95	Call	Currency Future	38.0000	41.0000	7.895	0	0	0
07/10/2009	£ / R	2010/06/14	15.10	Call	Currency Future	175.0000	185.0000	5.714	0	0	0
07/10/2009	£ / R	2010/06/14	12.65	Call	Currency Future	578.0000	612.0000	5.882	0	0	0
07/10/2009	£ / R	2010/06/14	17.40	Put	Currency Future	5,115.0000	5,028.0000	(1.701)	0	0	0
07/10/2009	£ / R	2010/06/14	11.30	Call	Currency Future	1,260.0000	1,330.0000	5.556	0	0	0
07/10/2009	£ / R	2010/06/14	20.35	Put	Currency Future	8,029.0000	7,940.0000	(1.108)	0	0	0
07/10/2009	£ / R	2010/06/14	10.85	Put	Currency Future	132.0000	118.0000	(10.606)	0	0	0
07/10/2009	£ / R	2010/06/14	18.00	Put	Currency Future	5,698.0000	5,611.0000	(1.527)	0	0	0
07/10/2009	£ / R	2010/06/14	13.70	Call	Currency Future	337.0000	356.0000	5.638	0	0	0
07/10/2009	£ / R	2010/06/14	17.95	Put	Currency Future	5,650.0000	5,562.0000	(1.558)	0	0	0
07/10/2009	£ / R	2010/06/14	12.65	Put	Currency Future	889.0000	833.0000	(6.299)	0	0	0
07/10/2009	£ / R	2010/06/14	9.35	Call	Currency Future	3,029.0000	3,117.0000	2.905	0	0	0
07/10/2009	£ / R	2010/06/14	20.30	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
07/10/2009	£ / R	2010/06/14	20.35	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
07/10/2009	£ / R	2010/06/14	9.00	Call	Currency Future	3,371.0000	3,459.0000	2.611	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	£ / R	2010/06/14	17.15	Put	Currency Future	4,874.0000	4,788.0000	(1.764)	0	0	0
07/10/2009	£ / R	2010/06/14	18.35	Put	Currency Future	6,041.0000	5,953.0000	(1.457)	0	0	0
07/10/2009	£ / R	2010/06/14	12.95	Call	Currency Future	492.0000	520.0000	5.691	0	0	0
07/10/2009	£ / R	2010/06/14	12.35	Call	Currency Future	682.0000	724.0000	6.158	0	0	0
07/10/2009	£ / R	2010/06/14	9.00	Put	Currency Future	32.0000	30.0000	(6.250)	0	0	0
07/10/2009	£ / R	2010/06/14	20.40	Put	Currency Future	8,079.0000	7,990.0000	(1.102)	0	0	0
07/10/2009	£ / R	2010/06/14	9.75	Put	Currency Future	50.0000	46.0000	(8.000)	0	0	0
07/10/2009	£ / R	2010/06/14	18.65	Put	Currency Future	6,339.0000	6,250.0000	(1.404)	0	0	0
07/10/2009	£ / R	2010/06/14	18.35	Call	Currency Future	30.0000	32.0000	6.667	0	0	0
07/10/2009	£ / R	2010/06/14	11.00	Call	Currency Future	1,496.0000	1,571.0000	5.013	0	0	0
07/10/2009	£ / R	2010/06/14	11.95	Call	Currency Future	867.0000	917.0000	5.767	0	0	0
07/10/2009	£ / R	2010/06/14	14.50	Put	Currency Future	2,395.0000	2,318.0000	(3.215)	0	0	0
07/10/2009	£ / R	2010/06/14	19.45	Put	Currency Future	7,133.0000	7,044.0000	(1.248)	0	0	0
07/10/2009	£ / R	2010/06/14	9.75	Call	Currency Future	2,638.0000	2,725.0000	3.298	0	0	0
07/10/2009	£ / R	2010/06/14	13.70	Put	Currency Future	1,698.0000	1,627.0000	(4.181)	0	0	0
07/10/2009	£ / R	2010/06/14	17.35	Put	Currency Future	5,067.0000	4,980.0000	(1.717)	0	0	0
07/10/2009	£ / R	2010/06/14	13.30	Call	Currency Future	410.0000	434.0000	5.854	0	0	0
07/10/2009	£ / R	2010/06/14	18.50	Put	Currency Future	6,190.0000	6,101.0000	(1.438)	0	0	0
07/10/2009	£ / R	2010/06/14	15.50	Call	Currency Future	146.0000	154.0000	5.479	0	0	0
07/10/2009	£ / R	2010/06/14	8.65	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
07/10/2009	£ / R	2010/06/14	11.90	Put	Currency Future	454.0000	415.0000	(8.590)	0	0	0
07/10/2009	£ / R	2010/06/14	10.55	Call	Currency Future	1,879.0000	1,959.0000	4.258	0	0	0
07/10/2009	£ / R	2010/06/14	17.35	Call	Currency Future	55.0000	59.0000	7.273	0	0	0
07/10/2009	£ / R	2010/06/14	12.00	Call	Currency Future	841.0000	890.0000	5.826	0	0	0
07/10/2009	£ / R	2010/06/14	21.10	Put	Currency Future	8,773.0000	8,683.0000	(1.026)	0	0	0
07/10/2009	£ / R	2010/06/14	21.05	Put	Currency Future	8,723.0000	8,634.0000	(1.020)	0	0	0
07/10/2009	£ / R	2010/06/14	17.40	Call	Currency Future	54.0000	58.0000	7.407	0	0	0
07/10/2009	£ / R	2010/06/14	19.00	Call	Currency Future	25.0000	26.0000	4.000	0	0	0
07/10/2009	£ / R	2010/06/14	12.15	Call	Currency Future	769.0000	815.0000	5.982	0	0	0
07/10/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,911.0000	1,837.0000	(3.872)	0	0	0
07/10/2009	£ / R	2010/06/14	18.10	Put	Currency Future	5,796.0000	5,708.0000	(1.518)	0	0	0
07/10/2009	£ / R	2010/06/14	12.50	Put	Currency Future	789.0000	735.0000	(6.844)	0	0	0
07/10/2009	£ / R	2010/06/14	8.65	Call	Currency Future	3,714.0000	3,803.0000	2.396	0	0	0
07/10/2009	£ / R	2010/06/14	21.45	Put	Currency Future	9,121.0000	9,031.0000	(0.987)	0	0	0
07/10/2009	£ / R	2010/06/14	12.15	Put	Currency Future	581.0000	536.0000	(7.745)	0	0	0
07/10/2009	£ / R	2010/06/14	13.95	Call	Currency Future	300.0000	316.0000	5.333	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	£ / R	2010/06/14	16.35	Call	Currency Future	102.0000	108.0000	5.882	0	0	0
07/10/2009	£ / R	2010/06/14	17.65	Call	Currency Future	46.0000	49.0000	6.522	0	0	0
07/10/2009	£ / R	2010/06/14	16.35	Put	Currency Future	4,113.0000	4,028.0000	(2.067)	0	0	0
07/10/2009	£ / R	2010/06/14	16.65	Put	Currency Future	4,396.0000	4,312.0000	(1.911)	0	0	0
07/10/2009	£ / R	2010/06/14	18.30	Put	Currency Future	5,992.0000	5,904.0000	(1.469)	0	0	0
07/10/2009	£ / R	2010/06/14	13.15	Call	Currency Future	443.0000	468.0000	5.643	0	0	0
07/10/2009	£ / R	2010/06/14	11.00	Put	Currency Future	158.0000	142.0000	(10.127)	0	0	0
07/10/2009	£ / R	2010/06/14	17.65	Put	Currency Future	5,357.0000	5,270.0000	(1.624)	0	0	0
07/10/2009	£ / R	2010/06/14	17.10	Put	Currency Future	4,826.0000	4,740.0000	(1.782)	0	0	0
07/10/2009	£ / R	2010/06/14	20.15	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
07/10/2009	£ / R	2010/06/14	15.30	Call	Currency Future	159.0000	168.0000	5.660	0	0	0
07/10/2009	£ / R	2010/06/14	16.65	Call	Currency Future	85.0000	91.0000	7.059	0	0	0
07/10/2009	£ / R	2010/06/14	21.10	Call	Currency Future	12.0000	12.0000	-	0	0	0
07/10/2009	£ / R	2010/06/14	20.15	Put	Currency Future	7,830.0000	7,741.0000	(1.137)	0	0	0
07/10/2009	£ / R	2010/06/14	18.30	Call	Currency Future	31.0000	33.0000	6.452	0	0	0
07/10/2009	£ / R	2010/06/14	16.30	Call	Currency Future	104.0000	110.0000	5.769	0	0	0
07/10/2009	£ / R	2010/06/14	18.65	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
07/10/2009	£ / R	2010/06/14	12.30	Put	Currency Future	665.0000	616.0000	(7.368)	0	0	0
07/10/2009	£ / R	2010/06/14	12.00	Put	Currency Future	503.0000	461.0000	(8.350)	0	0	0
07/10/2009	£ / R	2010/06/14	9.60	Call	Currency Future	2,785.0000	2,872.0000	3.124	0	0	0
07/10/2009	£ / R	2010/06/14	13.20	Call	Currency Future	432.0000	456.0000	5.556	0	0	0
07/10/2009	£ / R	2010/06/14	11.50	Put	Currency Future	286.0000	256.0000	(10.490)	0	0	0
07/10/2009	£ / R	2010/06/14	12.30	Call	Currency Future	703.0000	746.0000	6.117	0	0	0
07/10/2009	£ / R	2010/06/14	13.15	Put	Currency Future	1,254.0000	1,189.0000	(5.183)	0	0	0
07/10/2009	£ / R	2010/06/14	18.50	Call	Currency Future	29.0000	30.0000	3.448	0	0	0
07/10/2009	£ / R	2010/06/14	12.60	Call	Currency Future	594.0000	629.0000	5.892	0	0	0
07/10/2009	£ / R	2010/06/14	15.75	Put	Currency Future	3,542.0000	3,459.0000	(2.343)	0	0	0
07/10/2009	£ / R	2010/06/14	16.30	Put	Currency Future	4,065.0000	3,981.0000	(2.066)	0	0	0
07/10/2009	£ / R	2010/06/14	10.60	Call	Currency Future	1,835.0000	1,915.0000	4.360	0	0	0
07/10/2009	£ / R	2010/06/14	13.80	Put	Currency Future	1,783.0000	1,710.0000	(4.094)	0	0	0
07/10/2009	£ / R	2010/06/14	15.75	Call	Currency Future	131.0000	138.0000	5.344	0	0	0
07/10/2009	£ / R	2010/06/14	15.35	Put	Currency Future	3,167.0000	3,085.0000	(2.589)	0	0	0
07/10/2009	£ / R	2010/06/14	21.05	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
07/10/2009	£ / R	2010/06/14	16.75	Call	Currency Future	80.0000	85.0000	6.250	0	0	0
07/10/2009	£ / R	2010/06/14	15.30	Put	Currency Future	3,121.0000	3,039.0000	(2.627)	0	0	0
07/10/2009	£ / R	2010/06/14	11.70	Put	Currency Future	364.0000	330.0000	(9.341)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	£ / R 2010/06/14	9.30	Put	Currency Future	39.0000	36.0000	(7.692)	0	0	0
07/10/2009	£ / R 2010/06/14	17.75	Call	Currency Future	43.0000	46.0000	6.977	0	0	0
07/10/2009	£ / R 2010/06/14	17.30	Put	Currency Future	5,018.0000	4,932.0000	(1.714)	0	0	0
07/10/2009	£ / R 2010/06/14	10.70	Call	Currency Future	1,748.0000	1,827.0000	4.519	0	0	0
07/10/2009	£ / R 2010/06/14	9.30	Call	Currency Future	3,078.0000	3,165.0000	2.827	0	0	0
07/10/2009	£ / R 2010/06/14	13.80	Call	Currency Future	321.0000	339.0000	5.607	0	0	0
07/10/2009	£ / R 2010/06/14	16.75	Put	Currency Future	4,491.0000	4,406.0000	(1.893)	0	0	0
07/10/2009	£ / R 2010/06/14	17.30	Call	Currency Future	57.0000	61.0000	7.018	0	0	0
07/10/2009	£ / R 2010/06/14	13.45	Call	Currency Future	380.0000	402.0000	5.789	0	0	0
07/10/2009	£ / R 2010/06/14	10.70	Put	Currency Future	109.0000	98.0000	(10.092)	0	0	0
07/10/2009	£ / R 2010/06/14	19.30	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
07/10/2009	£ / R 2010/06/14	13.65	Call	Currency Future	345.0000	365.0000	5.797	0	0	0
07/10/2009	£ / R 2010/06/14	12.50	Call	Currency Future	628.0000	664.0000	5.732	0	0	0
07/10/2009	£ / R 2010/06/14	13.45	Put	Currency Future	1,492.0000	1,423.0000	(4.625)	0	0	0
07/10/2009	£ / R 2010/06/14	15.20	Call	Currency Future	167.0000	176.0000	5.389	0	0	0
07/10/2009	£ / R 2010/06/14	21.30	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
07/10/2009	£ / R 2010/06/14	10.15	Put	Currency Future	61.0000	57.0000	(6.557)	0	0	0
07/10/2009	£ / R 2010/06/14	9.05	Call	Currency Future	3,322.0000	3,410.0000	2.649	0	0	0
07/10/2009	£ / R 2010/06/14	14.75	Put	Currency Future	2,618.0000	2,539.0000	(3.018)	0	0	0
07/10/2009	£ / R 2010/06/14	15.35	Call	Currency Future	156.0000	165.0000	5.769	0	0	0
07/10/2009	£ / R 2010/06/14	15.20	Put	Currency Future	3,028.0000	2,947.0000	(2.675)	0	0	0
07/10/2009	£ / R 2010/06/14	19.30	Put	Currency Future	6,984.0000	6,895.0000	(1.274)	0	0	0
07/10/2009	£ / R 2010/06/14	14.25	Call	Currency Future	262.0000	277.0000	5.725	0	0	0
07/10/2009	£ / R 2010/06/14	9.05	Put	Currency Future	33.0000	31.0000	(6.061)	0	0	0
07/10/2009	£ / R 2010/06/14	9.50	Call	Currency Future	2,882.0000	2,970.0000	3.053	0	0	0
07/10/2009	£ / R 2010/06/14	11.70	Call	Currency Future	1,003.0000	1,059.0000	5.583	0	0	0
07/10/2009	£ / R 2010/06/14	19.05	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
07/10/2009	£ / R 2010/06/14	11.50	Call	Currency Future	1,124.0000	1,185.0000	5.427	0	0	0
07/10/2009	£ / R 2010/06/14	20.20	Call	Currency Future	19.0000	19.0000	-	0	0	0
07/10/2009	£ / R 2010/06/14	9.60	Put	Currency Future	46.0000	43.0000	(6.522)	0	0	0
07/10/2009	£ / R 2010/06/14	14.25	Put	Currency Future	2,174.0000	2,098.0000	(3.496)	0	0	0
07/10/2009	£ / R 2010/06/14	14.75	Call	Currency Future	206.0000	218.0000	5.825	0	0	0
07/10/2009	£ / R 2010/06/14	13.35	Call	Currency Future	400.0000	423.0000	5.750	0	0	0
07/10/2009	£ / R 2010/06/14	13.65	Put	Currency Future	1,656.0000	1,585.0000	(4.287)	0	0	0
07/10/2009	£ / R 2010/06/14	10.50	Put	Currency Future	84.0000	75.0000	(10.714)	0	0	0
07/10/2009	£ / R 2010/06/14	11.30	Put	Currency Future	222.0000	200.0000	(9.910)	0	0	0

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07/10/2009	£ / R	2010/06/14	21.60	Put	Currency Future	9,270.0000	9,180.0000	(0.971)	0	0	0
07/10/2009	£ / R	2010/06/14	19.05	Put	Currency Future	6,736.0000	6,647.0000	(1.321)	0	0	0
07/10/2009	£ / R	2010/06/14	9.50	Put	Currency Future	44.0000	41.0000	(6.818)	0	0	0
07/10/2009	£ / R	2010/06/14	10.60	Put	Currency Future	96.0000	86.0000	(10.417)	0	0	0
07/10/2009	£ / R	2010/06/14	10.50	Call	Currency Future	1,923.0000	2,004.0000	4.212	0	0	0
07/10/2009	£ / R	2010/06/14	13.90	Call	Currency Future	307.0000	324.0000	5.537	0	0	0
07/10/2009	£ / R	2010/06/14	16.40	Put	Currency Future	4,160.0000	4,076.0000	(2.019)	0	0	0
07/10/2009	£ / R	2010/06/14	13.35	Put	Currency Future	1,411.0000	1,344.0000	(4.748)	0	0	0
07/10/2009	£ / R	2010/06/14	20.30	Put	Currency Future	7,979.0000	7,890.0000	(1.115)	0	0	0
07/10/2009	£ / R	2010/06/14	14.10	Call	Currency Future	280.0000	296.0000	5.714	0	0	0
07/10/2009	£ / R	2010/06/14	15.50	Put	Currency Future	3,307.0000	3,225.0000	(2.480)	0	0	0
07/10/2009	£ / R	2010/06/14	13.30	Put	Currency Future	1,371.0000	1,305.0000	(4.814)	0	0	0
07/10/2009	£ / R	2010/06/14	22.30	Call	Currency Future	6.0000	6.0000	-	0	0	0
07/10/2009	£ / R	2010/06/14	12.60	Put	Currency Future	855.0000	800.0000	(6.433)	0	0	0
07/10/2009	£ / R	2010/06/14	19.15	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
07/10/2009	£ / R	2010/06/14	11.40	Put	Currency Future	251.0000	224.0000	(10.757)	0	0	0
07/10/2009	£ / R	2010/06/14	19.60	Put	Currency Future	7,282.0000	7,193.0000	(1.222)	0	0	0
07/10/2009	£ / R	2010/06/14	10.15	Call	Currency Future	2,250.0000	2,336.0000	3.822	0	0	0
07/10/2009	£ / R	2010/06/14	14.10	Put	Currency Future	2,042.0000	1,967.0000	(3.673)	0	0	0
07/10/2009	£ / R	2010/06/14	16.50	Put	Currency Future	4,254.0000	4,170.0000	(1.975)	0	0	0
07/10/2009	£ / R	2010/06/14	22.30	Put	Currency Future	9,967.0000	9,877.0000	(0.903)	0	0	0
07/10/2009	£ / R	2010/06/14	21.60	Call	Currency Future	9.0000	9.0000	-	0	0	0
07/10/2009	£ / R	2010/06/14	15.15	Call	Currency Future	171.0000	180.0000	5.263	0	0	0
07/10/2009	£ / R	2010/06/14	16.50	Call	Currency Future	93.0000	99.0000	6.452	0	0	0
07/10/2009	£ / R	2010/06/14	18.20	Call	Currency Future	33.0000	35.0000	6.061	0	0	0
07/10/2009	£ / R	2010/06/14	19.60	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
07/10/2009	£ / R	2010/06/14	9.25	Call	Currency Future	3,126.0000	3,214.0000	2.815	0	0	0
07/10/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,868.0000	1,795.0000	(3.908)	0	0	0
07/10/2009	£ / R	2010/06/14	19.15	Put	Currency Future	6,835.0000	6,746.0000	(1.302)	0	0	0
07/10/2009	£ / R	2010/06/14	16.40	Call	Currency Future	99.0000	105.0000	6.061	0	0	0
07/10/2009	£ / R	2010/06/14	18.20	Put	Currency Future	5,894.0000	5,806.0000	(1.493)	0	0	0
07/10/2009	£ / R	2010/06/14	9.15	Put	Currency Future	35.0000	33.0000	(5.714)	0	0	0
07/10/2009	£ / R	2010/06/14	10.40	Put	Currency Future	73.0000	65.0000	(10.959)	0	0	0
07/10/2009	£ / R	2010/06/14	21.15	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
07/10/2009	£ / R	2010/06/14	10.40	Call	Currency Future	2,012.0000	2,095.0000	4.125	0	0	0
07/10/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,911.0000	1,837.0000	(3.872)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	£ / R	2010/06/14	17.75	Put	Currency Future	5,455.0000	5,367.0000	(1.613)	0	0	0
07/10/2009	£ / R	2010/06/14	19.00	Put	Currency Future	6,686.0000	6,597.0000	(1.331)	0	0	0
07/10/2009	£ / R	2010/06/14	14.20	Put	Currency Future	2,130.0000	2,054.0000	(3.568)	0	0	0
07/10/2009	£ / R	2010/06/14	11.40	Call	Currency Future	1,189.0000	1,253.0000	5.383	0	0	0
07/10/2009	£ / R	2010/06/14	14.20	Call	Currency Future	268.0000	283.0000	5.597	0	0	0
07/10/2009	£ / R	2010/06/14	13.70	Call	Currency Future	337.0000	356.0000	5.638	0	0	0
07/10/2009	£ / R	2010/06/14	8.40	Put	Currency Future	22.0000	20.0000	(9.091)	0	0	0
07/10/2009	£ / R	2010/06/14	20.40	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
07/10/2009	£ / R	2010/06/14	13.95	Call	Currency Future	300.0000	316.0000	5.333	0	0	0
07/10/2009	£ / R	2010/06/14	21.30	Put	Currency Future	8,972.0000	8,882.0000	(1.003)	0	0	0
07/10/2009	£ / R	2010/06/14	13.70	Put	Currency Future	1,698.0000	1,627.0000	(4.181)	0	0	0
07/10/2009	£ / R	2010/06/14	9.15	Call	Currency Future	3,224.0000	3,312.0000	2.730	0	0	0
07/10/2009	£ / R	2010/06/14	15.15	Put	Currency Future	2,982.0000	2,901.0000	(2.716)	0	0	0
07/10/2009	£ / R	2010/06/14	12.20	Put	Currency Future	608.0000	562.0000	(7.566)	0	0	0
07/10/2009	£ / R	2010/06/14	8.40	Call	Currency Future	3,960.0000	4,049.0000	2.247	0	0	0
07/10/2009	£ / R	2010/06/14	21.25	Put	Currency Future	8,922.0000	8,832.0000	(1.009)	0	0	0
07/10/2009	£ / R	2010/06/14	22.15	Put	Currency Future	9,817.0000	9,728.0000	(0.907)	0	0	0
07/10/2009	£ / R	2010/06/14	17.20	Put	Currency Future	4,922.0000	4,836.0000	(1.747)	0	0	0
07/10/2009	£ / R	2010/06/14	19.35	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
07/10/2009	£ / R	2010/06/14	19.25	Put	Currency Future	6,934.0000	6,845.0000	(1.284)	0	0	0
07/10/2009	£ / R	2010/06/14	22.15	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
07/10/2009	£ / R	2010/06/14	9.25	Put	Currency Future	38.0000	35.0000	(7.895)	0	0	0
07/10/2009	£ / R	2010/06/14	21.15	Put	Currency Future	8,822.0000	8,733.0000	(1.009)	0	0	0
07/10/2009	£ / R	2010/06/14	18.15	Call	Currency Future	34.0000	36.0000	5.882	0	0	0
07/10/2009	£ / R	2010/06/14	19.25	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
07/10/2009	£ / R	2010/06/14	18.15	Put	Currency Future	5,845.0000	5,757.0000	(1.506)	0	0	0
07/10/2009	£ / R	2010/06/14	19.35	Put	Currency Future	7,034.0000	6,945.0000	(1.265)	0	0	0
07/10/2009	£ / R	2010/06/14	20.00	Put	Currency Future	7,681.0000	7,591.0000	(1.172)	0	0	0
07/10/2009	£ / R	2010/06/14	21.35	Put	Currency Future	9,021.0000	8,932.0000	(0.987)	0	0	0
07/10/2009	£ / R	2010/06/14	22.00	Call	Currency Future	7.0000	7.0000	-	0	0	0
07/10/2009	£ / R	2010/06/14	22.00	Put	Currency Future	9,668.0000	9,578.0000	(0.931)	0	0	0
07/10/2009	£ / R	2010/06/14	21.35	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
07/10/2009	£ / R	2010/06/14	21.00	Put	Currency Future	8,674.0000	8,584.0000	(1.038)	0	0	0
07/10/2009	£ / R	2010/06/14	16.15	Put	Currency Future	3,922.0000	3,837.0000	(2.167)	0	0	0
07/10/2009	£ / R	2010/06/14	16.15	Call	Currency Future	111.0000	117.0000	5.405	0	0	0
07/10/2009	£ / R	2010/06/14	21.00	Call	Currency Future	12.0000	13.0000	8.333	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	£ / R	2010/06/14	20.00	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
07/10/2009	£ / R	2010/06/14	19.40	Put	Currency Future	7,084.0000	6,994.0000	(1.270)	0	0	0
07/10/2009	£ / R	2010/06/14	21.40	Call	Currency Future	10.0000	10.0000	-	0	0	0
07/10/2009	£ / R	2010/06/14	21.40	Put	Currency Future	9,071.0000	8,981.0000	(0.992)	0	0	0
07/10/2009	£ / R	2010/06/14	19.40	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
07/10/2009	£ / R	2010/06/14	21.25	Call	Currency Future	11.0000	11.0000	-	0	0	0
07/10/2009	£ / R	2010/06/14	10.05	Put	Currency Future	58.0000	54.0000	(6.897)	0	0	0
07/10/2009	£ / R	2010/06/14	10.05	Call	Currency Future	2,347.0000	2,433.0000	3.664	0	0	0
07/10/2009	£ / R	2010/06/14	11.05	Call	Currency Future	1,456.0000	1,530.0000	5.082	0	0	0
07/10/2009	£ / R	2010/06/14	12.90	Put	Currency Future	1,066.0000	1,005.0000	(5.722)	0	0	0
07/10/2009	£ / R	2010/06/14	11.05	Put	Currency Future	167.0000	151.0000	(9.581)	0	0	0
07/10/2009	£ / R	2010/06/14	12.05	Call	Currency Future	817.0000	865.0000	5.875	0	0	0
07/10/2009	£ / R	2010/06/14	15.55	Call	Currency Future	142.0000	150.0000	5.634	0	0	0
07/10/2009	£ / R	2010/06/14	16.55	Put	Currency Future	4,302.0000	4,217.0000	(1.976)	0	0	0
07/10/2009	£ / R	2010/06/14	16.55	Call	Currency Future	90.0000	96.0000	6.667	0	0	0
07/10/2009	£ / R	2010/06/14	15.55	Put	Currency Future	3,354.0000	3,271.0000	(2.475)	0	0	0
07/10/2009	£ / R	2010/06/14	18.55	Call	Currency Future	28.0000	30.0000	7.143	0	0	0
07/10/2009	£ / R	2010/06/14	18.55	Put	Currency Future	6,239.0000	6,151.0000	(1.410)	0	0	0
07/10/2009	£ / R	2010/06/14	12.05	Put	Currency Future	528.0000	486.0000	(7.955)	0	0	0
07/10/2009	£ / R	2010/06/14	9.95	Call	Currency Future	2,444.0000	2,530.0000	3.519	0	0	0
07/10/2009	£ / R	2010/06/14	9.95	Put	Currency Future	55.0000	51.0000	(7.273)	0	0	0
07/10/2009	£ / R	2010/06/14	10.95	Call	Currency Future	1,537.0000	1,613.0000	4.945	0	0	0
07/10/2009	£ / R	2010/06/14	11.95	Call	Currency Future	867.0000	917.0000	5.767	0	0	0
07/10/2009	£ / R	2010/06/14	11.95	Put	Currency Future	478.0000	438.0000	(8.368)	0	0	0
07/10/2009	£ / R	2010/06/14	12.95	Call	Currency Future	492.0000	520.0000	5.691	0	0	0
07/10/2009	£ / R	2010/06/14	12.95	Put	Currency Future	1,103.0000	1,041.0000	(5.621)	0	0	0
07/10/2009	£ / R	2010/06/14	10.95	Put	Currency Future	149.0000	134.0000	(10.067)	0	0	0
07/10/2009	£ / R	2010/06/14	18.45	Call	Currency Future	29.0000	31.0000	6.897	0	0	0
07/10/2009	£ / R	2010/06/14	17.45	Put	Currency Future	5,163.0000	5,077.0000	(1.666)	0	0	0
07/10/2009	£ / R	2010/06/14	17.45	Call	Currency Future	52.0000	56.0000	7.692	0	0	0
07/10/2009	£ / R	2010/06/14	16.45	Put	Currency Future	4,207.0000	4,123.0000	(1.997)	0	0	0
07/10/2009	£ / R	2010/06/14	15.45	Call	Currency Future	149.0000	157.0000	5.369	0	0	0
07/10/2009	£ / R	2010/06/14	16.45	Call	Currency Future	96.0000	102.0000	6.250	0	0	0
07/10/2009	£ / R	2010/06/14	15.45	Put	Currency Future	3,260.0000	3,178.0000	(2.515)	0	0	0
07/10/2009	£ / R	2010/06/14	18.45	Put	Currency Future	6,140.0000	6,052.0000	(1.433)	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
07/10/2009	€ / R 2009/12/14			Currency Future	11.0530	11.0936	0.367	11.1500	11.1300	32,925
07/10/2009	€ / R 2009/12/14	8.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	15.15	Call	Currency Future	4.0000	4.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	18.10	Put	Currency Future	7,048.0000	7,007.0000	(0.582)	0	0	0
07/10/2009	€ / R 2009/12/14	17.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	12.60	Call	Currency Future	34.0000	37.0000	8.824	0	0	0
07/10/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,856.0000	2,816.0000	(1.401)	0	0	0
07/10/2009	€ / R 2009/12/14	11.70	Call	Currency Future	116.0000	124.0000	6.897	0	0	0
07/10/2009	€ / R 2009/12/14	10.70	Call	Currency Future	509.0000	536.0000	5.305	0	0	0
07/10/2009	€ / R 2009/12/14	11.90	Call	Currency Future	87.0000	94.0000	8.046	0	0	0
07/10/2009	€ / R 2009/12/14	13.45	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
07/10/2009	€ / R 2009/12/14	11.45	Put	Currency Future	563.0000	534.0000	(5.151)	0	0	0
07/10/2009	€ / R 2009/12/14	19.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	17.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	19.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	19.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	8.20	Call	Currency Future	2,855.0000	2,896.0000	1.436	0	0	0
07/10/2009	€ / R 2009/12/14	10.15	Put	Currency Future	45.0000	39.0000	(13.333)	0	0	0
07/10/2009	€ / R 2009/12/14	16.60	Put	Currency Future	5,548.0000	5,508.0000	(0.721)	0	0	0
07/10/2009	€ / R 2009/12/14	12.60	Call	Currency Future	34.0000	37.0000	8.824	0	0	0
07/10/2009	€ / R 2009/12/14	14.05	Put	Currency Future	3,005.0000	2,965.0000	(1.331)	0	0	0
07/10/2009	€ / R 2009/12/14	11.70	Put	Currency Future	763.0000	730.0000	(4.325)	0	0	0
07/10/2009	€ / R 2009/12/14	8.70	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
07/10/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,806.0000	2,766.0000	(1.426)	0	0	0
07/10/2009	€ / R 2009/12/14	17.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	19.75	Put	Currency Future	8,697.0000	8,657.0000	(0.460)	0	0	0
07/10/2009	€ / R 2009/12/14	7.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	17.45	Put	Currency Future	6,398.0000	6,357.0000	(0.641)	0	0	0
