



# Derivatives High/Low Report

High/Low for 12/03/2009

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	\$ / R 2009/03/16			Currency Future	10.1434	10.0243	(1.174)	10.2700	10.0000	74,804
12/03/2009	\$ / R 2009/03/16	10.60	Call	Currency Future	32.0000	15.0000	(53.125)	0	0	2,500
12/03/2009	\$ / R 2009/03/16	10.60	Put	Currency Future	488.0000	591.0000	21.107	0	0	0
12/03/2009	\$ / R 2009/03/16	10.05	Put	Currency Future	84.0000	126.0000	50.000	0	0	0
12/03/2009	\$ / R 2009/03/16	8.55	Call	Currency Future	1,593.0000	1,474.0000	(7.470)	0	0	0
12/03/2009	\$ / R 2009/03/16	8.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	\$ / R 2009/03/16	8.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	\$ / R 2009/03/16	10.35	Call	Currency Future	69.0000	31.0000	(55.072)	0	0	5,000
12/03/2009	\$ / R 2009/03/16	8.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	\$ / R 2009/03/16	8.85	Call	Currency Future	1,294.0000	1,175.0000	(9.196)	0	0	0
12/03/2009	\$ / R 2009/03/16	8.70	Call	Currency Future	1,444.0000	1,325.0000	(8.241)	0	0	0
12/03/2009	\$ / R 2009/03/16	9.95	Call	Currency Future	242.0000	149.0000	(38.430)	0	0	0
12/03/2009	\$ / R 2009/03/16	9.85	Call	Currency Future	334.0000	225.0000	(32.635)	0	0	0
12/03/2009	\$ / R 2009/03/16	11.45	Call	Currency Future	7.0000	2.0000	(71.429)	0	0	0
12/03/2009	\$ / R 2009/03/16	8.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
12/03/2009	\$ / R 2009/03/16	8.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	\$ / R 2009/03/16	10.35	Put	Currency Future	276.0000	357.0000	29.348	0	0	0
12/03/2009	\$ / R 2009/03/16	9.85	Put	Currency Future	40.0000	50.0000	25.000	0	0	0
12/03/2009	\$ / R 2009/03/16	11.45	Put	Currency Future	1,314.0000	1,428.0000	8.676	0	0	0
12/03/2009	\$ / R 2009/03/16	8.35	Call	Currency Future	1,793.0000	1,674.0000	(6.637)	0	0	0
12/03/2009	\$ / R 2009/03/16	8.20	Call	Currency Future	1,943.0000	1,824.0000	(6.125)	0	0	0
12/03/2009	\$ / R 2009/03/16	10.50	Call	Currency Future	41.0000	20.0000	(51.220)	0	0	0
12/03/2009	\$ / R 2009/03/16	8.60	Call	Currency Future	1,543.0000	1,424.0000	(7.712)	0	0	0
12/03/2009	\$ / R 2009/03/16	8.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	\$ / R 2009/03/16	8.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	\$ / R 2009/03/16	10.15	Call	Currency Future	131.0000	69.0000	(47.328)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	\$ / R	2009/03/16	10.50	Put	Currency Future	398.0000	496.0000	24.623	0	0	0
12/03/2009	\$ / R	2009/03/16	8.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	\$ / R	2009/03/16	8.65	Call	Currency Future	1,494.0000	1,374.0000	(8.032)	0	0	0
12/03/2009	\$ / R	2009/03/16	8.70	Call	Currency Future	1,444.0000	1,325.0000	(8.241)	0	0	0
12/03/2009	\$ / R	2009/03/16	10.35	Put	Currency Future	276.0000	357.0000	29.348	0	0	0
12/03/2009	\$ / R	2009/03/16	10.95	Put	Currency Future	822.0000	933.0000	13.504	0	0	0
12/03/2009	\$ / R	2009/03/16	8.60	Call	Currency Future	1,543.0000	1,424.0000	(7.712)	0	0	0
12/03/2009	\$ / R	2009/03/16	8.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	\$ / R	2009/03/16	8.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	\$ / R	2009/03/16	9.95	Put	Currency Future	49.0000	75.0000	53.061	0	0	0
12/03/2009	\$ / R	2009/03/16	11.00	Call	Currency Future	14.0000	7.0000	(50.000)	0	0	2,500
12/03/2009	\$ / R	2009/03/16	10.55	Put	Currency Future	443.0000	543.0000	22.573	0	0	0
12/03/2009	\$ / R	2009/03/16	8.35	Call	Currency Future	1,793.0000	1,674.0000	(6.637)	0	0	0
12/03/2009	\$ / R	2009/03/16	8.10	Call	Currency Future	2,043.0000	1,924.0000	(5.825)	0	0	0
12/03/2009	\$ / R	2009/03/16	10.15	Put	Currency Future	137.0000	195.0000	42.336	0	0	0
12/03/2009	\$ / R	2009/03/16	10.35	Call	Currency Future	69.0000	31.0000	(55.072)	0	0	0
12/03/2009	\$ / R	2009/03/16	9.60	Call	Currency Future	562.0000	451.0000	(19.751)	0	0	0
12/03/2009	\$ / R	2009/03/16	8.15	Call	Currency Future	1,993.0000	1,874.0000	(5.971)	0	0	0
12/03/2009	\$ / R	2009/03/16	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	\$ / R	2009/03/16	9.30	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
12/03/2009	\$ / R	2009/03/16	9.55	Call	Currency Future	610.0000	496.0000	(18.689)	0	0	0
12/03/2009	\$ / R	2009/03/16	7.90	Call	Currency Future	2,243.0000	2,124.0000	(5.305)	0	0	0
12/03/2009	\$ / R	2009/03/16	8.80	Call	Currency Future	1,344.0000	1,225.0000	(8.854)	0	0	0
12/03/2009	\$ / R	2009/03/16	8.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	\$ / R	2009/03/16	8.20	Call	Currency Future	1,943.0000	1,824.0000	(6.125)	0	0	0
12/03/2009	\$ / R	2009/03/16	9.10	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
12/03/2009	\$ / R	2009/03/16	10.30	Put	Currency Future	238.0000	313.0000	31.513	0	0	0
12/03/2009	\$ / R	2009/03/16	9.90	Call	Currency Future	287.0000	181.0000	(36.934)	0	0	0
12/03/2009	\$ / R	2009/03/16	9.60	Put	Currency Future	19.0000	26.0000	36.842	0	0	0
12/03/2009	\$ / R	2009/03/16	10.55	Call	Currency Future	36.0000	17.0000	(52.778)	0	0	0
12/03/2009	\$ / R	2009/03/16	8.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	\$ / R	2009/03/16	8.65	Call	Currency Future	1,494.0000	1,374.0000	(8.032)	0	0	0
12/03/2009	\$ / R	2009/03/16	10.40	Call	Currency Future	57.0000	27.0000	(52.632)	0	0	0
12/03/2009	\$ / R	2009/03/16	11.00	Put	Currency Future	870.0000	982.0000	12.874	0	0	0
12/03/2009	\$ / R	2009/03/16	8.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	\$ / R	2009/03/16	8.00	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	\$ / R	2009/03/16	9.90	Put	Currency Future	44.0000	57.0000	29.545	0	0	0
12/03/2009	\$ / R	2009/03/16	10.65	Call	Currency Future	28.0000	14.0000	(50.000)	0	0	0
12/03/2009	\$ / R	2009/03/16	8.25	Call	Currency Future	1,893.0000	1,774.0000	(6.286)	0	0	0
12/03/2009	\$ / R	2009/03/16	8.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	\$ / R	2009/03/16	9.80	Put	Currency Future	34.0000	46.0000	35.294	0	0	0
12/03/2009	\$ / R	2009/03/16	10.45	Put	Currency Future	354.0000	449.0000	26.836	0	0	0
12/03/2009	\$ / R	2009/03/16	10.00	Put	Currency Future	65.0000	96.0000	47.692	0	0	0
12/03/2009	\$ / R	2009/03/16	10.40	Put	Currency Future	314.0000	403.0000	28.344	0	0	0
12/03/2009	\$ / R	2009/03/16	10.65	Put	Currency Future	535.0000	639.0000	19.439	0	0	0
12/03/2009	\$ / R	2009/03/16	11.40	Call	Currency Future	8.0000	3.0000	(62.500)	0	0	0
12/03/2009	\$ / R	2009/03/16	8.75	Call	Currency Future	1,394.0000	1,275.0000	(8.537)	0	0	0
12/03/2009	\$ / R	2009/03/16	8.45	Call	Currency Future	1,693.0000	1,574.0000	(7.029)	0	0	0
12/03/2009	\$ / R	2009/03/16	8.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	\$ / R	2009/03/16	9.10	Call	Currency Future	1,047.0000	928.0000	(11.366)	0	0	0
12/03/2009	\$ / R	2009/03/16	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	\$ / R	2009/03/16	8.85	Call	Currency Future	1,294.0000	1,175.0000	(9.196)	0	0	0
12/03/2009	\$ / R	2009/03/16	9.20	Call	Currency Future	949.0000	830.0000	(12.540)	0	0	0
12/03/2009	\$ / R	2009/03/16	10.30	Call	Currency Future	81.0000	37.0000	(54.321)	0	0	1,500
12/03/2009	\$ / R	2009/03/16	11.10	Call	Currency Future	12.0000	6.0000	(50.000)	0	0	2,500
12/03/2009	\$ / R	2009/03/16	10.70	Call	Currency Future	25.0000	12.0000	(52.000)	0	0	0
12/03/2009	\$ / R	2009/03/16	11.40	Put	Currency Future	1,264.0000	1,379.0000	9.098	0	0	0
12/03/2009	\$ / R	2009/03/16	8.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
12/03/2009	\$ / R	2009/03/16	9.20	Put	Currency Future	6.0000	6.0000	-	0	0	0
12/03/2009	\$ / R	2009/03/16	11.10	Put	Currency Future	968.0000	1,081.0000	11.674	0	0	0
12/03/2009	\$ / R	2009/03/16	10.95	Call	Currency Future	15.0000	7.0000	(53.333)	0	0	0
12/03/2009	\$ / R	2009/03/16	11.60	Put	Currency Future	1,461.0000	1,577.0000	7.940	0	0	0
12/03/2009	\$ / R	2009/03/16	8.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	\$ / R	2009/03/16	9.10	Call	Currency Future	1,047.0000	928.0000	(11.366)	0	0	0
12/03/2009	\$ / R	2009/03/16	11.60	Call	Currency Future	4.0000	1.0000	(75.000)	0	0	0
12/03/2009	\$ / R	2009/03/16	9.60	Call	Currency Future	562.0000	451.0000	(19.751)	0	0	0
12/03/2009	\$ / R	2009/03/16	8.55	Call	Currency Future	1,593.0000	1,474.0000	(7.470)	0	0	0
12/03/2009	\$ / R	2009/03/16	9.35	Call	Currency Future	803.0000	685.0000	(14.695)	0	0	0
12/03/2009	\$ / R	2009/03/16	9.90	Put	Currency Future	44.0000	57.0000	29.545	0	0	0
12/03/2009	\$ / R	2009/03/16	8.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	\$ / R	2009/03/16	9.80	Call	Currency Future	378.0000	270.0000	(28.571)	0	0	0
12/03/2009	\$ / R	2009/03/16	10.45	Call	Currency Future	47.0000	23.0000	(51.064)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	\$ / R	2009/03/16	10.00	Call	Currency Future	208.0000	121.0000	(41.827)	0	0	0
12/03/2009	\$ / R	2009/03/16	10.15	Put	Currency Future	137.0000	195.0000	42.336	0	0	0
12/03/2009	\$ / R	2009/03/16	9.60	Put	Currency Future	19.0000	26.0000	36.842	0	0	0
12/03/2009	\$ / R	2009/03/16	9.50	Call	Currency Future	658.0000	542.0000	(17.629)	0	0	0
12/03/2009	\$ / R	2009/03/16	10.85	Call	Currency Future	18.0000	9.0000	(50.000)	0	0	0
12/03/2009	\$ / R	2009/03/16	8.05	Call	Currency Future	2,093.0000	1,974.0000	(5.686)	0	0	0
12/03/2009	\$ / R	2009/03/16	9.40	Call	Currency Future	754.0000	637.0000	(15.517)	0	0	0
12/03/2009	\$ / R	2009/03/16	10.15	Call	Currency Future	131.0000	69.0000	(47.328)	0	0	0
12/03/2009	\$ / R	2009/03/16	9.50	Put	Currency Future	14.0000	18.0000	28.571	0	0	0
12/03/2009	\$ / R	2009/03/16	10.85	Put	Currency Future	725.0000	834.0000	15.034	0	0	0
12/03/2009	\$ / R	2009/03/16	8.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	\$ / R	2009/03/16	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	\$ / R	2009/03/16	9.30	Call	Currency Future	852.0000	733.0000	(13.967)	0	0	0
12/03/2009	\$ / R	2009/03/16	9.90	Call	Currency Future	287.0000	181.0000	(36.934)	0	0	0
12/03/2009	\$ / R	2009/03/16	9.55	Put	Currency Future	16.0000	22.0000	37.500	0	0	0
12/03/2009	\$ / R	2009/03/16	10.70	Put	Currency Future	582.0000	688.0000	18.213	0	0	0
12/03/2009	\$ / R	2009/03/16	8.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	\$ / R	2009/03/16	8.10	Call	Currency Future	2,043.0000	1,924.0000	(5.825)	0	0	0
12/03/2009	\$ / R	2009/03/16	8.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
12/03/2009	\$ / R	2009/03/16	10.80	Call	Currency Future	20.0000	10.0000	(50.000)	0	0	0
12/03/2009	\$ / R	2009/03/16	8.30	Call	Currency Future	1,843.0000	1,724.0000	(6.457)	0	0	0
12/03/2009	\$ / R	2009/03/16	8.15	Call	Currency Future	1,993.0000	1,874.0000	(5.971)	0	0	0
12/03/2009	\$ / R	2009/03/16	8.90	Call	Currency Future	1,244.0000	1,125.0000	(9.566)	0	0	0
12/03/2009	\$ / R	2009/03/16	8.95	Call	Currency Future	1,195.0000	1,076.0000	(9.958)	0	0	0
12/03/2009	\$ / R	2009/03/16	8.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	\$ / R	2009/03/16	10.10	Call	Currency Future	152.0000	84.0000	(44.737)	0	0	0
12/03/2009	\$ / R	2009/03/16	10.80	Put	Currency Future	677.0000	785.0000	15.953	0	0	0
12/03/2009	\$ / R	2009/03/16	8.00	Call	Currency Future	2,143.0000	2,024.0000	(5.553)	0	0	0
12/03/2009	\$ / R	2009/03/16	10.05	Put	Currency Future	84.0000	126.0000	50.000	0	0	0
12/03/2009	\$ / R	2009/03/16	11.20	Call	Currency Future	10.0000	5.0000	(50.000)	0	0	0
12/03/2009	\$ / R	2009/03/16	8.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	\$ / R	2009/03/16	8.95	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
12/03/2009	\$ / R	2009/03/16	9.70	Put	Currency Future	25.0000	38.0000	52.000	0	0	0
12/03/2009	\$ / R	2009/03/16	9.45	Call	Currency Future	706.0000	589.0000	(16.572)	0	0	0
12/03/2009	\$ / R	2009/03/16	10.20	Put	Currency Future	168.0000	233.0000	38.690	0	0	0
12/03/2009	\$ / R	2009/03/16	10.10	Put	Currency Future	109.0000	159.0000	45.872	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
12/03/2009	\$ / R	2009/03/16	10.20	Put	Currency Future	168.0000	233.0000	38.690	0	0	0
12/03/2009	\$ / R	2009/03/16	11.30	Put	Currency Future	1,165.0000	1,280.0000	9.871	0	0	0
12/03/2009	\$ / R	2009/03/16	11.20	Put	Currency Future	1,067.0000	1,181.0000	10.684	0	0	0
12/03/2009	\$ / R	2009/03/16	9.20	Put	Currency Future	6.0000	6.0000	-	0	0	0
12/03/2009	\$ / R	2009/03/16	9.45	Put	Currency Future	12.0000	15.0000	25.000	0	0	0
12/03/2009	\$ / R	2009/03/16	10.20	Call	Currency Future	112.0000	57.0000	(49.107)	0	0	0