07/10/2009	€ / R 2009/12/14	7.20	Call	Currency Future	3,853.0000	3,894.0000	1.064	0	0	0
07/10/2009	€ / R 2009/12/14	16.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,581.0000	1,544.0000	(2.340)	0	0	0
07/10/2009	€ / R 2009/12/14	14.15	Put	Currency Future	3,104.0000	3,064.0000	(1.289)	0	0	0
07/10/2009	€ / R 2009/12/14	9.70	Call	Currency Future	1,373.0000	1,412.0000	2.840	0	0	0
07/10/2009	€ / R 2009/12/14	13.25	Put	Currency Future	2,213.0000	2,174.0000	(1.762)	0	0	0
07/10/2009	€ / R 2009/12/14	11.45	Call	Currency Future	166.0000	177.0000	6.627	0	0	0
07/10/2009	€ / R 2009/12/14	17.10	Put	Currency Future	6,048.0000	6,007.0000	(0.678)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	€ / R 2009/12/14	19.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	8.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	7.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	9.15	Call	Currency Future	1,912.0000	1,952.0000	2.092	0	0	0
07/10/2009	€ / R 2009/12/14	12.20	Call	Currency Future	58.0000	62.0000	6.897	0	0	0
07/10/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,391.0000	1,354.0000	(2.660)	0	0	0
07/10/2009	€ / R 2009/12/14	14.15	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
07/10/2009	€ / R 2009/12/14	8.70	Call	Currency Future	2,358.0000	2,398.0000	1.696	0	0	0
07/10/2009	€ / R 2009/12/14	11.60	Call	Currency Future	134.0000	143.0000	6.716	0	0	0
07/10/2009	€ / R 2009/12/14	13.25	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
07/10/2009	€ / R 2009/12/14	11.55	Call	Currency Future	144.0000	154.0000	6.944	0	0	0
07/10/2009	€ / R 2009/12/14	19.10	Put	Currency Future	8,048.0000	8,007.0000	(0.509)	0	0	0
07/10/2009	€ / R 2009/12/14	17.75	Put	Currency Future	6,698.0000	6,657.0000	(0.612)	0	0	0
07/10/2009	€ / R 2009/12/14	19.05	Put	Currency Future	7,998.0000	7,957.0000	(0.513)	0	0	0
07/10/2009	€ / R 2009/12/14	8.45	Call	Currency Future	2,606.0000	2,647.0000	1.573	0	0	0
07/10/2009	€ / R 2009/12/14	9.20	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
07/10/2009	€ / R 2009/12/14	9.15	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
07/10/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,205.0000	1,169.0000	(2.988)	0	0	0
07/10/2009	€ / R 2009/12/14	19.60	Put	Currency Future	8,547.0000	8,507.0000	(0.468)	0	0	0
07/10/2009	€ / R 2009/12/14	12.30	Put	Currency Future	1,297.0000	1,261.0000	(2.776)	0	0	0
07/10/2009	€ / R 2009/12/14	14.05	Call	Currency Future	8.0000	8.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	11.50	Put	Currency Future	602.0000	571.0000	(5.150)	0	0	0
07/10/2009	€ / R 2009/12/14	9.70	Put	Currency Future	20.0000	18.0000	(10.000)	0	0	0
07/10/2009	€ / R 2009/12/14	11.60	Put	Currency Future	681.0000	649.0000	(4.699)	0	0	0
07/10/2009	€ / R 2009/12/14	13.45	Put	Currency Future	2,410.0000	2,371.0000	(1.618)	0	0	0
07/10/2009	€ / R 2009/12/14	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	10.20	Call	Currency Future	904.0000	938.0000	3.761	0	0	0
07/10/2009	€ / R 2009/12/14	7.15	Call	Currency Future	3,903.0000	3,944.0000	1.050	0	0	0
07/10/2009	€ / R 2009/12/14	9.10	Call	Currency Future	1,962.0000	2,002.0000	2.039	0	0	0
07/10/2009	€ / R 2009/12/14	19.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,823.0000	1,784.0000	(2.139)	0	0	0
07/10/2009	€ / R 2009/12/14	13.95	Put	Currency Future	2,905.0000	2,865.0000	(1.377)	0	0	0
07/10/2009	€ / R 2009/12/14	19.85	Put	Currency Future	8,797.0000	8,757.0000	(0.455)	0	0	0
07/10/2009	€ / R 2009/12/14	10.80	Put	Currency Future	189.0000	174.0000	(7.937)	0	0	0
07/10/2009	€ / R 2009/12/14	13.85	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
07/10/2009	€ / R 2009/12/14	17.90	Put	Currency Future	6,848.0000	6,807.0000	(0.599)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	€ / R 2009/12/14	7.05	Call	Currency Future	4,003.0000	4,044.0000	1.024	0	0	0
07/10/2009	€ / R 2009/12/14	19.45	Put	Currency Future	8,397.0000	8,357.0000	(0.476)	0	0	0
07/10/2009	€ / R 2009/12/14	15.20	Put	Currency Future	4,150.0000	4,110.0000	(0.964)	0	0	0
07/10/2009	€ / R 2009/12/14	7.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	9.10	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
07/10/2009	€ / R 2009/12/14	17.60	Put	Currency Future	6,548.0000	6,507.0000	(0.626)	0	0	0
07/10/2009	€ / R 2009/12/14	12.40	Call	Currency Future	44.0000	48.0000	9.091	0	0	0
07/10/2009	€ / R 2009/12/14	13.95	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
07/10/2009	€ / R 2009/12/14	11.40	Call	Currency Future	179.0000	191.0000	6.704	0	0	0
07/10/2009	€ / R 2009/12/14	19.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	10.80	Call	Currency Future	442.0000	468.0000	5.882	0	0	0
07/10/2009	€ / R 2009/12/14	11.65	Put	Currency Future	721.0000	689.0000	(4.438)	0	0	0
07/10/2009	€ / R 2009/12/14	13.35	Put	Currency Future	2,312.0000	2,273.0000	(1.687)	0	0	0
07/10/2009	€ / R 2009/12/14	7.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	19.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	9.45	Call	Currency Future	1,617.0000	1,656.0000	2.412	0	0	0
07/10/2009	€ / R 2009/12/14	9.20	Call	Currency Future	1,863.0000	1,903.0000	2.147	0	0	0
07/10/2009	€ / R 2009/12/14	8.15	Call	Currency Future	2,905.0000	2,946.0000	1.411	0	0	0
07/10/2009	€ / R 2009/12/14	10.60	Call	Currency Future	580.0000	609.0000	5.000	0	0	0
07/10/2009	€ / R 2009/12/14	13.05	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
07/10/2009	€ / R 2009/12/14	13.85	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
07/10/2009	€ / R 2009/12/14	17.85	Put	Currency Future	6,798.0000	6,757.0000	(0.603)	0	0	0
07/10/2009	€ / R 2009/12/14	15.80	Put	Currency Future	4,749.0000	4,709.0000	(0.842)	0	0	0
07/10/2009	€ / R 2009/12/14	13.55	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
07/10/2009	€ / R 2009/12/14	15.45	Call	Currency Future	3.0000	3.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	15.20	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
07/10/2009	€ / R 2009/12/14	8.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	18.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	15.40	Call	Currency Future	3.0000	3.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	12.30	Call	Currency Future	50.0000	55.0000	10.000	0	0	0
07/10/2009	€ / R 2009/12/14	13.15	Put	Currency Future	2,115.0000	2,076.0000	(1.844)	0	0	0
07/10/2009	€ / R 2009/12/14	15.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	13.20	Put	Currency Future	2,164.0000	2,125.0000	(1.802)	0	0	0
07/10/2009	€ / R 2009/12/14	17.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	9.45	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
07/10/2009	€ / R 2009/12/14	10.20	Put	Currency Future	51.0000	45.0000	(11.765)	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
07/10/2009	€ / R 2009/12/14	15.15	Put	Currency Future	4,101.0000	4,060.0000	(1.000)	0	0	0
07/10/2009	€ / R 2009/12/14	15.10	Put	Currency Future	4,051.0000	4,010.0000	(1.012)	0	0	0
07/10/2009	€ / R 2009/12/14	10.40	Put	Currency Future	82.0000	73.0000	(10.976)	0	0	0
07/10/2009	€ / R 2009/12/14	13.05	Put	Currency Future	2,017.0000	1,979.0000	(1.884)	0	0	0
07/10/2009	€ / R 2009/12/14	13.15	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
07/10/2009	€ / R 2009/12/14	14.80	Put	Currency Future	3,751.0000	3,711.0000	(1.066)	0	0	0
07/10/2009	€ / R 2009/12/14	13.40	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
07/10/2009	€ / R 2009/12/14	11.85	Put	Currency Future	890.0000	857.0000	(3.708)	0	0	0
07/10/2009	€ / R 2009/12/14	17.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	14.20	Put	Currency Future	3,154.0000	3,114.0000	(1.268)	0	0	0
07/10/2009	€ / R 2009/12/14	10.15	Call	Currency Future	948.0000	983.0000	3.692	0	0	0
07/10/2009	€ / R 2009/12/14	15.10	Call	Currency Future	4.0000	4.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	10.40	Call	Currency Future	735.0000	767.0000	4.354	0	0	0
07/10/2009	€ / R 2009/12/14	14.65	Call	Currency Future	5.0000	5.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	13.75	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
07/10/2009	€ / R 2009/12/14	17.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	14.80	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
07/10/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,361.0000	2,322.0000	(1.652)	0	0	0
07/10/2009	€ / R 2009/12/14	11.55	Put	Currency Future	641.0000	610.0000	(4.836)	0	0	0
07/10/2009	€ / R 2009/12/14	19.90	Put	Currency Future	8,847.0000	8,807.0000	(0.452)	0	0	0
07/10/2009	€ / R 2009/12/14	15.45	Put	Currency Future	4,400.0000	4,359.0000	(0.932)	0	0	0
07/10/2009	€ / R 2009/12/14	14.20	Call	Currency Future	7.0000	7.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	17.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	10.60	Put	Currency Future	127.0000	116.0000	(8.661)	0	0	0
07/10/2009	€ / R 2009/12/14	15.40	Put	Currency Future	4,350.0000	4,309.0000	(0.943)	0	0	0
07/10/2009	€ / R 2009/12/14	14.75	Put	Currency Future	3,702.0000	3,661.0000	(1.108)	0	0	0
07/10/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,806.0000	2,766.0000	(1.426)	0	0	0
07/10/2009	€ / R 2009/12/14	11.40	Put	Currency Future	526.0000	497.0000	(5.513)	0	0	0
07/10/2009	€ / R 2009/12/14	10.70	Put	Currency Future	156.0000	143.0000	(8.333)	0	0	0
07/10/2009	€ / R 2009/12/14	11.90	Put	Currency Future	934.0000	900.0000	(3.640)	0	0	0
07/10/2009	€ / R 2009/12/14	13.20	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
07/10/2009	€ / R 2009/12/14	11.85	Call	Currency Future	93.0000	100.0000	7.527	0	0	0
07/10/2009	€ / R 2009/12/14	7.10	Call	Currency Future	3,953.0000	3,994.0000	1.037	0	0	0
07/10/2009	€ / R 2009/12/14	7.45	Call	Currency Future	3,603.0000	3,644.0000	1.138	0	0	0
07/10/2009	€ / R 2009/12/14	19.15	Put	Currency Future	8,098.0000	8,057.0000	(0.506)	0	0	0
07/10/2009	€ / R 2009/12/14	19.40	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	€ / R 2009/12/14	14.75	Call	Currency Future	5.0000	5.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	14.25	Call	Currency Future	7.0000	7.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	12.50	Call	Currency Future	39.0000	42.0000	7.692	0	0	80
07/10/2009	€ / R 2009/12/14	7.70	Call	Currency Future	3,354.0000	3,394.0000	1.193	0	0	0
07/10/2009	€ / R 2009/12/14	13.30	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
07/10/2009	€ / R 2009/12/14	7.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	19.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	19.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	8.40	Call	Currency Future	2,656.0000	2,697.0000	1.544	0	0	0
07/10/2009	€ / R 2009/12/14	8.75	Put	Currency Future	5.0000	5.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	17.40	Put	Currency Future	6,348.0000	6,307.0000	(0.646)	0	0	0
07/10/2009	€ / R 2009/12/14	12.35	Call	Currency Future	47.0000	51.0000	8.511	0	0	0
07/10/2009	€ / R 2009/12/14	14.25	Put	Currency Future	3,204.0000	3,163.0000	(1.280)	0	0	0
07/10/2009	€ / R 2009/12/14	11.50	Call	Currency Future	155.0000	165.0000	6.452	0	0	0
07/10/2009	€ / R 2009/12/14	14.70	Call	Currency Future	5.0000	5.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	11.80	Call	Currency Future	100.0000	108.0000	8.000	0	0	0
07/10/2009	€ / R 2009/12/14	13.00	Put	Currency Future	1,968.0000	1,930.0000	(1.931)	0	0	0
07/10/2009	€ / R 2009/12/14	6.95	Call	Currency Future	4,103.0000	4,144.0000	0.999	0	0	0
07/10/2009	€ / R 2009/12/14	7.40	Call	Currency Future	3,653.0000	3,694.0000	1.122	0	0	0
07/10/2009	€ / R 2009/12/14	7.50	Call	Currency Future	3,553.0000	3,594.0000	1.154	0	0	0
07/10/2009	€ / R 2009/12/14	10.65	Call	Currency Future	544.0000	572.0000	5.147	0	0	0
07/10/2009	€ / R 2009/12/14	13.65	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
07/10/2009	€ / R 2009/12/14	9.80	Put	Currency Future	23.0000	21.0000	(8.696)	0	0	0
07/10/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,774.0000	1,736.0000	(2.142)	0	0	0
07/10/2009	€ / R 2009/12/14	12.00	Call	Currency Future	76.0000	82.0000	7.895	0	0	0
07/10/2009	€ / R 2009/12/14	7.95	Call	Currency Future	3,104.0000	3,145.0000	1.321	0	0	0
07/10/2009	€ / R 2009/12/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	7.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	10.65	Put	Currency Future	141.0000	129.0000	(8.511)	0	0	0
07/10/2009	€ / R 2009/12/14	13.90	Call	Currency Future	9.0000	9.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	15.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	12.75	Call	Currency Future	29.0000	31.0000	6.897	0	0	0
07/10/2009	€ / R 2009/12/14	18.95	Put	Currency Future	7,898.0000	7,857.0000	(0.519)	0	0	0
07/10/2009	€ / R 2009/12/14	10.50	Put	Currency Future	103.0000	93.0000	(9.709)	0	0	0
07/10/2009	€ / R 2009/12/14	19.40	Put	Currency Future	8,347.0000	8,307.0000	(0.479)	0	0	0
07/10/2009	€ / R 2009/12/14	12.35	Put	Currency Future	1,344.0000	1,308.0000	(2.679)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	€ / R 2009/12/14	13.80	Call	Currency Future	10.0000	10.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	12.50	Put	Currency Future	1,486.0000	1,449.0000	(2.490)	0	0	0
07/10/2009	€ / R 2009/12/14	8.65	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
07/10/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,726.0000	1,688.0000	(2.202)	0	0	0
07/10/2009	€ / R 2009/12/14	16.95	Put	Currency Future	5,898.0000	5,857.0000	(0.695)	0	0	0
07/10/2009	€ / R 2009/12/14	15.05	Call	Currency Future	4.0000	4.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	10.50	Call	Currency Future	656.0000	686.0000	4.573	0	0	0
07/10/2009	€ / R 2009/12/14	17.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	12.65	Call	Currency Future	32.0000	35.0000	9.375	0	0	0
07/10/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,361.0000	2,322.0000	(1.652)	0	0	0
07/10/2009	€ / R 2009/12/14	8.65	Call	Currency Future	2,408.0000	2,448.0000	1.661	0	0	0
07/10/2009	€ / R 2009/12/14	11.80	Put	Currency Future	847.0000	814.0000	(3.896)	0	0	0
07/10/2009	€ / R 2009/12/14	12.80	Call	Currency Future	27.0000	30.0000	11.111	0	0	0
07/10/2009	€ / R 2009/12/14	8.95	Call	Currency Future	2,110.0000	2,150.0000	1.896	0	0	0
07/10/2009	€ / R 2009/12/14	15.05	Put	Currency Future	4,001.0000	3,960.0000	(1.025)	0	0	0
07/10/2009	€ / R 2009/12/14	14.50	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
07/10/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,629.0000	1,592.0000	(2.271)	0	0	0
07/10/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,757.0000	2,717.0000	(1.451)	0	0	0
07/10/2009	€ / R 2009/12/14	7.65	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
07/10/2009	€ / R 2009/12/14	11.75	Call	Currency Future	108.0000	115.0000	6.481	0	0	0
07/10/2009	€ / R 2009/12/14	13.00	Call	Currency Future	21.0000	24.0000	14.286	0	0	0
07/10/2009	€ / R 2009/12/14	8.95	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
07/10/2009	€ / R 2009/12/14	16.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	15.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,581.0000	1,544.0000	(2.340)	0	0	0
07/10/2009	€ / R 2009/12/14	14.00	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
07/10/2009	€ / R 2009/12/14	7.65	Call	Currency Future	3,404.0000	3,444.0000	1.175	0	0	0
07/10/2009	€ / R 2009/12/14	11.75	Put	Currency Future	805.0000	772.0000	(4.099)	0	0	0
07/10/2009	€ / R 2009/12/14	13.30	Put	Currency Future	2,263.0000	2,223.0000	(1.768)	0	0	0
07/10/2009	€ / R 2009/12/14	9.95	Call	Currency Future	1,133.0000	1,171.0000	3.354	0	0	0
07/10/2009	€ / R 2009/12/14	16.05	Put	Currency Future	4,999.0000	4,958.0000	(0.820)	0	0	0
07/10/2009	€ / R 2009/12/14	17.15	Put	Currency Future	6,098.0000	6,057.0000	(0.672)	0	0	0
07/10/2009	€ / R 2009/12/14	17.30	Put	Currency Future	6,248.0000	6,207.0000	(0.656)	0	0	0
07/10/2009	€ / R 2009/12/14	14.50	Put	Currency Future	3,452.0000	3,412.0000	(1.159)	0	0	0
07/10/2009	€ / R 2009/12/14	19.50	Put	Currency Future	8,447.0000	8,407.0000	(0.474)	0	0	0
07/10/2009	€ / R 2009/12/14	10.45	Put	Currency Future	92.0000	83.0000	(9.783)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	€ / R 2009/12/14	14.00	Put	Currency Future	2,955.0000	2,915.0000	(1.354)	0	0	0
07/10/2009	€ / R 2009/12/14	7.80	Call	Currency Future	3,254.0000	3,294.0000	1.229	0	0	0
07/10/2009	€ / R 2009/12/14	13.35	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
07/10/2009	€ / R 2009/12/14	6.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	10.05	Put	Currency Future	35.0000	32.0000	(8.571)	0	0	0
07/10/2009	€ / R 2009/12/14	19.20	Put	Currency Future	8,148.0000	8,107.0000	(0.503)	0	0	0
07/10/2009	€ / R 2009/12/14	8.40	Put	Currency Future	3.0000	3.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	8.75	Call	Currency Future	2,308.0000	2,348.0000	1.733	0	0	0
07/10/2009	€ / R 2009/12/14	14.65	Put	Currency Future	3,602.0000	3,562.0000	(1.110)	0	0	0
07/10/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,608.0000	2,568.0000	(1.534)	0	0	0
07/10/2009	€ / R 2009/12/14	9.65	Call	Currency Future	1,422.0000	1,461.0000	2.743	0	0	0
07/10/2009	€ / R 2009/12/14	11.65	Call	Currency Future	124.0000	133.0000	7.258	0	0	0
07/10/2009	€ / R 2009/12/14	13.35	Put	Currency Future	2,312.0000	2,273.0000	(1.687)	0	0	0
07/10/2009	€ / R 2009/12/14	14.95	Call	Currency Future	4.0000	4.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	9.05	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
07/10/2009	€ / R 2009/12/14	9.50	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
07/10/2009	€ / R 2009/12/14	10.45	Call	Currency Future	695.0000	726.0000	4.460	0	0	0
07/10/2009	€ / R 2009/12/14	13.40	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
07/10/2009	€ / R 2009/12/14	14.70	Put	Currency Future	3,652.0000	3,611.0000	(1.123)	0	0	0
07/10/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,509.0000	2,470.0000	(1.554)	0	0	0
07/10/2009	€ / R 2009/12/14	18.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	10.05	Call	Currency Future	1,038.0000	1,075.0000	3.565	0	0	0
07/10/2009	€ / R 2009/12/14	17.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	8.50	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
07/10/2009	€ / R 2009/12/14	12.90	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
07/10/2009	€ / R 2009/12/14	13.30	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
07/10/2009	€ / R 2009/12/14	9.65	Put	Currency Future	19.0000	17.0000	(10.526)	0	0	0
07/10/2009	€ / R 2009/12/14	13.50	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
07/10/2009	€ / R 2009/12/14	16.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	8.05	Call	Currency Future	3,005.0000	3,045.0000	1.331	0	0	0
07/10/2009	€ / R 2009/12/14	17.20	Put	Currency Future	6,148.0000	6,107.0000	(0.667)	0	0	0
07/10/2009	€ / R 2009/12/14	7.75	Call	Currency Future	3,304.0000	3,344.0000	1.211	0	0	0
07/10/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,871.0000	1,833.0000	(2.031)	0	0	0
07/10/2009	€ / R 2009/12/14	13.15	Put	Currency Future	2,115.0000	2,076.0000	(1.844)	0	0	0
07/10/2009	€ / R 2009/12/14	15.65	Put	Currency Future	4,599.0000	4,559.0000	(0.870)	0	0	0
07/10/2009	€ / R 2009/12/14	12.40	Call	Currency Future	44.0000	48.0000	9.091	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	€ / R 2009/12/14	13.50	Put	Currency Future	2,460.0000	2,420.0000	(1.626)	0	0	0
07/10/2009	€ / R 2009/12/14	14.95	Put	Currency Future	3,901.0000	3,861.0000	(1.025)	0	0	0
07/10/2009	€ / R 2009/12/14	9.05	Call	Currency Future	2,011.0000	2,051.0000	1.989	0	0	0
07/10/2009	€ / R 2009/12/14	17.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	19.30	Put	Currency Future	8,247.0000	8,207.0000	(0.485)	0	0	0
07/10/2009	€ / R 2009/12/14	9.50	Call	Currency Future	1,568.0000	1,607.0000	2.487	0	0	0
07/10/2009	€ / R 2009/12/14	12.85	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
07/10/2009	€ / R 2009/12/14	13.30	Put	Currency Future	2,263.0000	2,223.0000	(1.768)	0	0	0
07/10/2009	€ / R 2009/12/14	15.70	Put	Currency Future	4,649.0000	4,609.0000	(0.860)	0	0	0
07/10/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,629.0000	1,592.0000	(2.271)	0	0	0
07/10/2009	€ / R 2009/12/14	13.55	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
07/10/2009	€ / R 2009/12/14	9.95	Put	Currency Future	30.0000	27.0000	(10.000)	0	0	0
07/10/2009	€ / R 2009/12/14	19.30	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
07/10/2009	€ / R 2009/12/14	13.15	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
07/10/2009	€ / R 2009/12/14	9.80	Call	Currency Future	1,276.0000	1,315.0000	3.056	0	0	0
07/10/2009	€ / R 2009/12/14	12.65	Call	Currency Future	32.0000	35.0000	9.375	0	0	0
07/10/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,559.0000	2,519.0000	(1.563)	0	0	0
07/10/2009	€ / R 2009/12/14	17.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	8.50	Call	Currency Future	2,557.0000	2,597.0000	1.564	0	0	0
07/10/2009	€ / R 2009/12/14	13.05	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
07/10/2009	€ / R 2009/12/14	8.80	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
07/10/2009	€ / R 2009/12/14	12.45	Put	Currency Future	1,439.0000	1,402.0000	(2.571)	0	0	0
07/10/2009	€ / R 2009/12/14	13.60	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
07/10/2009	€ / R 2009/12/14	9.40	Call	Currency Future	1,666.0000	1,706.0000	2.401	0	0	0
07/10/2009	€ / R 2009/12/14	7.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	13.05	Put	Currency Future	2,017.0000	1,979.0000	(1.884)	0	0	0
07/10/2009	€ / R 2009/12/14	8.80	Call	Currency Future	2,259.0000	2,299.0000	1.771	0	0	0
07/10/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,391.0000	1,354.0000	(2.660)	0	0	0
07/10/2009	€ / R 2009/12/14	13.70	Put	Currency Future	2,658.0000	2,618.0000	(1.505)	0	0	0
07/10/2009	€ / R 2009/12/14	13.75	Put	Currency Future	2,707.0000	2,667.0000	(1.478)	0	0	0
07/10/2009	€ / R 2009/12/14	7.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	12.70	Call	Currency Future	30.0000	33.0000	10.000	0	0	0
07/10/2009	€ / R 2009/12/14	13.35	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
07/10/2009	€ / R 2009/12/14	15.85	Put	Currency Future	4,799.0000	4,758.0000	(0.854)	0	0	0
07/10/2009	€ / R 2009/12/14	15.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,509.0000	2,470.0000	(1.554)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	€ / R 2009/12/14	7.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	17.65	Put	Currency Future	6,598.0000	6,557.0000	(0.621)	0	0	0
07/10/2009	€ / R 2009/12/14	7.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	11.95	Call	Currency Future	81.0000	87.0000	7.407	0	0	0
07/10/2009	€ / R 2009/12/14	13.65	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
07/10/2009	€ / R 2009/12/14	7.85	Call	Currency Future	3,204.0000	3,244.0000	1.248	0	0	0
07/10/2009	€ / R 2009/12/14	11.05	Call	Currency Future	297.0000	319.0000	7.407	0	0	0
07/10/2009	€ / R 2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	19.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	19.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	12.55	Put	Currency Future	1,534.0000	1,496.0000	(2.477)	0	0	0
07/10/2009	€ / R 2009/12/14	13.70	Call	Currency Future	11.0000	11.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	8.60	Call	Currency Future	2,457.0000	2,497.0000	1.628	0	0	0
07/10/2009	€ / R 2009/12/14	17.50	Put	Currency Future	6,448.0000	6,407.0000	(0.636)	0	0	0
07/10/2009	€ / R 2009/12/14	19.65	Put	Currency Future	8,597.0000	8,557.0000	(0.465)	0	0	0
07/10/2009	€ / R 2009/12/14	12.15	Call	Currency Future	62.0000	67.0000	8.065	0	0	0
07/10/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,608.0000	2,568.0000	(1.534)	0	0	0
07/10/2009	€ / R 2009/12/14	8.85	Call	Currency Future	2,209.0000	2,249.0000	1.811	0	0	0
07/10/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,453.0000	3,494.0000	1.187	0	0	0
07/10/2009	€ / R 2009/12/14	17.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	17.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	12.15	Put	Currency Future	1,159.0000	1,123.0000	(3.106)	0	0	0
07/10/2009	€ / R 2009/12/14	14.85	Call	Currency Future	4.0000	4.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	12.10	Call	Currency Future	66.0000	71.0000	7.576	0	0	0
07/10/2009	€ / R 2009/12/14	8.85	Put	Currency Future	6.0000	6.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	11.20	Call	Currency Future	239.0000	254.0000	6.276	0	0	0
07/10/2009	€ / R 2009/12/14	10.90	Put	Currency Future	227.0000	211.0000	(7.048)	0	0	0
07/10/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,677.0000	1,640.0000	(2.206)	0	0	0
07/10/2009	€ / R 2009/12/14	9.85	Put	Currency Future	25.0000	23.0000	(8.000)	0	0	0
07/10/2009	€ / R 2009/12/14	14.90	Call	Currency Future	4.0000	4.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	12.10	Put	Currency Future	1,113.0000	1,078.0000	(3.145)	0	0	0
07/10/2009	€ / R 2009/12/14	15.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	8.05	Put	Currency Future	2.0000	2.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	8.60	Put	Currency Future	4.0000	4.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	15.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	10.85	Put	Currency Future	207.0000	192.0000	(7.246)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	€ / R 2009/12/14	9.60	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
07/10/2009	€ / R 2009/12/14	14.90	Put	Currency Future	3,851.0000	3,811.0000	(1.039)	0	0	0
07/10/2009	€ / R 2009/12/14	10.85	Call	Currency Future	410.0000	436.0000	6.341	0	0	0
07/10/2009	€ / R 2009/12/14	9.40	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
07/10/2009	€ / R 2009/12/14	17.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	10.90	Call	Currency Future	380.0000	405.0000	6.579	0	0	0
07/10/2009	€ / R 2009/12/14	12.05	Put	Currency Future	1,068.0000	1,033.0000	(3.277)	0	0	0
07/10/2009	€ / R 2009/12/14	9.85	Call	Currency Future	1,228.0000	1,267.0000	3.176	0	0	0
07/10/2009	€ / R 2009/12/14	11.05	Put	Currency Future	294.0000	275.0000	(6.463)	0	0	0
07/10/2009	€ / R 2009/12/14	9.60	Call	Currency Future	1,470.0000	1,510.0000	2.721	0	0	0
07/10/2009	€ / R 2009/12/14	8.25	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
07/10/2009	€ / R 2009/12/14	9.90	Put	Currency Future	27.0000	25.0000	(7.407)	0	0	0
07/10/2009	€ / R 2009/12/14	12.55	Call	Currency Future	37.0000	40.0000	8.108	0	0	0
07/10/2009	€ / R 2009/12/14	11.20	Put	Currency Future	386.0000	360.0000	(6.736)	0	0	0
07/10/2009	€ / R 2009/12/14	15.50	Put	Currency Future	4,450.0000	4,409.0000	(0.921)	0	0	0
07/10/2009	€ / R 2009/12/14	8.25	Call	Currency Future	2,806.0000	2,846.0000	1.426	0	0	0
07/10/2009	€ / R 2009/12/14	9.90	Call	Currency Future	1,180.0000	1,219.0000	3.305	0	0	0
07/10/2009	€ / R 2009/12/14	12.25	Put	Currency Future	1,251.0000	1,215.0000	(2.878)	0	0	0
07/10/2009	€ / R 2009/12/14	15.60	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
07/10/2009	€ / R 2009/12/14	10.25	Call	Currency Future	861.0000	894.0000	3.833	0	0	0
07/10/2009	€ / R 2009/12/14	7.90	Call	Currency Future	3,154.0000	3,195.0000	1.300	0	0	0
07/10/2009	€ / R 2009/12/14	12.25	Call	Currency Future	54.0000	58.0000	7.407	0	0	0
07/10/2009	€ / R 2009/12/14	15.60	Put	Currency Future	4,549.0000	4,509.0000	(0.879)	0	0	0
07/10/2009	€ / R 2009/12/14	7.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	15.90	Put	Currency Future	4,849.0000	4,808.0000	(0.846)	0	0	0
07/10/2009	€ / R 2009/12/14	11.95	Put	Currency Future	978.0000	944.0000	(3.476)	0	0	0
07/10/2009	€ / R 2009/12/14	7.25	Call	Currency Future	3,803.0000	3,844.0000	1.078	0	0	0
07/10/2009	€ / R 2009/12/14	7.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	12.05	Call	Currency Future	71.0000	76.0000	7.042	0	0	0
07/10/2009	€ / R 2009/12/14	10.75	Put	Currency Future	172.0000	158.0000	(8.140)	0	0	0
07/10/2009	€ / R 2009/12/14	8.35	Call	Currency Future	2,706.0000	2,746.0000	1.478	0	0	0
07/10/2009	€ / R 2009/12/14	8.90	Put	Currency Future	6.0000	6.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	12.45	Call	Currency Future	42.0000	45.0000	7.143	0	0	0
07/10/2009	€ / R 2009/12/14	15.25	Call	Currency Future	3.0000	3.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	8.35	Put	Currency Future	3.0000	3.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	8.90	Call	Currency Future	2,159.0000	2,200.0000	1.899	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	€ / R 2009/12/14	12.00	Put	Currency Future	1,023.0000	988.0000	(3.421)	0	0	0
07/10/2009	€ / R 2009/12/14	15.25	Put	Currency Future	4,200.0000	4,160.0000	(0.952)	0	0	0
07/10/2009	€ / R 2009/12/14	17.35	Put	Currency Future	6,298.0000	6,257.0000	(0.651)	0	0	0
07/10/2009	€ / R 2009/12/14	8.00	Call	Currency Future	3,055.0000	3,095.0000	1.309	0	0	0
07/10/2009	€ / R 2009/12/14	17.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	16.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	19.35	Put	Currency Future	8,297.0000	8,257.0000	(0.482)	0	0	0
07/10/2009	€ / R 2009/12/14	16.10	Put	Currency Future	5,049.0000	5,008.0000	(0.812)	0	0	0
07/10/2009	€ / R 2009/12/14	18.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	9.35	Call	Currency Future	1,715.0000	1,755.0000	2.332	0	0	0
07/10/2009	€ / R 2009/12/14	16.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	10.75	Call	Currency Future	475.0000	502.0000	5.684	0	0	0
07/10/2009	€ / R 2009/12/14	15.35	Put	Currency Future	4,300.0000	4,259.0000	(0.953)	0	0	0
07/10/2009	€ / R 2009/12/14	10.00	Call	Currency Future	1,085.0000	1,123.0000	3.502	0	0	0
07/10/2009	€ / R 2009/12/14	16.75	Put	Currency Future	5,698.0000	5,658.0000	(0.702)	0	0	0
07/10/2009	€ / R 2009/12/14	15.35	Call	Currency Future	3.0000	3.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	9.00	Put	Currency Future	7.0000	7.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	17.70	Put	Currency Future	6,648.0000	6,607.0000	(0.617)	0	0	0
07/10/2009	€ / R 2009/12/14	9.25	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
07/10/2009	€ / R 2009/12/14	19.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	9.00	Call	Currency Future	2,060.0000	2,100.0000	1.942	0	0	0
07/10/2009	€ / R 2009/12/14	19.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	17.05	Put	Currency Future	5,998.0000	5,957.0000	(0.684)	0	0	0
07/10/2009	€ / R 2009/12/14	10.35	Put	Currency Future	73.0000	65.0000	(10.959)	0	0	0
07/10/2009	€ / R 2009/12/14	10.00	Put	Currency Future	32.0000	29.0000	(9.375)	0	0	0
07/10/2009	€ / R 2009/12/14	19.70	Put	Currency Future	8,647.0000	8,607.0000	(0.463)	0	0	0
07/10/2009	€ / R 2009/12/14	9.55	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
07/10/2009	€ / R 2009/12/14	9.75	Put	Currency Future	22.0000	20.0000	(9.091)	0	0	0
07/10/2009	€ / R 2009/12/14	10.35	Call	Currency Future	776.0000	809.0000	4.253	0	0	0
07/10/2009	€ / R 2009/12/14	15.00	Call	Currency Future	4.0000	4.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	18.25	Put	Currency Future	7,198.0000	7,157.0000	(0.570)	0	0	0
07/10/2009	€ / R 2009/12/14	15.75	Put	Currency Future	4,699.0000	4,659.0000	(0.851)	0	0	0
07/10/2009	€ / R 2009/12/14	9.35	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
07/10/2009	€ / R 2009/12/14	16.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	18.55	Put	Currency Future	7,498.0000	7,457.0000	(0.547)	0	0	0
07/10/2009	€ / R 2009/12/14	9.75	Call	Currency Future	1,325.0000	1,363.0000	2.868	0	0	0

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07/10/2009	€ / R 2009/12/14	7.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	16.00	Put	Currency Future	4,949.0000	4,908.0000	(0.828)	0	0	0
07/10/2009	€ / R 2009/12/14	19.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	9.25	Call	Currency Future	1,814.0000	1,853.0000	2.150	0	0	0
07/10/2009	€ / R 2009/12/14	15.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	7.35	Call	Currency Future	3,703.0000	3,744.0000	1.107	0	0	0
07/10/2009	€ / R 2009/12/14	10.10	Put	Currency Future	40.0000	34.0000	(15.000)	0	0	0
07/10/2009	€ / R 2009/12/14	18.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	19.25	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
07/10/2009	€ / R 2009/12/14	8.00	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
07/10/2009	€ / R 2009/12/14	15.55	Put	Currency Future	4,500.0000	4,459.0000	(0.911)	0	0	0
07/10/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,453.0000	3,494.0000	1.187	0	0	0
07/10/2009	€ / R 2009/12/14	17.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	10.10	Call	Currency Future	993.0000	1,028.0000	3.525	0	0	0
07/10/2009	€ / R 2009/12/14	15.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	8.10	Call	Currency Future	2,955.0000	2,996.0000	1.387	0	0	0
07/10/2009	€ / R 2009/12/14	19.80	Put	Currency Future	8,747.0000	8,707.0000	(0.457)	0	0	0
07/10/2009	€ / R 2009/12/14	17.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	8.10	Put	Currency Future	2.0000	2.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	9.55	Call	Currency Future	1,519.0000	1,558.0000	2.567	0	0	0
07/10/2009	€ / R 2009/12/14	15.00	Put	Currency Future	3,951.0000	3,910.0000	(1.038)	0	0	0
07/10/2009	€ / R 2009/12/14	10.30	Call	Currency Future	818.0000	851.0000	4.034	0	0	0
07/10/2009	€ / R 2009/12/14	11.25	Call	Currency Future	222.0000	236.0000	6.306	0	0	0
07/10/2009	€ / R 2009/12/14	10.30	Put	Currency Future	65.0000	58.0000	(10.769)	0	0	0
07/10/2009	€ / R 2009/12/14	11.25	Put	Currency Future	419.0000	393.0000	(6.205)	0	0	0
07/10/2009	€ / R 2009/12/14	14.30	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
07/10/2009	€ / R 2009/12/14	14.30	Put	Currency Future	3,253.0000	3,213.0000	(1.230)	0	0	0
07/10/2009	€ / R 2009/12/14	14.60	Put	Currency Future	3,552.0000	3,512.0000	(1.126)	0	0	0
07/10/2009	€ / R 2009/12/14	9.30	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
07/10/2009	€ / R 2009/12/14	8.30	Put	Currency Future	3.0000	3.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	9.30	Call	Currency Future	1,764.0000	1,804.0000	2.268	0	0	0
07/10/2009	€ / R 2009/12/14	12.20	Call	Currency Future	58.0000	62.0000	6.897	0	0	13,679
07/10/2009	€ / R 2009/12/14	7.30	Call	Currency Future	3,753.0000	3,794.0000	1.092	0	0	0
07/10/2009	€ / R 2009/12/14	17.25	Put	Currency Future	6,198.0000	6,157.0000	(0.662)	0	0	0
07/10/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,205.0000	1,169.0000	(2.988)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	€ / R 2009/12/14	7.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	19.25	Put	Currency Future	8,197.0000	8,157.0000	(0.488)	0	0	0
07/10/2009	€ / R 2009/12/14	14.60	Call	Currency Future	5.0000	5.0000	-	0	0	12,744
07/10/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,871.0000	1,833.0000	(2.031)	0	0	0
07/10/2009	€ / R 2009/12/14	15.30	Call	Currency Future	3.0000	3.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	13.10	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
07/10/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,559.0000	2,519.0000	(1.563)	0	0	0
07/10/2009	€ / R 2009/12/14	10.25	Put	Currency Future	58.0000	51.0000	(12.069)	0	0	0
07/10/2009	€ / R 2009/12/14	13.90	Call	Currency Future	9.0000	9.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	14.10	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
07/10/2009	€ / R 2009/12/14	12.90	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
07/10/2009	€ / R 2009/12/14	15.30	Put	Currency Future	4,250.0000	4,210.0000	(0.941)	0	0	0
07/10/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,856.0000	2,816.0000	(1.401)	0	0	0
07/10/2009	€ / R 2009/12/14	17.80	Put	Currency Future	6,748.0000	6,707.0000	(0.608)	0	0	0
07/10/2009	€ / R 2009/12/14	14.10	Put	Currency Future	3,054.0000	3,014.0000	(1.310)	0	0	0
07/10/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,757.0000	2,717.0000	(1.451)	0	0	0
07/10/2009	€ / R 2009/12/14	11.30	Call	Currency Future	207.0000	220.0000	6.280	0	0	0
07/10/2009	€ / R 2009/12/14	13.10	Put	Currency Future	2,066.0000	2,028.0000	(1.839)	0	0	0
07/10/2009	€ / R 2009/12/14	11.10	Call	Currency Future	276.0000	293.0000	6.159	0	0	0
07/10/2009	€ / R 2009/12/14	13.10	Put	Currency Future	2,066.0000	2,028.0000	(1.839)	0	0	0
07/10/2009	€ / R 2009/12/14	11.10	Put	Currency Future	323.0000	299.0000	(7.430)	0	0	0
07/10/2009	€ / R 2009/12/14	12.95	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
07/10/2009	€ / R 2009/12/14	8.30	Call	Currency Future	2,756.0000	2,796.0000	1.451	0	0	0
07/10/2009	€ / R 2009/12/14	13.10	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
07/10/2009	€ / R 2009/12/14	11.30	Put	Currency Future	454.0000	426.0000	(6.167)	0	0	0
07/10/2009	€ / R 2009/12/14	12.95	Put	Currency Future	1,920.0000	1,881.0000	(2.031)	0	0	0
07/10/2009	€ / R 2009/12/14	14.05	Call	Currency Future	8.0000	8.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	10.95	Put	Currency Future	248.0000	231.0000	(6.855)	0	0	0
07/10/2009	€ / R 2009/12/14	13.80	Call	Currency Future	10.0000	10.0000	-	0	0	0
07/10/2009	€ / R 2009/12/14	14.05	Put	Currency Future	3,005.0000	2,965.0000	(1.331)	0	0	0
07/10/2009	€ / R 2009/12/14	10.95	Call	Currency Future	351.0000	375.0000	6.838	0	0	0
07/10/2009	€ / R 2009/12/14	13.60	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
07/10/2009	€ / R 2009/12/14	7.00	Call	Currency Future	4,053.0000	4,094.0000	1.012	0	0	0
07/10/2009	€ / R 2009/12/14	11.35	Put	Currency Future	489.0000	461.0000	(5.726)	0	0	0
07/10/2009	€ / R 2009/12/14	11.35	Call	Currency Future	192.0000	205.0000	6.771	0	0	0
07/10/2009	€ / R 2009/12/14	17.00	Put	Currency Future	5,948.0000	5,907.0000	(0.689)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	€ / R	2009/12/14	17.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	€ / R	2009/12/14	11.15	Call	Currency Future	257.0000	273.0000	6.226	0	0	0
07/10/2009	€ / R	2009/12/14	7.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	€ / R	2009/12/14	11.00	Put	Currency Future	270.0000	253.0000	(6.296)	0	0	0
07/10/2009	€ / R	2009/12/14	19.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	€ / R	2009/12/14	11.15	Put	Currency Future	354.0000	329.0000	(7.062)	0	0	0
07/10/2009	€ / R	2009/12/14	19.00	Put	Currency Future	7,948.0000	7,907.0000	(0.516)	0	0	0
07/10/2009	€ / R	2009/12/14	11.00	Call	Currency Future	323.0000	346.0000	7.121	0	0	0
07/10/2009	€ / R	2009/12/14	14.85	Put	Currency Future	3,801.0000	3,761.0000	(1.052)	0	0	0
07/10/2009	€ / R	2010/03/15			Currency Future	11.2388	11.2800	0.367	0.0000	0.0000	2,795
07/10/2009	€ / R	2010/03/15	12.95	Call	Currency Future	137.0000	141.0000	2.920	0	0	0
07/10/2009	€ / R	2010/03/15	18.10	Call	Currency Future	7.0000	7.0000	-	0	0	0
07/10/2009	€ / R	2010/03/15	11.10	Call	Currency Future	549.0000	571.0000	4.007	0	0	0
07/10/2009	€ / R	2010/03/15	10.00	Call	Currency Future	1,319.0000	1,357.0000	2.881	0	0	0
07/10/2009	€ / R	2010/03/15	8.20	Call	Currency Future	3,052.0000	3,093.0000	1.343	0	0	0
07/10/2009	€ / R	2010/03/15	7.95	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
07/10/2009	€ / R	2010/03/15	17.80	Put	Currency Future	6,569.0000	6,528.0000	(0.624)	0	0	0
07/10/2009	€ / R	2010/03/15	18.05	Put	Currency Future	6,818.0000	6,777.0000	(0.601)	0	0	0
07/10/2009	€ / R	2010/03/15	11.90	Call	Currency Future	285.0000	295.0000	3.509	0	0	0
07/10/2009	€ / R	2010/03/15	11.10	Put	Currency Future	411.0000	391.0000	(4.866)	0	0	0
07/10/2009	€ / R	2010/03/15	12.15	Call	Currency Future	236.0000	244.0000	3.390	0	0	0
07/10/2009	€ / R	2010/03/15	10.00	Put	Currency Future	80.0000	77.0000	(3.750)	0	0	0
07/10/2009	€ / R	2010/03/15	8.20	Put	Currency Future	13.0000	13.0000	-	0	0	0
07/10/2009	€ / R	2010/03/15	9.30	Put	Currency Future	35.0000	33.0000	(5.714)	0	0	0
07/10/2009	€ / R	2010/03/15	10.95	Put	Currency Future	339.0000	322.0000	(5.015)	0	0	0
07/10/2009	€ / R	2010/03/15	19.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
07/10/2009	€ / R	2010/03/15	11.85	Put	Currency Future	908.0000	877.0000	(3.414)	0	0	0
07/10/2009	€ / R	2010/03/15	20.10	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
07/10/2009	€ / R	2010/03/15	12.00	Call	Currency Future	264.0000	274.0000	3.788	0	0	0
07/10/2009	€ / R	2010/03/15	13.10	Put	Currency Future	1,986.0000	1,948.0000	(1.913)	0	0	0
07/10/2009	€ / R	2010/03/15	9.00	Put	Currency Future	27.0000	26.0000	(3.704)	0	0	0
07/10/2009	€ / R	2010/03/15	10.20	Put	Currency Future	102.0000	97.0000	(4.902)	0	0	0
07/10/2009	€ / R	2010/03/15	10.95	Call	Currency Future	628.0000	652.0000	3.822	0	0	0
07/10/2009	€ / R	2010/03/15	19.80	Put	Currency Future	8,564.0000	8,523.0000	(0.479)	0	0	0
07/10/2009	€ / R	2010/03/15	11.60	Put	Currency Future	722.0000	694.0000	(3.878)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	€ / R 2010/03/15	18.05	Call	Currency Future	7.0000	7.0000	-	0	0	0
07/10/2009	€ / R 2010/03/15	14.10	Call	Currency Future	55.0000	58.0000	5.455	0	0	0
07/10/2009	€ / R 2010/03/15	14.00	Put	Currency Future	2,821.0000	2,783.0000	(1.347)	0	0	0
07/10/2009	€ / R 2010/03/15	9.20	Put	Currency Future	32.0000	30.0000	(6.250)	0	0	0
07/10/2009	€ / R 2010/03/15	12.95	Put	Currency Future	1,848.0000	1,811.0000	(2.002)	0	0	0
07/10/2009	€ / R 2010/03/15	20.05	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
07/10/2009	€ / R 2010/03/15	13.10	Call	Currency Future	125.0000	128.0000	2.400	0	0	0
07/10/2009	€ / R 2010/03/15	11.75	Call	Currency Future	321.0000	332.0000	3.427	0	0	0
07/10/2009	€ / R 2010/03/15	17.25	Put	Currency Future	6,021.0000	5,980.0000	(0.681)	0	0	0
07/10/2009	€ / R 2010/03/15	19.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
07/10/2009	€ / R 2010/03/15	9.00	Call	Currency Future	2,265.0000	2,306.0000	1.810	0	0	0
07/10/2009	€ / R 2010/03/15	16.20	Put	Currency Future	4,975.0000	4,935.0000	(0.804)	0	0	0
07/10/2009	€ / R 2010/03/15	13.95	Call	Currency Future	63.0000	66.0000	4.762	0	0	0
07/10/2009	€ / R 2010/03/15	11.55	Put	Currency Future	687.0000	659.0000	(4.076)	0	0	0
07/10/2009	€ / R 2010/03/15	11.00	Call	Currency Future	601.0000	624.0000	3.827	0	0	13,636
07/10/2009	€ / R 2010/03/15	10.10	Put	Currency Future	91.0000	86.0000	(5.495)	0	0	0
07/10/2009	€ / R 2010/03/15	12.15	Put	Currency Future	1,148.0000	1,114.0000	(2.962)	0	0	0
07/10/2009	€ / R 2010/03/15	7.25	Put	Currency Future	4.0000	4.0000	-	0	0	0
07/10/2009	€ / R 2010/03/15	8.00	Call	Currency Future	3,249.0000	3,290.0000	1.262	0	0	0
07/10/2009	€ / R 2010/03/15	16.20	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
07/10/2009	€ / R 2010/03/15	14.75	Call	Currency Future	32.0000	34.0000	6.250	0	0	0
07/10/2009	€ / R 2010/03/15	14.05	Call	Currency Future	58.0000	61.0000	5.172	0	0	0
07/10/2009	€ / R 2010/03/15	11.70	Call	Currency Future	333.0000	345.0000	3.604	0	0	0
07/10/2009	€ / R 2010/03/15	8.00	Put	Currency Future	10.0000	10.0000	-	0	0	0
07/10/2009	€ / R 2010/03/15	15.20	Put	Currency Future	3,983.0000	3,944.0000	(0.979)	0	0	0
07/10/2009	€ / R 2010/03/15	15.75	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
07/10/2009	€ / R 2010/03/15	17.80	Call	Currency Future	8.0000	8.0000	-	0	0	0
07/10/2009	€ / R 2010/03/15	11.55	Call	Currency Future	376.0000	389.0000	3.457	0	0	0
07/10/2009	€ / R 2010/03/15	12.10	Put	Currency Future	1,107.0000	1,074.0000	(2.981)	0	0	0
07/10/2009	€ / R 2010/03/15	9.10	Put	Currency Future	29.0000	28.0000	(3.448)	0	0	0
07/10/2009	€ / R 2010/03/15	11.70	Put	Currency Future	795.0000	765.0000	(3.774)	0	0	0
07/10/2009	€ / R 2010/03/15	7.25	Call	Currency Future	3,993.0000	4,034.0000	1.027	0	0	0
07/10/2009	€ / R 2010/03/15	17.95	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
07/10/2009	€ / R 2010/03/15	15.85	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
07/10/2009	€ / R 2010/03/15	9.20	Call	Currency Future	2,071.0000	2,110.0000	1.883	0	0	0
07/10/2009	€ / R 2010/03/15	13.75	Call	Currency Future	75.0000	78.0000	4.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	€ / R 2010/03/15	11.45	Call	Currency Future	407.0000	422.0000	3.686	0	0	0
07/10/2009	€ / R 2010/03/15	18.10	Put	Currency Future	6,868.0000	6,827.0000	(0.597)	0	0	0
07/10/2009	€ / R 2010/03/15	11.90	Put	Currency Future	947.0000	915.0000	(3.379)	0	0	0
07/10/2009	€ / R 2010/03/15	14.10	Put	Currency Future	2,917.0000	2,878.0000	(1.337)	0	0	0
07/10/2009	€ / R 2010/03/15	11.75	Put	Currency Future	832.0000	802.0000	(3.606)	0	0	0
07/10/2009	€ / R 2010/03/15	19.25	Put	Currency Future	8,016.0000	7,975.0000	(0.511)	0	0	0
07/10/2009	€ / R 2010/03/15	15.85	Put	Currency Future	4,627.0000	4,587.0000	(0.864)	0	0	0
07/10/2009	€ / R 2010/03/15	14.20	Put	Currency Future	3,012.0000	2,973.0000	(1.295)	0	0	0
07/10/2009	€ / R 2010/03/15	15.75	Put	Currency Future	4,528.0000	4,488.0000	(0.883)	0	0	0
07/10/2009	€ / R 2010/03/15	11.45	Put	Currency Future	618.0000	592.0000	(4.207)	0	0	0
07/10/2009	€ / R 2010/03/15	20.10	Put	Currency Future	8,864.0000	8,823.0000	(0.463)	0	0	0
07/10/2009	€ / R 2010/03/15	12.10	Call	Currency Future	245.0000	254.0000	3.673	0	0	0
07/10/2009	€ / R 2010/03/15	10.10	Call	Currency Future	1,229.0000	1,266.0000	3.011	0	0	0
07/10/2009	€ / R 2010/03/15	17.25	Call	Currency Future	10.0000	10.0000	-	0	0	0
07/10/2009	€ / R 2010/03/15	19.95	Put	Currency Future	8,714.0000	8,673.0000	(0.471)	0	0	0
07/10/2009	€ / R 2010/03/15	13.00	Call	Currency Future	133.0000	136.0000	2.256	0	0	0
07/10/2009	€ / R 2010/03/15	13.20	Put	Currency Future	2,079.0000	2,041.0000	(1.828)	0	0	0
07/10/2009	€ / R 2010/03/15	13.75	Put	Currency Future	2,586.0000	2,548.0000	(1.469)	0	0	0
07/10/2009	€ / R 2010/03/15	11.85	Call	Currency Future	297.0000	307.0000	3.367	0	0	0