12/03/2009	\$ / R	2009/03/16	11.30	Put	Currency Future	1,165.0000	1,280.0000	9.871	0	0	0
12/03/2009	\$ / R	2009/03/16	8.50	Call	Currency Future	1,643.0000	1,524.0000	(7.243)	0	0	0
12/03/2009	\$ / R	2009/03/16	9.40	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
12/03/2009	\$ / R	2009/03/16	9.35	Put	Currency Future	10.0000	10.0000	-	0	0	0
12/03/2009	\$ / R	2009/03/16	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	\$ / R	2009/03/16	8.45	Call	Currency Future	1,693.0000	1,574.0000	(7.029)	0	0	0
12/03/2009	\$ / R	2009/03/16	8.05	Call	Currency Future	2,093.0000	1,974.0000	(5.686)	0	0	0
12/03/2009	\$ / R	2009/03/16	9.70	Call	Currency Future	469.0000	362.0000	(22.814)	0	0	0
12/03/2009	\$ / R	2009/03/16	10.55	Put	Currency Future	443.0000	543.0000	22.573	0	0	0
12/03/2009	\$ / R	2009/03/16	10.05	Call	Currency Future	177.0000	101.0000	(42.938)	0	0	0
12/03/2009	\$ / R	2009/03/16	12.30	Put	Currency Future	2,157.0000	2,276.0000	5.517	0	0	0
12/03/2009	\$ / R	2009/03/16	8.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	\$ / R	2009/03/16	9.95	Call	Currency Future	242.0000	149.0000	(38.430)	0	0	0
12/03/2009	\$ / R	2009/03/16	10.05	Call	Currency Future	177.0000	101.0000	(42.938)	0	0	0
12/03/2009	\$ / R	2009/03/16	11.05	Put	Currency Future	919.0000	1,032.0000	12.296	0	0	0
12/03/2009	\$ / R	2009/03/16	11.30	Call	Currency Future	9.0000	4.0000	(55.556)	0	0	0
12/03/2009	\$ / R	2009/03/16	9.10	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
12/03/2009	\$ / R	2009/03/16	9.95	Put	Currency Future	49.0000	75.0000	53.061	0	0	0
12/03/2009	\$ / R	2009/03/16	10.40	Put	Currency Future	314.0000	403.0000	28.344	0	0	0
12/03/2009	\$ / R	2009/03/16	9.85	Call	Currency Future	334.0000	225.0000	(32.635)	0	0	0
12/03/2009	\$ / R	2009/03/16	12.00	Put	Currency Future	1,857.0000	1,976.0000	6.408	0	0	0
12/03/2009	\$ / R	2009/03/16	11.15	Call	Currency Future	11.0000	5.0000	(54.545)	0	0	0
12/03/2009	\$ / R	2009/03/16	10.75	Call	Currency Future	22.0000	11.0000	(50.000)	0	0	0
12/03/2009	\$ / R	2009/03/16	8.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	\$ / R	2009/03/16	10.55	Call	Currency Future	36.0000	17.0000	(52.778)	0	0	0
12/03/2009	\$ / R	2009/03/16	9.75	Call	Currency Future	423.0000	316.0000	(25.296)	0	0	0
12/03/2009	\$ / R	2009/03/16	11.15	Put	Currency Future	1,017.0000	1,131.0000	11.209	0	0	0
12/03/2009	\$ / R	2009/03/16	8.40	Call	Currency Future	1,743.0000	1,624.0000	(6.827)	0	0	0
12/03/2009	\$ / R	2009/03/16	8.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
12/03/2009	\$ / R	2009/03/16	8.30	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	\$ / R	2009/03/16	11.15	Put	Currency Future	1,017.0000	1,131.0000	11.209	0	0	0
12/03/2009	\$ / R	2009/03/16	11.05	Call	Currency Future	13.0000	6.0000	(53.846)	0	0	0
12/03/2009	\$ / R	2009/03/16	9.00	Call	Currency Future	1,145.0000	1,026.0000	(10.393)	0	0	0
12/03/2009	\$ / R	2009/03/16	10.40	Call	Currency Future	57.0000	27.0000	(52.632)	0	0	0
12/03/2009	\$ / R	2009/03/16	9.85	Put	Currency Future	40.0000	50.0000	25.000	0	0	0
12/03/2009	\$ / R	2009/03/16	11.25	Call	Currency Future	9.0000	5.0000	(44.444)	0	0	0
12/03/2009	\$ / R	2009/03/16	9.00	Put	Currency Future	2.0000	2.0000	-	0	0	0
12/03/2009	\$ / R	2009/03/16	11.05	Put	Currency Future	919.0000	1,032.0000	12.296	0	0	0
12/03/2009	\$ / R	2009/03/16	12.00	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
12/03/2009	\$ / R	2009/03/16	10.90	Put	Currency Future	773.0000	884.0000	14.360	0	0	0
12/03/2009	\$ / R	2009/03/16	8.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	\$ / R	2009/03/16	8.80	Call	Currency Future	1,344.0000	1,225.0000	(8.854)	0	0	0
12/03/2009	\$ / R	2009/03/16	11.15	Call	Currency Future	11.0000	5.0000	(54.545)	0	0	0
12/03/2009	\$ / R	2009/03/16	10.20	Call	Currency Future	112.0000	57.0000	(49.107)	0	0	0
12/03/2009	\$ / R	2009/03/16	10.30	Put	Currency Future	238.0000	313.0000	31.513	0	0	0
12/03/2009	\$ / R	2009/03/16	10.90	Call	Currency Future	16.0000	8.0000	(50.000)	0	0	3,500
12/03/2009	\$ / R	2009/03/16	11.90	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
12/03/2009	\$ / R	2009/03/16	10.75	Put	Currency Future	629.0000	736.0000	17.011	0	0	0
12/03/2009	\$ / R	2009/03/16	10.80	Call	Currency Future	20.0000	10.0000	(50.000)	0	0	0
12/03/2009	\$ / R	2009/03/16	9.20	Call	Currency Future	949.0000	830.0000	(12.540)	0	0	0
12/03/2009	\$ / R	2009/03/16	8.80	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
12/03/2009	\$ / R	2009/03/16	8.30	Call	Currency Future	1,843.0000	1,724.0000	(6.457)	0	0	0
12/03/2009	\$ / R	2009/03/16	10.65	Call	Currency Future	28.0000	14.0000	(50.000)	0	0	0
12/03/2009	\$ / R	2009/03/16	10.30	Call	Currency Future	81.0000	37.0000	(54.321)	0	0	0
12/03/2009	\$ / R	2009/03/16	10.25	Put	Currency Future	202.0000	272.0000	34.653	0	0	0
12/03/2009	\$ / R	2009/03/16	11.50	Call	Currency Future	6.0000	2.0000	(66.667)	0	0	0
12/03/2009	\$ / R	2009/03/16	10.90	Call	Currency Future	16.0000	8.0000	(50.000)	0	0	0
12/03/2009	\$ / R	2009/03/16	8.80	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
12/03/2009	\$ / R	2009/03/16	8.90	Call	Currency Future	1,244.0000	1,125.0000	(9.566)	0	0	0
12/03/2009	\$ / R	2009/03/16	11.05	Call	Currency Future	13.0000	6.0000	(53.846)	0	0	0
12/03/2009	\$ / R	2009/03/16	11.50	Put	Currency Future	1,363.0000	1,478.0000	8.437	0	0	0
12/03/2009	\$ / R	2009/03/16	10.80	Put	Currency Future	677.0000	785.0000	15.953	0	0	0
12/03/2009	\$ / R	2009/03/16	9.40	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
12/03/2009	\$ / R	2009/03/16	11.10	Put	Currency Future	968.0000	1,081.0000	11.674	0	0	0
12/03/2009	\$ / R	2009/03/16	10.65	Put	Currency Future	535.0000	639.0000	19.439	0	0	0
12/03/2009	\$ / R	2009/03/16	11.70	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	\$ / R 2009/03/16	9.40	Call	Currency Future	754.0000	637.0000	(15.517)	0	0	0
12/03/2009	\$ / R 2009/03/16	11.10	Call	Currency Future	12.0000	6.0000	(50.000)	0	0	0
12/03/2009	\$ / R 2009/03/16	9.75	Put	Currency Future	29.0000	41.0000	41.379	0	0	2,550
12/03/2009	\$ / R 2009/03/16	11.70	Put	Currency Future	1,559.0000	1,676.0000	7.505	0	0	0
12/03/2009	\$ / R 2009/03/16	10.60	Put	Currency Future	488.0000	591.0000	21.107	0	0	0
12/03/2009	\$ / R 2009/03/16	9.30	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
12/03/2009	\$ / R 2009/03/16	11.80	Call	Currency Future	2.0000	0.0000	(100.000)	0	0	0
12/03/2009	\$ / R 2009/03/16	11.90	Put	Currency Future	1,758.0000	1,876.0000	6.712	0	0	0
12/03/2009	\$ / R 2009/03/16	11.25	Put	Currency Future	1,116.0000	1,230.0000	10.215	0	0	0
12/03/2009	\$ / R 2009/03/16	10.60	Call	Currency Future	32.0000	15.0000	(53.125)	0	0	0
12/03/2009	\$ / R 2009/03/16	11.35	Put	Currency Future	1,215.0000	1,329.0000	9.383	0	0	0
12/03/2009	\$ / R 2009/03/16	9.55	Put	Currency Future	16.0000	22.0000	37.500	0	0	0
12/03/2009	\$ / R 2009/03/16	11.80	Put	Currency Future	1,659.0000	1,776.0000	7.052	0	0	0
12/03/2009	\$ / R 2009/03/16	11.85	Put	Currency Future	1,708.0000	1,826.0000	6.909	0	0	0
12/03/2009	\$ / R 2009/03/16	9.55	Call	Currency Future	610.0000	496.0000	(18.689)	0	0	0
12/03/2009	\$ / R 2009/03/16	11.80	Call	Currency Future	2.0000	0.0000	(100.000)	0	0	0
12/03/2009	\$ / R 2009/03/16	11.30	Call	Currency Future	9.0000	4.0000	(55.556)	0	0	0
12/03/2009	\$ / R 2009/03/16	11.80	Put	Currency Future	1,659.0000	1,776.0000	7.052	0	0	0
12/03/2009	\$ / R 2009/03/16	9.65	Put	Currency Future	22.0000	32.0000	45.455	0	0	0
12/03/2009	\$ / R 2009/03/16	11.85	Call	Currency Future	2.0000	0.0000	(100.000)	0	0	0
12/03/2009	\$ / R 2009/03/16	9.30	Call	Currency Future	852.0000	733.0000	(13.967)	0	0	0
12/03/2009	\$ / R 2009/03/16	11.35	Call	Currency Future	8.0000	4.0000	(50.000)	0	0	0
12/03/2009	\$ / R 2009/03/16	9.70	Put	Currency Future	25.0000	38.0000	52.000	0	0	0
12/03/2009	\$ / R 2009/03/16	11.75	Put	Currency Future	1,609.0000	1,726.0000	7.272	0	0	0
12/03/2009	\$ / R 2009/03/16	9.65	Call	Currency Future	515.0000	406.0000	(21.165)	0	0	0
12/03/2009	\$ / R 2009/03/16	9.70	Call	Currency Future	469.0000	362.0000	(22.814)	0	0	0
12/03/2009	\$ / R 2009/03/16	11.65	Put	Currency Future	1,510.0000	1,627.0000	7.748	0	0	0
12/03/2009	\$ / R 2009/03/16	11.55	Call	Currency Future	5.0000	1.0000	(80.000)	0	0	0
12/03/2009	\$ / R 2009/03/16	11.55	Put	Currency Future	1,412.0000	1,527.0000	8.144	0	0	0
12/03/2009	\$ / R 2009/03/16	9.65	Put	Currency Future	22.0000	32.0000	45.455	0	0	0
12/03/2009	\$ / R 2009/03/16	9.65	Call	Currency Future	515.0000	406.0000	(21.165)	0	0	0
12/03/2009	\$ / R 2009/03/16	11.65	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
12/03/2009	\$ / R 2009/03/16	11.75	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
12/03/2009	\$ / R 2009/03/16	9.80	Put	Currency Future	34.0000	46.0000	35.294	0	0	0
12/03/2009	\$ / R 2009/03/16	10.10	Put	Currency Future	109.0000	159.0000	45.872	0	0	0
12/03/2009	\$ / R 2009/03/16	10.10	Call	Currency Future	152.0000	84.0000	(44.737)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	\$ / R	2009/03/16	10.90	Put	Currency Future	773.0000	884.0000	14.360	0	0	0
12/03/2009	\$ / R	2009/03/16	10.25	Call	Currency Future	95.0000	46.0000	(51.579)	0	0	0
12/03/2009	\$ / R	2009/03/16	10.85	Put	Currency Future	725.0000	834.0000	15.034	0	0	0
12/03/2009	\$ / R	2009/03/16	9.80	Call	Currency Future	378.0000	270.0000	(28.571)	0	0	0
12/03/2009	\$ / R	2009/03/16	10.85	Call	Currency Future	18.0000	9.0000	(50.000)	0	0	0
12/03/2009	\$ / R	2009/03/16	9.15	Call	Currency Future	998.0000	879.0000	(11.924)	0	0	0
12/03/2009	\$ / R	2009/03/16	9.15	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
12/03/2009	\$ / R	2009/03/16	9.35	Call	Currency Future	803.0000	685.0000	(14.695)	0	0	0
12/03/2009	\$ / R	2009/03/16	9.35	Put	Currency Future	10.0000	10.0000	-	0	0	0
12/03/2009	\$ / R	2009/03/16	11.65	Put	Currency Future	1,510.0000	1,627.0000	7.748	0	0	0
12/03/2009	\$ / R	2009/03/16	11.65	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
12/03/2009	\$ / R	2009/03/16	9.45	Call	Currency Future	706.0000	589.0000	(16.572)	0	0	0
12/03/2009	\$ / R	2009/03/16	9.45	Put	Currency Future	12.0000	15.0000	25.000	0	0	0
12/03/2009	\$ / R	2009/03/16	9.25	Call	Currency Future	901.0000	781.0000	(13.319)	0	0	0
12/03/2009	\$ / R	2009/03/16	11.60	Put	Currency Future	1,461.0000	1,577.0000	7.940	0	0	0
12/03/2009	\$ / R	2009/03/16	11.35	Put	Currency Future	1,215.0000	1,329.0000	9.383	0	0	0
12/03/2009	\$ / R	2009/03/16	11.35	Call	Currency Future	8.0000	4.0000	(50.000)	0	0	0
12/03/2009	\$ / R	2009/03/16	11.60	Call	Currency Future	4.0000	1.0000	(75.000)	0	0	0
12/03/2009	\$ / R	2009/03/16	9.25	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
12/03/2009	\$ / R	2009/06/12			Currency Future	10.3408	10.2203	(1.165)	10.7500	10.2000	123,645
12/03/2009	\$ / R	2009/06/12	11.85	Call	Currency Future	176.0000	148.0000	(15.909)	0	0	0
12/03/2009	\$ / R	2009/06/12	10.35	Put	Currency Future	605.0000	669.0000	10.579	0	0	0
12/03/2009	\$ / R	2009/06/12	10.85	Put	Currency Future	936.0000	1,004.0000	7.265	0	0	0
12/03/2009	\$ / R	2009/06/12	8.80	Call	Currency Future	1,609.0000	1,497.0000	(6.961)	0	0	0
12/03/2009	\$ / R	2009/06/12	9.80	Put	Currency Future	309.0000	351.0000	13.592	0	0	0
12/03/2009	\$ / R	2009/06/12	8.80	Put	Currency Future	68.0000	77.0000	13.235	0	0	0
12/03/2009	\$ / R	2009/06/12	10.50	Put	Currency Future	700.0000	770.0000	10.000	0	0	0
12/03/2009	\$ / R	2009/06/12	11.15	Call	Currency Future	332.0000	287.0000	(13.554)	0	0	0
12/03/2009	\$ / R	2009/06/12	10.85	Call	Currency Future	427.0000	374.0000	(12.412)	0	0	0
12/03/2009	\$ / R	2009/06/12	10.50	Call	Currency Future	541.0000	490.0000	(9.427)	0	0	0
12/03/2009	\$ / R	2009/06/12	10.40	Put	Currency Future	636.0000	702.0000	10.377	0	0	0
12/03/2009	\$ / R	2009/06/12	9.80	Call	Currency Future	849.0000	771.0000	(9.187)	0	0	0
12/03/2009	\$ / R	2009/06/12	11.15	Put	Currency Future	1,141.0000	1,217.0000	6.661	0	0	0
12/03/2009	\$ / R	2009/06/12	11.65	Put	Currency Future	1,522.0000	1,610.0000	5.782	0	0	0
12/03/2009	\$ / R	2009/06/12	10.70	Call	Currency Future	478.0000	424.0000	(11.297)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	\$ / R	2009/06/12	10.20	Call	Currency Future	655.0000	595.0000	(9.160)	0	0	0
12/03/2009	\$ / R	2009/06/12	10.65	Call	Currency Future	493.0000	442.0000	(10.345)	0	0	0
12/03/2009	\$ / R	2009/06/12	11.35	Call	Currency Future	279.0000	239.0000	(14.337)	0	0	0
12/03/2009	\$ / R	2009/06/12	10.30	Put	Currency Future	574.0000	637.0000	10.976	0	0	0
12/03/2009	\$ / R	2009/06/12	10.65	Put	Currency Future	802.0000	872.0000	8.728	0	0	0
12/03/2009	\$ / R	2009/06/12	11.35	Put	Currency Future	1,288.0000	1,369.0000	6.289	0	0	0
12/03/2009	\$ / R	2009/06/12	8.95	Put	Currency Future	89.0000	100.0000	12.360	0	0	0
12/03/2009	\$ / R	2009/06/12	11.85	Put	Currency Future	1,685.0000	1,777.0000	5.460	0	0	0
12/03/2009	\$ / R	2009/06/12	8.95	Call	Currency Future	1,480.0000	1,371.0000	(7.365)	0	0	0
12/03/2009	\$ / R	2009/06/12	10.55	Call	Currency Future	524.0000	475.0000	(9.351)	0	0	0
12/03/2009	\$ / R	2009/06/12	10.70	Put	Currency Future	837.0000	904.0000	8.005	0	0	0
12/03/2009	\$ / R	2009/06/12	10.20	Put	Currency Future	514.0000	575.0000	11.868	0	0	0
12/03/2009	\$ / R	2009/06/12	11.20	Put	Currency Future	1,177.0000	1,254.0000	6.542	0	0	0
12/03/2009	\$ / R	2009/06/12	9.40	Call	Currency Future	1,121.0000	1,021.0000	(8.921)	0	0	0
12/03/2009	\$ / R	2009/06/12	9.30	Call	Currency Future	1,197.0000	1,095.0000	(8.521)	0	0	0
12/03/2009	\$ / R	2009/06/12	10.30	Call	Currency Future	615.0000	557.0000	(9.431)	0	0	0
12/03/2009	\$ / R	2009/06/12	10.85	Call	Currency Future	427.0000	374.0000	(12.412)	0	0	0
12/03/2009	\$ / R	2009/06/12	11.65	Call	Currency Future	212.0000	180.0000	(15.094)	0	0	0
12/03/2009	\$ / R	2009/06/12	9.40	Put	Currency Future	181.0000	201.0000	11.050	0	0	0
12/03/2009	\$ / R	2009/06/12	9.30	Put	Currency Future	156.0000	174.0000	11.538	0	0	0
12/03/2009	\$ / R	2009/06/12	10.15	Put	Currency Future	485.0000	544.0000	12.165	0	0	0
12/03/2009	\$ / R	2009/06/12	10.40	Call	Currency Future	577.0000	523.0000	(9.359)	0	0	0
12/03/2009	\$ / R	2009/06/12	11.20	Call	Currency Future	318.0000	275.0000	(13.522)	0	0	0
12/03/2009	\$ / R	2009/06/12	8.75	Call	Currency Future	1,653.0000	1,541.0000	(6.776)	0	0	0
12/03/2009	\$ / R	2009/06/12	10.35	Call	Currency Future	595.0000	540.0000	(9.244)	0	0	0
12/03/2009	\$ / R	2009/06/12	12.80	Put	Currency Future	2,526.0000	2,634.0000	4.276	0	0	0
12/03/2009	\$ / R	2009/06/12	10.10	Call	Currency Future	697.0000	634.0000	(9.039)	0	0	0
12/03/2009	\$ / R	2009/06/12	8.95	Call	Currency Future	1,480.0000	1,371.0000	(7.365)	0	0	0
12/03/2009	\$ / R	2009/06/12	8.15	Put	Currency Future	18.0000	20.0000	11.111	0	0	0
12/03/2009	\$ / R	2009/06/12	10.40	Put	Currency Future	636.0000	702.0000	10.377	0	0	0
12/03/2009	\$ / R	2009/06/12	8.95	Put	Currency Future	89.0000	100.0000	12.360	0	0	0
12/03/2009	\$ / R	2009/06/12	8.55	Call	Currency Future	1,833.0000	1,718.0000	(6.274)	0	0	0
12/03/2009	\$ / R	2009/06/12	10.55	Put	Currency Future	733.0000	805.0000	9.823	0	0	0
12/03/2009	\$ / R	2009/06/12	9.05	Call	Currency Future	1,396.0000	1,289.0000	(7.665)	0	0	0
12/03/2009	\$ / R	2009/06/12	8.55	Put	Currency Future	42.0000	48.0000	14.286	0	0	0
12/03/2009	\$ / R	2009/06/12	9.40	Call	Currency Future	1,121.0000	1,021.0000	(8.921)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	\$ / R	2009/06/12	12.80	Call	Currency Future	67.0000	54.0000	(19.403)	0	0	0
12/03/2009	\$ / R	2009/06/12	10.35	Put	Currency Future	605.0000	669.0000	10.579	0	0	0
12/03/2009	\$ / R	2009/06/12	8.75	Put	Currency Future	62.0000	70.0000	12.903	0	0	0
12/03/2009	\$ / R	2009/06/12	8.55	Put	Currency Future	42.0000	48.0000	14.286	0	0	0
12/03/2009	\$ / R	2009/06/12	8.15	Call	Currency Future	2,208.0000	2,090.0000	(5.344)	0	0	0
12/03/2009	\$ / R	2009/06/12	9.20	Put	Currency Future	134.0000	150.0000	11.940	0	0	0
12/03/2009	\$ / R	2009/06/12	9.55	Call	Currency Future	1,013.0000	917.0000	(9.477)	0	0	0
12/03/2009	\$ / R	2009/06/12	12.00	Put	Currency Future	1,811.0000	1,907.0000	5.301	0	0	0
12/03/2009	\$ / R	2009/06/12	11.70	Put	Currency Future	1,562.0000	1,651.0000	5.698	0	0	0
12/03/2009	\$ / R	2009/06/12	9.05	Put	Currency Future	106.0000	118.0000	11.321	0	0	0
12/03/2009	\$ / R	2009/06/12	8.05	Put	Currency Future	14.0000	16.0000	14.286	0	0	0
12/03/2009	\$ / R	2009/06/12	9.20	Put	Currency Future	134.0000	150.0000	11.940	0	0	0
12/03/2009	\$ / R	2009/06/12	12.00	Call	Currency Future	152.0000	127.0000	(16.447)	0	0	0
12/03/2009	\$ / R	2009/06/12	11.05	Call	Currency Future	362.0000	314.0000	(13.260)	0	0	0
12/03/2009	\$ / R	2009/06/12	11.70	Call	Currency Future	203.0000	171.0000	(15.764)	0	0	0
12/03/2009	\$ / R	2009/06/12	9.15	Put	Currency Future	124.0000	139.0000	12.097	0	0	0
12/03/2009	\$ / R	2009/06/12	8.05	Call	Currency Future	2,305.0000	2,186.0000	(5.163)	0	0	0
12/03/2009	\$ / R	2009/06/12	9.90	Call	Currency Future	795.0000	720.0000	(9.434)	0	0	0
12/03/2009	\$ / R	2009/06/12	11.10	Call	Currency Future	347.0000	301.0000	(13.256)	0	0	0
12/03/2009	\$ / R	2009/06/12	8.65	Call	Currency Future	1,742.0000	1,629.0000	(6.487)	0	0	0
12/03/2009	\$ / R	2009/06/12	9.15	Call	Currency Future	1,315.0000	1,209.0000	(8.061)	0	0	0
12/03/2009	\$ / R	2009/06/12	9.55	Put	Currency Future	222.0000	247.0000	11.261	0	0	0
12/03/2009	\$ / R	2009/06/12	11.25	Call	Currency Future	305.0000	262.0000	(14.098)	0	0	0
12/03/2009	\$ / R	2009/06/12	8.65	Put	Currency Future	52.0000	58.0000	11.538	0	0	0
12/03/2009	\$ / R	2009/06/12	9.65	Call	Currency Future	944.0000	854.0000	(9.534)	0	0	0
12/03/2009	\$ / R	2009/06/12	9.75	Call	Currency Future	878.0000	798.0000	(9.112)	0	0	0
12/03/2009	\$ / R	2009/06/12	11.15	Put	Currency Future	1,141.0000	1,217.0000	6.661	0	0	0
12/03/2009	\$ / R	2009/06/12	8.55	Call	Currency Future	1,833.0000	1,718.0000	(6.274)	0	0	0
12/03/2009	\$ / R	2009/06/12	9.65	Put	Currency Future	253.0000	284.0000	12.253	0	0	0
12/03/2009	\$ / R	2009/06/12	10.15	Call	Currency Future	676.0000	614.0000	(9.172)	0	0	0
12/03/2009	\$ / R	2009/06/12	9.70	Call	Currency Future	911.0000	826.0000	(9.330)	0	0	0
12/03/2009	\$ / R	2009/06/12	11.05	Put	Currency Future	1,071.0000	1,144.0000	6.816	0	0	0
12/03/2009	\$ / R	2009/06/12	8.35	Call	Currency Future	2,019.0000	1,902.0000	(5.795)	0	0	0
12/03/2009	\$ / R	2009/06/12	9.90	Put	Currency Future	354.0000	400.0000	12.994	0	0	0
12/03/2009	\$ / R	2009/06/12	10.05	Put	Currency Future	429.0000	484.0000	12.821	0	0	0
12/03/2009	\$ / R	2009/06/12	10.25	Call	Currency Future	636.0000	576.0000	(9.434)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	\$ / R	2009/06/12	10.35	Call	Currency Future	595.0000	540.0000	(9.244)	0	0	0
12/03/2009	\$ / R	2009/06/12	9.75	Put	Currency Future	287.0000	328.0000	14.286	0	0	0
12/03/2009	\$ / R	2009/06/12	11.25	Put	Currency Future	1,214.0000	1,292.0000	6.425	0	0	0
12/03/2009	\$ / R	2009/06/12	8.45	Call	Currency Future	1,925.0000	1,809.0000	(6.026)	0	0	0
12/03/2009	\$ / R	2009/06/12	9.70	Put	Currency Future	270.0000	305.0000	12.963	0	0	0
12/03/2009	\$ / R	2009/06/12	10.15	Put	Currency Future	485.0000	544.0000	12.165	0	0	0
12/03/2009	\$ / R	2009/06/12	10.90	Call	Currency Future	410.0000	358.0000	(12.683)	0	0	0
12/03/2009	\$ / R	2009/06/12	8.45	Put	Currency Future	34.0000	39.0000	14.706	0	0	0
12/03/2009	\$ / R	2009/06/12	8.35	Put	Currency Future	28.0000	31.0000	10.714	0	0	0
12/03/2009	\$ / R	2009/06/12	10.10	Put	Currency Future	456.0000	513.0000	12.500	0	0	0
12/03/2009	\$ / R	2009/06/12	10.15	Call	Currency Future	676.0000	614.0000	(9.172)	0	0	0
12/03/2009	\$ / R	2009/06/12	10.25	Put	Currency Future	545.0000	605.0000	11.009	0	0	0
12/03/2009	\$ / R	2009/06/12	12.05	Call	Currency Future	145.0000	121.0000	(16.552)	0	0	0
12/03/2009	\$ / R	2009/06/12	9.10	Put	Currency Future	115.0000	128.0000	11.304	0	0	0
12/03/2009	\$ / R	2009/06/12	10.80	Call	Currency Future	445.0000	390.0000	(12.360)	0	0	100
12/03/2009	\$ / R	2009/06/12	10.05	Put	Currency Future	429.0000	484.0000	12.821	0	0	0
12/03/2009	\$ / R	2009/06/12	10.90	Put	Currency Future	969.0000	1,038.0000	7.121	0	0	0
12/03/2009	\$ / R	2009/06/12	8.25	Put	Currency Future	22.0000	25.0000	13.636	0	0	0
12/03/2009	\$ / R	2009/06/12	8.20	Call	Currency Future	2,161.0000	2,043.0000	(5.460)	0	0	0
12/03/2009	\$ / R	2009/06/12	9.70	Call	Currency Future	911.0000	826.0000	(9.330)	0	0	0
12/03/2009	\$ / R	2009/06/12	10.80	Put	Currency Future	904.0000	970.0000	7.301	0	0	0
12/03/2009	\$ / R	2009/06/12	10.60	Call	Currency Future	508.0000	461.0000	(9.252)	0	0	0
12/03/2009	\$ / R	2009/06/12	11.60	Put	Currency Future	1,482.0000	1,569.0000	5.870	0	0	0
12/03/2009	\$ / R	2009/06/12	10.05	Call	Currency Future	720.0000	654.0000	(9.167)	0	0	0
12/03/2009	\$ / R	2009/06/12	8.25	Call	Currency Future	2,113.0000	1,995.0000	(5.584)	0	0	0
12/03/2009	\$ / R	2009/06/12	8.45	Put	Currency Future	34.0000	39.0000	14.706	0	0	0
12/03/2009	\$ / R	2009/06/12	10.60	Put	Currency Future	767.0000	841.0000	9.648	0	0	0
12/03/2009	\$ / R	2009/06/12	11.60	Call	Currency Future	222.0000	189.0000	(14.865)	0	0	0
12/03/2009	\$ / R	2009/06/12	9.70	Put	Currency Future	270.0000	305.0000	12.963	0	0	0
12/03/2009	\$ / R	2009/06/12	10.75	Put	Currency Future	872.0000	937.0000	7.454	0	0	0
12/03/2009	\$ / R	2009/06/12	8.45	Call	Currency Future	1,925.0000	1,809.0000	(6.026)	0	0	0
12/03/2009	\$ / R	2009/06/12	10.10	Put	Currency Future	456.0000	513.0000	12.500	0	0	0
12/03/2009	\$ / R	2009/06/12	11.50	Put	Currency Future	1,403.0000	1,488.0000	6.058	0	0	0
12/03/2009	\$ / R	2009/06/12	12.05	Put	Currency Future	1,854.0000	1,950.0000	5.178	0	0	0
12/03/2009	\$ / R	2009/06/12	10.90	Put	Currency Future	969.0000	1,038.0000	7.121	0	0	0
12/03/2009	\$ / R	2009/06/12	8.70	Call	Currency Future	1,698.0000	1,584.0000	(6.714)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	\$ / R	2009/06/12	8.20	Put	Currency Future	20.0000	22.0000	10.000	0	0	0
12/03/2009	\$ / R	2009/06/12	9.20	Call	Currency Future	1,275.0000	1,170.0000	(8.235)	0	0	0
12/03/2009	\$ / R	2009/06/12	11.50	Call	Currency Future	244.0000	208.0000	(14.754)	0	0	0
12/03/2009	\$ / R	2009/06/12	10.85	Put	Currency Future	936.0000	1,004.0000	7.265	0	0	0
12/03/2009	\$ / R	2009/06/12	8.70	Put	Currency Future	57.0000	64.0000	12.281	0	0	0
12/03/2009	\$ / R	2009/06/12	8.65	Call	Currency Future	1,742.0000	1,629.0000	(6.487)	0	0	0
12/03/2009	\$ / R	2009/06/12	8.40	Call	Currency Future	1,972.0000	1,855.0000	(5.933)	0	0	0
12/03/2009	\$ / R	2009/06/12	10.90	Call	Currency Future	410.0000	358.0000	(12.683)	0	0	0
12/03/2009	\$ / R	2009/06/12	8.85	Call	Currency Future	1,566.0000	1,455.0000	(7.088)	0	0	0
12/03/2009	\$ / R	2009/06/12	8.40	Put	Currency Future	31.0000	35.0000	12.903	0	0	0
12/03/2009	\$ / R	2009/06/12	9.10	Call	Currency Future	1,355.0000	1,249.0000	(7.823)	0	0	0
12/03/2009	\$ / R	2009/06/12	11.40	Call	Currency Future	267.0000	228.0000	(14.607)	0	0	0
12/03/2009	\$ / R	2009/06/12	10.60	Call	Currency Future	508.0000	461.0000	(9.252)	0	0	0
12/03/2009	\$ / R	2009/06/12	10.75	Call	Currency Future	463.0000	407.0000	(12.095)	0	0	0
12/03/2009	\$ / R	2009/06/12	8.85	Put	Currency Future	75.0000	84.0000	12.000	0	0	0
12/03/2009	\$ / R	2009/06/12	10.40	Call	Currency Future	577.0000	523.0000	(9.359)	0	0	0
12/03/2009	\$ / R	2009/06/12	11.40	Put	Currency Future	1,326.0000	1,408.0000	6.184	0	0	0
12/03/2009	\$ / R	2009/06/12	10.60	Put	Currency Future	767.0000	841.0000	9.648	0	0	0
12/03/2009	\$ / R	2009/06/12	11.15	Call	Currency Future	332.0000	287.0000	(13.554)	0	0	0
12/03/2009	\$ / R	2009/06/12	8.60	Call	Currency Future	1,788.0000	1,673.0000	(6.432)	0	0	0
12/03/2009	\$ / R	2009/06/12	8.65	Put	Currency Future	52.0000	58.0000	11.538	0	0	0
12/03/2009	\$ / R	2009/06/12	8.90	Put	Currency Future	82.0000	92.0000	12.195	0	0	0
12/03/2009	\$ / R	2009/06/12	9.40	Put	Currency Future	181.0000	201.0000	11.050	0	0	0
12/03/2009	\$ / R	2009/06/12	11.30	Put	Currency Future	1,251.0000	1,330.0000	6.315	0	0	0
12/03/2009	\$ / R	2009/06/12	10.95	Put	Currency Future	1,003.0000	1,073.0000	6.979	0	0	0
12/03/2009	\$ / R	2009/06/12	11.10	Put	Currency Future	1,106.0000	1,180.0000	6.691	0	0	0
12/03/2009	\$ / R	2009/06/12	8.60	Put	Currency Future	47.0000	53.0000	12.766	0	0	0
12/03/2009	\$ / R	2009/06/12	11.40	Call	Currency Future	267.0000	228.0000	(14.607)	0	0	0
12/03/2009	\$ / R	2009/06/12	8.90	Call	Currency Future	1,523.0000	1,412.0000	(7.288)	0	0	0
12/03/2009	\$ / R	2009/06/12	10.65	Put	Currency Future	802.0000	872.0000	8.728	0	0	0
12/03/2009	\$ / R	2009/06/12	11.80	Call	Currency Future	184.0000	155.0000	(15.761)	0	0	0
12/03/2009	\$ / R	2009/06/12	10.80	Put	Currency Future	904.0000	970.0000	7.301	0	0	0