07/10/2009	€ / R 2010/03/15	11.95	Call	Currency Future	275.0000	284.0000	3.273	0	0	0
07/10/2009	€ / R 2010/03/15	8.10	Call	Currency Future	3,151.0000	3,191.0000	1.269	0	0	0
07/10/2009	€ / R 2010/03/15	19.25	Call	Currency Future	5.0000	5.0000	-	0	0	0
07/10/2009	€ / R 2010/03/15	13.00	Put	Currency Future	1,894.0000	1,856.0000	(2.006)	0	0	0
07/10/2009	€ / R 2010/03/15	14.20	Call	Currency Future	51.0000	53.0000	3.922	0	0	0
07/10/2009	€ / R 2010/03/15	14.75	Put	Currency Future	3,543.0000	3,504.0000	(1.101)	0	0	0
07/10/2009	€ / R 2010/03/15	20.05	Put	Currency Future	8,814.0000	8,773.0000	(0.465)	0	0	0
07/10/2009	€ / R 2010/03/15	9.10	Call	Currency Future	2,168.0000	2,208.0000	1.845	0	0	0
07/10/2009	€ / R 2010/03/15	17.95	Put	Currency Future	6,718.0000	6,678.0000	(0.595)	0	0	0
07/10/2009	€ / R 2010/03/15	7.80	Call	Currency Future	3,447.0000	3,488.0000	1.189	0	0	0
07/10/2009	€ / R 2010/03/15	10.20	Call	Currency Future	1,141.0000	1,177.0000	3.155	0	0	0
07/10/2009	€ / R 2010/03/15	7.35	Call	Currency Future	3,893.0000	3,934.0000	1.053	0	0	0
07/10/2009	€ / R 2010/03/15	17.35	Put	Currency Future	6,120.0000	6,080.0000	(0.654)	0	0	0
07/10/2009	€ / R 2010/03/15	9.95	Put	Currency Future	76.0000	72.0000	(5.263)	0	0	0
07/10/2009	€ / R 2010/03/15	12.60	Put	Currency Future	1,533.0000	1,497.0000	(2.348)	0	0	0
07/10/2009	€ / R 2010/03/15	8.10	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
07/10/2009	€ / R 2010/03/15	12.05	Call	Currency Future	255.0000	263.0000	3.137	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	€ / R 2010/03/15	15.00	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
07/10/2009	€ / R 2010/03/15	7.40	Call	Currency Future	3,844.0000	3,885.0000	1.067	0	0	0
07/10/2009	€ / R 2010/03/15	13.20	Call	Currency Future	118.0000	121.0000	2.542	0	0	0
07/10/2009	€ / R 2010/03/15	15.10	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
07/10/2009	€ / R 2010/03/15	12.05	Put	Currency Future	1,066.0000	1,033.0000	(3.096)	0	0	0
07/10/2009	€ / R 2010/03/15	15.00	Put	Currency Future	3,787.0000	3,748.0000	(1.030)	0	0	0
07/10/2009	€ / R 2010/03/15	19.55	Call	Currency Future	4.0000	4.0000	-	0	0	0
07/10/2009	€ / R 2010/03/15	15.20	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
07/10/2009	€ / R 2010/03/15	10.35	Put	Currency Future	131.0000	121.0000	(7.634)	0	0	0
07/10/2009	€ / R 2010/03/15	15.30	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
07/10/2009	€ / R 2010/03/15	19.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
07/10/2009	€ / R 2010/03/15	11.60	Call	Currency Future	361.0000	374.0000	3.601	0	0	0
07/10/2009	€ / R 2010/03/15	11.00	Put	Currency Future	362.0000	344.0000	(4.972)	0	0	0
07/10/2009	€ / R 2010/03/15	15.10	Put	Currency Future	3,885.0000	3,846.0000	(1.004)	0	0	0
07/10/2009	€ / R 2010/03/15	16.00	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
07/10/2009	€ / R 2010/03/15	13.40	Put	Currency Future	2,262.0000	2,225.0000	(1.636)	0	0	0
07/10/2009	€ / R 2010/03/15	13.25	Put	Currency Future	2,126.0000	2,087.0000	(1.834)	0	0	0
07/10/2009	€ / R 2010/03/15	10.35	Call	Currency Future	1,020.0000	1,051.0000	3.039	0	0	0
07/10/2009	€ / R 2010/03/15	13.30	Put	Currency Future	2,171.0000	2,134.0000	(1.704)	0	0	0
07/10/2009	€ / R 2010/03/15	19.70	Put	Currency Future	8,464.0000	8,423.0000	(0.484)	0	0	0
07/10/2009	€ / R 2010/03/15	11.70	Put	Currency Future	795.0000	765.0000	(3.774)	0	0	0
07/10/2009	€ / R 2010/03/15	12.00	Put	Currency Future	1,026.0000	994.0000	(3.119)	0	0	0
07/10/2009	€ / R 2010/03/15	16.10	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
07/10/2009	€ / R 2010/03/15	13.15	Call	Currency Future	121.0000	124.0000	2.479	0	0	0
07/10/2009	€ / R 2010/03/15	14.85	Put	Currency Future	3,641.0000	3,601.0000	(1.099)	0	0	0
07/10/2009	€ / R 2010/03/15	13.40	Call	Currency Future	101.0000	105.0000	3.960	0	0	0
07/10/2009	€ / R 2010/03/15	8.25	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
07/10/2009	€ / R 2010/03/15	12.35	Call	Currency Future	205.0000	211.0000	2.927	0	0	0
07/10/2009	€ / R 2010/03/15	13.30	Call	Currency Future	110.0000	114.0000	3.636	0	0	0
07/10/2009	€ / R 2010/03/15	19.35	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
07/10/2009	€ / R 2010/03/15	11.95	Put	Currency Future	986.0000	954.0000	(3.245)	0	0	0
07/10/2009	€ / R 2010/03/15	11.05	Call	Currency Future	575.0000	597.0000	3.826	0	0	0
07/10/2009	€ / R 2010/03/15	13.15	Put	Currency Future	2,033.0000	1,994.0000	(1.918)	0	0	0
07/10/2009	€ / R 2010/03/15	16.00	Put	Currency Future	4,776.0000	4,736.0000	(0.838)	0	0	0
07/10/2009	€ / R 2010/03/15	15.40	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
07/10/2009	€ / R 2010/03/15	9.35	Put	Currency Future	37.0000	35.0000	(5.405)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	€ / R 2010/03/15	10.30	Put	Currency Future	119.0000	110.0000	(7.563)	0	0	0
07/10/2009	€ / R 2010/03/15	17.35	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
07/10/2009	€ / R 2010/03/15	11.70	Call	Currency Future	333.0000	345.0000	3.604	0	0	0
07/10/2009	€ / R 2010/03/15	10.05	Put	Currency Future	85.0000	81.0000	(4.706)	0	0	0
07/10/2009	€ / R 2010/03/15	9.15	Put	Currency Future	30.0000	29.0000	(3.333)	0	0	0
07/10/2009	€ / R 2010/03/15	14.00	Call	Currency Future	60.0000	63.0000	5.000	0	0	0
07/10/2009	€ / R 2010/03/15	17.40	Call	Currency Future	9.0000	9.0000	-	0	0	0
07/10/2009	€ / R 2010/03/15	8.35	Put	Currency Future	15.0000	15.0000	-	0	0	0
07/10/2009	€ / R 2010/03/15	10.30	Call	Currency Future	1,058.0000	1,090.0000	3.025	0	0	0
07/10/2009	€ / R 2010/03/15	19.35	Put	Currency Future	8,115.0000	8,075.0000	(0.493)	0	0	0
07/10/2009	€ / R 2010/03/15	17.70	Put	Currency Future	6,469.0000	6,428.0000	(0.634)	0	0	0
07/10/2009	€ / R 2010/03/15	11.80	Call	Currency Future	308.0000	319.0000	3.571	0	0	0
07/10/2009	€ / R 2010/03/15	10.05	Call	Currency Future	1,274.0000	1,311.0000	2.904	0	0	0
07/10/2009	€ / R 2010/03/15	10.15	Call	Currency Future	1,185.0000	1,222.0000	3.122	0	0	0
07/10/2009	€ / R 2010/03/15	7.80	Put	Currency Future	8.0000	8.0000	-	0	0	0
07/10/2009	€ / R 2010/03/15	15.40	Put	Currency Future	4,181.0000	4,141.0000	(0.957)	0	0	0
07/10/2009	€ / R 2010/03/15	8.35	Call	Currency Future	2,904.0000	2,945.0000	1.412	0	0	0
07/10/2009	€ / R 2010/03/15	15.30	Put	Currency Future	4,082.0000	4,042.0000	(0.980)	0	0	0
07/10/2009	€ / R 2010/03/15	17.50	Put	Currency Future	6,270.0000	6,229.0000	(0.654)	0	0	0
07/10/2009	€ / R 2010/03/15	19.60	Put	Currency Future	8,365.0000	8,324.0000	(0.490)	0	0	0
07/10/2009	€ / R 2010/03/15	11.05	Put	Currency Future	386.0000	367.0000	(4.922)	0	0	0
07/10/2009	€ / R 2010/03/15	8.15	Call	Currency Future	3,101.0000	3,142.0000	1.322	0	0	0
07/10/2009	€ / R 2010/03/15	8.80	Call	Currency Future	2,461.0000	2,502.0000	1.666	0	0	0
07/10/2009	€ / R 2010/03/15	17.40	Put	Currency Future	6,170.0000	6,129.0000	(0.665)	0	0	0
07/10/2009	€ / R 2010/03/15	9.35	Call	Currency Future	1,926.0000	1,965.0000	2.025	0	0	0
07/10/2009	€ / R 2010/03/15	12.60	Call	Currency Future	172.0000	177.0000	2.907	0	0	13,636
07/10/2009	€ / R 2010/03/15	9.05	Put	Currency Future	28.0000	27.0000	(3.571)	0	0	0
07/10/2009	€ / R 2010/03/15	10.15	Put	Currency Future	96.0000	92.0000	(4.167)	0	0	0
07/10/2009	€ / R 2010/03/15	14.85	Call	Currency Future	30.0000	31.0000	3.333	0	0	0
07/10/2009	€ / R 2010/03/15	10.40	Put	Currency Future	144.0000	133.0000	(7.639)	0	0	0
07/10/2009	€ / R 2010/03/15	17.30	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
07/10/2009	€ / R 2010/03/15	13.60	Call	Currency Future	85.0000	88.0000	3.529	0	0	0
07/10/2009	€ / R 2010/03/15	13.05	Call	Currency Future	129.0000	132.0000	2.326	0	0	0
07/10/2009	€ / R 2010/03/15	8.15	Put	Currency Future	12.0000	12.0000	-	0	0	0
07/10/2009	€ / R 2010/03/15	10.85	Call	Currency Future	684.0000	710.0000	3.801	0	0	0
07/10/2009	€ / R 2010/03/15	9.40	Put	Currency Future	40.0000	37.0000	(7.500)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	€ / R	2010/03/15	12.35	Put	Currency Future	1,316.0000	1,281.0000	(2.660)	0	0	0
07/10/2009	€ / R	2010/03/15	19.30	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
07/10/2009	€ / R	2010/03/15	19.50	Put	Currency Future	8,265.0000	8,224.0000	(0.496)	0	0	0
07/10/2009	€ / R	2010/03/15	13.60	Put	Currency Future	2,446.0000	2,408.0000	(1.554)	0	0	0
07/10/2009	€ / R	2010/03/15	11.80	Put	Currency Future	869.0000	839.0000	(3.452)	0	0	0
07/10/2009	€ / R	2010/03/15	16.05	Call	Currency Future	15.0000	15.0000	-	0	0	0
07/10/2009	€ / R	2010/03/15	14.15	Call	Currency Future	53.0000	56.0000	5.660	0	0	0
07/10/2009	€ / R	2010/03/15	13.85	Call	Currency Future	68.0000	72.0000	5.882	0	0	0
07/10/2009	€ / R	2010/03/15	7.40	Put	Currency Future	5.0000	5.0000	-	0	0	0
07/10/2009	€ / R	2010/03/15	13.35	Put	Currency Future	2,216.0000	2,179.0000	(1.670)	0	0	0
07/10/2009	€ / R	2010/03/15	9.30	Call	Currency Future	1,974.0000	2,013.0000	1.976	0	0	0
07/10/2009	€ / R	2010/03/15	15.60	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
07/10/2009	€ / R	2010/03/15	12.20	Call	Currency Future	228.0000	235.0000	3.070	0	0	0
07/10/2009	€ / R	2010/03/15	14.05	Put	Currency Future	2,869.0000	2,831.0000	(1.325)	0	0	0
07/10/2009	€ / R	2010/03/15	9.15	Call	Currency Future	2,119.0000	2,159.0000	1.888	0	0	0
07/10/2009	€ / R	2010/03/15	9.80	Call	Currency Future	1,502.0000	1,540.0000	2.530	0	0	0
07/10/2009	€ / R	2010/03/15	10.40	Call	Currency Future	983.0000	1,013.0000	3.052	0	0	0
07/10/2009	€ / R	2010/03/15	7.30	Call	Currency Future	3,943.0000	3,984.0000	1.040	0	0	0
07/10/2009	€ / R	2010/03/15	19.50	Call	Currency Future	4.0000	4.0000	-	0	0	0
07/10/2009	€ / R	2010/03/15	15.60	Put	Currency Future	4,379.0000	4,339.0000	(0.913)	0	0	0
07/10/2009	€ / R	2010/03/15	15.05	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
07/10/2009	€ / R	2010/03/15	14.15	Put	Currency Future	2,964.0000	2,926.0000	(1.282)	0	0	0
07/10/2009	€ / R	2010/03/15	8.80	Put	Currency Future	22.0000	22.0000	-	0	0	0
07/10/2009	€ / R	2010/03/15	8.40	Call	Currency Future	2,855.0000	2,895.0000	1.401	0	0	0
07/10/2009	€ / R	2010/03/15	7.30	Put	Currency Future	4.0000	4.0000	-	0	0	0
07/10/2009	€ / R	2010/03/15	17.60	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
07/10/2009	€ / R	2010/03/15	15.05	Put	Currency Future	3,836.0000	3,797.0000	(1.017)	0	0	0
07/10/2009	€ / R	2010/03/15	16.15	Put	Currency Future	4,925.0000	4,885.0000	(0.812)	0	0	0
07/10/2009	€ / R	2010/03/15	14.80	Call	Currency Future	31.0000	33.0000	6.452	0	0	0
07/10/2009	€ / R	2010/03/15	9.40	Call	Currency Future	1,878.0000	1,917.0000	2.077	0	0	0
07/10/2009	€ / R	2010/03/15	8.25	Call	Currency Future	3,003.0000	3,043.0000	1.332	0	0	0
07/10/2009	€ / R	2010/03/15	13.35	Call	Currency Future	105.0000	109.0000	3.810	0	0	0
07/10/2009	€ / R	2010/03/15	8.30	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
07/10/2009	€ / R	2010/03/15	12.75	Put	Currency Future	1,667.0000	1,630.0000	(2.220)	0	0	0
07/10/2009	€ / R	2010/03/15	10.60	Put	Currency Future	203.0000	190.0000	(6.404)	0	0	0
07/10/2009	€ / R	2010/03/15	16.05	Put	Currency Future	4,826.0000	4,785.0000	(0.850)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	€ / R 2010/03/15	15.15	Put	Currency Future	3,934.0000	3,895.0000	(0.991)	0	0	0
07/10/2009	€ / R 2010/03/15	14.80	Put	Currency Future	3,592.0000	3,553.0000	(1.086)	0	0	0
07/10/2009	€ / R 2010/03/15	8.40	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
07/10/2009	€ / R 2010/03/15	16.25	Put	Currency Future	5,025.0000	4,984.0000	(0.816)	0	0	0
07/10/2009	€ / R 2010/03/15	15.35	Put	Currency Future	4,131.0000	4,091.0000	(0.968)	0	0	0
07/10/2009	€ / R 2010/03/15	19.30	Put	Currency Future	8,066.0000	8,025.0000	(0.508)	0	0	0
07/10/2009	€ / R 2010/03/15	17.50	Call	Currency Future	9.0000	9.0000	-	0	0	0
07/10/2009	€ / R 2010/03/15	19.60	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
07/10/2009	€ / R 2010/03/15	13.05	Put	Currency Future	1,940.0000	1,902.0000	(1.959)	0	0	0
07/10/2009	€ / R 2010/03/15	15.90	Put	Currency Future	4,677.0000	4,637.0000	(0.855)	0	0	0
07/10/2009	€ / R 2010/03/15	9.80	Put	Currency Future	63.0000	60.0000	(4.762)	0	0	0
07/10/2009	€ / R 2010/03/15	19.55	Put	Currency Future	8,315.0000	8,274.0000	(0.493)	0	0	0
07/10/2009	€ / R 2010/03/15	15.25	Put	Currency Future	4,032.0000	3,993.0000	(0.967)	0	0	0
07/10/2009	€ / R 2010/03/15	14.35	Put	Currency Future	3,156.0000	3,117.0000	(1.236)	0	0	0
07/10/2009	€ / R 2010/03/15	17.30	Put	Currency Future	6,071.0000	6,030.0000	(0.675)	0	0	0
07/10/2009	€ / R 2010/03/15	17.60	Put	Currency Future	6,369.0000	6,329.0000	(0.628)	0	0	0
07/10/2009	€ / R 2010/03/15	9.05	Call	Currency Future	2,217.0000	2,257.0000	1.804	0	0	0
07/10/2009	€ / R 2010/03/15	15.90	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
07/10/2009	€ / R 2010/03/15	10.80	Put	Currency Future	275.0000	260.0000	(5.455)	0	0	0
07/10/2009	€ / R 2010/03/15	19.40	Call	Currency Future	4.0000	4.0000	-	0	0	0
07/10/2009	€ / R 2010/03/15	10.25	Call	Currency Future	1,097.0000	1,133.0000	3.282	0	0	0
07/10/2009	€ / R 2010/03/15	14.35	Call	Currency Future	45.0000	47.0000	4.444	0	0	0
07/10/2009	€ / R 2010/03/15	8.30	Call	Currency Future	2,953.0000	2,994.0000	1.388	0	0	0
07/10/2009	€ / R 2010/03/15	12.75	Call	Currency Future	156.0000	160.0000	2.564	0	0	0
07/10/2009	€ / R 2010/03/15	17.70	Call	Currency Future	8.0000	8.0000	-	0	0	0
07/10/2009	€ / R 2010/03/15	10.90	Put	Currency Future	317.0000	300.0000	(5.363)	0	0	0
07/10/2009	€ / R 2010/03/15	10.80	Call	Currency Future	714.0000	740.0000	3.641	0	0	0
07/10/2009	€ / R 2010/03/15	7.55	Call	Currency Future	3,695.0000	3,736.0000	1.110	0	0	0
07/10/2009	€ / R 2010/03/15	9.25	Put	Currency Future	33.0000	32.0000	(3.030)	0	0	0
07/10/2009	€ / R 2010/03/15	15.35	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
07/10/2009	€ / R 2010/03/15	11.40	Call	Currency Future	424.0000	439.0000	3.538	0	0	0
07/10/2009	€ / R 2010/03/15	9.75	Call	Currency Future	1,549.0000	1,587.0000	2.453	0	0	0
07/10/2009	€ / R 2010/03/15	10.60	Call	Currency Future	841.0000	870.0000	3.448	0	0	0
07/10/2009	€ / R 2010/03/15	17.85	Put	Currency Future	6,619.0000	6,578.0000	(0.619)	0	0	0
07/10/2009	€ / R 2010/03/15	12.20	Put	Currency Future	1,189.0000	1,155.0000	(2.860)	0	0	0
07/10/2009	€ / R 2010/03/15	14.90	Put	Currency Future	3,690.0000	3,650.0000	(1.084)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	€ / R 2010/03/15	12.80	Put	Currency Future	1,712.0000	1,675.0000	(2.161)	0	0	0
07/10/2009	€ / R 2010/03/15	15.55	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
07/10/2009	€ / R 2010/03/15	9.25	Call	Currency Future	2,022.0000	2,062.0000	1.978	0	0	0
07/10/2009	€ / R 2010/03/15	7.35	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
07/10/2009	€ / R 2010/03/15	11.40	Put	Currency Future	585.0000	559.0000	(4.444)	0	0	0
07/10/2009	€ / R 2010/03/15	10.75	Call	Currency Future	745.0000	771.0000	3.490	0	0	0
07/10/2009	€ / R 2010/03/15	9.60	Call	Currency Future	1,689.0000	1,727.0000	2.250	0	0	0
07/10/2009	€ / R 2010/03/15	13.90	Put	Currency Future	2,727.0000	2,689.0000	(1.393)	0	0	0
07/10/2009	€ / R 2010/03/15	12.80	Call	Currency Future	151.0000	155.0000	2.649	0	0	0
07/10/2009	€ / R 2010/03/15	13.55	Put	Currency Future	2,400.0000	2,362.0000	(1.583)	0	0	0
07/10/2009	€ / R 2010/03/15	16.25	Call	Currency Future	14.0000	14.0000	-	0	0	0
07/10/2009	€ / R 2010/03/15	17.75	Put	Currency Future	6,519.0000	6,478.0000	(0.629)	0	0	0
07/10/2009	€ / R 2010/03/15	16.10	Put	Currency Future	4,876.0000	4,835.0000	(0.841)	0	0	0
07/10/2009	€ / R 2010/03/15	13.90	Call	Currency Future	66.0000	69.0000	4.545	0	0	0
07/10/2009	€ / R 2010/03/15	15.80	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
07/10/2009	€ / R 2010/03/15	15.55	Put	Currency Future	4,330.0000	4,289.0000	(0.947)	0	0	0
07/10/2009	€ / R 2010/03/15	10.25	Put	Currency Future	108.0000	103.0000	(4.630)	0	0	0
07/10/2009	€ / R 2010/03/15	19.75	Put	Currency Future	8,514.0000	8,473.0000	(0.482)	0	0	0
07/10/2009	€ / R 2010/03/15	14.90	Call	Currency Future	28.0000	30.0000	7.143	0	0	0
07/10/2009	€ / R 2010/03/15	15.80	Put	Currency Future	4,578.0000	4,537.0000	(0.896)	0	0	0
07/10/2009	€ / R 2010/03/15	17.55	Put	Currency Future	6,320.0000	6,279.0000	(0.649)	0	0	0
07/10/2009	€ / R 2010/03/15	14.25	Call	Currency Future	49.0000	51.0000	4.082	0	0	0
07/10/2009	€ / R 2010/03/15	19.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
07/10/2009	€ / R 2010/03/15	8.05	Call	Currency Future	3,200.0000	3,241.0000	1.281	0	0	0
07/10/2009	€ / R 2010/03/15	15.15	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
07/10/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,398.0000	3,438.0000	1.177	0	0	0
07/10/2009	€ / R 2010/03/15	17.55	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
07/10/2009	€ / R 2010/03/15	13.25	Call	Currency Future	114.0000	117.0000	2.632	0	0	0
07/10/2009	€ / R 2010/03/15	11.50	Put	Currency Future	652.0000	625.0000	(4.141)	0	0	0
07/10/2009	€ / R 2010/03/15	8.95	Put	Currency Future	26.0000	24.0000	(7.692)	0	0	0
07/10/2009	€ / R 2010/03/15	7.60	Call	Currency Future	3,645.0000	3,686.0000	1.125	0	0	0
07/10/2009	€ / R 2010/03/15	19.85	Put	Currency Future	8,614.0000	8,573.0000	(0.476)	0	0	0
07/10/2009	€ / R 2010/03/15	17.75	Call	Currency Future	8.0000	8.0000	-	0	0	0
07/10/2009	€ / R 2010/03/15	10.90	Call	Currency Future	656.0000	680.0000	3.659	0	0	0
07/10/2009	€ / R 2010/03/15	10.85	Put	Currency Future	296.0000	280.0000	(5.405)	0	0	0
07/10/2009	€ / R 2010/03/15	19.40	Put	Currency Future	8,165.0000	8,124.0000	(0.502)	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
07/10/2009	€ / R 2010/03/15	15.25	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
07/10/2009	€ / R 2010/03/15	15.95	Put	Currency Future	4,727.0000	4,686.0000	(0.867)	0	0	0
07/10/2009	€ / R 2010/03/15	7.60	Put	Currency Future	6.0000	6.0000	-	0	0	0
07/10/2009	€ / R 2010/03/15	17.85	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
07/10/2009	€ / R 2010/03/15	9.90	Call	Currency Future	1,410.0000	1,448.0000	2.695	0	0	0
07/10/2009	€ / R 2010/03/15	12.85	Call	Currency Future	146.0000	150.0000	2.740	0	0	0
07/10/2009	€ / R 2010/03/15	13.55	Call	Currency Future	88.0000	92.0000	4.545	0	0	0
07/10/2009	€ / R 2010/03/15	14.25	Put	Currency Future	3,060.0000	3,021.0000	(1.275)	0	0	0
07/10/2009	€ / R 2010/03/15	15.95	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
07/10/2009	€ / R 2010/03/15	9.60	Put	Currency Future	50.0000	47.0000	(6.000)	0	0	0
07/10/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,398.0000	3,438.0000	1.177	0	0	0
07/10/2009	€ / R 2010/03/15	16.15	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
07/10/2009	€ / R 2010/03/15	12.85	Put	Currency Future	1,757.0000	1,720.0000	(2.106)	0	0	0
07/10/2009	€ / R 2010/03/15	10.55	Call	Currency Future	875.0000	904.0000	3.314	0	0	0
07/10/2009	€ / R 2010/03/15	8.60	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
07/10/2009	€ / R 2010/03/15	19.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
07/10/2009	€ / R 2010/03/15	12.25	Put	Currency Future	1,231.0000	1,197.0000	(2.762)	0	0	0
07/10/2009	€ / R 2010/03/15	12.90	Call	Currency Future	141.0000	145.0000	2.837	0	0	0
07/10/2009	€ / R 2010/03/15	13.80	Put	Currency Future	2,633.0000	2,595.0000	(1.443)	0	0	0
07/10/2009	€ / R 2010/03/15	8.55	Call	Currency Future	2,707.0000	2,748.0000	1.515	0	0	0
07/10/2009	€ / R 2010/03/15	8.60	Call	Currency Future	2,658.0000	2,698.0000	1.505	0	0	0
07/10/2009	€ / R 2010/03/15	7.85	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
07/10/2009	€ / R 2010/03/15	12.25	Call	Currency Future	220.0000	227.0000	3.182	0	0	0
07/10/2009	€ / R 2010/03/15	9.90	Put	Currency Future	71.0000	68.0000	(4.225)	0	0	0
07/10/2009	€ / R 2010/03/15	9.85	Put	Currency Future	67.0000	64.0000	(4.478)	0	0	0
07/10/2009	€ / R 2010/03/15	10.55	Put	Currency Future	187.0000	174.0000	(6.952)	0	0	0
07/10/2009	€ / R 2010/03/15	11.50	Call	Currency Future	391.0000	405.0000	3.581	0	0	24
07/10/2009	€ / R 2010/03/15	8.95	Call	Currency Future	2,314.0000	2,354.0000	1.729	0	0	0
07/10/2009	€ / R 2010/03/15	7.90	Call	Currency Future	3,348.0000	3,389.0000	1.225	0	0	0
07/10/2009	€ / R 2010/03/15	9.85	Call	Currency Future	1,456.0000	1,494.0000	2.610	0	0	0
07/10/2009	€ / R 2010/03/15	8.55	Put	Currency Future	18.0000	18.0000	-	0	0	0
07/10/2009	€ / R 2010/03/15	8.05	Put	Currency Future	11.0000	11.0000	-	0	0	0
07/10/2009	€ / R 2010/03/15	8.90	Call	Currency Future	2,363.0000	2,403.0000	1.693	0	0	0
07/10/2009	€ / R 2010/03/15	9.50	Call	Currency Future	1,783.0000	1,822.0000	2.187	0	0	0
07/10/2009	€ / R 2010/03/15	7.85	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
07/10/2009	€ / R 2010/03/15	9.55	Put	Currency Future	47.0000	45.0000	(4.255)	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
07/10/2009	€ / R 2010/03/15	8.90	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
07/10/2009	€ / R 2010/03/15	12.50	Call	Currency Future	184.0000	190.0000	3.261	0	0	0
07/10/2009	€ / R 2010/03/15	8.85	Call	Currency Future	2,412.0000	2,452.0000	1.658	0	0	0
07/10/2009	€ / R 2010/03/15	9.55	Call	Currency Future	1,736.0000	1,775.0000	2.247	0	0	0
07/10/2009	€ / R 2010/03/15	7.90	Put	Currency Future	9.0000	9.0000	-	0	0	0
07/10/2009	€ / R 2010/03/15	12.50	Put	Currency Future	1,445.0000	1,410.0000	(2.422)	0	0	0
07/10/2009	€ / R 2010/03/15	8.85	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
07/10/2009	€ / R 2010/03/15	7.55	Put	Currency Future	6.0000	6.0000	-	0	0	0
07/10/2009	€ / R 2010/03/15	12.90	Put	Currency Future	1,803.0000	1,765.0000	(2.108)	0	0	0
07/10/2009	€ / R 2010/03/15	13.50	Call	Currency Future	92.0000	96.0000	4.348	0	0	0
07/10/2009	€ / R 2010/03/15	13.85	Put	Currency Future	2,680.0000	2,642.0000	(1.418)	0	0	0
07/10/2009	€ / R 2010/03/15	10.75	Put	Currency Future	256.0000	241.0000	(5.859)	0	0	0
07/10/2009	€ / R 2010/03/15	10.50	Put	Currency Future	172.0000	160.0000	(6.977)	0	0	0
07/10/2009	€ / R 2010/03/15	13.80	Call	Currency Future	71.0000	75.0000	5.634	0	0	0
07/10/2009	€ / R 2010/03/15	14.95	Put	Currency Future	3,738.0000	3,699.0000	(1.043)	0	0	0
07/10/2009	€ / R 2010/03/15	10.50	Call	Currency Future	910.0000	940.0000	3.297	0	0	0
07/10/2009	€ / R 2010/03/15	13.95	Put	Currency Future	2,774.0000	2,736.0000	(1.370)	0	0	0
07/10/2009	€ / R 2010/03/15	8.50	Put	Currency Future	17.0000	17.0000	-	0	0	0
07/10/2009	€ / R 2010/03/15	8.75	Call	Currency Future	2,510.0000	2,551.0000	1.633	0	0	0
07/10/2009	€ / R 2010/03/15	9.50	Put	Currency Future	45.0000	42.0000	(6.667)	0	0	0
07/10/2009	€ / R 2010/03/15	7.75	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
07/10/2009	€ / R 2010/03/15	7.65	Call	Currency Future	3,596.0000	3,636.0000	1.112	0	0	0
07/10/2009	€ / R 2010/03/15	8.70	Call	Currency Future	2,559.0000	2,600.0000	1.602	0	0	0