12/03/2009	\$ / R	2009/06/12	11.40	Put	Currency Future	1,326.0000	1,408.0000	6.184	0	0	0
12/03/2009	\$ / R	2009/06/12	9.60	Call	Currency Future	978.0000	884.0000	(9.611)	0	0	0
12/03/2009	\$ / R	2009/06/12	10.65	Call	Currency Future	493.0000	442.0000	(10.345)	0	0	0
12/03/2009	\$ / R	2009/06/12	11.90	Put	Currency Future	1,727.0000	1,820.0000	5.385	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
12/03/2009	\$ / R 2009/06/12	11.30	Put	Currency Future	1,251.0000	1,330.0000	6.315	0	0	0
12/03/2009	\$ / R 2009/06/12	10.05	Call	Currency Future	720.0000	654.0000	(9.167)	0	0	0
12/03/2009	\$ / R 2009/06/12	11.55	Call	Currency Future	233.0000	198.0000	(15.021)	0	0	0
12/03/2009	\$ / R 2009/06/12	10.55	Call	Currency Future	524.0000	475.0000	(9.351)	0	0	0
12/03/2009	\$ / R 2009/06/12	11.30	Call	Currency Future	292.0000	251.0000	(14.041)	0	0	0
12/03/2009	\$ / R 2009/06/12	9.30	Call	Currency Future	1,197.0000	1,095.0000	(8.521)	0	0	0
12/03/2009	\$ / R 2009/06/12	9.85	Call	Currency Future	822.0000	745.0000	(9.367)	0	0	0
12/03/2009	\$ / R 2009/06/12	12.10	Put	Currency Future	1,897.0000	1,994.0000	5.113	0	0	0
12/03/2009	\$ / R 2009/06/12	10.80	Call	Currency Future	445.0000	390.0000	(12.360)	0	0	0
12/03/2009	\$ / R 2009/06/12	8.30	Put	Currency Future	25.0000	28.0000	12.000	0	0	0
12/03/2009	\$ / R 2009/06/12	9.60	Put	Currency Future	237.0000	263.0000	10.970	0	0	0
12/03/2009	\$ / R 2009/06/12	9.85	Put	Currency Future	331.0000	375.0000	13.293	0	0	0
12/03/2009	\$ / R 2009/06/12	12.10	Call	Currency Future	138.0000	115.0000	(16.667)	0	0	0
12/03/2009	\$ / R 2009/06/12	10.55	Put	Currency Future	733.0000	805.0000	9.823	0	0	0
12/03/2009	\$ / R 2009/06/12	11.00	Call	Currency Future	377.0000	328.0000	(12.997)	0	0	0
12/03/2009	\$ / R 2009/06/12	9.00	Call	Currency Future	1,438.0000	1,329.0000	(7.580)	0	0	0
12/03/2009	\$ / R 2009/06/12	10.10	Call	Currency Future	697.0000	634.0000	(9.039)	0	0	0
12/03/2009	\$ / R 2009/06/12	11.80	Put	Currency Future	1,644.0000	1,735.0000	5.535	0	0	0
12/03/2009	\$ / R 2009/06/12	11.10	Call	Currency Future	347.0000	301.0000	(13.256)	0	0	0
12/03/2009	\$ / R 2009/06/12	8.30	Call	Currency Future	2,066.0000	1,948.0000	(5.712)	0	0	0
12/03/2009	\$ / R 2009/06/12	9.30	Put	Currency Future	156.0000	174.0000	11.538	0	0	0
12/03/2009	\$ / R 2009/06/12	11.55	Put	Currency Future	1,442.0000	1,528.0000	5.964	0	0	0
12/03/2009	\$ / R 2009/06/12	10.95	Call	Currency Future	393.0000	343.0000	(12.723)	0	0	0
12/03/2009	\$ / R 2009/06/12	11.00	Put	Currency Future	1,037.0000	1,108.0000	6.847	0	0	0
12/03/2009	\$ / R 2009/06/12	9.90	Put	Currency Future	354.0000	400.0000	12.994	0	0	0
12/03/2009	\$ / R 2009/06/12	9.65	Put	Currency Future	253.0000	284.0000	12.253	0	0	0
12/03/2009	\$ / R 2009/06/12	9.10	Call	Currency Future	1,355.0000	1,249.0000	(7.823)	0	0	0
12/03/2009	\$ / R 2009/06/12	9.10	Put	Currency Future	115.0000	128.0000	11.304	0	0	0
12/03/2009	\$ / R 2009/06/12	10.20	Call	Currency Future	655.0000	595.0000	(9.160)	0	0	0
12/03/2009	\$ / R 2009/06/12	11.10	Put	Currency Future	1,106.0000	1,180.0000	6.691	0	0	0
12/03/2009	\$ / R 2009/06/12	9.50	Put	Currency Future	208.0000	231.0000	11.058	0	0	0
12/03/2009	\$ / R 2009/06/12	9.65	Call	Currency Future	944.0000	854.0000	(9.534)	0	0	0
12/03/2009	\$ / R 2009/06/12	8.90	Put	Currency Future	82.0000	92.0000	12.195	0	0	0
12/03/2009	\$ / R 2009/06/12	9.20	Call	Currency Future	1,275.0000	1,170.0000	(8.235)	0	0	0
12/03/2009	\$ / R 2009/06/12	9.95	Call	Currency Future	769.0000	697.0000	(9.363)	0	0	0
12/03/2009	\$ / R 2009/06/12	11.95	Put	Currency Future	1,769.0000	1,863.0000	5.314	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	\$ / R	2009/06/12	9.60	Put	Currency Future	237.0000	263.0000	10.970	0	0	0
12/03/2009	\$ / R	2009/06/12	9.00	Put	Currency Future	97.0000	109.0000	12.371	0	0	0
12/03/2009	\$ / R	2009/06/12	8.70	Put	Currency Future	57.0000	64.0000	12.281	0	0	0
12/03/2009	\$ / R	2009/06/12	10.20	Put	Currency Future	514.0000	575.0000	11.868	0	0	0
12/03/2009	\$ / R	2009/06/12	9.95	Put	Currency Future	378.0000	427.0000	12.963	0	0	0
12/03/2009	\$ / R	2009/06/12	9.60	Call	Currency Future	978.0000	884.0000	(9.611)	0	0	0
12/03/2009	\$ / R	2009/06/12	8.50	Put	Currency Future	38.0000	43.0000	13.158	0	0	0
12/03/2009	\$ / R	2009/06/12	8.60	Call	Currency Future	1,788.0000	1,673.0000	(6.432)	0	0	0
12/03/2009	\$ / R	2009/06/12	10.45	Call	Currency Future	558.0000	506.0000	(9.319)	0	0	0
12/03/2009	\$ / R	2009/06/12	11.30	Call	Currency Future	292.0000	251.0000	(14.041)	0	0	0
12/03/2009	\$ / R	2009/06/12	9.50	Call	Currency Future	1,048.0000	951.0000	(9.256)	0	0	0
12/03/2009	\$ / R	2009/06/12	9.85	Call	Currency Future	822.0000	745.0000	(9.367)	0	0	0
12/03/2009	\$ / R	2009/06/12	8.90	Call	Currency Future	1,523.0000	1,412.0000	(7.288)	0	0	0
12/03/2009	\$ / R	2009/06/12	8.80	Call	Currency Future	1,609.0000	1,497.0000	(6.961)	0	0	0
12/03/2009	\$ / R	2009/06/12	10.45	Put	Currency Future	668.0000	736.0000	10.180	0	0	0
12/03/2009	\$ / R	2009/06/12	9.90	Call	Currency Future	795.0000	720.0000	(9.434)	0	0	0
12/03/2009	\$ / R	2009/06/12	11.55	Call	Currency Future	233.0000	198.0000	(15.021)	0	0	0
12/03/2009	\$ / R	2009/06/12	11.45	Call	Currency Future	255.0000	218.0000	(14.510)	0	0	0
12/03/2009	\$ / R	2009/06/12	11.55	Put	Currency Future	1,442.0000	1,528.0000	5.964	0	0	0
12/03/2009	\$ / R	2009/06/12	11.75	Call	Currency Future	193.0000	163.0000	(15.544)	0	0	0
12/03/2009	\$ / R	2009/06/12	9.80	Put	Currency Future	309.0000	351.0000	13.592	0	0	0
12/03/2009	\$ / R	2009/06/12	11.75	Put	Currency Future	1,603.0000	1,693.0000	5.614	0	0	0
12/03/2009	\$ / R	2009/06/12	9.80	Call	Currency Future	849.0000	771.0000	(9.187)	0	0	0
12/03/2009	\$ / R	2009/06/12	11.95	Call	Currency Future	160.0000	134.0000	(16.250)	0	0	0
12/03/2009	\$ / R	2009/06/12	11.45	Put	Currency Future	1,364.0000	1,448.0000	6.158	0	0	0
12/03/2009	\$ / R	2009/06/12	9.85	Put	Currency Future	331.0000	375.0000	13.293	0	0	0
12/03/2009	\$ / R	2009/06/12	8.40	Call	Currency Future	1,972.0000	1,855.0000	(5.933)	0	0	0
12/03/2009	\$ / R	2009/06/12	8.50	Call	Currency Future	1,879.0000	1,764.0000	(6.120)	0	0	0
12/03/2009	\$ / R	2009/06/12	12.05	Call	Currency Future	145.0000	121.0000	(16.552)	0	0	0
12/03/2009	\$ / R	2009/06/12	8.40	Put	Currency Future	31.0000	35.0000	12.903	0	0	0
12/03/2009	\$ / R	2009/06/12	11.90	Call	Currency Future	168.0000	140.0000	(16.667)	0	0	0
12/03/2009	\$ / R	2009/06/12	8.80	Put	Currency Future	68.0000	77.0000	13.235	0	0	0
12/03/2009	\$ / R	2009/06/12	12.05	Put	Currency Future	1,854.0000	1,950.0000	5.178	0	0	0
12/03/2009	\$ / R	2009/06/12	8.70	Call	Currency Future	1,698.0000	1,584.0000	(6.714)	0	0	0
12/03/2009	\$ / R	2009/06/12	12.25	Put	Currency Future	2,028.0000	2,128.0000	4.931	0	0	0
12/03/2009	\$ / R	2009/06/12	10.30	Call	Currency Future	615.0000	557.0000	(9.431)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	\$ / R	2009/06/12	8.60	Put	Currency Future	47.0000	53.0000	12.766	0	0	0
12/03/2009	\$ / R	2009/06/12	12.25	Call	Currency Future	119.0000	98.0000	(17.647)	0	0	0
12/03/2009	\$ / R	2009/06/12	12.15	Call	Currency Future	131.0000	109.0000	(16.794)	0	0	0
12/03/2009	\$ / R	2009/06/12	10.30	Put	Currency Future	574.0000	637.0000	10.976	0	0	0
12/03/2009	\$ / R	2009/06/12	12.15	Put	Currency Future	1,940.0000	2,038.0000	5.052	0	0	0
12/03/2009	\$ / R	2009/06/12	10.00	Call	Currency Future	744.0000	675.0000	(9.274)	0	0	0
12/03/2009	\$ / R	2009/06/12	10.00	Put	Currency Future	403.0000	454.0000	12.655	0	0	0
12/03/2009	\$ / R	2009/06/12	9.55	Put	Currency Future	222.0000	247.0000	11.261	0	0	0
12/03/2009	\$ / R	2009/06/12	9.35	Call	Currency Future	1,159.0000	1,058.0000	(8.714)	0	0	0
12/03/2009	\$ / R	2009/06/12	9.35	Put	Currency Future	168.0000	187.0000	11.310	0	0	0
12/03/2009	\$ / R	2009/06/12	9.45	Put	Currency Future	194.0000	216.0000	11.340	0	0	0
12/03/2009	\$ / R	2009/06/12	9.55	Call	Currency Future	1,013.0000	917.0000	(9.477)	0	0	0
12/03/2009	\$ / R	2009/06/12	9.45	Call	Currency Future	1,085.0000	986.0000	(9.124)	0	0	0
12/03/2009	\$ / R	2009/06/12	9.95	Put	Currency Future	378.0000	427.0000	12.963	0	0	0
12/03/2009	\$ / R	2009/06/12	9.95	Call	Currency Future	769.0000	697.0000	(9.363)	0	0	0
12/03/2009	\$ / R	2009/06/12	11.05	Call	Currency Future	362.0000	314.0000	(13.260)	0	0	0
12/03/2009	\$ / R	2009/06/12	11.05	Put	Currency Future	1,071.0000	1,144.0000	6.816	0	0	0
12/03/2009	\$ / R	2009/06/12	11.35	Call	Currency Future	279.0000	239.0000	(14.337)	0	0	0
12/03/2009	\$ / R	2009/06/12	11.35	Put	Currency Future	1,288.0000	1,369.0000	6.289	0	0	0
12/03/2009	\$ / R	2009/09/14			Currency Future	10.4907	10.3675	(1.174)	10.6400	10.4000	1,298
12/03/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	685.0000	745.0000	8.759	0	0	0
12/03/2009	\$ / R	2009/09/14	10.30	Call	Currency Future	937.0000	874.0000	(6.724)	0	0	0
12/03/2009	\$ / R	2009/09/14	10.30	Put	Currency Future	746.0000	806.0000	8.043	0	0	0
12/03/2009	\$ / R	2009/09/14	10.55	Call	Currency Future	839.0000	783.0000	(6.675)	0	0	0
12/03/2009	\$ / R	2009/09/14	10.00	Call	Currency Future	1,061.0000	991.0000	(6.598)	0	0	0
12/03/2009	\$ / R	2009/09/14	10.45	Call	Currency Future	877.0000	818.0000	(6.727)	0	0	0
12/03/2009	\$ / R	2009/09/14	11.30	Call	Currency Future	581.0000	528.0000	(9.122)	0	0	0
12/03/2009	\$ / R	2009/09/14	10.45	Put	Currency Future	836.0000	900.0000	7.656	0	0	0
12/03/2009	\$ / R	2009/09/14	10.60	Put	Currency Future	931.0000	999.0000	7.304	0	0	0
12/03/2009	\$ / R	2009/09/14	10.50	Put	Currency Future	867.0000	933.0000	7.612	0	0	0
12/03/2009	\$ / R	2009/09/14	10.60	Call	Currency Future	821.0000	766.0000	(6.699)	0	0	0
12/03/2009	\$ / R	2009/09/14	10.55	Put	Currency Future	899.0000	966.0000	7.453	0	0	0
12/03/2009	\$ / R	2009/09/14	10.00	Put	Currency Future	570.0000	624.0000	9.474	0	0	0
12/03/2009	\$ / R	2009/09/14	10.50	Call	Currency Future	858.0000	800.0000	(6.760)	0	0	0
12/03/2009	\$ / R	2009/09/14	10.30	Put	Currency Future	746.0000	806.0000	8.043	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	\$ / R	2009/09/14	10.65	Call	Currency Future	804.0000	750.0000	(6.716)	0	0	0
12/03/2009	\$ / R	2009/09/14	11.30	Put	Currency Future	1,390.0000	1,461.0000	5.108	0	0	0
12/03/2009	\$ / R	2009/09/14	13.00	Put	Currency Future	2,717.0000	2,816.0000	3.644	0	0	0
12/03/2009	\$ / R	2009/09/14	10.60	Call	Currency Future	821.0000	766.0000	(6.699)	0	0	0
12/03/2009	\$ / R	2009/09/14	10.30	Call	Currency Future	937.0000	874.0000	(6.724)	0	0	0
12/03/2009	\$ / R	2009/09/14	10.85	Call	Currency Future	739.0000	681.0000	(7.848)	0	0	0
12/03/2009	\$ / R	2009/09/14	10.60	Put	Currency Future	931.0000	999.0000	7.304	0	0	0
12/03/2009	\$ / R	2009/09/14	9.90	Put	Currency Future	517.0000	568.0000	9.865	0	0	0
12/03/2009	\$ / R	2009/09/14	10.70	Put	Currency Future	996.0000	1,067.0000	7.129	0	0	0
12/03/2009	\$ / R	2009/09/14	10.70	Call	Currency Future	787.0000	734.0000	(6.734)	0	0	0
12/03/2009	\$ / R	2009/09/14	10.65	Put	Currency Future	963.0000	1,033.0000	7.269	0	0	0
12/03/2009	\$ / R	2009/09/14	10.20	Call	Currency Future	976.0000	913.0000	(6.455)	0	0	0
12/03/2009	\$ / R	2009/09/14	9.85	Put	Currency Future	496.0000	540.0000	8.871	0	0	0
12/03/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	685.0000	745.0000	8.759	0	0	0
12/03/2009	\$ / R	2009/09/14	10.40	Put	Currency Future	806.0000	868.0000	7.692	0	0	0
12/03/2009	\$ / R	2009/09/14	10.85	Call	Currency Future	739.0000	681.0000	(7.848)	0	0	0
12/03/2009	\$ / R	2009/09/14	10.85	Put	Currency Future	1,098.0000	1,163.0000	5.920	0	0	0
12/03/2009	\$ / R	2009/09/14	10.40	Call	Currency Future	896.0000	836.0000	(6.696)	0	0	0
12/03/2009	\$ / R	2009/09/14	10.55	Put	Currency Future	899.0000	966.0000	7.453	0	0	0
12/03/2009	\$ / R	2009/09/14	10.85	Put	Currency Future	1,098.0000	1,163.0000	5.920	0	0	0
12/03/2009	\$ / R	2009/09/14	9.90	Call	Currency Future	1,107.0000	1,035.0000	(6.504)	0	0	0
12/03/2009	\$ / R	2009/09/14	10.20	Call	Currency Future	976.0000	913.0000	(6.455)	0	0	0
12/03/2009	\$ / R	2009/09/14	9.85	Call	Currency Future	1,137.0000	1,058.0000	(6.948)	0	0	0
12/03/2009	\$ / R	2009/09/14	10.80	Call	Currency Future	754.0000	700.0000	(7.162)	0	0	0
12/03/2009	\$ / R	2009/09/14	10.80	Put	Currency Future	1,063.0000	1,132.0000	6.491	0	0	0
12/03/2009	\$ / R	2009/09/14	10.75	Call	Currency Future	770.0000	719.0000	(6.623)	0	0	0
12/03/2009	\$ / R	2009/09/14	13.00	Call	Currency Future	208.0000	183.0000	(12.019)	0	0	0
12/03/2009	\$ / R	2009/09/14	10.95	Put	Currency Future	1,163.0000	1,227.0000	5.503	0	0	0
12/03/2009	\$ / R	2009/09/14	10.95	Call	Currency Future	704.0000	644.0000	(8.523)	0	0	0
12/03/2009	\$ / R	2009/09/14	10.75	Put	Currency Future	1,030.0000	1,102.0000	6.990	0	0	0
12/03/2009	\$ / R	2009/09/14	10.25	Call	Currency Future	956.0000	894.0000	(6.485)	0	0	0
12/03/2009	\$ / R	2009/09/14	10.25	Put	Currency Future	715.0000	776.0000	8.531	0	0	0
12/03/2009	\$ / R	2009/09/14	9.95	Call	Currency Future	1,084.0000	1,013.0000	(6.550)	0	0	0
12/03/2009	\$ / R	2009/09/14	9.95	Put	Currency Future	543.0000	596.0000	9.761	0	0	0
12/03/2009	\$ / R	2009/09/14	11.00	Call	Currency Future	685.0000	626.0000	(8.613)	0	0	0
12/03/2009	\$ / R	2009/09/14	11.00	Put	Currency Future	1,195.0000	1,259.0000	5.356	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	\$ / R	2009/09/14	10.35	Put	Currency Future	776.0000	837.0000	7.861	0	0	0
12/03/2009	\$ / R	2009/09/14	10.35	Call	Currency Future	916.0000	855.0000	(6.659)	0	0	0
12/03/2009	\$ / R	2009/09/14	10.80	Put	Currency Future	1,063.0000	1,132.0000	6.491	0	0	0
12/03/2009	\$ / R	2009/09/14	10.10	Call	Currency Future	1,017.0000	951.0000	(6.490)	0	0	0
12/03/2009	\$ / R	2009/09/14	10.10	Put	Currency Future	627.0000	684.0000	9.091	0	0	0
12/03/2009	\$ / R	2009/09/14	10.80	Call	Currency Future	754.0000	700.0000	(7.162)	0	0	0
12/03/2009	\$ / R	2009/09/14	10.90	Put	Currency Future	1,133.0000	1,195.0000	5.472	0	0	0
12/03/2009	\$ / R	2009/09/14	11.05	Call	Currency Future	667.0000	609.0000	(8.696)	0	0	0
12/03/2009	\$ / R	2009/09/14	10.40	Put	Currency Future	806.0000	868.0000	7.692	0	0	0
12/03/2009	\$ / R	2009/09/14	10.10	Put	Currency Future	627.0000	684.0000	9.091	0	0	0
12/03/2009	\$ / R	2009/09/14	9.55	Call	Currency Future	1,324.0000	1,228.0000	(7.251)	0	0	0
12/03/2009	\$ / R	2009/09/14	10.10	Call	Currency Future	1,017.0000	951.0000	(6.490)	0	0	0
12/03/2009	\$ / R	2009/09/14	10.40	Call	Currency Future	896.0000	836.0000	(6.696)	0	0	0
12/03/2009	\$ / R	2009/09/14	10.15	Put	Currency Future	656.0000	715.0000	8.994	0	0	0
12/03/2009	\$ / R	2009/09/14	9.80	Call	Currency Future	1,167.0000	1,081.0000	(7.369)	0	0	0
12/03/2009	\$ / R	2009/09/14	10.15	Call	Currency Future	996.0000	932.0000	(6.426)	0	0	0
12/03/2009	\$ / R	2009/09/14	9.60	Call	Currency Future	1,291.0000	1,196.0000	(7.359)	0	0	0
12/03/2009	\$ / R	2009/09/14	9.60	Put	Currency Future	401.0000	429.0000	6.983	0	0	0
12/03/2009	\$ / R	2009/09/14	11.05	Put	Currency Future	1,226.0000	1,292.0000	5.383	0	0	0
12/03/2009	\$ / R	2009/09/14	9.70	Call	Currency Future	1,228.0000	1,135.0000	(7.573)	0	0	0
12/03/2009	\$ / R	2009/09/14	11.25	Put	Currency Future	1,357.0000	1,426.0000	5.085	0	0	0
12/03/2009	\$ / R	2009/09/14	9.80	Call	Currency Future	1,167.0000	1,081.0000	(7.369)	0	0	0
12/03/2009	\$ / R	2009/09/14	9.70	Put	Currency Future	437.0000	468.0000	7.094	0	0	0
12/03/2009	\$ / R	2009/09/14	10.55	Call	Currency Future	839.0000	783.0000	(6.675)	0	0	0
12/03/2009	\$ / R	2009/09/14	9.80	Put	Currency Future	476.0000	514.0000	7.983	0	0	0
12/03/2009	\$ / R	2009/09/14	10.05	Put	Currency Future	598.0000	653.0000	9.197	0	0	0
12/03/2009	\$ / R	2009/09/14	9.70	Put	Currency Future	437.0000	468.0000	7.094	0	0	0
12/03/2009	\$ / R	2009/09/14	11.10	Call	Currency Future	649.0000	592.0000	(8.783)	0	0	0
12/03/2009	\$ / R	2009/09/14	9.55	Put	Currency Future	383.0000	410.0000	7.050	0	0	0
12/03/2009	\$ / R	2009/09/14	11.10	Put	Currency Future	1,258.0000	1,325.0000	5.326	0	0	0
12/03/2009	\$ / R	2009/09/14	9.65	Put	Currency Future	419.0000	448.0000	6.921	0	0	0
12/03/2009	\$ / R	2009/09/14	11.20	Call	Currency Future	614.0000	560.0000	(8.795)	0	0	0
12/03/2009	\$ / R	2009/09/14	11.20	Put	Currency Future	1,323.0000	1,392.0000	5.215	0	0	0
12/03/2009	\$ / R	2009/09/14	9.70	Call	Currency Future	1,228.0000	1,135.0000	(7.573)	0	0	0
12/03/2009	\$ / R	2009/09/14	9.50	Call	Currency Future	1,357.0000	1,260.0000	(7.148)	0	0	0
12/03/2009	\$ / R	2009/09/14	9.65	Call	Currency Future	1,259.0000	1,165.0000	(7.466)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	\$ / R	2009/09/14	9.90	Put	Currency Future	517.0000	568.0000	9.865	0	0	0
12/03/2009	\$ / R	2009/09/14	10.35	Put	Currency Future	776.0000	837.0000	7.861	0	0	0
12/03/2009	\$ / R	2009/09/14	9.50	Put	Currency Future	366.0000	392.0000	7.104	0	0	0
12/03/2009	\$ / R	2009/09/14	9.90	Call	Currency Future	1,107.0000	1,035.0000	(6.504)	0	0	0
12/03/2009	\$ / R	2009/09/14	9.75	Call	Currency Future	1,197.0000	1,105.0000	(7.686)	0	0	0
12/03/2009	\$ / R	2009/09/14	9.80	Put	Currency Future	476.0000	514.0000	7.983	0	0	0
12/03/2009	\$ / R	2009/09/14	9.75	Put	Currency Future	456.0000	488.0000	7.018	0	0	0
12/03/2009	\$ / R	2009/09/14	10.05	Call	Currency Future	1,039.0000	971.0000	(6.545)	0	0	0
12/03/2009	\$ / R	2009/09/14	10.05	Put	Currency Future	598.0000	653.0000	9.197	0	0	0
12/03/2009	\$ / R	2009/09/14	11.25	Call	Currency Future	597.0000	544.0000	(8.878)	0	0	0
12/03/2009	\$ / R	2009/09/14	10.35	Call	Currency Future	916.0000	855.0000	(6.659)	0	0	0
12/03/2009	\$ / R	2009/09/14	10.90	Call	Currency Future	723.0000	662.0000	(8.437)	0	0	0
12/03/2009	\$ / R	2009/09/14	11.35	Put	Currency Future	1,424.0000	1,496.0000	5.056	0	0	0
12/03/2009	\$ / R	2009/09/14	10.90	Call	Currency Future	723.0000	662.0000	(8.437)	0	0	0
12/03/2009	\$ / R	2009/09/14	11.10	Put	Currency Future	1,258.0000	1,325.0000	5.326	0	0	0
12/03/2009	\$ / R	2009/09/14	11.10	Call	Currency Future	649.0000	592.0000	(8.783)	0	0	0
12/03/2009	\$ / R	2009/09/14	10.90	Put	Currency Future	1,133.0000	1,195.0000	5.472	0	0	0
12/03/2009	\$ / R	2009/09/14	11.35	Call	Currency Future	565.0000	513.0000	(9.204)	0	0	0
12/03/2009	\$ / R	2009/09/14	11.15	Put	Currency Future	1,291.0000	1,358.0000	5.190	0	0	0
12/03/2009	\$ / R	2009/09/14	11.15	Call	Currency Future	631.0000	576.0000	(8.716)	0	0	0
12/03/2009	\$ / R	2009/09/14	10.65	Put	Currency Future	963.0000	1,033.0000	7.269	0	0	0
12/03/2009	\$ / R	2009/09/14	11.05	Call	Currency Future	667.0000	609.0000	(8.696)	0	0	0
12/03/2009	\$ / R	2009/09/14	10.65	Call	Currency Future	804.0000	750.0000	(6.716)	0	0	0
12/03/2009	\$ / R	2009/09/14	10.15	Call	Currency Future	996.0000	932.0000	(6.426)	0	0	0
12/03/2009	\$ / R	2009/09/14	10.15	Put	Currency Future	656.0000	715.0000	8.994	0	0	0
12/03/2009	\$ / R	2009/09/14	11.05	Put	Currency Future	1,226.0000	1,292.0000	5.383	0	0	0
12/03/2009	\$ / R	2009/09/14	10.05	Call	Currency Future	1,039.0000	971.0000	(6.545)	0	0	0
12/03/2009	\$ / R	2009/09/14	11.15	Call	Currency Future	631.0000	576.0000	(8.716)	0	0	0
12/03/2009	\$ / R	2009/09/14	11.15	Put	Currency Future	1,291.0000	1,358.0000	5.190	0	0	0
12/03/2009	\$ / R	2009/12/14			Currency Future	10.6158	10.4929	(1.158)	0.0000	0.0000	0
12/03/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	642.0000	600.0000	(6.542)	0	0	10,100
12/03/2009	\$ / R	2009/12/14	11.10	Put	Currency Future	1,406.0000	1,469.0000	4.481	0	0	0
12/03/2009	\$ / R	2009/12/14	10.60	Put	Currency Future	1,073.0000	1,126.0000	4.939	0	0	0
12/03/2009	\$ / R	2009/12/14	11.10	Call	Currency Future	922.0000	862.0000	(6.508)	0	0	0
12/03/2009	\$ / R	2009/12/14	10.60	Call	Currency Future	1,089.0000	1,019.0000	(6.428)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	\$ / R 2009/12/14	11.50	Call	Currency Future	813.0000	759.0000	(6.642)	0	0	0
12/03/2009	\$ / R 2009/12/14	10.40	Call	Currency Future	1,160.0000	1,088.0000	(6.207)	0	0	0
12/03/2009	\$ / R 2009/12/14	10.40	Put	Currency Future	945.0000	996.0000	5.397	0	0	0
12/03/2009	\$ / R 2009/12/14	10.05	Put	Currency Future	737.0000	779.0000	5.699	0	0	0
12/03/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	1,281.0000	1,202.0000	(6.167)	0	0	0
12/03/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	937.0000	876.0000	(6.510)	0	0	0
12/03/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	1,142.0000	1,071.0000	(6.217)	0	0	0
12/03/2009	\$ / R 2009/12/14	11.50	Put	Currency Future	1,697.0000	1,767.0000	4.125	0	0	0
12/03/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	2,326.0000	2,408.0000	3.525	0	0	0
12/03/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	1,202.0000	1,259.0000	4.742	0	0	0
12/03/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	1,018.0000	952.0000	(6.483)	0	0	0
12/03/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	528.0000	493.0000	(6.629)	0	0	9,530
12/03/2009	\$ / R 2009/12/14	10.75	Put	Currency Future	1,169.0000	1,225.0000	4.790	0	0	0
12/03/2009	\$ / R 2009/12/14	10.75	Call	Currency Future	1,035.0000	968.0000	(6.473)	0	0	0
12/03/2009	\$ / R 2009/12/14	13.00	Put	Currency Future	2,912.0000	3,000.0000	3.022	0	0	0
12/03/2009	\$ / R 2009/12/14	10.30	Call	Currency Future	1,199.0000	1,124.0000	(6.255)	0	0	0
12/03/2009	\$ / R 2009/12/14	10.00	Put	Currency Future	709.0000	750.0000	5.783	0	0	0
12/03/2009	\$ / R 2009/12/14	11.15	Put	Currency Future	1,442.0000	1,505.0000	4.369	0	0	0
12/03/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	2,326.0000	2,408.0000	3.525	0	0	0
12/03/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	1,325.0000	1,243.0000	(6.189)	0	0	0
12/03/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	642.0000	600.0000	(6.542)	0	0	99
12/03/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	1,202.0000	1,259.0000	4.742	0	0	0
12/03/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	1,766.0000	1,662.0000	(5.889)	0	0	0
12/03/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	914.0000	963.0000	5.361	0	0	0
12/03/2009	\$ / R 2009/12/14	11.20	Put	Currency Future	1,477.0000	1,542.0000	4.401	0	0	0
12/03/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	1,179.0000	1,106.0000	(6.192)	0	0	0
12/03/2009	\$ / R 2009/12/14	11.20	Call	Currency Future	893.0000	835.0000	(6.495)	0	0	0
12/03/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	350.0000	369.0000	5.429	0	0	1,000
12/03/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	655.0000	693.0000	5.802	0	0	0
12/03/2009	\$ / R 2009/12/14	10.30	Put	Currency Future	883.0000	931.0000	5.436	0	0	0
12/03/2009	\$ / R 2009/12/14	10.70	Put	Currency Future	1,137.0000	1,192.0000	4.837	0	0	0
12/03/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	1,371.0000	1,286.0000	(6.200)	0	0	10,100
12/03/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	1,018.0000	952.0000	(6.483)	0	0	0
12/03/2009	\$ / R 2009/12/14	10.70	Call	Currency Future	1,053.0000	984.0000	(6.553)	0	0	0
12/03/2009	\$ / R 2009/12/14	10.05	Call	Currency Future	1,302.0000	1,222.0000	(6.144)	0	0	0
12/03/2009	\$ / R 2009/12/14	11.60	Put	Currency Future	1,772.0000	1,844.0000	4.063	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	1,372.0000	1,433.0000	4.446	0	0	0
12/03/2009	\$ / R 2009/12/14	10.45	Put	Currency Future	976.0000	1,028.0000	5.328	0	0	0
12/03/2009	\$ / R 2009/12/14	11.00	Put	Currency Future	1,337.0000	1,398.0000	4.562	0	0	0
12/03/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	765.0000	809.0000	5.752	0	0	0
12/03/2009	\$ / R 2009/12/14	11.60	Call	Currency Future	788.0000	737.0000	(6.472)	0	0	0
12/03/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	1,549.0000	1,616.0000	4.325	0	0	0
12/03/2009	\$ / R 2009/12/14	11.00	Call	Currency Future	953.0000	891.0000	(6.506)	0	0	0
12/03/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	865.0000	808.0000	(6.590)	0	0	0
12/03/2009	\$ / R 2009/12/14	11.15	Call	Currency Future	907.0000	848.0000	(6.505)	0	0	0
12/03/2009	\$ / R 2009/12/14	10.90	Call	Currency Future	985.0000	921.0000	(6.497)	0	0	0
12/03/2009	\$ / R 2009/12/14	10.65	Put	Currency Future	1,105.0000	1,158.0000	4.796	0	0	0
12/03/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	1,106.0000	1,036.0000	(6.329)	0	0	9,530
12/03/2009	\$ / R 2009/12/14	10.65	Call	Currency Future	1,070.0000	1,001.0000	(6.449)	0	0	0
12/03/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	1,040.0000	1,093.0000	5.096	0	0	0
12/03/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	1,269.0000	1,328.0000	4.649	0	0	0
12/03/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	1,124.0000	1,054.0000	(6.228)	0	0	0
12/03/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	1,008.0000	1,061.0000	5.258	0	0	0
12/03/2009	\$ / R 2009/12/14	11.75	Call	Currency Future	753.0000	704.0000	(6.507)	0	0	0