07/10/2009	€ / R 2010/03/15	8.75	Put	Currency Future	21.0000	21.0000	-	0	0	0
07/10/2009	€ / R 2010/03/15	7.65	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
07/10/2009	€ / R 2010/03/15	14.50	Call	Currency Future	39.0000	42.0000	7.692	0	0	0
07/10/2009	€ / R 2010/03/15	9.75	Put	Currency Future	60.0000	57.0000	(5.000)	0	0	0
07/10/2009	€ / R 2010/03/15	8.65	Call	Currency Future	2,609.0000	2,649.0000	1.533	0	0	0
07/10/2009	€ / R 2010/03/15	8.50	Call	Currency Future	2,756.0000	2,797.0000	1.488	0	0	0
07/10/2009	€ / R 2010/03/15	7.95	Call	Currency Future	3,299.0000	3,339.0000	1.212	0	0	0
07/10/2009	€ / R 2010/03/15	7.70	Put	Currency Future	7.0000	7.0000	-	0	0	0
07/10/2009	€ / R 2010/03/15	14.95	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
07/10/2009	€ / R 2010/03/15	7.70	Call	Currency Future	3,546.0000	3,587.0000	1.156	0	0	0
07/10/2009	€ / R 2010/03/15	7.75	Call	Currency Future	3,497.0000	3,537.0000	1.144	0	0	0
07/10/2009	€ / R 2010/03/15	13.50	Put	Currency Future	2,354.0000	2,316.0000	(1.614)	0	0	0
07/10/2009	€ / R 2010/03/15	8.65	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	€ / R 2010/03/15	8.70	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
07/10/2009	€ / R 2010/03/15	17.90	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
07/10/2009	€ / R 2010/03/15	15.50	Put	Currency Future	4,280.0000	4,240.0000	(0.935)	0	0	0
07/10/2009	€ / R 2010/03/15	9.70	Call	Currency Future	1,595.0000	1,633.0000	2.382	0	0	0
07/10/2009	€ / R 2010/03/15	17.90	Put	Currency Future	6,669.0000	6,628.0000	(0.615)	0	0	0
07/10/2009	€ / R 2010/03/15	14.50	Put	Currency Future	3,301.0000	3,262.0000	(1.181)	0	0	0
07/10/2009	€ / R 2010/03/15	19.90	Put	Currency Future	8,664.0000	8,623.0000	(0.473)	0	0	0
07/10/2009	€ / R 2010/03/15	15.50	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
07/10/2009	€ / R 2010/03/15	19.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
07/10/2009	€ / R 2010/03/15	7.50	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
07/10/2009	€ / R 2010/03/15	9.95	Call	Currency Future	1,365.0000	1,402.0000	2.711	0	0	0
07/10/2009	€ / R 2010/03/15	15.45	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
07/10/2009	€ / R 2010/03/15	14.70	Put	Currency Future	3,495.0000	3,455.0000	(1.144)	0	0	0
07/10/2009	€ / R 2010/03/15	15.45	Put	Currency Future	4,230.0000	4,190.0000	(0.946)	0	0	0
07/10/2009	€ / R 2010/03/15	9.65	Put	Currency Future	53.0000	50.0000	(5.660)	0	0	0
07/10/2009	€ / R 2010/03/15	9.70	Put	Currency Future	56.0000	53.0000	(5.357)	0	0	0
07/10/2009	€ / R 2010/03/15	13.45	Put	Currency Future	2,308.0000	2,270.0000	(1.646)	0	0	0
07/10/2009	€ / R 2010/03/15	18.00	Call	Currency Future	7.0000	7.0000	-	0	0	0
07/10/2009	€ / R 2010/03/15	11.30	Call	Currency Future	460.0000	477.0000	3.696	0	0	0
07/10/2009	€ / R 2010/03/15	17.45	Call	Currency Future	9.0000	9.0000	-	0	0	0
07/10/2009	€ / R 2010/03/15	15.65	Put	Currency Future	4,429.0000	4,389.0000	(0.903)	0	0	0
07/10/2009	€ / R 2010/03/15	19.45	Call	Currency Future	4.0000	4.0000	-	0	0	0
07/10/2009	€ / R 2010/03/15	17.65	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
07/10/2009	€ / R 2010/03/15	19.45	Put	Currency Future	8,215.0000	8,174.0000	(0.499)	0	0	0
07/10/2009	€ / R 2010/03/15	17.65	Put	Currency Future	6,419.0000	6,379.0000	(0.623)	0	0	0
07/10/2009	€ / R 2010/03/15	11.30	Put	Currency Future	521.0000	497.0000	(4.607)	0	0	0
07/10/2009	€ / R 2010/03/15	17.45	Put	Currency Future	6,220.0000	6,179.0000	(0.659)	0	0	0
07/10/2009	€ / R 2010/03/15	19.65	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
07/10/2009	€ / R 2010/03/15	13.45	Call	Currency Future	96.0000	100.0000	4.167	0	0	0
07/10/2009	€ / R 2010/03/15	19.65	Put	Currency Future	8,415.0000	8,374.0000	(0.487)	0	0	0
07/10/2009	€ / R 2010/03/15	10.45	Put	Currency Future	157.0000	146.0000	(7.006)	0	0	0
07/10/2009	€ / R 2010/03/15	15.65	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
07/10/2009	€ / R 2010/03/15	10.45	Call	Currency Future	946.0000	976.0000	3.171	0	0	0
07/10/2009	€ / R 2010/03/15	13.65	Put	Currency Future	2,492.0000	2,455.0000	(1.485)	0	0	0
07/10/2009	€ / R 2010/03/15	13.65	Call	Currency Future	81.0000	85.0000	4.938	0	0	0
07/10/2009	€ / R 2010/03/15	11.65	Put	Currency Future	758.0000	729.0000	(3.826)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	€ / R	2010/03/15	7.50	Call	Currency Future	3,744.0000	3,785.0000	1.095	0	0	0
07/10/2009	€ / R	2010/03/15	7.45	Call	Currency Future	3,794.0000	3,835.0000	1.081	0	0	0
07/10/2009	€ / R	2010/03/15	18.00	Put	Currency Future	6,768.0000	6,727.0000	(0.606)	0	0	0
07/10/2009	€ / R	2010/03/15	7.45	Put	Currency Future	5.0000	5.0000	-	0	0	0
07/10/2009	€ / R	2010/03/15	20.00	Call	Currency Future	3.0000	3.0000	-	0	0	0
07/10/2009	€ / R	2010/03/15	15.70	Put	Currency Future	4,478.0000	4,438.0000	(0.893)	0	0	0
07/10/2009	€ / R	2010/03/15	8.45	Call	Currency Future	2,805.0000	2,846.0000	1.462	0	0	0
07/10/2009	€ / R	2010/03/15	9.65	Call	Currency Future	1,642.0000	1,680.0000	2.314	0	0	0
07/10/2009	€ / R	2010/03/15	12.70	Call	Currency Future	161.0000	166.0000	3.106	0	0	0
07/10/2009	€ / R	2010/03/15	20.00	Put	Currency Future	8,764.0000	8,723.0000	(0.468)	0	0	0
07/10/2009	€ / R	2010/03/15	10.70	Put	Currency Future	237.0000	223.0000	(5.907)	0	0	0
07/10/2009	€ / R	2010/03/15	9.45	Put	Currency Future	42.0000	40.0000	(4.762)	0	0	0
07/10/2009	€ / R	2010/03/15	10.65	Put	Currency Future	220.0000	206.0000	(6.364)	0	0	0
07/10/2009	€ / R	2010/03/15	10.70	Call	Currency Future	776.0000	803.0000	3.479	0	0	0
07/10/2009	€ / R	2010/03/15	9.45	Call	Currency Future	1,831.0000	1,870.0000	2.130	0	0	0
07/10/2009	€ / R	2010/03/15	11.65	Call	Currency Future	347.0000	359.0000	3.458	0	0	0
07/10/2009	€ / R	2010/03/15	8.45	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
07/10/2009	€ / R	2010/03/15	10.65	Call	Currency Future	808.0000	836.0000	3.465	0	0	0
07/10/2009	€ / R	2010/03/15	12.70	Put	Currency Future	1,622.0000	1,586.0000	(2.219)	0	0	0
07/10/2009	€ / R	2010/03/15	13.70	Put	Currency Future	2,539.0000	2,501.0000	(1.497)	0	0	0
07/10/2009	€ / R	2010/03/15	13.70	Call	Currency Future	78.0000	81.0000	3.846	0	0	0
07/10/2009	€ / R	2010/03/15	15.70	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
07/10/2009	€ / R	2010/03/15	14.70	Call	Currency Future	33.0000	35.0000	6.061	0	0	0
07/10/2009	€ / R	2010/03/15	11.35	Put	Currency Future	552.0000	528.0000	(4.348)	0	0	0
07/10/2009	€ / R	2010/03/15	11.25	Put	Currency Future	490.0000	469.0000	(4.286)	0	0	0
07/10/2009	€ / R	2010/03/15	11.25	Call	Currency Future	479.0000	499.0000	4.175	0	0	0
07/10/2009	€ / R	2010/03/15	11.15	Call	Currency Future	525.0000	546.0000	4.000	0	0	0
07/10/2009	€ / R	2010/03/15	17.15	Call	Currency Future	10.0000	10.0000	-	0	0	0
07/10/2009	€ / R	2010/03/15	11.15	Put	Currency Future	436.0000	416.0000	(4.587)	0	0	0
07/10/2009	€ / R	2010/03/15	7.15	Call	Currency Future	4,092.0000	4,133.0000	1.002	0	0	0
07/10/2009	€ / R	2010/03/15	19.15	Put	Currency Future	7,916.0000	7,875.0000	(0.518)	0	0	0
07/10/2009	€ / R	2010/03/15	11.20	Call	Currency Future	501.0000	522.0000	4.192	0	0	0
07/10/2009	€ / R	2010/03/15	17.15	Put	Currency Future	5,921.0000	5,880.0000	(0.692)	0	0	0
07/10/2009	€ / R	2010/03/15	11.20	Put	Currency Future	463.0000	442.0000	(4.536)	0	0	0
07/10/2009	€ / R	2010/03/15	19.15	Call	Currency Future	5.0000	5.0000	-	0	0	0
07/10/2009	€ / R	2010/03/15	11.35	Call	Currency Future	441.0000	458.0000	3.855	0	0	0

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07/10/2009	€ / R	2010/03/15	7.15	Put	Currency Future	3.0000	3.0000	-	0	0	0
07/10/2009	€ / R	2010/06/14			Currency Future	11.4235	11.4660	0.372	0.0000	0.0000	200
07/10/2009	€ / R	2010/06/14	7.40	Call	Currency Future	4,035.0000	4,076.0000	1.016	0	0	0
07/10/2009	€ / R	2010/06/14	7.40	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
07/10/2009	€ / R	2010/06/14	10.70	Call	Currency Future	1,008.0000	1,033.0000	2.480	0	0	0
07/10/2009	€ / R	2010/06/14	12.10	Put	Currency Future	1,101.0000	1,067.0000	(3.088)	0	0	0
07/10/2009	€ / R	2010/06/14	8.70	Call	Currency Future	2,755.0000	2,796.0000	1.488	0	0	0
07/10/2009	€ / R	2010/06/14	9.70	Call	Currency Future	1,799.0000	1,836.0000	2.057	0	0	0
07/10/2009	€ / R	2010/06/14	12.00	Put	Currency Future	1,025.0000	992.0000	(3.220)	0	0	0
07/10/2009	€ / R	2010/06/14	8.40	Call	Currency Future	3,049.0000	3,091.0000	1.378	0	0	0
07/10/2009	€ / R	2010/06/14	9.70	Put	Currency Future	75.0000	70.0000	(6.667)	0	0	0
07/10/2009	€ / R	2010/06/14	12.00	Call	Currency Future	449.0000	458.0000	2.004	0	0	0
07/10/2009	€ / R	2010/06/14	7.70	Call	Currency Future	3,738.0000	3,780.0000	1.124	0	0	0
07/10/2009	€ / R	2010/06/14	12.10	Call	Currency Future	424.0000	433.0000	2.123	0	0	0
07/10/2009	€ / R	2010/06/14	8.70	Put	Currency Future	31.0000	30.0000	(3.226)	0	0	0
07/10/2009	€ / R	2010/06/14	7.70	Put	Currency Future	14.0000	14.0000	-	0	0	0
07/10/2009	€ / R	2010/06/14	8.40	Put	Currency Future	26.0000	25.0000	(3.846)	0	0	0
07/10/2009	€ / R	2010/06/14	13.40	Call	Currency Future	223.0000	225.0000	0.897	0	0	0
07/10/2009	€ / R	2010/06/14	9.40	Put	Currency Future	49.0000	47.0000	(4.082)	0	0	0
07/10/2009	€ / R	2010/06/14	13.35	Call	Currency Future	227.0000	230.0000	1.322	0	0	0
07/10/2009	€ / R	2010/06/14	10.35	Put	Currency Future	175.0000	165.0000	(5.714)	0	0	0
07/10/2009	€ / R	2010/06/14	10.35	Call	Currency Future	1,249.0000	1,281.0000	2.562	0	0	0
07/10/2009	€ / R	2010/06/14	13.35	Put	Currency Future	2,154.0000	2,114.0000	(1.857)	0	0	0
07/10/2009	€ / R	2010/06/14	15.35	Call	Currency Future	99.0000	99.0000	-	0	0	0
07/10/2009	€ / R	2010/06/14	15.35	Put	Currency Future	4,025.0000	3,983.0000	(1.043)	0	0	0
07/10/2009	€ / R	2010/06/14	17.35	Call	Currency Future	41.0000	39.0000	(4.878)	0	0	0
07/10/2009	€ / R	2010/06/14	10.70	Put	Currency Future	284.0000	267.0000	(5.986)	0	0	0
07/10/2009	€ / R	2010/06/14	9.35	Put	Currency Future	47.0000	45.0000	(4.255)	0	0	0
07/10/2009	€ / R	2010/06/14	19.35	Put	Currency Future	7,938.0000	7,896.0000	(0.529)	0	0	0
07/10/2009	€ / R	2010/06/14	17.35	Put	Currency Future	5,968.0000	5,923.0000	(0.754)	0	0	0
07/10/2009	€ / R	2010/06/14	19.35	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
07/10/2009	€ / R	2010/06/14	9.40	Call	Currency Future	2,072.0000	2,113.0000	1.979	0	0	0
07/10/2009	€ / R	2010/06/14	9.35	Call	Currency Future	2,121.0000	2,161.0000	1.886	0	0	0
07/10/2009	€ / R	2010/06/14	8.35	Call	Currency Future	3,098.0000	3,140.0000	1.356	0	0	0
07/10/2009	€ / R	2010/06/14	13.40	Put	Currency Future	2,199.0000	2,159.0000	(1.819)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	€ / R 2010/06/14	11.70	Put	Currency Future	810.0000	780.0000	(3.704)	0	0	0
07/10/2009	€ / R 2010/06/14	10.40	Put	Currency Future	186.0000	176.0000	(5.376)	0	0	0
07/10/2009	€ / R 2010/06/14	10.40	Call	Currency Future	1,209.0000	1,242.0000	2.730	0	0	0
07/10/2009	€ / R 2010/06/14	15.40	Call	Currency Future	97.0000	97.0000	-	0	0	0
07/10/2009	€ / R 2010/06/14	15.40	Put	Currency Future	4,074.0000	4,031.0000	(1.055)	0	0	0
07/10/2009	€ / R 2010/06/14	11.70	Call	Currency Future	534.0000	546.0000	2.247	0	0	0
07/10/2009	€ / R 2010/06/14	17.40	Call	Currency Future	40.0000	38.0000	(5.000)	0	0	0
07/10/2009	€ / R 2010/06/14	11.60	Call	Currency Future	566.0000	580.0000	2.473	0	0	0
07/10/2009	€ / R 2010/06/14	17.40	Put	Currency Future	6,017.0000	5,972.0000	(0.748)	0	0	0
07/10/2009	€ / R 2010/06/14	7.35	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
07/10/2009	€ / R 2010/06/14	8.35	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
07/10/2009	€ / R 2010/06/14	11.40	Put	Currency Future	615.0000	590.0000	(4.065)	0	0	0
07/10/2009	€ / R 2010/06/14	7.35	Call	Currency Future	4,084.0000	4,125.0000	1.004	0	0	0
07/10/2009	€ / R 2010/06/14	11.60	Put	Currency Future	743.0000	714.0000	(3.903)	0	0	0
07/10/2009	€ / R 2010/06/14	19.40	Call	Currency Future	11.0000	11.0000	-	0	0	0
07/10/2009	€ / R 2010/06/14	11.40	Call	Currency Future	639.0000	656.0000	2.660	0	0	0
07/10/2009	€ / R 2010/06/14	19.40	Put	Currency Future	7,987.0000	7,945.0000	(0.526)	0	0	0
07/10/2009	€ / R 2010/06/14	13.70	Call	Currency Future	193.0000	195.0000	1.036	0	0	0
07/10/2009	€ / R 2010/06/14	9.55	Call	Currency Future	1,934.0000	1,972.0000	1.965	0	0	0
07/10/2009	€ / R 2010/06/14	9.55	Put	Currency Future	61.0000	56.0000	(8.197)	0	0	0
07/10/2009	€ / R 2010/06/14	8.55	Put	Currency Future	28.0000	27.0000	(3.571)	0	0	0
07/10/2009	€ / R 2010/06/14	7.55	Call	Currency Future	3,886.0000	3,928.0000	1.081	0	0	0
07/10/2009	€ / R 2010/06/14	7.55	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
07/10/2009	€ / R 2010/06/14	17.45	Put	Currency Future	6,066.0000	6,021.0000	(0.742)	0	0	0
07/10/2009	€ / R 2010/06/14	19.45	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
07/10/2009	€ / R 2010/06/14	19.45	Put	Currency Future	8,037.0000	7,995.0000	(0.523)	0	0	0
07/10/2009	€ / R 2010/06/14	8.55	Call	Currency Future	2,902.0000	2,943.0000	1.413	0	0	0
07/10/2009	€ / R 2010/06/14	19.50	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
07/10/2009	€ / R 2010/06/14	10.55	Call	Currency Future	1,105.0000	1,133.0000	2.534	0	0	0
07/10/2009	€ / R 2010/06/14	10.55	Put	Currency Future	232.0000	217.0000	(6.466)	0	0	0
07/10/2009	€ / R 2010/06/14	17.55	Put	Currency Future	6,163.0000	6,119.0000	(0.714)	0	0	0
07/10/2009	€ / R 2010/06/14	19.55	Call	Currency Future	10.0000	10.0000	-	0	0	0
07/10/2009	€ / R 2010/06/14	19.55	Put	Currency Future	8,136.0000	8,094.0000	(0.516)	0	0	0
07/10/2009	€ / R 2010/06/14	17.45	Call	Currency Future	39.0000	37.0000	(5.128)	0	0	0
07/10/2009	€ / R 2010/06/14	17.55	Call	Currency Future	37.0000	35.0000	(5.405)	0	0	0
07/10/2009	€ / R 2010/06/14	15.55	Call	Currency Future	90.0000	91.0000	1.111	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
07/10/2009	€ / R 2010/06/14	15.55	Put	Currency Future	4,217.0000	4,175.0000	(0.996)	0	0	0
07/10/2009	€ / R 2010/06/14	13.55	Call	Currency Future	207.0000	210.0000	1.449	0	0	0
07/10/2009	€ / R 2010/06/14	13.55	Put	Currency Future	2,333.0000	2,294.0000	(1.672)	0	0	0
07/10/2009	€ / R 2010/06/14	15.45	Put	Currency Future	4,121.0000	4,080.0000	(0.995)	0	0	0
07/10/2009	€ / R 2010/06/14	13.45	Put	Currency Future	2,244.0000	2,204.0000	(1.783)	0	0	0
07/10/2009	€ / R 2010/06/14	19.50	Put	Currency Future	8,087.0000	8,045.0000	(0.519)	0	0	0
07/10/2009	€ / R 2010/06/14	10.50	Call	Currency Future	1,139.0000	1,167.0000	2.458	0	0	0
07/10/2009	€ / R 2010/06/14	9.50	Put	Currency Future	57.0000	52.0000	(8.772)	0	0	0
07/10/2009	€ / R 2010/06/14	11.90	Put	Currency Future	952.0000	920.0000	(3.361)	0	0	0
07/10/2009	€ / R 2010/06/14	9.50	Call	Currency Future	1,980.0000	2,018.0000	1.919	0	0	0
07/10/2009	€ / R 2010/06/14	11.90	Call	Currency Future	475.0000	486.0000	2.316	0	0	0
07/10/2009	€ / R 2010/06/14	13.50	Call	Currency Future	212.0000	215.0000	1.415	0	0	0
07/10/2009	€ / R 2010/06/14	13.50	Put	Currency Future	2,288.0000	2,249.0000	(1.705)	0	0	0
07/10/2009	€ / R 2010/06/14	15.50	Call	Currency Future	93.0000	93.0000	-	0	0	0
07/10/2009	€ / R 2010/06/14	17.50	Put	Currency Future	6,114.0000	6,070.0000	(0.720)	0	0	0
07/10/2009	€ / R 2010/06/14	17.50	Call	Currency Future	38.0000	36.0000	(5.263)	0	0	0
07/10/2009	€ / R 2010/06/14	15.50	Put	Currency Future	4,169.0000	4,127.0000	(1.007)	0	0	0
07/10/2009	€ / R 2010/06/14	8.50	Put	Currency Future	27.0000	26.0000	(3.704)	0	0	0
07/10/2009	€ / R 2010/06/14	15.45	Call	Currency Future	95.0000	96.0000	1.053	0	0	0
07/10/2009	€ / R 2010/06/14	8.50	Call	Currency Future	2,951.0000	2,992.0000	1.389	0	0	0
07/10/2009	€ / R 2010/06/14	7.50	Call	Currency Future	3,936.0000	3,978.0000	1.067	0	0	0
07/10/2009	€ / R 2010/06/14	10.45	Call	Currency Future	1,174.0000	1,203.0000	2.470	0	0	0
07/10/2009	€ / R 2010/06/14	10.45	Put	Currency Future	200.0000	187.0000	(6.500)	0	0	0
07/10/2009	€ / R 2010/06/14	11.35	Put	Currency Future	587.0000	563.0000	(4.089)	0	0	0
07/10/2009	€ / R 2010/06/14	13.45	Call	Currency Future	217.0000	220.0000	1.382	0	0	0
07/10/2009	€ / R 2010/06/14	9.45	Put	Currency Future	53.0000	48.0000	(9.434)	0	0	0
07/10/2009	€ / R 2010/06/14	9.45	Call	Currency Future	2,026.0000	2,064.0000	1.876	0	0	0
07/10/2009	€ / R 2010/06/14	8.45	Put	Currency Future	26.0000	26.0000	-	0	0	0
07/10/2009	€ / R 2010/06/14	11.50	Put	Currency Future	678.0000	650.0000	(4.130)	0	0	0
07/10/2009	€ / R 2010/06/14	7.45	Call	Currency Future	3,985.0000	4,027.0000	1.054	0	0	0
07/10/2009	€ / R 2010/06/14	7.45	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
07/10/2009	€ / R 2010/06/14	11.50	Call	Currency Future	601.0000	616.0000	2.496	0	0	0
07/10/2009	€ / R 2010/06/14	8.45	Call	Currency Future	3,000.0000	3,042.0000	1.400	0	0	0
07/10/2009	€ / R 2010/06/14	7.50	Put	Currency Future	12.0000	12.0000	-	0	0	0
07/10/2009	€ / R 2010/06/14	11.35	Call	Currency Future	661.0000	679.0000	2.723	0	0	0
07/10/2009	€ / R 2010/06/14	10.50	Put	Currency Future	216.0000	201.0000	(6.944)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	€ / R	2010/06/14	11.45	Put	Currency Future	646.0000	619.0000	(4.180)	0	0	0
07/10/2009	€ / R	2010/06/14	11.55	Put	Currency Future	710.0000	681.0000	(4.085)	0	0	0
07/10/2009	€ / R	2010/06/14	11.55	Call	Currency Future	584.0000	597.0000	2.226	0	0	0
07/10/2009	€ / R	2010/06/14	11.45	Call	Currency Future	620.0000	635.0000	2.419	0	0	0
07/10/2009	€ / R	2010/06/14	9.60	Call	Currency Future	1,889.0000	1,926.0000	1.959	0	0	0
07/10/2009	€ / R	2010/06/14	19.60	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
07/10/2009	€ / R	2010/06/14	7.60	Call	Currency Future	3,837.0000	3,879.0000	1.095	0	0	0
07/10/2009	€ / R	2010/06/14	19.70	Put	Currency Future	8,285.0000	8,243.0000	(0.507)	0	0	0
07/10/2009	€ / R	2010/06/14	19.70	Call	Currency Future	9.0000	9.0000	-	0	0	0
07/10/2009	€ / R	2010/06/14	17.70	Put	Currency Future	6,310.0000	6,266.0000	(0.697)	0	0	0
07/10/2009	€ / R	2010/06/14	17.70	Call	Currency Future	33.0000	32.0000	(3.030)	0	0	0
07/10/2009	€ / R	2010/06/14	7.60	Put	Currency Future	13.0000	13.0000	-	0	0	0
07/10/2009	€ / R	2010/06/14	15.70	Call	Currency Future	84.0000	84.0000	-	0	0	0
07/10/2009	€ / R	2010/06/14	15.70	Put	Currency Future	4,361.0000	4,318.0000	(0.986)	0	0	0
07/10/2009	€ / R	2010/06/14	8.60	Call	Currency Future	2,853.0000	2,894.0000	1.437	0	0	0
07/10/2009	€ / R	2010/06/14	8.60	Put	Currency Future	29.0000	28.0000	(3.448)	0	0	0
07/10/2009	€ / R	2010/06/14	9.60	Put	Currency Future	65.0000	60.0000	(7.692)	0	0	0
07/10/2009	€ / R	2010/06/14	15.60	Put	Currency Future	4,265.0000	4,223.0000	(0.985)	0	0	0
07/10/2009	€ / R	2010/06/14	17.60	Call	Currency Future	36.0000	34.0000	(5.556)	0	0	0
07/10/2009	€ / R	2010/06/14	17.60	Put	Currency Future	6,212.0000	6,168.0000	(0.708)	0	0	0
07/10/2009	€ / R	2010/06/14	19.60	Put	Currency Future	8,186.0000	8,144.0000	(0.513)	0	0	0
07/10/2009	€ / R	2010/06/14	15.60	Call	Currency Future	88.0000	89.0000	1.136	0	0	0
07/10/2009	€ / R	2010/06/14	13.60	Call	Currency Future	202.0000	205.0000	1.485	0	0	0
07/10/2009	€ / R	2010/06/14	13.60	Put	Currency Future	2,379.0000	2,339.0000	(1.681)	0	0	0
07/10/2009	€ / R	2010/06/14	10.60	Call	Currency Future	1,072.0000	1,099.0000	2.519	0	0	0
07/10/2009	€ / R	2010/06/14	10.60	Put	Currency Future	249.0000	233.0000	(6.426)	0	0	0
07/10/2009	€ / R	2010/06/14	13.70	Put	Currency Future	2,469.0000	2,429.0000	(1.620)	0	0	0
07/10/2009	AL13	2009/11/05			Index Future	249.4570	248.9550	(0.201)	0.0000	0.0000	10
07/10/2009	ALBI	2009/11/05			Index Future	297.9960	295.7450	(0.755)	0.0000	0.0000	764
07/10/2009	ALBI	2010/02/04			Index Future	303.4310	301.1310	(0.758)	0.0000	0.0000	0
07/10/2009	ALBI	2010/05/06			Index Future	308.5980	306.3480	(0.729)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	ALBI	2010/08/05			Index Future	314.1480	311.8860	(0.720)	0.0000	0.0000	0
07/10/2009	CRD1	2009/11/05			Index Future	128.0610	127.6120	(0.351)	0.0000	0.0000	2
07/10/2009	CRD1	2010/02/04			Index Future	130.3970	129.9360	(0.354)	0.0000	0.0000	0
07/10/2009	CRD1	2010/05/06			Index Future	132.9060	132.4340	(0.355)	0.0000	0.0000	0
07/10/2009	GOVI	2009/11/05			jGovi	299.6380	297.4255	(0.738)	0.0000	0.0000	691
07/10/2009	GOVI	2010/02/04			jGovi	305.1030	302.8420	(0.741)	0.0000	0.0000	0
07/10/2009	GOVI	2010/05/06			jGovi	310.9745	308.6660	(0.742)	0.0000	0.0000	0
07/10/2009	GOVI	2010/08/05			jGovi	315.9470	313.9320	(0.638)	0.0000	0.0000	0
07/10/2009	ILBI	2009/11/05			Index Future	362.3760	362.7100	0.092	0.0000	0.0000	3
07/10/2009	J153	2010/08/31			jSwap	7.2469	7.3157	0.949	0.0000	0.0000	0
07/10/2009	J157	2015/09/15			jSwap	8.7660	8.8190	0.605	0.0000	0.0000	0
07/10/2009	J186	2026/12/21			jSwap	8.4970	8.5420	0.530	0.0000	0.0000	0
07/10/2009	J201	2014/12/22			jSwap	8.6080	8.6570	0.569	0.0000	0.0000	0
07/10/2009	J203	2017/09/15			jSwap	8.9060	8.9570	0.573	0.0000	0.0000	0
07/10/2009	J204	2018/12/21			jSwap	8.8680	8.9240	0.631	0.0000	0.0000	0
07/10/2009	J207	2020/01/15			jSwap	8.8860	8.9410	0.619	0.0000	0.0000	0
07/10/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
07/10/2009	JFRA	2009/11/05			jFra	7.0140	7.0590	0.642	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	JFRA	2010/02/04			jFra	7.0360	7.0850	0.696	0.0000	0.0000	0
07/10/2009	JFRA	2010/05/06			jFra	7.2090	7.2460	0.513	0.0000	0.0000	0
07/10/2009	JFRA	2010/08/05			jFra	7.5150	7.5700	0.732	0.0000	0.0000	0
07/10/2009	JFRA	2010/11/04			jFra	7.7950	7.8150	0.257	0.0000	0.0000	0
07/10/2009	JN02	2009/11/05			jNote	7.7250	7.7680	0.557	0.0000	0.0000	0
07/10/2009	JN02	2010/02/04			jNote	7.9710	8.0110	0.502	0.0000	0.0000	0
07/10/2009	JN05	2009/11/05			jNote	8.6180	8.6720	0.627	0.0000	0.0000	0
07/10/2009	JN05	2010/02/04			jNote	8.7530	8.8070	0.617	0.0000	0.0000	0
07/10/2009	JN10	2009/11/05			jNote	8.8540	8.9110	0.644	0.0000	0.0000	0
07/10/2009	JN10	2010/02/04			jNote	8.9160	8.9730	0.639	0.0000	0.0000	0
07/10/2009	JROD	2009/10/30			jRod	6.8420	6.8360	(0.088)	0.0000	0.0000	0
07/10/2009	JROD	2009/11/30			jRod	6.8830	6.8850	0.029	0.0000	0.0000	0
07/10/2009	JROD	2009/12/31			jRod	7.0140	7.0370	0.328	0.0000	0.0000	0
07/10/2009	OTH1	2009/11/05			Index Future	288.9200	286.4810	(0.844)	0.0000	0.0000	3
07/10/2009	OTH1	2010/02/04			Index Future	294.1890	291.6980	(0.847)	0.0000	0.0000	0
07/10/2009	OTH1	2010/05/06			Index Future	299.8500	297.3070	(0.848)	0.0000	0.0000	0
07/10/2009	R153	2009/11/05			Bond Future	7.2650	7.3540	1.225	0.0000	0.0000	0
07/10/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	614.0000	685.0000	11.564	0	0	0
07/10/2009	R155	2009/11/05			Bond Future	7.4810	7.5830	1.363	0.0000	0.0000	38
07/10/2009	R155	2009/11/05	7.75	Put	Option on Bond Future	135.0000	77.0000	(42.963)	0	0	0
07/10/2009	R155	2009/11/05	7.75	Call	Option on Bond Future	608.0000	370.0000	(39.145)	0	0	0