12/03/2009	\$ / R 2009/12/14	11.75	Put	Currency Future	1,887.0000	1,961.0000	3.922	0	0	0
12/03/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	607.0000	567.0000	(6.590)	0	0	0
12/03/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	463.0000	492.0000	6.263	0	0	0
12/03/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	334.0000	352.0000	5.389	0	0	0
12/03/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	1,579.0000	1,485.0000	(5.953)	0	0	0
12/03/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	259.0000	274.0000	5.792	0	0	0
12/03/2009	\$ / R 2009/12/14	12.55	Call	Currency Future	598.0000	559.0000	(6.522)	0	0	0
12/03/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	2,491.0000	2,574.0000	3.332	0	0	0
12/03/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	1,281.0000	1,202.0000	(6.167)	0	0	0
12/03/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	2,044.0000	2,121.0000	3.767	0	0	0
12/03/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	2,998.0000	3,087.0000	2.969	0	0	0
12/03/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	710.0000	663.0000	(6.620)	0	0	0
12/03/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	1,586.0000	1,653.0000	4.224	0	0	0
12/03/2009	\$ / R 2009/12/14	11.35	Call	Currency Future	852.0000	796.0000	(6.573)	0	0	0
12/03/2009	\$ / R 2009/12/14	12.55	Put	Currency Future	2,532.0000	2,616.0000	3.318	0	0	0
12/03/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	794.0000	839.0000	5.668	0	0	0
12/03/2009	\$ / R 2009/12/14	14.00	Put	Currency Future	3,772.0000	3,864.0000	2.439	0	0	0
12/03/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	1,239.0000	1,162.0000	(6.215)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	\$ / R 2009/12/14	13.75	Call	Currency Future	427.0000	394.0000	(7.728)	0	0	0
12/03/2009	\$ / R 2009/12/14	14.00	Call	Currency Future	388.0000	357.0000	(7.990)	0	0	0
12/03/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	2,796.0000	2,676.0000	(4.292)	0	0	0
12/03/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	823.0000	869.0000	5.589	0	0	0
12/03/2009	\$ / R 2009/12/14	13.65	Put	Currency Future	3,478.0000	3,566.0000	2.530	0	0	0
12/03/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	1,834.0000	1,728.0000	(5.780)	0	0	0
12/03/2009	\$ / R 2009/12/14	13.65	Call	Currency Future	444.0000	409.0000	(7.883)	0	0	0
12/03/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	80.0000	83.0000	3.750	0	0	0
12/03/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	765.0000	809.0000	5.752	0	0	0
12/03/2009	\$ / R 2009/12/14	12.45	Put	Currency Future	2,450.0000	2,532.0000	3.347	0	0	0
12/03/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	318.0000	335.0000	5.346	0	0	0
12/03/2009	\$ / R 2009/12/14	8.00	Call	Currency Future	2,707.0000	2,588.0000	(4.396)	0	0	0
12/03/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	178.0000	187.0000	5.056	0	0	0
12/03/2009	\$ / R 2009/12/14	13.75	Put	Currency Future	3,561.0000	3,651.0000	2.527	0	0	0
12/03/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	550.0000	514.0000	(6.545)	0	0	0
12/03/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	1,259.0000	1,182.0000	(6.116)	0	0	0
12/03/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	937.0000	876.0000	(6.510)	0	0	0
12/03/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	514.0000	480.0000	(6.615)	0	0	0
12/03/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	630.0000	666.0000	5.714	0	0	0
12/03/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	3,519.0000	3,608.0000	2.529	0	0	0
12/03/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	3,068.0000	2,947.0000	(3.944)	0	0	0
12/03/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	1,395.0000	1,309.0000	(6.165)	0	0	0
12/03/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	435.0000	401.0000	(7.816)	0	0	0
12/03/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	2,784.0000	2,871.0000	3.125	0	0	0
12/03/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	1,975.0000	1,867.0000	(5.468)	0	0	0
12/03/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	1,372.0000	1,433.0000	4.446	0	0	0
12/03/2009	\$ / R 2009/12/14	12.45	Call	Currency Future	615.0000	575.0000	(6.504)	0	0	0
12/03/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	1,810.0000	1,883.0000	4.033	0	0	0
12/03/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	350.0000	369.0000	5.429	0	0	0
12/03/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	1,965.0000	2,040.0000	3.817	0	0	0
12/03/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	776.0000	726.0000	(6.443)	0	0	0
12/03/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	233.0000	246.0000	5.579	0	0	0
12/03/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	1,766.0000	1,662.0000	(5.889)	0	0	0
12/03/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	731.0000	683.0000	(6.566)	0	0	0
12/03/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	2,285.0000	2,366.0000	3.545	0	0	0
12/03/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	2,048.0000	1,939.0000	(5.322)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	1,549.0000	1,616.0000	4.325	0	0	0
12/03/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	2,011.0000	1,902.0000	(5.420)	0	0	0
12/03/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	651.0000	609.0000	(6.452)	0	0	0
12/03/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	2,574.0000	2,658.0000	3.263	0	0	0
12/03/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	367.0000	387.0000	5.450	0	0	0
12/03/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	1,636.0000	1,540.0000	(5.868)	0	0	0
12/03/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	679.0000	635.0000	(6.480)	0	0	0
12/03/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	420.0000	447.0000	6.429	0	0	0
12/03/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	2,407.0000	2,291.0000	(4.819)	0	0	0
12/03/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	742.0000	694.0000	(6.469)	0	0	0
12/03/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	53.0000	54.0000	1.887	0	0	0
12/03/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	2,977.0000	2,856.0000	(4.064)	0	0	0
12/03/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	682.0000	721.0000	5.718	0	0	0
12/03/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	485.0000	516.0000	6.392	0	0	0
12/03/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	452.0000	417.0000	(7.743)	0	0	0
12/03/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	865.0000	808.0000	(6.590)	0	0	0
12/03/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	1,926.0000	2,001.0000	3.894	0	0	0
12/03/2009	\$ / R 2009/12/14	9.55	Call	Currency Future	1,551.0000	1,458.0000	(5.996)	0	0	0
12/03/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	61.0000	63.0000	3.279	0	0	0
12/03/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	2,125.0000	2,013.0000	(5.271)	0	0	0
12/03/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	1,939.0000	1,831.0000	(5.570)	0	0	0
12/03/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	590.0000	551.0000	(6.610)	0	0	0
12/03/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	142.0000	148.0000	4.225	0	0	0
12/03/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	2,751.0000	2,632.0000	(4.326)	0	0	0
12/03/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	210.0000	220.0000	4.762	0	0	0
12/03/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	273.0000	288.0000	5.495	0	0	0
12/03/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	384.0000	405.0000	5.469	0	0	0
12/03/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	2,244.0000	2,130.0000	(5.080)	0	0	0
12/03/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	3,260.0000	3,352.0000	2.822	0	0	0
12/03/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	85.0000	89.0000	4.706	0	0	0
12/03/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	475.0000	445.0000	(6.316)	0	0	0
12/03/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	2,164.0000	2,242.0000	3.604	0	0	0
12/03/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	2,742.0000	2,828.0000	3.136	0	0	0
12/03/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	125.0000	131.0000	4.800	0	0	0
12/03/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	2,663.0000	2,544.0000	(4.469)	0	0	0
12/03/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	557.0000	521.0000	(6.463)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	2,011.0000	1,902.0000	(5.420)	0	0	0
12/03/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	2,087.0000	1,976.0000	(5.319)	0	0	0
12/03/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	2,491.0000	2,374.0000	(4.697)	0	0	0
12/03/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	1,668.0000	1,569.0000	(5.935)	0	0	0
12/03/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	2,449.0000	2,332.0000	(4.777)	0	0	0
12/03/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	221.0000	233.0000	5.430	0	0	0
12/03/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	441.0000	470.0000	6.576	0	0	0
12/03/2009	\$ / R 2009/12/14	8.15	Put	Currency Future	111.0000	116.0000	4.505	0	0	0
12/03/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	1,348.0000	1,264.0000	(6.231)	0	0	0
12/03/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	879.0000	821.0000	(6.598)	0	0	0
12/03/2009	\$ / R 2009/12/14	8.15	Call	Currency Future	2,577.0000	2,459.0000	(4.579)	0	0	0
12/03/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	402.0000	426.0000	5.970	0	0	0
12/03/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	1,607.0000	1,513.0000	(5.849)	0	0	0
12/03/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	133.0000	139.0000	4.511	0	0	0
12/03/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	97.0000	101.0000	4.124	0	0	0
12/03/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	2,245.0000	2,325.0000	3.563	0	0	0
12/03/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	1,513.0000	1,579.0000	4.362	0	0	0
12/03/2009	\$ / R 2009/12/14	12.20	Call	Currency Future	660.0000	618.0000	(6.364)	0	0	0
12/03/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	57.0000	58.0000	1.754	0	0	0
12/03/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	2,534.0000	2,416.0000	(4.657)	0	0	0
12/03/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	604.0000	640.0000	5.960	0	0	0
12/03/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	542.0000	507.0000	(6.458)	0	0	0
12/03/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	133.0000	139.0000	4.511	0	0	0
12/03/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	1,810.0000	1,883.0000	4.033	0	0	0
12/03/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	1,849.0000	1,922.0000	3.948	0	0	0
12/03/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	1,733.0000	1,630.0000	(5.943)	0	0	0
12/03/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	550.0000	514.0000	(6.545)	0	0	0
12/03/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	765.0000	715.0000	(6.536)	0	0	0
12/03/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	61.0000	63.0000	3.279	0	0	0
12/03/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	3,022.0000	2,901.0000	(4.004)	0	0	0
12/03/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	1,799.0000	1,695.0000	(5.781)	0	0	0
12/03/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	2,784.0000	2,871.0000	3.125	0	0	0
12/03/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	2,827.0000	2,914.0000	3.077	0	0	0
12/03/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	118.0000	123.0000	4.237	0	0	0
12/03/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	2,165.0000	2,051.0000	(5.266)	0	0	0
12/03/2009	\$ / R 2009/12/14	14.05	Call	Currency Future	381.0000	350.0000	(8.136)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	\$ / R	2009/12/14	13.50	Call	Currency Future	463.0000	434.0000	(6.263)	0	0	0
12/03/2009	\$ / R	2009/12/14	9.30	Call	Currency Future	1,700.0000	1,598.0000	(6.000)	0	0	0
12/03/2009	\$ / R	2009/12/14	14.05	Put	Currency Future	3,815.0000	3,907.0000	2.412	0	0	0
12/03/2009	\$ / R	2009/12/14	13.50	Put	Currency Future	3,348.0000	3,441.0000	2.778	0	0	0
12/03/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	246.0000	260.0000	5.691	0	0	0
12/03/2009	\$ / R	2009/12/14	8.80	Put	Currency Future	233.0000	246.0000	5.579	0	0	0
12/03/2009	\$ / R	2009/12/14	11.65	Call	Currency Future	776.0000	726.0000	(6.443)	0	0	0
12/03/2009	\$ / R	2009/12/14	9.80	Call	Currency Future	1,420.0000	1,333.0000	(6.127)	0	0	0
12/03/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	742.0000	694.0000	(6.469)	0	0	0
12/03/2009	\$ / R	2009/12/14	8.60	Put	Currency Future	188.0000	197.0000	4.787	0	0	0
12/03/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	2,449.0000	2,332.0000	(4.777)	0	0	0
12/03/2009	\$ / R	2009/12/14	11.85	Call	Currency Future	731.0000	683.0000	(6.566)	0	0	0
12/03/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	1,926.0000	2,001.0000	3.894	0	0	0
12/03/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	630.0000	666.0000	5.714	0	0	0
12/03/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	2,204.0000	2,090.0000	(5.172)	0	0	0
12/03/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	246.0000	260.0000	5.691	0	0	0
12/03/2009	\$ / R	2009/12/14	8.65	Put	Currency Future	199.0000	208.0000	4.523	0	0	0
12/03/2009	\$ / R	2009/12/14	8.45	Put	Currency Future	159.0000	167.0000	5.031	0	0	0
12/03/2009	\$ / R	2009/12/14	9.30	Call	Currency Future	1,700.0000	1,598.0000	(6.000)	0	0	0
12/03/2009	\$ / R	2009/12/14	8.00	Put	Currency Future	91.0000	95.0000	4.396	0	0	0
12/03/2009	\$ / R	2009/12/14	8.20	Put	Currency Future	118.0000	123.0000	4.237	0	0	0
12/03/2009	\$ / R	2009/12/14	11.40	Put	Currency Future	1,623.0000	1,691.0000	4.190	0	0	0
12/03/2009	\$ / R	2009/12/14	11.85	Put	Currency Future	1,965.0000	2,040.0000	3.817	0	0	0
12/03/2009	\$ / R	2009/12/14	8.10	Put	Currency Future	104.0000	108.0000	3.846	0	0	0
12/03/2009	\$ / R	2009/12/14	8.10	Call	Currency Future	2,620.0000	2,501.0000	(4.542)	0	0	0
12/03/2009	\$ / R	2009/12/14	8.20	Call	Currency Future	2,534.0000	2,416.0000	(4.657)	0	0	0
12/03/2009	\$ / R	2009/12/14	8.80	Call	Currency Future	2,048.0000	1,939.0000	(5.322)	0	0	0
12/03/2009	\$ / R	2009/12/14	8.45	Call	Currency Future	2,325.0000	2,210.0000	(4.946)	0	0	0
12/03/2009	\$ / R	2009/12/14	13.90	Put	Currency Future	3,688.0000	3,778.0000	2.440	0	0	0
12/03/2009	\$ / R	2009/12/14	13.55	Call	Currency Future	458.0000	425.0000	(7.205)	0	0	0
12/03/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	1,395.0000	1,309.0000	(6.165)	0	0	0
12/03/2009	\$ / R	2009/12/14	13.55	Put	Currency Future	3,392.0000	3,482.0000	2.653	0	0	0
12/03/2009	\$ / R	2009/12/14	8.05	Call	Currency Future	2,663.0000	2,544.0000	(4.469)	0	0	0
12/03/2009	\$ / R	2009/12/14	8.05	Put	Currency Future	97.0000	101.0000	4.124	0	0	0
12/03/2009	\$ / R	2009/12/14	9.30	Put	Currency Future	384.0000	405.0000	5.469	0	0	0
12/03/2009	\$ / R	2009/12/14	12.35	Call	Currency Future	633.0000	592.0000	(6.477)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	\$ / R	2009/12/14	12.95	Call	Currency Future	535.0000	500.0000	(6.542)	0	0	0
12/03/2009	\$ / R	2009/12/14	12.95	Put	Currency Future	2,869.0000	2,957.0000	3.067	0	0	0
12/03/2009	\$ / R	2009/12/14	12.35	Put	Currency Future	2,367.0000	2,449.0000	3.464	0	0	0
12/03/2009	\$ / R	2009/12/14	8.90	Put	Currency Future	259.0000	274.0000	5.792	0	0	0
12/03/2009	\$ / R	2009/12/14	8.90	Call	Currency Future	1,975.0000	1,867.0000	(5.468)	0	0	0
12/03/2009	\$ / R	2009/12/14	13.60	Put	Currency Future	3,436.0000	3,524.0000	2.561	0	0	0
12/03/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	2,005.0000	2,080.0000	3.741	0	0	0
12/03/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	823.0000	869.0000	5.589	0	0	0
12/03/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	720.0000	673.0000	(6.528)	0	0	0
12/03/2009	\$ / R	2009/12/14	13.20	Put	Currency Future	3,085.0000	3,175.0000	2.917	0	0	0
12/03/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	720.0000	673.0000	(6.528)	0	0	0
12/03/2009	\$ / R	2009/12/14	13.90	Call	Currency Future	403.0000	371.0000	(7.940)	0	0	0
12/03/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	2,005.0000	2,080.0000	3.741	0	0	0
12/03/2009	\$ / R	2009/12/14	12.70	Call	Currency Future	573.0000	535.0000	(6.632)	0	0	0
12/03/2009	\$ / R	2009/12/14	12.70	Put	Currency Future	2,657.0000	2,743.0000	3.237	0	0	0
12/03/2009	\$ / R	2009/12/14	13.20	Call	Currency Future	501.0000	468.0000	(6.587)	0	0	0
12/03/2009	\$ / R	2009/12/14	13.10	Put	Currency Future	2,998.0000	3,087.0000	2.969	0	0	0
12/03/2009	\$ / R	2009/12/14	13.10	Call	Currency Future	514.0000	480.0000	(6.615)	0	0	0
12/03/2009	\$ / R	2009/12/14	8.50	Call	Currency Future	2,284.0000	2,169.0000	(5.035)	0	0	0
12/03/2009	\$ / R	2009/12/14	12.80	Put	Currency Future	2,742.0000	2,828.0000	3.136	0	0	0
12/03/2009	\$ / R	2009/12/14	12.40	Put	Currency Future	2,409.0000	2,490.0000	3.362	0	0	0
12/03/2009	\$ / R	2009/12/14	13.25	Put	Currency Future	3,128.0000	3,219.0000	2.909	0	0	0
12/03/2009	\$ / R	2009/12/14	13.80	Put	Currency Future	3,603.0000	3,693.0000	2.498	0	0	0
12/03/2009	\$ / R	2009/12/14	12.15	Put	Currency Future	2,204.0000	2,283.0000	3.584	0	0	0
12/03/2009	\$ / R	2009/12/14	11.40	Call	Currency Future	838.0000	783.0000	(6.563)	0	0	0
12/03/2009	\$ / R	2009/12/14	9.75	Put	Currency Future	579.0000	614.0000	6.045	0	0	0
12/03/2009	\$ / R	2009/12/14	13.80	Call	Currency Future	419.0000	386.0000	(7.876)	0	0	0
12/03/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	557.0000	521.0000	(6.463)	0	0	0
12/03/2009	\$ / R	2009/12/14	9.75	Call	Currency Future	1,445.0000	1,357.0000	(6.090)	0	0	0
12/03/2009	\$ / R	2009/12/14	12.40	Call	Currency Future	624.0000	583.0000	(6.571)	0	0	0
12/03/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	2,977.0000	2,856.0000	(4.064)	0	0	0
12/03/2009	\$ / R	2009/12/14	12.00	Put	Currency Future	2,084.0000	2,161.0000	3.695	0	0	0
12/03/2009	\$ / R	2009/12/14	8.50	Put	Currency Future	168.0000	176.0000	4.762	0	0	0
12/03/2009	\$ / R	2009/12/14	12.00	Call	Currency Future	699.0000	654.0000	(6.438)	0	0	0
12/03/2009	\$ / R	2009/12/14	9.10	Put	Currency Future	318.0000	335.0000	5.346	0	0	0
12/03/2009	\$ / R	2009/12/14	8.40	Put	Currency Future	150.0000	157.0000	4.667	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	\$ / R	2009/12/14	9.00	Call	Currency Future	1,903.0000	1,796.0000	(5.623)	0	0	0
12/03/2009	\$ / R	2009/12/14	8.40	Call	Currency Future	2,366.0000	2,250.0000	(4.903)	0	0	0
12/03/2009	\$ / R	2009/12/14	9.00	Put	Currency Future	288.0000	304.0000	5.556	0	0	0
12/03/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	1,239.0000	1,162.0000	(6.215)	0	0	0
12/03/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	1,834.0000	1,728.0000	(5.780)	0	0	0
12/03/2009	\$ / R	2009/12/14	9.60	Call	Currency Future	1,524.0000	1,432.0000	(6.037)	0	0	0
12/03/2009	\$ / R	2009/12/14	13.30	Put	Currency Future	3,172.0000	3,263.0000	2.869	0	0	0
12/03/2009	\$ / R	2009/12/14	9.60	Put	Currency Future	508.0000	539.0000	6.102	0	0	0
12/03/2009	\$ / R	2009/12/14	12.10	Put	Currency Future	2,164.0000	2,242.0000	3.604	0	0	0
12/03/2009	\$ / R	2009/12/14	13.30	Call	Currency Future	488.0000	456.0000	(6.557)	0	0	0
12/03/2009	\$ / R	2009/12/14	9.70	Put	Currency Future	555.0000	589.0000	6.126	0	0	0
12/03/2009	\$ / R	2009/12/14	9.70	Call	Currency Future	1,471.0000	1,382.0000	(6.050)	0	0	0
12/03/2009	\$ / R	2009/12/14	12.10	Call	Currency Future	679.0000	635.0000	(6.480)	0	0	0
12/03/2009	\$ / R	2009/12/14	13.25	Call	Currency Future	494.0000	462.0000	(6.478)	0	0	0
12/03/2009	\$ / R	2009/12/14	10.95	Call	Currency Future	969.0000	905.0000	(6.605)	0	0	0
12/03/2009	\$ / R	2009/12/14	10.95	Put	Currency Future	1,303.0000	1,363.0000	4.605	0	0	0
12/03/2009	\$ / R	2009/12/14	11.55	Put	Currency Future	1,734.0000	1,805.0000	4.095	0	0	0
12/03/2009	\$ / R	2009/12/14	12.15	Call	Currency Future	670.0000	626.0000	(6.567)	0	0	0
12/03/2009	\$ / R	2009/12/14	11.55	Call	Currency Future	800.0000	748.0000	(6.500)	0	0	0
12/03/2009	\$ / R	2010/03/15			Currency Future	10.7371	10.6108	(1.176)	0.0000	0.0000	0
12/03/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	1,463.0000	1,529.0000	4.511	0	0	0
12/03/2009	\$ / R	2010/03/15	10.45	Put	Currency Future	1,083.0000	1,136.0000	4.894	0	0	0
12/03/2009	\$ / R	2010/03/15	11.20	Call	Currency Future	1,103.0000	1,045.0000	(5.258)	0	0	0
12/03/2009	\$ / R	2010/03/15	11.65	Put	Currency Future	1,888.0000	1,964.0000	4.025	0	0	0
12/03/2009	\$ / R	2010/03/15	10.75	Put	Currency Future	1,267.0000	1,326.0000	4.657	0	0	0
12/03/2009	\$ / R	2010/03/15	11.20	Put	Currency Future	1,566.0000	1,634.0000	4.342	0	0	0
12/03/2009	\$ / R	2010/03/15	11.65	Call	Currency Future	975.0000	925.0000	(5.128)	0	0	0
12/03/2009	\$ / R	2010/03/15	12.30	Call	Currency Future	824.0000	784.0000	(4.854)	0	0	27,539
12/03/2009	\$ / R	2010/03/15	10.75	Call	Currency Future	1,254.0000	1,187.0000	(5.343)	0	0	0
12/03/2009	\$ / R	2010/03/15	11.00	Call	Currency Future	1,167.0000	1,105.0000	(5.313)	0	0	0
12/03/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	1,364.0000	1,426.0000	4.545	0	0	0
12/03/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	1,671.0000	1,742.0000	4.249	0	0	0
12/03/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	1,851.0000	1,927.0000	4.106	0	0	0
12/03/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	1,058.0000	1,003.0000	(5.198)	0	0	0
12/03/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	988.0000	937.0000	(5.162)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	\$ / R	2010/03/15	12.30	Put	Currency Future	2,387.0000	2,473.0000	3.603	0	0	0
12/03/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	1,151.0000	1,090.0000	(5.300)	0	0	0
12/03/2009	\$ / R	2010/03/15	11.00	Put	Currency Future	1,430.0000	1,495.0000	4.545	0	0	0
12/03/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	1,633.0000	1,549.0000	(5.144)	0	0	27,539
12/03/2009	\$ / R	2010/03/15	11.55	Call	Currency Future	1,002.0000	950.0000	(5.190)	0	0	0
12/03/2009	\$ / R	2010/03/15	11.44	Put	Currency Future	1,735.0000	1,808.0000	4.207	0	0	0
12/03/2009	\$ / R	2010/03/15	11.55	Put	Currency Future	1,815.0000	1,889.0000	4.077	0	0	0
12/03/2009	\$ / R	2010/03/15	11.44	Call	Currency Future	1,032.0000	979.0000	(5.136)	0	0	0
12/03/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	1,173.0000	1,229.0000	4.774	0	0	0
12/03/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	1,310.0000	1,240.0000	(5.344)	0	0	0
12/03/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	1,706.0000	1,778.0000	4.220	0	0	0
12/03/2009	\$ / R	2010/03/15	11.75	Put	Currency Future	1,962.0000	2,040.0000	3.976	0	0	0
12/03/2009	\$ / R	2010/03/15	10.45	Call	Currency Future	1,370.0000	1,296.0000	(5.401)	0	0	0
12/03/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	1,044.0000	989.0000	(5.268)	0	0	0
12/03/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	746.0000	788.0000	5.630	0	0	0
12/03/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	1,671.0000	1,742.0000	4.249	0	0	0
12/03/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	1,058.0000	1,003.0000	(5.198)	0	0	0
12/03/2009	\$ / R	2010/03/15	10.95	Put	Currency Future	1,397.0000	1,460.0000	4.510	0	0	0
12/03/2009	\$ / R	2010/03/15	10.95	Call	Currency Future	1,184.0000	1,121.0000	(5.321)	0	0	0
12/03/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	1,531.0000	1,599.0000	4.442	0	0	0
12/03/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	1,201.0000	1,137.0000	(5.329)	0	0	0
12/03/2009	\$ / R	2010/03/15	11.25	Call	Currency Future	1,088.0000	1,031.0000	(5.239)	0	0	0
12/03/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	1,119.0000	1,060.0000	(5.273)	0	0	0
12/03/2009	\$ / R	2010/03/15	11.25	Put	Currency Future	1,601.0000	1,670.0000	4.310	0	0	0
12/03/2009	\$ / R	2010/03/15	10.70	Put	Currency Future	1,235.0000	1,294.0000	4.777	0	0	0
12/03/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	1,636.0000	1,706.0000	4.279	0	0	0
12/03/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	1,134.0000	1,075.0000	(5.203)	0	0	0
12/03/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	1,218.0000	1,153.0000	(5.337)	0	0	0
12/03/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	1,331.0000	1,393.0000	4.658	0	0	0
12/03/2009	\$ / R	2010/03/15	10.70	Call	Currency Future	1,272.0000	1,204.0000	(5.346)	0	0	0
12/03/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	1,497.0000	1,564.0000	4.476	0	0	0
12/03/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	1,236.0000	1,170.0000	(5.340)	0	0	0