07/10/2009	R157	2009/11/05			Bond Future	8.3130	8.4220	1.311	0.0000	0.0000	7,791
07/10/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	45.0000	4.0000	(91.111)	0	0	0
07/10/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	4,391.0000	4,918.0000	12.002	0	0	0
07/10/2009	R157	2010/02/04			Bond Future	8.3970	8.5130	1.381	0.0000	0.0000	0
07/10/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	758.0000	355.0000	(53.166)	0	0	0
07/10/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	4,052.0000	4,228.0000	4.344	0	0	0
07/10/2009	R157	2010/05/06			Bond Future	8.4590	8.5830	1.466	0.0000	0.0000	0
07/10/2009	R157	2010/05/06	8.50	Call	Option on Bond Future	2,536.0000	1,767.0000	(30.323)	0	0	0
07/10/2009	R157	2010/05/06	8.50	Put	Option on Bond Future	2,339.0000	2,163.0000	(7.525)	0	0	0
07/10/2009	R157	2010/08/05			Bond Future	8.4910	8.6240	1.566	0.0000	0.0000	0
07/10/2009	R157	2010/08/05	8.75	Call	Option on Bond Future	3,502.0000	2,715.0000	(22.473)	0	0	0
07/10/2009	R157	2010/08/05	8.75	Put	Option on Bond Future	2,323.0000	2,143.0000	(7.749)	0	0	0
07/10/2009	R186	2009/11/05			Bond Future	8.8800	8.9990	1.340	0.0000	0.0000	11,682
07/10/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	2,512.0000	1,485.0000	(40.884)	0	0	0
07/10/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	1,365.0000	1,476.0000	8.132	0	0	5,000
07/10/2009	R186	2009/11/05	7.75	Call	Option on Bond Future	14.0000	1.0000	(92.857)	0	0	240
07/10/2009	R186	2009/11/05	8.75	Call	Option on Bond Future	1,328.0000	584.0000	(56.024)	0	0	0
07/10/2009	R186	2009/11/05	7.75	Put	Option on Bond Future	11,722.0000	12,846.0000	9.589	0	0	0
07/10/2009	R186	2009/11/05	8.75	Put	Option on Bond Future	2,591.0000	2,984.0000	15.168	0	0	240
07/10/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	5,000
07/10/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	14,540.0000	15,675.0000	7.806	0	0	0
07/10/2009	R186	2010/02/04			Bond Future	8.9290	9.0520	1.378	0.0000	0.0000	0
07/10/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	8,147.0000	8,538.0000	4.799	0	0	0
07/10/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	1,411.0000	642.0000	(54.500)	0	0	0

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07/10/2009	R186	2010/05/06			Bond Future	8.9700	9.0970	1.416	0.0000	0.0000	0
07/10/2009	R186	2010/05/06	9.00	Put	Option on Bond Future	4,750.0000	4,613.0000	(2.884)	0	0	0
07/10/2009	R186	2010/05/06	9.00	Call	Option on Bond Future	5,031.0000	3,712.0000	(26.217)	0	0	0
07/10/2009	R186	2010/08/05			Bond Future	8.9960	9.1280	1.467	0.0000	0.0000	0
07/10/2009	R186	2010/08/05	9.25	Put	Option on Bond Future	4,518.0000	4,447.0000	(1.571)	0	0	0
07/10/2009	R186	2010/08/05	9.25	Call	Option on Bond Future	6,839.0000	5,553.0000	(18.804)	0	0	0
07/10/2009	R201	2009/11/05			Bond Future	8.3690	8.4790	1.314	0.0000	0.0000	488
07/10/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	23.0000	2.0000	(91.304)	0	0	0
07/10/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	3,694.0000	4,126.0000	11.695	0	0	0
07/10/2009	R201	2010/02/04			Bond Future	8.4430	8.5600	1.386	0.0000	0.0000	0
07/10/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	322.0000	114.0000	(64.596)	0	0	0
07/10/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	4,136.0000	4,389.0000	6.117	0	0	0
07/10/2009	R201	2010/05/06			Bond Future	8.5010	8.6260	1.470	0.0000	0.0000	0
07/10/2009	R201	2010/05/06	8.50	Call	Option on Bond Future	1,901.0000	1,353.0000	(28.827)	0	0	0
07/10/2009	R201	2010/05/06	8.50	Put	Option on Bond Future	1,905.0000	1,827.0000	(4.094)	0	0	0
07/10/2009	R201	2010/08/05			Bond Future	8.5300	8.6640	1.571	0.0000	0.0000	0
07/10/2009	R201	2010/08/05	9.00	Call	Option on Bond Future	3,076.0000	2,579.0000	(16.157)	0	0	0
07/10/2009	R201	2010/08/05	9.00	Put	Option on Bond Future	1,402.0000	1,386.0000	(1.141)	0	0	0
07/10/2009	R203	2009/11/05			Bond Future	8.8190	8.9280	1.236	0.0000	0.0000	1,570
07/10/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	9.0000	0.0000	(100.000)	0	0	0
07/10/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	7,573.0000	8,158.0000	7.725	0	0	0
07/10/2009	R203	2010/02/04			Bond Future	8.8950	9.0090	1.282	0.0000	0.0000	0
07/10/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	4,767.0000	4,744.0000	(0.482)	0	0	0
07/10/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	981.0000	354.0000	(63.914)	0	0	0
07/10/2009	R203	2010/05/06			Bond Future	8.9540	9.0740	1.340	0.0000	0.0000	0
07/10/2009	R203	2010/05/06	9.00	Put	Option on Bond Future	2,971.0000	2,478.0000	(16.594)	0	0	0
07/10/2009	R203	2010/05/06	9.00	Call	Option on Bond Future	3,208.0000	2,097.0000	(34.632)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	R203	2010/08/05			Bond Future	8.9920	9.1170	1.390	0.0000	0.0000	0
07/10/2009	R203	2010/08/05	9.25	Put	Option on Bond Future	3,105.0000	2,506.0000	(19.291)	0	0	0
07/10/2009	R203	2010/08/05	9.25	Call	Option on Bond Future	4,394.0000	3,167.0000	(27.924)	0	0	0
07/10/2009	R204	2009/11/05			Bond Future	8.8250	8.9340	1.235	0.0000	0.0000	2,868
07/10/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	9.0000	0.0000	(100.000)	0	0	0
07/10/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	8,362.0000	9,001.0000	7.642	0	0	0
07/10/2009	R204	2010/02/04			Bond Future	8.8900	9.0040	1.282	0.0000	0.0000	0
07/10/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	5,223.0000	5,213.0000	(0.191)	0	0	0
07/10/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	1,085.0000	412.0000	(62.028)	0	0	0
07/10/2009	R204	2010/05/06			Bond Future	8.9450	9.0630	1.319	0.0000	0.0000	0
07/10/2009	R204	2010/05/06	9.00	Call	Option on Bond Future	3,555.0000	2,326.0000	(34.571)	0	0	0
07/10/2009	R204	2010/05/06	9.00	Put	Option on Bond Future	3,242.0000	2,683.0000	(17.242)	0	0	0
07/10/2009	R204	2010/08/05			Bond Future	8.9800	9.1040	1.381	0.0000	0.0000	0
07/10/2009	R204	2010/08/05	9.25	Call	Option on Bond Future	4,553.0000	3,556.0000	(21.898)	0	0	0
07/10/2009	R204	2010/08/05	9.25	Put	Option on Bond Future	3,061.0000	2,753.0000	(10.062)	0	0	0
07/10/2009	R206	2009/11/05			Bond Future	8.4240	8.5430	1.413	0.0000	0.0000	1,140
07/10/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	15.0000	5.0000	(66.667)	0	0	0
07/10/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	3,217.0000	3,609.0000	12.185	0	0	0
07/10/2009	R206	2010/02/04			Bond Future	8.5120	8.6410	1.516	0.0000	0.0000	0
07/10/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	250.0000	163.0000	(34.800)	0	0	0
07/10/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	3,573.0000	3,900.0000	9.152	0	0	0
07/10/2009	R206	2010/05/06			Bond Future	8.5900	8.7290	1.618	0.0000	0.0000	0
07/10/2009	R206	2010/05/06	8.75	Call	Option on Bond Future	1,838.0000	1,586.0000	(13.711)	0	0	0
07/10/2009	R206	2010/05/06	8.75	Put	Option on Bond Future	1,354.0000	1,523.0000	12.482	0	0	0
07/10/2009	R206	2010/08/05			Bond Future	8.6350	8.7870	1.760	0.0000	0.0000	0
07/10/2009	R206	2010/08/05	9.00	Call	Option on Bond Future	2,255.0000	2,002.0000	(11.220)	0	0	0
07/10/2009	R206	2010/08/05	9.00	Put	Option on Bond Future	1,220.0000	1,400.0000	14.754	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	R207	2009/11/05			Bond Future	8.9740	9.0930	1.326	0.0000	0.0000	600
07/10/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	9,599.0000	10,316.0000	7.470	0	0	0
07/10/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	4.0000	0.0000	(100.000)	0	0	0
07/10/2009	R207	2010/02/04			Bond Future	9.0380	9.1620	1.372	0.0000	0.0000	0
07/10/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	972.0000	340.0000	(65.021)	0	0	0
07/10/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	5,843.0000	5,947.0000	1.780	0	0	0
07/10/2009	R207	2010/05/06			Bond Future	9.0950	9.2230	1.407	0.0000	0.0000	0
07/10/2009	R207	2010/05/06	9.25	Put	Option on Bond Future	3,110.0000	2,509.0000	(19.325)	0	0	0
07/10/2009	R207	2010/05/06	9.25	Call	Option on Bond Future	4,011.0000	2,665.0000	(33.558)	0	0	0
07/10/2009	R207	2010/08/05			Bond Future	9.1340	9.2680	1.467	0.0000	0.0000	0
07/10/2009	R207	2010/08/05	9.50	Put	Option on Bond Future	2,934.0000	2,621.0000	(10.668)	0	0	0
07/10/2009	R207	2010/08/05	9.50	Call	Option on Bond Future	5,006.0000	3,927.0000	(21.554)	0	0	0
07/10/2009	R208	2009/11/05			Bond Future	8.9730	9.0920	1.326	0.0000	0.0000	5,008
07/10/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	6.0000	0.0000	(100.000)	0	0	0
07/10/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	8,189.0000	8,928.0000	9.024	0	0	0
07/10/2009	R208	2010/02/04			Bond Future	9.0330	9.1570	1.373	0.0000	0.0000	0
07/10/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	4,580.0000	4,779.0000	4.345	0	0	0
07/10/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	1,195.0000	631.0000	(47.197)	0	0	0
07/10/2009	R208	2010/05/06			Bond Future	9.0830	9.2110	1.409	0.0000	0.0000	0
07/10/2009	R208	2010/05/06	9.25	Put	Option on Bond Future	2,788.0000	2,557.0000	(8.286)	0	0	0
07/10/2009	R208	2010/05/06	9.25	Call	Option on Bond Future	3,797.0000	2,791.0000	(26.495)	0	0	0
07/10/2009	R208	2010/08/05			Bond Future	9.1160	9.2490	1.459	0.0000	0.0000	0
07/10/2009	R208	2010/08/05	9.50	Put	Option on Bond Future	2,890.0000	2,686.0000	(7.059)	0	0	0
07/10/2009	R208	2010/08/05	9.50	Call	Option on Bond Future	5,154.0000	4,156.0000	(19.364)	0	0	0
07/10/2009	R209	2009/11/05			Bond Future	8.4110	8.5610	1.783	0.0000	0.0000	3,023
07/10/2009	R209	2009/11/05	9.00	Call	Option on Bond Future	5,022.0000	3,758.0000	(25.169)	0	0	0
07/10/2009	R209	2009/11/05	9.00	Put	Option on Bond Future	230.0000	235.0000	2.174	0	0	0
07/10/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	10,224.0000	8,952.0000	(12.441)	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
07/10/2009	R209	2009/11/05	7.50	Put	Option on Bond Future	8,529.0000	9,764.0000	14.480	0	0	0
07/10/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	7.0000	4.0000	(42.857)	0	0	2,970
07/10/2009	R209	2009/11/05	7.50	Call	Option on Bond Future	35.0000	2.0000	(94.286)	0	0	0
07/10/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	11,092.0000	12,354.0000	11.378	0	0	0
07/10/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	13,803.0000	15,071.0000	9.186	0	0	0
07/10/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	5,000
07/10/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	7.0000	0.0000	(100.000)	0	0	0
07/10/2009	R209	2010/02/04			Bond Future	8.4390	8.5930	1.825	0.0000	0.0000	0
07/10/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	9,393.0000	10,242.0000	9.039	0	0	0
07/10/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	677.0000	232.0000	(65.731)	0	0	2,500
07/10/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	274.0000	207.0000	(24.453)	0	0	0
07/10/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	11,901.0000	10,541.0000	(11.428)	0	0	0
07/10/2009	R209	2010/05/06			Bond Future	8.4580	8.6160	1.868	0.0000	0.0000	0
07/10/2009	R209	2010/05/06	8.50	Put	Option on Bond Future	4,061.0000	3,939.0000	(3.004)	0	0	0
07/10/2009	R209	2010/05/06	8.50	Call	Option on Bond Future	4,416.0000	2,973.0000	(32.677)	0	0	0
07/10/2009	R209	2010/08/05			Bond Future	8.4660	8.6270	1.902	0.0000	0.0000	0
07/10/2009	R209	2010/08/05	8.75	Put	Option on Bond Future	3,999.0000	3,811.0000	(4.701)	0	0	0
07/10/2009	R209	2010/08/05	8.75	Call	Option on Bond Future	6,340.0000	4,810.0000	(24.132)	0	0	0
07/10/2009	TRT1	2009/11/05			Index Future	295.8850	293.7010	(0.738)	0.0000	0.0000	100
07/10/2009	TRT1	2010/02/04			Index Future	301.2810	299.0490	(0.741)	0.0000	0.0000	0
07/10/2009	TRT1	2010/05/06			Index Future	307.0790	304.8000	(0.742)	0.0000	0.0000	0
07/10/2009	ZAAD	2009/12/14			Currency Future	6.6432	6.6793	0.543	6.7200	6.7200	4,500
07/10/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	470.0000	440.0000	(6.383)	0	0	0
07/10/2009	ZAAD	2009/12/14	4.55	Call	Currency Future	2,093.0000	2,130.0000	1.768	0	0	0
07/10/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	348.0000	321.0000	(7.759)	0	0	0
07/10/2009	ZAAD	2009/12/14	2.75	Call	Currency Future	3,893.0000	3,929.0000	0.925	0	0	0
07/10/2009	ZAAD	2009/12/14	6.75	Call	Currency Future	132.0000	146.0000	10.606	0	0	0
07/10/2009	ZAAD	2009/12/14	4.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	49.0000	43.0000	(12.245)	0	0	0

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07/10/2009	ZAAD	2009/12/14	7.20	Put	Currency Future	601.0000	569.0000	(5.324)	0	0	0
07/10/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	410.0000	437.0000	6.585	0	0	0
07/10/2009	ZAAD	2009/12/14	6.50	Call	Currency Future	261.0000	283.0000	8.429	0	0	0
07/10/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	89.0000	78.0000	(12.360)	0	0	0
07/10/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	63.0000	70.0000	11.111	0	0	0
07/10/2009	ZAAD	2009/12/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	91.0000	101.0000	10.989	0	0	0
07/10/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	229.0000	249.0000	8.734	0	0	0
07/10/2009	ZAAD	2009/12/14	8.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
07/10/2009	ZAAD	2009/12/14	6.15	Call	Currency Future	535.0000	566.0000	5.794	0	0	0
07/10/2009	ZAAD	2009/12/14	7.10	Call	Currency Future	56.0000	62.0000	10.714	0	0	0
07/10/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	67.0000	58.0000	(13.433)	0	0	0
07/10/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	176.0000	156.0000	(11.364)	0	0	0
07/10/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	310.0000	284.0000	(8.387)	0	0	0
07/10/2009	ZAAD	2009/12/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD	2009/12/14	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD	2009/12/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD	2009/12/14	6.05	Call	Currency Future	624.0000	656.0000	5.128	0	0	0
07/10/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	135.0000	119.0000	(11.852)	0	0	0
07/10/2009	ZAAD	2009/12/14	5.80	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
07/10/2009	ZAAD	2009/12/14	6.15	Put	Currency Future	42.0000	37.0000	(11.905)	0	0	0
07/10/2009	ZAAD	2009/12/14	7.10	Put	Currency Future	513.0000	482.0000	(6.043)	0	0	0
07/10/2009	ZAAD	2009/12/14	6.25	Call	Currency Future	451.0000	479.0000	6.208	0	0	0
07/10/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	169.0000	186.0000	10.059	0	0	0
07/10/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	103.0000	114.0000	10.680	0	0	0
07/10/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	77.0000	67.0000	(12.987)	0	0	0
07/10/2009	ZAAD	2009/12/14	3.40	Call	Currency Future	3,243.0000	3,279.0000	1.110	0	0	0
07/10/2009	ZAAD	2009/12/14	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD	2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD	2009/12/14	6.05	Put	Currency Future	31.0000	27.0000	(12.903)	0	0	0
07/10/2009	ZAAD	2009/12/14	14.70	Put	Currency Future	8,057.0000	8,021.0000	(0.447)	0	0	0
07/10/2009	ZAAD	2009/12/14	8.80	Put	Currency Future	2,159.0000	2,124.0000	(1.621)	0	0	0
07/10/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	493.0000	522.0000	5.882	0	0	0
07/10/2009	ZAAD	2009/12/14	7.20	Call	Currency Future	44.0000	48.0000	9.091	0	0	0
07/10/2009	ZAAD	2009/12/14	6.25	Put	Currency Future	57.0000	50.0000	(12.281)	0	0	0
07/10/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	332.0000	357.0000	7.530	0	0	0

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07/10/2009	ZAAD 2009/12/14	2.40	Call	Currency Future	4,243.0000	4,279.0000	0.848	0	0	0
07/10/2009	ZAAD 2009/12/14	10.55	Put	Currency Future	3,907.0000	3,871.0000	(0.921)	0	0	0
07/10/2009	ZAAD 2009/12/14	7.05	Put	Currency Future	470.0000	440.0000	(6.383)	0	0	0
07/10/2009	ZAAD 2009/12/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD 2009/12/14	6.75	Put	Currency Future	239.0000	216.0000	(9.623)	0	0	0
07/10/2009	ZAAD 2009/12/14	5.80	Call	Currency Future	857.0000	891.0000	3.967	0	0	0
07/10/2009	ZAAD 2009/12/14	4.45	Call	Currency Future	2,193.0000	2,229.0000	1.642	0	0	0
07/10/2009	ZAAD 2009/12/14	7.30	Put	Currency Future	692.0000	659.0000	(4.769)	0	0	0
07/10/2009	ZAAD 2009/12/14	6.30	Call	Currency Future	410.0000	437.0000	6.585	0	0	0
07/10/2009	ZAAD 2009/12/14	6.55	Call	Currency Future	229.0000	249.0000	8.734	0	0	0
07/10/2009	ZAAD 2009/12/14	6.90	Call	Currency Future	91.0000	101.0000	10.989	0	0	0
07/10/2009	ZAAD 2009/12/14	6.35	Call	Currency Future	370.0000	397.0000	7.297	0	0	0
07/10/2009	ZAAD 2009/12/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD 2009/12/14	5.55	Call	Currency Future	1,100.0000	1,135.0000	3.182	0	0	0
07/10/2009	ZAAD 2009/12/14	2.50	Call	Currency Future	4,143.0000	4,179.0000	0.869	0	0	0
07/10/2009	ZAAD 2009/12/14	7.15	Call	Currency Future	49.0000	55.0000	12.245	0	0	0
07/10/2009	ZAAD 2009/12/14	12.70	Put	Currency Future	6,057.0000	6,021.0000	(0.594)	0	0	0
07/10/2009	ZAAD 2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD 2009/12/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD 2009/12/14	7.30	Call	Currency Future	35.0000	38.0000	8.571	0	0	0
07/10/2009	ZAAD 2009/12/14	6.30	Put	Currency Future	67.0000	58.0000	(13.433)	0	0	0
07/10/2009	ZAAD 2009/12/14	6.55	Put	Currency Future	135.0000	119.0000	(11.852)	0	0	0
07/10/2009	ZAAD 2009/12/14	6.60	Call	Currency Future	198.0000	216.0000	9.091	0	0	0
07/10/2009	ZAAD 2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD 2009/12/14	2.55	Call	Currency Future	4,093.0000	4,129.0000	0.880	0	0	0
07/10/2009	ZAAD 2009/12/14	6.95	Call	Currency Future	81.0000	89.0000	9.877	0	0	0
07/10/2009	ZAAD 2009/12/14	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD 2009/12/14	10.80	Put	Currency Future	4,157.0000	4,121.0000	(0.866)	0	0	0
07/10/2009	ZAAD 2009/12/14	7.00	Put	Currency Future	428.0000	399.0000	(6.776)	0	0	0
07/10/2009	ZAAD 2009/12/14	6.80	Put	Currency Future	274.0000	249.0000	(9.124)	0	0	0
07/10/2009	ZAAD 2009/12/14	5.90	Call	Currency Future	762.0000	796.0000	4.462	0	0	0
07/10/2009	ZAAD 2009/12/14	6.60	Put	Currency Future	155.0000	137.0000	(11.613)	0	0	0
07/10/2009	ZAAD 2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD 2009/12/14	5.55	Put	Currency Future	6.0000	6.0000	-	0	0	0
07/10/2009	ZAAD 2009/12/14	7.15	Put	Currency Future	556.0000	525.0000	(5.576)	0	0	0
07/10/2009	ZAAD 2009/12/14	10.70	Put	Currency Future	4,057.0000	4,021.0000	(0.887)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	ZAAD 2009/12/14	6.35	Put	Currency Future	77.0000	67.0000	(12.987)	0	0	0
07/10/2009	ZAAD 2009/12/14	14.80	Put	Currency Future	8,157.0000	8,121.0000	(0.441)	0	0	0
07/10/2009	ZAAD 2009/12/14	7.00	Call	Currency Future	71.0000	79.0000	11.268	0	0	0
07/10/2009	ZAAD 2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD 2009/12/14	6.65	Put	Currency Future	176.0000	156.0000	(11.364)	0	0	0
07/10/2009	ZAAD 2009/12/14	5.90	Put	Currency Future	19.0000	17.0000	(10.526)	0	0	0
07/10/2009	ZAAD 2009/12/14	8.55	Put	Currency Future	1,911.0000	1,875.0000	(1.884)	0	0	0
07/10/2009	ZAAD 2009/12/14	3.50	Call	Currency Future	3,143.0000	3,179.0000	1.145	0	0	0
07/10/2009	ZAAD 2009/12/14	7.15	Call	Currency Future	49.0000	55.0000	12.245	0	0	0
07/10/2009	ZAAD 2009/12/14	14.75	Put	Currency Future	8,107.0000	8,071.0000	(0.444)	0	0	0
07/10/2009	ZAAD 2009/12/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD 2009/12/14	9.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	ZAAD 2009/12/14	10.35	Put	Currency Future	3,707.0000	3,671.0000	(0.971)	0	0	0
07/10/2009	ZAAD 2009/12/14	6.65	Call	Currency Future	169.0000	186.0000	10.059	0	0	0
07/10/2009	ZAAD 2009/12/14	6.45	Put	Currency Future	103.0000	90.0000	(12.621)	0	0	0
07/10/2009	ZAAD 2009/12/14	6.80	Call	Currency Future	117.0000	129.0000	10.256	0	0	0
07/10/2009	ZAAD 2009/12/14	6.00	Put	Currency Future	26.0000	23.0000	(11.538)	0	0	0
07/10/2009	ZAAD 2009/12/14	8.55	Call	Currency Future	4.0000	4.0000	-	0	0	0
07/10/2009	ZAAD 2009/12/14	7.15	Put	Currency Future	556.0000	525.0000	(5.576)	0	0	0
07/10/2009	ZAAD 2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD 2009/12/14	14.40	Put	Currency Future	7,757.0000	7,721.0000	(0.464)	0	0	0
07/10/2009	ZAAD 2009/12/14	8.05	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
07/10/2009	ZAAD 2009/12/14	12.35	Put	Currency Future	5,707.0000	5,671.0000	(0.631)	0	0	0
07/10/2009	ZAAD 2009/12/14	6.00	Call	Currency Future	670.0000	702.0000	4.776	0	0	0
07/10/2009	ZAAD 2009/12/14	4.40	Call	Currency Future	2,243.0000	2,279.0000	1.605	0	0	0
07/10/2009	ZAAD 2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD 2009/12/14	6.95	Call	Currency Future	81.0000	89.0000	9.877	0	0	0
07/10/2009	ZAAD 2009/12/14	4.80	Call	Currency Future	1,844.0000	1,880.0000	1.952	0	0	0
07/10/2009	ZAAD 2009/12/14	8.05	Put	Currency Future	1,415.0000	1,379.0000	(2.544)	0	0	0
07/10/2009	ZAAD 2009/12/14	10.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD 2009/12/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD 2009/12/14	6.45	Put	Currency Future	103.0000	90.0000	(12.621)	0	0	0
07/10/2009	ZAAD 2009/12/14	14.55	Put	Currency Future	7,907.0000	7,871.0000	(0.455)	0	0	0
07/10/2009	ZAAD 2009/12/14	6.95	Put	Currency Future	387.0000	360.0000	(6.977)	0	0	0
07/10/2009	ZAAD 2009/12/14	12.80	Put	Currency Future	6,157.0000	6,121.0000	(0.585)	0	0	0
07/10/2009	ZAAD 2009/12/14	9.55	Put	Currency Future	2,908.0000	2,872.0000	(1.238)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	ZAAD 2009/12/14	4.35	Call	Currency Future	2,293.0000	2,329.0000	1.570	0	0	0
07/10/2009	ZAAD 2009/12/14	2.65	Call	Currency Future	3,993.0000	4,029.0000	0.902	0	0	0
07/10/2009	ZAAD 2009/12/14	6.45	Call	Currency Future	296.0000	319.0000	7.770	0	0	0
07/10/2009	ZAAD 2009/12/14	6.85	Call	Currency Future	103.0000	114.0000	10.680	0	0	0
07/10/2009	ZAAD 2009/12/14	8.35	Put	Currency Future	1,712.0000	1,676.0000	(2.103)	0	0	0
07/10/2009	ZAAD 2009/12/14	7.25	Put	Currency Future	646.0000	614.0000	(4.954)	0	0	0
07/10/2009	ZAAD 2009/12/14	6.35	Call	Currency Future	370.0000	397.0000	7.297	0	0	0
07/10/2009	ZAAD 2009/12/14	5.05	Put	Currency Future	2.0000	2.0000	-	0	0	0
07/10/2009	ZAAD 2009/12/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD 2009/12/14	6.90	Put	Currency Future	348.0000	321.0000	(7.759)	0	0	0
07/10/2009	ZAAD 2009/12/14	6.40	Put	Currency Future	89.0000	78.0000	(12.360)	0	0	0
07/10/2009	ZAAD 2009/12/14	8.35	Call	Currency Future	5.0000	5.0000	-	0	0	0
07/10/2009	ZAAD 2009/12/14	6.95	Put	Currency Future	387.0000	360.0000	(6.977)	0	0	0
07/10/2009	ZAAD 2009/12/14	14.85	Put	Currency Future	8,207.0000	8,171.0000	(0.439)	0	0	0
07/10/2009	ZAAD 2009/12/14	12.55	Put	Currency Future	5,907.0000	5,871.0000	(0.609)	0	0	0
07/10/2009	ZAAD 2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD 2009/12/14	6.85	Put	Currency Future	310.0000	284.0000	(8.387)	0	0	0
07/10/2009	ZAAD 2009/12/14	3.80	Call	Currency Future	2,843.0000	2,879.0000	1.266	0	0	0
07/10/2009	ZAAD 2009/12/14	14.45	Put	Currency Future	7,807.0000	7,771.0000	(0.461)	0	0	0
07/10/2009	ZAAD 2009/12/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD 2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD 2009/12/14	6.50	Put	Currency Future	118.0000	104.0000	(11.864)	0	0	0
07/10/2009	ZAAD 2009/12/14	11.05	Put	Currency Future	4,407.0000	4,371.0000	(0.817)	0	0	0
07/10/2009	ZAAD 2009/12/14	14.35	Put	Currency Future	7,707.0000	7,671.0000	(0.467)	0	0	0
07/10/2009	ZAAD 2009/12/14	3.65	Call	Currency Future	2,993.0000	3,029.0000	1.203	0	0	0
07/10/2009	ZAAD 2009/12/14	6.70	Call	Currency Future	150.0000	165.0000	10.000	0	0	0
07/10/2009	ZAAD 2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD 2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD 2009/12/14	6.40	Call	Currency Future	332.0000	357.0000	7.530	0	0	0
07/10/2009	ZAAD 2009/12/14	6.80	Call	Currency Future	117.0000	129.0000	10.256	0	0	0
07/10/2009	ZAAD 2009/12/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD 2009/12/14	5.05	Call	Currency Future	1,595.0000	1,631.0000	2.257	0	0	0
07/10/2009	ZAAD 2009/12/14	6.45	Call	Currency Future	296.0000	319.0000	7.770	0	0	0
07/10/2009	ZAAD 2009/12/14	5.95	Put	Currency Future	22.0000	20.0000	(9.091)	0	0	0
07/10/2009	ZAAD 2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD 2009/12/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	ZAAD	2009/12/14	12.45	Put	Currency Future	5,807.0000	5,771.0000	(0.620)	0	0	0
07/10/2009	ZAAD	2009/12/14	3.55	Call	Currency Future	3,093.0000	3,129.0000	1.164	0	0	0
07/10/2009	ZAAD	2009/12/14	5.95	Call	Currency Future	716.0000	749.0000	4.609	0	0	0
07/10/2009	ZAAD	2009/12/14	5.35	Call	Currency Future	1,297.0000	1,333.0000	2.776	0	0	0
07/10/2009	ZAAD	2009/12/14	6.10	Put	Currency Future	36.0000	31.0000	(13.889)	0	0	0
07/10/2009	ZAAD	2009/12/14	3.35	Call	Currency Future	3,293.0000	3,329.0000	1.093	0	0	0
07/10/2009	ZAAD	2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD	2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD	2009/12/14	10.40	Put	Currency Future	3,757.0000	3,721.0000	(0.958)	0	0	0
07/10/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	493.0000	522.0000	5.882	0	0	0
07/10/2009	ZAAD	2009/12/14	10.65	Put	Currency Future	4,007.0000	3,971.0000	(0.898)	0	0	0
07/10/2009	ZAAD	2009/12/14	2.35	Call	Currency Future	4,293.0000	4,329.0000	0.839	0	0	0
07/10/2009	ZAAD	2009/12/14	8.40	Put	Currency Future	1,761.0000	1,726.0000	(1.988)	0	0	0
07/10/2009	ZAAD	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD	2009/12/14	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	207.0000	185.0000	(10.628)	0	0	0
07/10/2009	ZAAD	2009/12/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD	2009/12/14	5.35	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
07/10/2009	ZAAD	2009/12/14	10.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD	2009/12/14	5.45	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
07/10/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	49.0000	43.0000	(12.245)	0	0	0
07/10/2009	ZAAD	2009/12/14	5.65	Call	Currency Future	1,001.0000	1,037.0000	3.596	0	0	0
07/10/2009	ZAAD	2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD	2009/12/14	8.45	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
07/10/2009	ZAAD	2009/12/14	6.10	Call	Currency Future	579.0000	611.0000	5.527	0	0	0
07/10/2009	ZAAD	2009/12/14	5.65	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
07/10/2009	ZAAD	2009/12/14	3.85	Call	Currency Future	2,793.0000	2,829.0000	1.289	0	0	0
07/10/2009	ZAAD	2009/12/14	5.45	Call	Currency Future	1,198.0000	1,234.0000	3.005	0	0	0
07/10/2009	ZAAD	2009/12/14	2.05	Call	Currency Future	4,593.0000	4,629.0000	0.784	0	0	0
07/10/2009	ZAAD	2009/12/14	8.65	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
07/10/2009	ZAAD	2009/12/14	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD	2009/12/14	9.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	ZAAD	2009/12/14	12.40	Put	Currency Future	5,757.0000	5,721.0000	(0.625)	0	0	0
07/10/2009	ZAAD	2009/12/14	3.45	Call	Currency Future	3,193.0000	3,229.0000	1.127	0	0	0
07/10/2009	ZAAD	2009/12/14	0.55	Call	Currency Future	6,093.0000	6,129.0000	0.591	0	0	0
07/10/2009	ZAAD	2009/12/14	8.65	Put	Currency Future	2,010.0000	1,974.0000	(1.791)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	274.0000	249.0000	(9.124)	0	0	0
07/10/2009	ZAAD	2009/12/14	2.80	Call	Currency Future	3,843.0000	3,879.0000	0.937	0	0	0
07/10/2009	ZAAD	2009/12/14	0.85	Call	Currency Future	5,793.0000	5,829.0000	0.621	0	0	0
07/10/2009	ZAAD	2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD	2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD	2009/12/14	10.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD	2009/12/14	9.85	Put	Currency Future	3,208.0000	3,171.0000	(1.153)	0	0	0
07/10/2009	ZAAD	2009/12/14	5.40	Put	Currency Future	4.0000	4.0000	-	0	0	0
07/10/2009	ZAAD	2009/12/14	2.45	Call	Currency Future	4,193.0000	4,229.0000	0.859	0	0	0
07/10/2009	ZAAD	2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD	2009/12/14	14.65	Put	Currency Future	8,007.0000	7,971.0000	(0.450)	0	0	0
07/10/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	207.0000	185.0000	(10.628)	0	0	0
07/10/2009	ZAAD	2009/12/14	12.85	Put	Currency Future	6,207.0000	6,171.0000	(0.580)	0	0	0
07/10/2009	ZAAD	2009/12/14	5.40	Call	Currency Future	1,247.0000	1,283.0000	2.887	0	0	0
07/10/2009	ZAAD	2009/12/14	8.45	Put	Currency Future	1,811.0000	1,775.0000	(1.988)	0	0	0
07/10/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	63.0000	70.0000	11.111	0	0	0
07/10/2009	ZAAD	2009/12/14	12.65	Put	Currency Future	6,007.0000	5,971.0000	(0.599)	0	0	0
07/10/2009	ZAAD	2009/12/14	11.35	Put	Currency Future	4,707.0000	4,671.0000	(0.765)	0	0	0
07/10/2009	ZAAD	2009/12/14	10.45	Put	Currency Future	3,807.0000	3,771.0000	(0.946)	0	0	0
07/10/2009	ZAAD	2009/12/14	7.25	Call	Currency Future	39.0000	43.0000	10.256	0	0	0
07/10/2009	ZAAD	2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD	2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	150.0000	165.0000	10.000	0	0	0
07/10/2009	ZAAD	2009/12/14	8.10	Put	Currency Future	1,464.0000	1,429.0000	(2.391)	0	0	0
07/10/2009	ZAAD	2009/12/14	14.50	Put	Currency Future	7,857.0000	7,821.0000	(0.458)	0	0	0
07/10/2009	ZAAD	2009/12/14	9.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	ZAAD	2009/12/14	8.40	Call	Currency Future	5.0000	5.0000	-	0	0	0
07/10/2009	ZAAD	2009/12/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD	2009/12/14	10.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD	2009/12/14	9.60	Put	Currency Future	2,958.0000	2,922.0000	(1.217)	0	0	0
07/10/2009	ZAAD	2009/12/14	5.50	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
07/10/2009	ZAAD	2009/12/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD	2009/12/14	5.50	Call	Currency Future	1,149.0000	1,184.0000	3.046	0	0	0
07/10/2009	ZAAD	2009/12/14	11.10	Put	Currency Future	4,457.0000	4,421.0000	(0.808)	0	0	0
07/10/2009	ZAAD	2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD	2009/12/14	12.50	Put	Currency Future	5,857.0000	5,821.0000	(0.615)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	ZAAD	2009/12/14	8.10	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
07/10/2009	ZAAD	2009/12/14	10.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD	2009/12/14	10.50	Put	Currency Future	3,857.0000	3,821.0000	(0.933)	0	0	0
07/10/2009	ZAAD	2009/12/14	12.60	Put	Currency Future	5,957.0000	5,921.0000	(0.604)	0	0	0
07/10/2009	ZAAD	2009/12/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD	2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD	2009/12/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD	2009/12/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD	2009/12/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD	2009/12/14	4.50	Call	Currency Future	2,143.0000	2,179.0000	1.680	0	0	0
07/10/2009	ZAAD	2009/12/14	5.10	Put	Currency Future	2.0000	2.0000	-	0	0	0
07/10/2009	ZAAD	2009/12/14	4.60	Call	Currency Future	2,044.0000	2,080.0000	1.761	0	0	0
07/10/2009	ZAAD	2009/12/14	8.70	Put	Currency Future	2,060.0000	2,024.0000	(1.748)	0	0	0
07/10/2009	ZAAD	2009/12/14	8.50	Put	Currency Future	1,861.0000	1,825.0000	(1.934)	0	0	0
07/10/2009	ZAAD	2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD	2009/12/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD	2009/12/14	5.70	Call	Currency Future	953.0000	988.0000	3.673	0	0	0
07/10/2009	ZAAD	2009/12/14	8.50	Call	Currency Future	4.0000	4.0000	-	0	0	0
07/10/2009	ZAAD	2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD	2009/12/14	2.60	Call	Currency Future	4,043.0000	4,079.0000	0.890	0	0	0
07/10/2009	ZAAD	2009/12/14	5.70	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
07/10/2009	ZAAD	2009/12/14	0.60	Call	Currency Future	6,043.0000	6,079.0000	0.596	0	0	0
07/10/2009	ZAAD	2009/12/14	5.75	Put	Currency Future	12.0000	10.0000	(16.667)	0	0	0
07/10/2009	ZAAD	2009/12/14	5.10	Call	Currency Future	1,545.0000	1,581.0000	2.330	0	0	0
07/10/2009	ZAAD	2009/12/14	5.60	Call	Currency Future	1,050.0000	1,086.0000	3.429	0	0	0
07/10/2009	ZAAD	2009/12/14	8.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
07/10/2009	ZAAD	2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD	2009/12/14	8.75	Put	Currency Future	2,110.0000	2,074.0000	(1.706)	0	0	0
07/10/2009	ZAAD	2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD	2009/12/14	5.75	Call	Currency Future	905.0000	940.0000	3.867	0	0	0
07/10/2009	ZAAD	2009/12/14	2.10	Call	Currency Future	4,543.0000	4,579.0000	0.792	0	0	0
07/10/2009	ZAAD	2009/12/14	5.60	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
07/10/2009	ZAAD	2009/12/14	4.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	ZAAD	2009/12/14	3.60	Call	Currency Future	3,043.0000	3,079.0000	1.183	0	0	0
07/10/2009	ZAAD	2009/12/14	8.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
07/10/2009	ZAAD	2009/12/14	4.75	Call	Currency Future	1,894.0000	1,930.0000	1.901	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	ZAAD 2009/12/14	14.90	Put	Currency Future	8,257.0000	8,221.0000	(0.436)	0	0	0
07/10/2009	ZAAD 2009/12/14	8.60	Put	Currency Future	1,960.0000	1,925.0000	(1.786)	0	0	0
07/10/2009	ZAAD 2009/12/14	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD 2009/12/14	4.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	ZAAD 2009/12/14	3.75	Call	Currency Future	2,893.0000	2,929.0000	1.244	0	0	0
07/10/2009	ZAAD 2009/12/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD 2009/12/14	10.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD 2009/12/14	8.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
07/10/2009	ZAAD 2009/12/14	10.75	Put	Currency Future	4,107.0000	4,071.0000	(0.877)	0	0	0
07/10/2009	ZAAD 2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD 2009/12/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD 2009/12/14	14.60	Put	Currency Future	7,957.0000	7,921.0000	(0.452)	0	0	0
07/10/2009	ZAAD 2009/12/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD 2009/12/14	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD 2009/12/14	4.70	Call	Currency Future	1,944.0000	1,980.0000	1.852	0	0	0
07/10/2009	ZAAD 2009/12/14	10.60	Put	Currency Future	3,957.0000	3,921.0000	(0.910)	0	0	0
07/10/2009	ZAAD 2009/12/14	4.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	ZAAD 2009/12/14	4.65	Call	Currency Future	1,994.0000	2,030.0000	1.805	0	0	0
07/10/2009	ZAAD 2009/12/14	3.70	Call	Currency Future	2,943.0000	2,979.0000	1.223	0	0	0
07/10/2009	ZAAD 2009/12/14	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD 2009/12/14	2.70	Call	Currency Future	3,943.0000	3,979.0000	0.913	0	0	0
07/10/2009	ZAAD 2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD 2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD 2009/12/14	12.90	Put	Currency Future	6,257.0000	6,221.0000	(0.575)	0	0	0
07/10/2009	ZAAD 2009/12/14	12.75	Put	Currency Future	6,107.0000	6,071.0000	(0.589)	0	0	0
07/10/2009	ZAAD 2009/12/14	2.85	Call	Currency Future	3,793.0000	3,829.0000	0.949	0	0	0
07/10/2009	ZAAD 2009/12/14	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD 2009/12/14	4.85	Call	Currency Future	1,794.0000	1,830.0000	2.007	0	0	0
07/10/2009	ZAAD 2009/12/14	4.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	ZAAD 2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD 2009/12/14	10.85	Put	Currency Future	4,207.0000	4,171.0000	(0.856)	0	0	0
07/10/2009	ZAAD 2009/12/14	10.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD 2009/12/14	8.85	Put	Currency Future	2,209.0000	2,173.0000	(1.630)	0	0	0
07/10/2009	ZAAD 2009/12/14	8.85	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
07/10/2009	ZAAD 2009/12/14	5.85	Call	Currency Future	809.0000	843.0000	4.203	0	0	0
07/10/2009	ZAAD 2009/12/14	5.85	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	ZAAD	2009/12/14	4.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	ZAAD	2009/12/14	8.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
07/10/2009	ZAAD	2009/12/14	4.90	Call	Currency Future	1,744.0000	1,780.0000	2.064	0	0	0
07/10/2009	ZAAD	2009/12/14	8.90	Put	Currency Future	2,259.0000	2,223.0000	(1.594)	0	0	0
07/10/2009	ZAAD	2009/12/14	10.90	Put	Currency Future	4,257.0000	4,221.0000	(0.846)	0	0	0
07/10/2009	ZAAD	2009/12/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD	2009/12/14	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD	2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD	2009/12/14	3.90	Call	Currency Future	2,743.0000	2,779.0000	1.312	0	0	0
07/10/2009	ZAAD	2009/12/14	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD	2009/12/14	2.90	Call	Currency Future	3,743.0000	3,779.0000	0.962	0	0	0
07/10/2009	ZAAD	2010/03/15			Currency Future	6.6959	6.7323	0.544	0.0000	0.0000	4,118
07/10/2009	ZAAD	2010/03/15	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD	2010/03/15	3.80	Call	Currency Future	2,897.0000	2,933.0000	1.243	0	0	0
07/10/2009	ZAAD	2010/03/15	12.50	Put	Currency Future	5,805.0000	5,769.0000	(0.620)	0	0	0
07/10/2009	ZAAD	2010/03/15	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD	2010/03/15	6.95	Put	Currency Future	453.0000	429.0000	(5.298)	0	0	0
07/10/2009	ZAAD	2010/03/15	2.60	Call	Currency Future	4,096.0000	4,132.0000	0.879	0	0	0
07/10/2009	ZAAD	2010/03/15	4.80	Put	Currency Future	4.0000	4.0000	-	0	0	0
07/10/2009	ZAAD	2010/03/15	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD	2010/03/15	12.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	ZAAD	2010/03/15	3.45	Call	Currency Future	3,246.0000	3,282.0000	1.109	0	0	0
07/10/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	238.0000	224.0000	(5.882)	0	0	0
07/10/2009	ZAAD	2010/03/15	6.40	Call	Currency Future	453.0000	478.0000	5.519	0	0	0
07/10/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	283.0000	304.0000	7.420	0	0	0
07/10/2009	ZAAD	2010/03/15	3.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	ZAAD	2010/03/15	14.75	Put	Currency Future	8,055.0000	8,018.0000	(0.459)	0	0	0
07/10/2009	ZAAD	2010/03/15	4.50	Call	Currency Future	2,199.0000	2,235.0000	1.637	0	0	0
07/10/2009	ZAAD	2010/03/15	2.45	Call	Currency Future	4,246.0000	4,282.0000	0.848	0	0	0
07/10/2009	ZAAD	2010/03/15	6.50	Put	Currency Future	195.0000	182.0000	(6.667)	0	0	0
07/10/2009	ZAAD	2010/03/15	5.80	Call	Currency Future	926.0000	958.0000	3.456	0	0	0
07/10/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	287.0000	272.0000	(5.226)	0	0	0
07/10/2009	ZAAD	2010/03/15	14.50	Put	Currency Future	7,805.0000	7,768.0000	(0.474)	0	0	0
07/10/2009	ZAAD	2010/03/15	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD	2010/03/15	6.90	Call	Currency Future	214.0000	227.0000	6.075	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	ZAAD	2010/03/15	3.60	Call	Currency Future	3,096.0000	3,133.0000	1.195	0	0	0
07/10/2009	ZAAD	2010/03/15	4.80	Call	Currency Future	1,900.0000	1,936.0000	1.895	0	0	0
07/10/2009	ZAAD	2010/03/15	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD	2010/03/15	5.45	Call	Currency Future	1,260.0000	1,295.0000	2.778	0	0	0
07/10/2009	ZAAD	2010/03/15	6.75	Put	Currency Future	318.0000	297.0000	(6.604)	0	0	0
07/10/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	287.0000	272.0000	(5.226)	0	0	0
07/10/2009	ZAAD	2010/03/15	5.80	Put	Currency Future	30.0000	25.0000	(16.667)	0	0	0
07/10/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	283.0000	304.0000	7.420	0	0	0
07/10/2009	ZAAD	2010/03/15	10.50	Put	Currency Future	3,808.0000	3,772.0000	(0.945)	0	0	0
07/10/2009	ZAAD	2010/03/15	5.45	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
07/10/2009	ZAAD	2010/03/15	6.75	Call	Currency Future	264.0000	280.0000	6.061	0	0	0
07/10/2009	ZAAD	2010/03/15	6.90	Put	Currency Future	418.0000	394.0000	(5.742)	0	0	0
07/10/2009	ZAAD	2010/03/15	6.40	Put	Currency Future	158.0000	146.0000	(7.595)	0	0	0
07/10/2009	ZAAD	2010/03/15	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD	2010/03/15	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	521.0000	547.0000	4.990	0	0	0
07/10/2009	ZAAD	2010/03/15	10.50	Call	Currency Future	4.0000	4.0000	-	0	0	0
07/10/2009	ZAAD	2010/03/15	8.45	Call	Currency Future	35.0000	37.0000	5.714	0	0	0
07/10/2009	ZAAD	2010/03/15	4.40	Call	Currency Future	2,298.0000	2,334.0000	1.567	0	0	0
07/10/2009	ZAAD	2010/03/15	6.00	Call	Currency Future	752.0000	782.0000	3.989	0	0	0
07/10/2009	ZAAD	2010/03/15	4.60	Put	Currency Future	3.0000	3.0000	-	0	0	0
07/10/2009	ZAAD	2010/03/15	8.80	Put	Currency Future	2,130.0000	2,095.0000	(1.643)	0	0	0
07/10/2009	ZAAD	2010/03/15	14.55	Put	Currency Future	7,855.0000	7,818.0000	(0.471)	0	0	0
07/10/2009	ZAAD	2010/03/15	4.45	Call	Currency Future	2,248.0000	2,285.0000	1.646	0	0	0
07/10/2009	ZAAD	2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	334.0000	356.0000	6.587	0	0	0
07/10/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	350.0000	328.0000	(6.286)	0	0	0
07/10/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	238.0000	224.0000	(5.882)	0	0	0
07/10/2009	ZAAD	2010/03/15	4.65	Call	Currency Future	2,049.0000	2,086.0000	1.806	0	0	0
07/10/2009	ZAAD	2010/03/15	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD	2010/03/15	7.00	Call	Currency Future	186.0000	197.0000	5.914	0	0	0
07/10/2009	ZAAD	2010/03/15	4.50	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
07/10/2009	ZAAD	2010/03/15	4.45	Put	Currency Future	2.0000	2.0000	-	0	0	0
07/10/2009	ZAAD	2010/03/15	4.40	Put	Currency Future	2.0000	2.0000	-	0	0	0
07/10/2009	ZAAD	2010/03/15	4.65	Put	Currency Future	3.0000	3.0000	-	0	0	0
07/10/2009	ZAAD	2010/03/15	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
07/10/2009	ZAAD	2010/03/15	14.80	Put	Currency Future	8,105.0000	8,068.0000	(0.457)	0	0	0
07/10/2009	ZAAD	2010/03/15	12.75	Put	Currency Future	6,055.0000	6,019.0000	(0.595)	0	0	0
07/10/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	125.0000	114.0000	(8.800)	0	0	0
07/10/2009	ZAAD	2010/03/15	5.50	Call	Currency Future	1,211.0000	1,246.0000	2.890	0	0	0
07/10/2009	ZAAD	2010/03/15	5.40	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
07/10/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	246.0000	261.0000	6.098	0	0	0
07/10/2009	ZAAD	2010/03/15	6.45	Call	Currency Future	422.0000	445.0000	5.450	0	0	0
07/10/2009	ZAAD	2010/03/15	12.60	Put	Currency Future	5,905.0000	5,869.0000	(0.610)	0	0	0
07/10/2009	ZAAD	2010/03/15	12.80	Put	Currency Future	6,105.0000	6,069.0000	(0.590)	0	0	0
07/10/2009	ZAAD	2010/03/15	10.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
07/10/2009	ZAAD	2010/03/15	7.10	Call	Currency Future	162.0000	172.0000	6.173	0	0	0
07/10/2009	ZAAD	2010/03/15	8.50	Call	Currency Future	34.0000	35.0000	2.941	0	0	0
07/10/2009	ZAAD	2010/03/15	10.45	Call	Currency Future	4.0000	4.0000	-	0	0	0
07/10/2009	ZAAD	2010/03/15	5.40	Call	Currency Future	1,308.0000	1,344.0000	2.752	0	0	0
07/10/2009	ZAAD	2010/03/15	6.95	Call	Currency Future	199.0000	211.0000	6.030	0	0	0
07/10/2009	ZAAD	2010/03/15	6.35	Call	Currency Future	487.0000	512.0000	5.133	0	0	0
07/10/2009	ZAAD	2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD	2010/03/15	14.60	Put	Currency Future	7,905.0000	7,868.0000	(0.468)	0	0	0
07/10/2009	ZAAD	2010/03/15	12.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	ZAAD	2010/03/15	10.75	Put	Currency Future	4,057.0000	4,021.0000	(0.887)	0	0	0
07/10/2009	ZAAD	2010/03/15	7.00	Put	Currency Future	490.0000	465.0000	(5.102)	0	0	0
07/10/2009	ZAAD	2010/03/15	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD	2010/03/15	14.45	Put	Currency Future	7,755.0000	7,718.0000	(0.477)	0	0	0
07/10/2009	ZAAD	2010/03/15	8.40	Call	Currency Future	37.0000	38.0000	2.703	0	0	0
07/10/2009	ZAAD	2010/03/15	6.25	Put	Currency Future	111.0000	101.0000	(9.009)	0	0	0
07/10/2009	ZAAD	2010/03/15	6.45	Put	Currency Future	176.0000	163.0000	(7.386)	0	0	0
07/10/2009	ZAAD	2010/03/15	3.65	Call	Currency Future	3,046.0000	3,083.0000	1.215	0	0	0
07/10/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
07/10/2009	ZAAD	2010/03/15	10.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
07/10/2009	ZAAD	2010/03/15	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	ZAAD	2010/03/15	8.95	Put	Currency Future	2,275.0000	2,240.0000	(1.538)	0	0	0
07/10/2009	ZAAD	2010/03/15	8.50	Put	Currency Future	1,838.0000	1,803.0000	(1.904)	0	0	0
07/10/2009	ZAAD	2010/03/15	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD	2010/03/15	3.40	Call	Currency Future	3,296.0000	3,332.0000	1.092	0	0	0
07/10/2009	ZAAD	2010/03/15	10.70	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
07/10/2009	ZAAD	2010/03/15	6.50	Call	Currency Future	391.0000	414.0000	5.882	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	ZAAD	2010/03/15	6.15	Put	Currency Future	86.0000	77.0000	(10.465)	0	0	0
07/10/2009	ZAAD	2010/03/15	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	1,114.0000	1,148.0000	3.052	0	0	0
07/10/2009	ZAAD	2010/03/15	8.80	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
07/10/2009	ZAAD	2010/03/15	3.75	Call	Currency Future	2,947.0000	2,983.0000	1.222	0	0	0
07/10/2009	ZAAD	2010/03/15	7.10	Put	Currency Future	566.0000	539.0000	(4.770)	0	0	0
07/10/2009	ZAAD	2010/03/15	12.55	Put	Currency Future	5,855.0000	5,819.0000	(0.615)	0	0	0
07/10/2009	ZAAD	2010/03/15	8.45	Put	Currency Future	1,789.0000	1,754.0000	(1.956)	0	0	0
07/10/2009	ZAAD	2010/03/15	2.40	Call	Currency Future	4,296.0000	4,332.0000	0.838	0	0	0
07/10/2009	ZAAD	2010/03/15	10.70	Put	Currency Future	4,007.0000	3,971.0000	(0.898)	0	0	0
07/10/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	334.0000	356.0000	6.587	0	0	0
07/10/2009	ZAAD	2010/03/15	12.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	ZAAD	2010/03/15	12.45	Put	Currency Future	5,755.0000	5,719.0000	(0.626)	0	0	0
07/10/2009	ZAAD	2010/03/15	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD	2010/03/15	6.05	Put	Currency Future	65.0000	58.0000	(10.769)	0	0	0
07/10/2009	ZAAD	2010/03/15	3.95	Call	Currency Future	2,747.0000	2,783.0000	1.311	0	0	0
07/10/2009	ZAAD	2010/03/15	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD	2010/03/15	10.45	Put	Currency Future	3,758.0000	3,722.0000	(0.958)	0	0	0
07/10/2009	ZAAD	2010/03/15	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD	2010/03/15	6.05	Call	Currency Future	711.0000	740.0000	4.079	0	0	0
07/10/2009	ZAAD	2010/03/15	3.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	ZAAD	2010/03/15	3.50	Call	Currency Future	3,196.0000	3,233.0000	1.158	0	0	0
07/10/2009	ZAAD	2010/03/15	12.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	98.0000	88.0000	(10.204)	0	0	0
07/10/2009	ZAAD	2010/03/15	12.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	594.0000	621.0000	4.545	0	0	0
07/10/2009	ZAAD	2010/03/15	2.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD	2010/03/15	3.55	Call	Currency Future	3,146.0000	3,183.0000	1.176	0	0	0
07/10/2009	ZAAD	2010/03/15	2.65	Call	Currency Future	4,046.0000	4,082.0000	0.890	0	0	0
07/10/2009	ZAAD	2010/03/15	12.70	Put	Currency Future	6,005.0000	5,969.0000	(0.600)	0	0	0
07/10/2009	ZAAD	2010/03/15	6.35	Put	Currency Future	141.0000	129.0000	(8.511)	0	0	0
07/10/2009	ZAAD	2010/03/15	4.95	Call	Currency Future	1,752.0000	1,788.0000	2.055	0	0	0
07/10/2009	ZAAD	2010/03/15	2.55	Call	Currency Future	4,146.0000	4,182.0000	0.868	0	0	0
07/10/2009	ZAAD	2010/03/15	14.70	Put	Currency Future	8,005.0000	7,968.0000	(0.462)	0	0	0
07/10/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	98.0000	88.0000	(10.204)	0	0	0
07/10/2009	ZAAD	2010/03/15	5.95	Call	Currency Future	795.0000	825.0000	3.774	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	ZAAD 2010/03/15	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD 2010/03/15	5.65	Put	Currency Future	20.0000	18.0000	(10.000)	0	0	0
07/10/2009	ZAAD 2010/03/15	8.40	Put	Currency Future	1,741.0000	1,706.0000	(2.010)	0	0	0
07/10/2009	ZAAD 2010/03/15	6.65	Call	Currency Future	308.0000	329.0000	6.818	0	0	0
07/10/2009	ZAAD 2010/03/15	6.55	Put	Currency Future	216.0000	202.0000	(6.481)	0	0	0
07/10/2009	ZAAD 2010/03/15	6.15	Call	Currency Future	632.0000	659.0000	4.272	0	0	0
07/10/2009	ZAAD 2010/03/15	5.95	Put	Currency Future	49.0000	42.0000	(14.286)	0	0	0
07/10/2009	ZAAD 2010/03/15	4.55	Call	Currency Future	2,149.0000	2,185.0000	1.675	0	0	0
07/10/2009	ZAAD 2010/03/15	10.40	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
07/10/2009	ZAAD 2010/03/15	6.65	Put	Currency Future	262.0000	247.0000	(5.725)	0	0	0
07/10/2009	ZAAD 2010/03/15	6.10	Call	Currency Future	671.0000	699.0000	4.173	0	0	0
07/10/2009	ZAAD 2010/03/15	6.55	Call	Currency Future	362.0000	385.0000	6.354	0	0	0
07/10/2009	ZAAD 2010/03/15	6.25	Call	Currency Future	557.0000	583.0000	4.668	0	0	0
07/10/2009	ZAAD 2010/03/15	4.95	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
07/10/2009	ZAAD 2010/03/15	4.55	Put	Currency Future	3.0000	3.0000	-	0	0	0
07/10/2009	ZAAD 2010/03/15	10.40	Put	Currency Future	3,708.0000	3,672.0000	(0.971)	0	0	0
07/10/2009	ZAAD 2010/03/15	4.60	Call	Currency Future	2,099.0000	2,135.0000	1.715	0	0	0
07/10/2009	ZAAD 2010/03/15	6.10	Put	Currency Future	75.0000	67.0000	(10.667)	0	0	0
07/10/2009	ZAAD 2010/03/15	5.55	Call	Currency Future	1,162.0000	1,197.0000	3.012	0	0	0
07/10/2009	ZAAD 2010/03/15	12.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	ZAAD 2010/03/15	6.00	Put	Currency Future	57.0000	49.0000	(14.035)	0	0	0
07/10/2009	ZAAD 2010/03/15	6.85	Call	Currency Future	229.0000	243.0000	6.114	0	0	0
07/10/2009	ZAAD 2010/03/15	2.95	Call	Currency Future	3,746.0000	3,782.0000	0.961	0	0	0
07/10/2009	ZAAD 2010/03/15	10.55	Put	Currency Future	3,858.0000	3,822.0000	(0.933)	0	0	0
07/10/2009	ZAAD 2010/03/15	8.65	Call	Currency Future	30.0000	31.0000	3.333	0	0	0
07/10/2009	ZAAD 2010/03/15	10.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
07/10/2009	ZAAD 2010/03/15	6.30	Call	Currency Future	521.0000	547.0000	4.990	0	0	0
07/10/2009	ZAAD 2010/03/15	6.85	Put	Currency Future	383.0000	361.0000	(5.744)	0	0	0
07/10/2009	ZAAD 2010/03/15	10.95	Put	Currency Future	4,257.0000	4,221.0000	(0.846)	0	0	0
07/10/2009	ZAAD 2010/03/15	10.55	Call	Currency Future	4.0000	4.0000	-	0	0	0
07/10/2009	ZAAD 2010/03/15	5.65	Call	Currency Future	1,065.0000	1,100.0000	3.286	0	0	0
07/10/2009	ZAAD 2010/03/15	5.60	Call	Currency Future	1,114.0000	1,148.0000	3.052	0	0	0
07/10/2009	ZAAD 2010/03/15	6.30	Put	Currency Future	125.0000	114.0000	(8.800)	0	0	0
07/10/2009	ZAAD 2010/03/15	6.80	Put	Currency Future	350.0000	328.0000	(6.286)	0	0	0
07/10/2009	ZAAD 2010/03/15	8.55	Put	Currency Future	1,887.0000	1,851.0000	(1.908)	0	0	0
07/10/2009	ZAAD 2010/03/15	10.60	Put	Currency Future	3,908.0000	3,872.0000	(0.921)	0	0	0

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07/10/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	594.0000	621.0000	4.545	0	0	0
07/10/2009	ZAAD	2010/03/15	8.55	Call	Currency Future	33.0000	34.0000	3.030	0	0	0
07/10/2009	ZAAD	2010/03/15	8.65	Put	Currency Future	1,984.0000	1,949.0000	(1.764)	0	0	0
07/10/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
07/10/2009	ZAAD	2010/03/15	2.80	Call	Currency Future	3,896.0000	3,932.0000	0.924	0	0	0
07/10/2009	ZAAD	2010/03/15	10.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
07/10/2009	ZAAD	2010/03/15	5.55	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
07/10/2009	ZAAD	2010/03/15	8.60	Put	Currency Future	1,935.0000	1,900.0000	(1.809)	0	0	0
07/10/2009	ZAAD	2010/03/15	10.80	Put	Currency Future	4,107.0000	4,071.0000	(0.877)	0	0	0
07/10/2009	ZAAD	2010/03/15	14.95	Put	Currency Future	8,254.0000	8,218.0000	(0.436)	0	0	0
07/10/2009	ZAAD	2010/03/15	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD	2010/03/15	8.60	Call	Currency Future	31.0000	32.0000	3.226	0	0	0
07/10/2009	ZAAD	2010/03/15	5.90	Call	Currency Future	838.0000	868.0000	3.580	0	0	0
07/10/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	246.0000	261.0000	6.098	0	0	0
07/10/2009	ZAAD	2010/03/15	12.95	Put	Currency Future	6,255.0000	6,219.0000	(0.576)	0	0	0
07/10/2009	ZAAD	2010/03/15	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD	2010/03/15	14.65	Put	Currency Future	7,955.0000	7,918.0000	(0.465)	0	0	0
07/10/2009	ZAAD	2010/03/15	8.90	Put	Currency Future	2,227.0000	2,192.0000	(1.572)	0	0	0
07/10/2009	ZAAD	2010/03/15	12.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	ZAAD	2010/03/15	5.50	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
07/10/2009	ZAAD	2010/03/15	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD	2010/03/15	12.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	ZAAD	2010/03/15	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD	2010/03/15	10.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
07/10/2009	ZAAD	2010/03/15	2.70	Call	Currency Future	3,996.0000	4,032.0000	0.901	0	0	0
07/10/2009	ZAAD	2010/03/15	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD	2010/03/15	2.50	Call	Currency Future	4,196.0000	4,232.0000	0.858	0	0	0
07/10/2009	ZAAD	2010/03/15	4.75	Call	Currency Future	1,950.0000	1,986.0000	1.846	0	0	0
07/10/2009	ZAAD	2010/03/15	12.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	ZAAD	2010/03/15	12.40	Put	Currency Future	5,705.0000	5,669.0000	(0.631)	0	0	0
07/10/2009	ZAAD	2010/03/15	12.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	ZAAD	2010/03/15	12.65	Put	Currency Future	5,955.0000	5,919.0000	(0.605)	0	0	0
07/10/2009	ZAAD	2010/03/15	14.40	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
07/10/2009	ZAAD	2010/03/15	4.75	Put	Currency Future	4.0000	4.0000	-	0	0	0
07/10/2009	ZAAD	2010/03/15	10.65	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
07/10/2009	ZAAD	2010/03/15	5.75	Put	Currency Future	26.0000	21.0000	(19.231)	0	0	0

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07/10/2009	ZAAD	2010/03/15	10.65	Put	Currency Future	3,958.0000	3,921.0000	(0.935)	0	0	0
07/10/2009	ZAAD	2010/03/15	14.40	Put	Currency Future	7,705.0000	7,668.0000	(0.480)	0	0	0
07/10/2009	ZAAD	2010/03/15	10.90	Put	Currency Future	4,207.0000	4,171.0000	(0.856)	0	0	0
07/10/2009	ZAAD	2010/03/15	4.70	Put	Currency Future	4.0000	4.0000	-	0	0	0
07/10/2009	ZAAD	2010/03/15	8.75	Put	Currency Future	2,081.0000	2,046.0000	(1.682)	0	0	0
07/10/2009	ZAAD	2010/03/15	12.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	ZAAD	2010/03/15	3.70	Call	Currency Future	2,996.0000	3,033.0000	1.235	0	0	0
07/10/2009	ZAAD	2010/03/15	8.75	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
07/10/2009	ZAAD	2010/03/15	8.90	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
07/10/2009	ZAAD	2010/03/15	5.75	Call	Currency Future	971.0000	1,003.0000	3.296	0	0	0
07/10/2009	ZAAD	2010/03/15	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD	2010/03/15	5.90	Put	Currency Future	42.0000	36.0000	(14.286)	0	0	0
07/10/2009	ZAAD	2010/03/15	2.90	Call	Currency Future	3,796.0000	3,832.0000	0.948	0	0	0
07/10/2009	ZAAD	2010/03/15	4.90	Put	Currency Future	5.0000	5.0000	-	0	0	0
07/10/2009	ZAAD	2010/03/15	5.70	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
07/10/2009	ZAAD	2010/03/15	12.90	Put	Currency Future	6,205.0000	6,169.0000	(0.580)	0	0	0
07/10/2009	ZAAD	2010/03/15	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD	2010/03/15	8.70	Put	Currency Future	2,033.0000	1,997.0000	(1.771)	0	0	0
07/10/2009	ZAAD	2010/03/15	4.90	Call	Currency Future	1,801.0000	1,837.0000	1.999	0	0	0
07/10/2009	ZAAD	2010/03/15	8.70	Call	Currency Future	29.0000	30.0000	3.448	0	0	0
07/10/2009	ZAAD	2010/03/15	14.90	Put	Currency Future	8,204.0000	8,168.0000	(0.439)	0	0	0
07/10/2009	ZAAD	2010/03/15	3.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	ZAAD	2010/03/15	3.90	Call	Currency Future	2,797.0000	2,833.0000	1.287	0	0	0
07/10/2009	ZAAD	2010/03/15	4.70	Call	Currency Future	2,000.0000	2,036.0000	1.800	0	0	0
07/10/2009	ZAAD	2010/03/15	3.70	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
07/10/2009	ZAAD	2010/03/15	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD	2010/03/15	5.70	Call	Currency Future	1,017.0000	1,052.0000	3.441	0	0	0
07/10/2009	ZAAD	2010/03/15	2.75	Call	Currency Future	3,946.0000	3,982.0000	0.912	0	0	0
07/10/2009	ZAAD	2010/03/15	2.85	Call	Currency Future	3,846.0000	3,882.0000	0.936	0	0	0
07/10/2009	ZAAD	2010/03/15	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD	2010/03/15	3.85	Call	Currency Future	2,847.0000	2,883.0000	1.264	0	0	0
07/10/2009	ZAAD	2010/03/15	4.85	Call	Currency Future	1,851.0000	1,887.0000	1.945	0	0	0
07/10/2009	ZAAD	2010/03/15	4.85	Put	Currency Future	5.0000	5.0000	-	0	0	0
07/10/2009	ZAAD	2010/03/15	3.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	ZAAD	2010/03/15	5.85	Call	Currency Future	882.0000	912.0000	3.401	0	0	0
07/10/2009	ZAAD	2010/03/15	8.95	Call	Currency Future	21.0000	22.0000	4.762	0	0	0

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07/10/2009	ZAAD	2010/03/15	5.85	Put	Currency Future	36.0000	30.0000	(16.667)	0	0	0
07/10/2009	ZAAD	2010/03/15	8.85	Put	Currency Future	2,178.0000	2,143.0000	(1.607)	0	0	0
07/10/2009	ZAAD	2010/03/15	10.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
07/10/2009	ZAAD	2010/03/15	10.85	Put	Currency Future	4,157.0000	4,121.0000	(0.866)	0	0	0
07/10/2009	ZAAD	2010/03/15	12.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	ZAAD	2010/03/15	12.85	Put	Currency Future	6,155.0000	6,119.0000	(0.585)	0	0	0
07/10/2009	ZAAD	2010/03/15	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD	2010/03/15	8.85	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
07/10/2009	ZAAD	2010/03/15	14.85	Put	Currency Future	8,154.0000	8,118.0000	(0.442)	0	0	0
07/10/2009	ZAAD	2010/06/14			Currency Future	6.7384	6.7770	0.573	0.0000	0.0000	0
07/10/2009	ZAAD	2010/06/14	2.65	Call	Currency Future	4,088.0000	4,127.0000	0.954	0	0	0
07/10/2009	ZAAD	2010/06/14	12.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
07/10/2009	ZAAD	2010/06/14	14.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	ZAAD	2010/06/14	12.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
07/10/2009	ZAAD	2010/06/14	6.80	Put	Currency Future	405.0000	383.0000	(5.432)	0	0	0
07/10/2009	ZAAD	2010/06/14	5.65	Call	Currency Future	1,121.0000	1,157.0000	3.211	0	0	0
07/10/2009	ZAAD	2010/06/14	10.55	Put	Currency Future	3,820.0000	3,782.0000	(0.995)	0	0	0
07/10/2009	ZAAD	2010/06/14	6.70	Call	Currency Future	384.0000	403.0000	4.948	0	0	0
07/10/2009	ZAAD	2010/06/14	10.80	Put	Currency Future	4,068.0000	4,030.0000	(0.934)	0	0	0
07/10/2009	ZAAD	2010/06/14	14.60	Put	Currency Future	7,863.0000	7,824.0000	(0.496)	0	0	0
07/10/2009	ZAAD	2010/06/14	12.55	Put	Currency Future	5,814.0000	5,776.0000	(0.654)	0	0	0
07/10/2009	ZAAD	2010/06/14	12.50	Put	Currency Future	5,765.0000	5,726.0000	(0.676)	0	0	0
07/10/2009	ZAAD	2010/06/14	12.80	Put	Currency Future	6,064.0000	6,026.0000	(0.627)	0	0	0
07/10/2009	ZAAD	2010/06/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD	2010/06/14	14.55	Put	Currency Future	7,813.0000	7,774.0000	(0.499)	0	0	0
07/10/2009	ZAAD	2010/06/14	14.50	Put	Currency Future	7,763.0000	7,724.0000	(0.502)	0	0	0
07/10/2009	ZAAD	2010/06/14	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD	2010/06/14	6.80	Call	Currency Future	343.0000	360.0000	4.956	0	0	0
07/10/2009	ZAAD	2010/06/14	6.65	Put	Currency Future	319.0000	300.0000	(5.956)	0	0	0
07/10/2009	ZAAD	2010/06/14	3.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	ZAAD	2010/06/14	14.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	ZAAD	2010/06/14	2.50	Call	Currency Future	4,238.0000	4,277.0000	0.920	0	0	0
07/10/2009	ZAAD	2010/06/14	14.80	Put	Currency Future	8,063.0000	8,024.0000	(0.484)	0	0	0
07/10/2009	ZAAD	2010/06/14	4.65	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
07/10/2009	ZAAD	2010/06/14	10.55	Call	Currency Future	9.0000	9.0000	-	0	0	0

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07/10/2009	ZAAD	2010/06/14	12.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
07/10/2009	ZAAD	2010/06/14	10.80	Call	Currency Future	7.0000	7.0000	-	0	0	0
07/10/2009	ZAAD	2010/06/14	4.65	Call	Currency Future	2,096.0000	2,134.0000	1.813	0	0	0
07/10/2009	ZAAD	2010/06/14	8.55	Put	Currency Future	1,887.0000	1,852.0000	(1.855)	0	0	0
07/10/2009	ZAAD	2010/06/14	10.50	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
07/10/2009	ZAAD	2010/06/14	14.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	ZAAD	2010/06/14	6.75	Call	Currency Future	362.0000	380.0000	4.972	0	0	0
07/10/2009	ZAAD	2010/06/14	6.65	Call	Currency Future	408.0000	427.0000	4.657	0	0	0
07/10/2009	ZAAD	2010/06/14	3.65	Call	Currency Future	3,089.0000	3,128.0000	1.263	0	0	0
07/10/2009	ZAAD	2010/06/14	8.55	Call	Currency Future	76.0000	79.0000	3.947	0	0	0
07/10/2009	ZAAD	2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD	2010/06/14	8.80	Put	Currency Future	2,125.0000	2,089.0000	(1.694)	0	0	0
07/10/2009	ZAAD	2010/06/14	5.65	Put	Currency Future	33.0000	30.0000	(9.091)	0	0	0
07/10/2009	ZAAD	2010/06/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD	2010/06/14	3.50	Call	Currency Future	3,239.0000	3,277.0000	1.173	0	0	0
07/10/2009	ZAAD	2010/06/14	2.80	Call	Currency Future	3,938.0000	3,977.0000	0.990	0	0	0
07/10/2009	ZAAD	2010/06/14	6.50	Put	Currency Future	247.0000	231.0000	(6.478)	0	0	0
07/10/2009	ZAAD	2010/06/14	10.60	Put	Currency Future	3,870.0000	3,832.0000	(0.982)	0	0	0
07/10/2009	ZAAD	2010/06/14	2.55	Call	Currency Future	4,188.0000	4,227.0000	0.931	0	0	0
07/10/2009	ZAAD	2010/06/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD	2010/06/14	5.80	Put	Currency Future	45.0000	40.0000	(11.111)	0	0	0
07/10/2009	ZAAD	2010/06/14	6.75	Put	Currency Future	373.0000	353.0000	(5.362)	0	0	0
07/10/2009	ZAAD	2010/06/14	6.55	Call	Currency Future	458.0000	480.0000	4.803	0	0	0
07/10/2009	ZAAD	2010/06/14	8.65	Put	Currency Future	1,983.0000	1,947.0000	(1.815)	0	0	0
07/10/2009	ZAAD	2010/06/14	4.55	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
07/10/2009	ZAAD	2010/06/14	4.50	Call	Currency Future	2,244.0000	2,283.0000	1.738	0	0	0
07/10/2009	ZAAD	2010/06/14	8.80	Call	Currency Future	63.0000	66.0000	4.762	0	0	0
07/10/2009	ZAAD	2010/06/14	6.55	Put	Currency Future	270.0000	253.0000	(6.296)	0	0	0
07/10/2009	ZAAD	2010/06/14	14.65	Put	Currency Future	7,913.0000	7,874.0000	(0.493)	0	0	0
07/10/2009	ZAAD	2010/06/14	5.55	Call	Currency Future	1,217.0000	1,253.0000	2.958	0	0	0
07/10/2009	ZAAD	2010/06/14	4.50	Put	Currency Future	6.0000	6.0000	-	0	0	0
07/10/2009	ZAAD	2010/06/14	3.80	Put	Currency Future	2.0000	2.0000	-	0	0	0
07/10/2009	ZAAD	2010/06/14	14.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	ZAAD	2010/06/14	5.55	Put	Currency Future	28.0000	26.0000	(7.143)	0	0	0
07/10/2009	ZAAD	2010/06/14	5.50	Call	Currency Future	1,265.0000	1,301.0000	2.846	0	0	0
07/10/2009	ZAAD	2010/06/14	3.80	Call	Currency Future	2,940.0000	2,979.0000	1.327	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	ZAAD	2010/06/14	12.65	Put	Currency Future	5,914.0000	5,876.0000	(0.643)	0	0	0
07/10/2009	ZAAD	2010/06/14	4.55	Call	Currency Future	2,195.0000	2,233.0000	1.731	0	0	0
07/10/2009	ZAAD	2010/06/14	8.50	Put	Currency Future	1,840.0000	1,805.0000	(1.902)	0	0	0
07/10/2009	ZAAD	2010/06/14	4.80	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
07/10/2009	ZAAD	2010/06/14	8.50	Call	Currency Future	78.0000	82.0000	5.128	0	0	0
07/10/2009	ZAAD	2010/06/14	5.80	Call	Currency Future	983.0000	1,017.0000	3.459	0	0	0
07/10/2009	ZAAD	2010/06/14	5.50	Put	Currency Future	26.0000	24.0000	(7.692)	0	0	0
07/10/2009	ZAAD	2010/06/14	4.80	Call	Currency Future	1,948.0000	1,986.0000	1.951	0	0	0
07/10/2009	ZAAD	2010/06/14	10.50	Put	Currency Future	3,771.0000	3,733.0000	(1.008)	0	0	0
07/10/2009	ZAAD	2010/06/14	6.70	Put	Currency Future	346.0000	326.0000	(5.780)	0	0	0
07/10/2009	ZAAD	2010/06/14	6.90	Call	Currency Future	309.0000	324.0000	4.854	0	0	0
07/10/2009	ZAAD	2010/06/14	6.50	Call	Currency Future	485.0000	508.0000	4.742	0	0	0
07/10/2009	ZAAD	2010/06/14	6.90	Put	Currency Future	470.0000	447.0000	(4.894)	0	0	0
07/10/2009	ZAAD	2010/06/14	12.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
07/10/2009	ZAAD	2010/06/14	10.65	Put	Currency Future	3,919.0000	3,881.0000	(0.970)	0	0	0
07/10/2009	ZAAD	2010/06/14	8.65	Call	Currency Future	71.0000	74.0000	4.225	0	0	0
07/10/2009	ZAAD	2010/06/14	14.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	ZAAD	2010/06/14	10.65	Call	Currency Future	8.0000	8.0000	-	0	0	0
07/10/2009	ZAAD	2010/06/14	6.60	Call	Currency Future	432.0000	453.0000	4.861	0	0	0
07/10/2009	ZAAD	2010/06/14	12.60	Put	Currency Future	5,864.0000	5,826.0000	(0.648)	0	0	0
07/10/2009	ZAAD	2010/06/14	4.60	Put	Currency Future	7.0000	7.0000	-	0	0	0
07/10/2009	ZAAD	2010/06/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD	2010/06/14	3.60	Call	Currency Future	3,139.0000	3,177.0000	1.211	0	0	0
07/10/2009	ZAAD	2010/06/14	6.60	Put	Currency Future	294.0000	276.0000	(6.122)	0	0	0
07/10/2009	ZAAD	2010/06/14	12.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
07/10/2009	ZAAD	2010/06/14	3.55	Call	Currency Future	3,189.0000	3,227.0000	1.192	0	0	0
07/10/2009	ZAAD	2010/06/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD	2010/06/14	2.60	Call	Currency Future	4,138.0000	4,177.0000	0.942	0	0	0
07/10/2009	ZAAD	2010/06/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD	2010/06/14	4.60	Call	Currency Future	2,146.0000	2,184.0000	1.771	0	0	0
07/10/2009	ZAAD	2010/06/14	8.60	Put	Currency Future	1,935.0000	1,900.0000	(1.809)	0	0	0
07/10/2009	ZAAD	2010/06/14	8.60	Call	Currency Future	73.0000	77.0000	5.479	0	0	0
07/10/2009	ZAAD	2010/06/14	5.60	Put	Currency Future	31.0000	28.0000	(9.677)	0	0	0
07/10/2009	ZAAD	2010/06/14	5.60	Call	Currency Future	1,169.0000	1,205.0000	3.080	0	0	0
07/10/2009	ZAAD	2010/06/14	10.60	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
07/10/2009	ZAAD	2010/06/14	2.75	Call	Currency Future	3,988.0000	4,027.0000	0.978	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2009	ZAAD 2010/06/14	14.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	ZAAD 2010/06/14	14.90	Put	Currency Future	8,163.0000	8,124.0000	(0.478)	0	0	0
07/10/2009	ZAAD 2010/06/14	12.90	Put	Currency Future	6,164.0000	6,126.0000	(0.616)	0	0	0
07/10/2009	ZAAD 2010/06/14	10.90	Put	Currency Future	4,168.0000	4,130.0000	(0.912)	0	0	0
07/10/2009	ZAAD 2010/06/14	12.90	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
07/10/2009	ZAAD 2010/06/14	10.90	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
07/10/2009	ZAAD 2010/06/14	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD 2010/06/14	8.75	Put	Currency Future	2,079.0000	2,043.0000	(1.732)	0	0	0
07/10/2009	ZAAD 2010/06/14	12.75	Put	Currency Future	6,014.0000	5,976.0000	(0.632)	0	0	0
07/10/2009	ZAAD 2010/06/14	8.75	Call	Currency Future	67.0000	70.0000	4.478	0	0	0
07/10/2009	ZAAD 2010/06/14	12.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
07/10/2009	ZAAD 2010/06/14	10.75	Call	Currency Future	7.0000	7.0000	-	0	0	0
07/10/2009	ZAAD 2010/06/14	10.75	Put	Currency Future	4,019.0000	3,980.0000	(0.970)	0	0	0
07/10/2009	ZAAD 2010/06/14	14.75	Put	Currency Future	8,013.0000	7,974.0000	(0.487)	0	0	0
07/10/2009	ZAAD 2010/06/14	8.90	Put	Currency Future	2,218.0000	2,182.0000	(1.623)	0	0	0
07/10/2009	ZAAD 2010/06/14	5.90	Put	Currency Future	61.0000	55.0000	(9.836)	0	0	0
07/10/2009	ZAAD 2010/06/14	4.75	Put	Currency Future	9.0000	9.0000	-	0	0	0
07/10/2009	ZAAD 2010/06/14	5.75	Call	Currency Future	1,026.0000	1,061.0000	3.411	0	0	0
07/10/2009	ZAAD 2010/06/14	4.75	Call	Currency Future	1,998.0000	2,036.0000	1.902	0	0	0
07/10/2009	ZAAD 2010/06/14	3.75	Call	Currency Future	2,990.0000	3,028.0000	1.271	0	0	0
07/10/2009	ZAAD 2010/06/14	3.75	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
07/10/2009	ZAAD 2010/06/14	8.90	Call	Currency Future	57.0000	59.0000	3.509	0	0	0
07/10/2009	ZAAD 2010/06/14	5.75	Put	Currency Future	38.0000	34.0000	(10.526)	0	0	0
07/10/2009	ZAAD 2010/06/14	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
07/10/2009	ZAAD 2010/06/14	5.90	Call	Currency Future	899.0000	932.0000	3.671	0	0	0
07/10/2009	ZAAD 2010/06/14	4.90	Put	Currency Future	11.0000	11.0000	-	0	0	0
07/10/2009	ZAAD 2010/06/14	2.90	Call	Currency Future	3,838.0000	3,877.0000	1.016	0	0	0
07/10/2009	ZAAD 2010/06/14	14.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
07/10/2009	ZAAD 2010/06/14	3.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
07/10/2009	ZAAD 2010/06/14	3.90	Call	Currency Future	2,840.0000	2,879.0000	1.373	0	0	0
07/10/2009	ZAAD 2010/06/14	4.90	Call	Currency Future	1,850.0000	1,888.0000	2.054	0	0	0

Grand Total: **1,016,983**