12/03/2009	\$ / R	2010/03/15	11.50	Put	Currency Future	1,778.0000	1,852.0000	4.162	0	0	0
12/03/2009	\$ / R	2010/03/15	11.50	Call	Currency Future	1,015.0000	963.0000	(5.123)	0	0	0
12/03/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	1,899.0000	1,803.0000	(5.055)	0	0	0
12/03/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	1,299.0000	1,359.0000	4.619	0	0	0

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12/03/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	512.0000	542.0000	5.859	0	0	0
12/03/2009	\$ / R 2010/03/15	11.45	Put	Currency Future	1,742.0000	1,815.0000	4.191	0	0	0
12/03/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	624.0000	659.0000	5.609	0	0	0
12/03/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	1,218.0000	1,153.0000	(5.337)	0	0	0
12/03/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	1,761.0000	1,670.0000	(5.168)	0	0	0
12/03/2009	\$ / R 2010/03/15	13.55	Call	Currency Future	591.0000	554.0000	(6.261)	0	0	0
12/03/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	1,173.0000	1,229.0000	4.774	0	0	0
12/03/2009	\$ / R 2010/03/15	13.80	Call	Currency Future	544.0000	510.0000	(6.250)	0	0	0
12/03/2009	\$ / R 2010/03/15	13.80	Put	Currency Future	3,607.0000	3,699.0000	2.551	0	0	0
12/03/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	1,310.0000	1,240.0000	(5.344)	0	0	0
12/03/2009	\$ / R 2010/03/15	11.75	Call	Currency Future	949.0000	901.0000	(5.058)	0	0	0
12/03/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	3,284.0000	3,372.0000	2.680	0	0	0
12/03/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	1,988.0000	1,889.0000	(4.980)	0	0	0
12/03/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	451.0000	478.0000	5.987	0	0	0
12/03/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	1,073.0000	1,017.0000	(5.219)	0	0	0
12/03/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	1,134.0000	1,075.0000	(5.203)	0	0	0
12/03/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	1,497.0000	1,564.0000	4.476	0	0	0
12/03/2009	\$ / R 2010/03/15	11.90	Put	Currency Future	2,076.0000	2,156.0000	3.854	0	0	0
12/03/2009	\$ / R 2010/03/15	11.90	Call	Currency Future	913.0000	867.0000	(5.038)	0	0	0
12/03/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	2,000.0000	2,079.0000	3.950	0	0	0
12/03/2009	\$ / R 2010/03/15	14.00	Call	Currency Future	508.0000	476.0000	(6.299)	0	0	0
12/03/2009	\$ / R 2010/03/15	13.55	Put	Currency Future	3,404.0000	3,494.0000	2.644	0	0	0
12/03/2009	\$ / R 2010/03/15	13.30	Put	Currency Future	3,204.0000	3,292.0000	2.747	0	0	0
12/03/2009	\$ / R 2010/03/15	14.00	Put	Currency Future	3,771.0000	3,865.0000	2.493	0	0	0
12/03/2009	\$ / R 2010/03/15	13.20	Put	Currency Future	3,126.0000	3,213.0000	2.783	0	0	0
12/03/2009	\$ / R 2010/03/15	11.45	Call	Currency Future	1,029.0000	976.0000	(5.151)	0	0	0
12/03/2009	\$ / R 2010/03/15	13.30	Call	Currency Future	642.0000	603.0000	(6.075)	0	0	0
12/03/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	413.0000	437.0000	5.811	0	0	0
12/03/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	937.0000	889.0000	(5.123)	0	0	0
12/03/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	1,299.0000	1,359.0000	4.619	0	0	0
12/03/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	2,050.0000	1,948.0000	(4.976)	0	0	0
12/03/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	1,236.0000	1,170.0000	(5.340)	0	0	0
12/03/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	1,023.0000	1,075.0000	5.083	0	0	0
12/03/2009	\$ / R 2010/03/15	13.50	Put	Currency Future	3,363.0000	3,453.0000	2.676	0	0	0
12/03/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	1,410.0000	1,336.0000	(5.248)	0	0	0
12/03/2009	\$ / R 2010/03/15	13.50	Call	Currency Future	601.0000	564.0000	(6.156)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	\$ / R	2010/03/15	10.25	Put	Currency Future	964.0000	1,015.0000	5.290	0	0	0
12/03/2009	\$ / R	2010/03/15	10.25	Call	Currency Future	1,451.0000	1,376.0000	(5.169)	0	0	0
12/03/2009	\$ / R	2010/03/15	8.80	Call	Currency Future	2,246.0000	2,138.0000	(4.809)	0	0	0
12/03/2009	\$ / R	2010/03/15	12.55	Call	Currency Future	775.0000	738.0000	(4.774)	0	0	0
12/03/2009	\$ / R	2010/03/15	13.45	Put	Currency Future	3,323.0000	3,413.0000	2.708	0	0	0
12/03/2009	\$ / R	2010/03/15	8.80	Put	Currency Future	309.0000	328.0000	6.149	0	0	0
12/03/2009	\$ / R	2010/03/15	13.20	Call	Currency Future	663.0000	623.0000	(6.033)	0	0	0
12/03/2009	\$ / R	2010/03/15	12.55	Put	Currency Future	2,588.0000	2,678.0000	3.478	0	0	0
12/03/2009	\$ / R	2010/03/15	13.65	Call	Currency Future	571.0000	536.0000	(6.130)	0	0	0
12/03/2009	\$ / R	2010/03/15	10.50	Put	Currency Future	1,113.0000	1,166.0000	4.762	0	0	0
12/03/2009	\$ / R	2010/03/15	9.00	Put	Currency Future	376.0000	399.0000	6.117	0	0	0
12/03/2009	\$ / R	2010/03/15	13.40	Call	Currency Future	621.0000	583.0000	(6.119)	0	0	0
12/03/2009	\$ / R	2010/03/15	10.50	Call	Currency Future	1,350.0000	1,277.0000	(5.407)	0	0	0
12/03/2009	\$ / R	2010/03/15	13.65	Put	Currency Future	3,484.0000	3,575.0000	2.612	0	0	0
12/03/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	491.0000	520.0000	5.906	0	0	0
12/03/2009	\$ / R	2010/03/15	9.00	Call	Currency Future	2,113.0000	2,010.0000	(4.875)	0	0	0
12/03/2009	\$ / R	2010/03/15	13.45	Call	Currency Future	611.0000	573.0000	(6.219)	0	0	0
12/03/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	1,929.0000	1,831.0000	(5.080)	0	0	0
12/03/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	907.0000	956.0000	5.402	0	0	0
12/03/2009	\$ / R	2010/03/15	9.40	Put	Currency Future	534.0000	565.0000	5.805	0	0	0
12/03/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	852.0000	898.0000	5.399	0	0	0
12/03/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	1,143.0000	1,198.0000	4.812	0	0	0
12/03/2009	\$ / R	2010/03/15	9.25	Put	Currency Future	471.0000	499.0000	5.945	0	0	0
12/03/2009	\$ / R	2010/03/15	9.40	Call	Currency Future	1,871.0000	1,776.0000	(5.077)	0	0	0
12/03/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	1,291.0000	1,222.0000	(5.345)	0	0	0
12/03/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	1,204.0000	1,261.0000	4.734	0	0	0
12/03/2009	\$ / R	2010/03/15	13.25	Call	Currency Future	652.0000	613.0000	(5.982)	0	0	0
12/03/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	1,495.0000	1,417.0000	(5.217)	0	0	0
12/03/2009	\$ / R	2010/03/15	13.25	Put	Currency Future	3,165.0000	3,252.0000	2.749	0	0	0
12/03/2009	\$ / R	2010/03/15	9.75	Call	Currency Future	1,683.0000	1,596.0000	(5.169)	0	0	0
12/03/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	1,585.0000	1,503.0000	(5.174)	0	0	0
12/03/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	1,330.0000	1,259.0000	(5.338)	0	0	0
12/03/2009	\$ / R	2010/03/15	9.75	Put	Currency Future	696.0000	735.0000	5.603	0	0	0
12/03/2009	\$ / R	2010/03/15	9.25	Call	Currency Future	1,958.0000	1,860.0000	(5.005)	0	0	0
12/03/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	1,539.0000	1,459.0000	(5.198)	0	0	0
12/03/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	798.0000	842.0000	5.514	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	1,331.0000	1,393.0000	4.658	0	0	0
12/03/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	1,851.0000	1,927.0000	4.106	0	0	0
12/03/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	988.0000	937.0000	(5.162)	0	0	0
12/03/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	1,636.0000	1,706.0000	4.279	0	0	0
12/03/2009	\$ / R	2010/03/15	9.50	Put	Currency Future	578.0000	611.0000	5.709	0	0	0
12/03/2009	\$ / R	2010/03/15	13.70	Call	Currency Future	562.0000	527.0000	(6.228)	0	0	0
12/03/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	721.0000	761.0000	5.548	0	0	0
12/03/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	937.0000	889.0000	(5.123)	0	0	0
12/03/2009	\$ / R	2010/03/15	11.70	Put	Currency Future	1,925.0000	2,002.0000	4.000	0	0	0
12/03/2009	\$ / R	2010/03/15	11.70	Call	Currency Future	962.0000	913.0000	(5.094)	0	0	0
12/03/2009	\$ / R	2010/03/15	9.70	Put	Currency Future	671.0000	709.0000	5.663	0	0	0
12/03/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	2,000.0000	2,079.0000	3.950	0	0	0
12/03/2009	\$ / R	2010/03/15	13.90	Put	Currency Future	3,689.0000	3,782.0000	2.521	0	0	0
12/03/2009	\$ / R	2010/03/15	13.90	Call	Currency Future	526.0000	493.0000	(6.274)	0	0	0
12/03/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	1,073.0000	1,017.0000	(5.219)	0	0	0
12/03/2009	\$ / R	2010/03/15	8.85	Put	Currency Future	325.0000	345.0000	6.154	0	0	0
12/03/2009	\$ / R	2010/03/15	9.70	Call	Currency Future	1,709.0000	1,620.0000	(5.208)	0	0	0
12/03/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	1,291.0000	1,222.0000	(5.345)	0	0	0
12/03/2009	\$ / R	2010/03/15	13.60	Put	Currency Future	3,444.0000	3,534.0000	2.613	0	0	0
12/03/2009	\$ / R	2010/03/15	13.95	Call	Currency Future	517.0000	484.0000	(6.383)	0	0	0
12/03/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	359.0000	380.0000	5.850	0	0	0
12/03/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	2,038.0000	2,117.0000	3.876	0	0	0
12/03/2009	\$ / R	2010/03/15	8.85	Call	Currency Future	2,212.0000	2,105.0000	(4.837)	0	0	0
12/03/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	925.0000	878.0000	(5.081)	0	0	0
12/03/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	1,201.0000	1,137.0000	(5.329)	0	0	0
12/03/2009	\$ / R	2010/03/15	13.60	Call	Currency Future	581.0000	545.0000	(6.196)	0	0	0
12/03/2009	\$ / R	2010/03/15	13.95	Put	Currency Future	3,730.0000	3,824.0000	2.520	0	0	0
12/03/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	1,044.0000	989.0000	(5.268)	0	0	0
12/03/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	1,706.0000	1,778.0000	4.220	0	0	0
12/03/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	1,204.0000	1,261.0000	4.734	0	0	0
12/03/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	1,364.0000	1,426.0000	4.545	0	0	0
12/03/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	2,146.0000	2,041.0000	(4.893)	0	0	0
12/03/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	1,531.0000	1,599.0000	4.442	0	0	0
12/03/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	2,038.0000	2,117.0000	3.876	0	0	0
12/03/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	1,585.0000	1,503.0000	(5.174)	0	0	0
12/03/2009	\$ / R	2010/03/15	13.35	Call	Currency Future	631.0000	593.0000	(6.022)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	925.0000	878.0000	(5.081)	0	0	0
12/03/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	1,119.0000	1,060.0000	(5.273)	0	0	0
12/03/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	798.0000	842.0000	5.514	0	0	0
12/03/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	1,151.0000	1,090.0000	(5.300)	0	0	0
12/03/2009	\$ / R	2010/03/15	13.35	Put	Currency Future	3,244.0000	3,332.0000	2.713	0	0	0
12/03/2009	\$ / R	2010/03/15	11.95	Put	Currency Future	2,114.0000	2,195.0000	3.832	0	0	0
12/03/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	1,463.0000	1,529.0000	4.511	0	0	0
12/03/2009	\$ / R	2010/03/15	11.95	Call	Currency Future	901.0000	856.0000	(4.994)	0	0	0
12/03/2009	\$ / R	2010/03/15	12.05	Put	Currency Future	2,191.0000	2,273.0000	3.743	0	0	0
12/03/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	1,658.0000	1,572.0000	(5.187)	0	0	0
12/03/2009	\$ / R	2010/03/15	9.50	Call	Currency Future	1,815.0000	1,722.0000	(5.124)	0	0	0
12/03/2009	\$ / R	2010/03/15	12.05	Call	Currency Future	878.0000	834.0000	(5.011)	0	0	0
12/03/2009	\$ / R	2010/03/15	14.15	Call	Currency Future	484.0000	453.0000	(6.405)	0	0	0
12/03/2009	\$ / R	2010/03/15	14.15	Put	Currency Future	3,896.0000	3,992.0000	2.464	0	0	0
12/03/2009	\$ / R	2010/03/15	13.70	Put	Currency Future	3,525.0000	3,616.0000	2.582	0	0	0
12/03/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	0.0000	1,198.0000	100.000	0	0	0
12/03/2009	\$ / R	2010/03/15	13.15	Put	Currency Future	0.0000	3,173.0000	100.000	0	0	0
12/03/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	0.0000	1,259.0000	100.000	0	0	0
12/03/2009	\$ / R	2010/03/15	13.15	Call	Currency Future	0.0000	634.0000	100.000	0	0	0
12/03/2009	\$ / R	2010/03/15	8.75	Call	Currency Future	0.0000	2,172.0000	100.000	0	0	0
12/03/2009	\$ / R	2010/03/15	8.75	Put	Currency Future	0.0000	311.0000	100.000	0	0	0
12/03/2009	£ / R	2009/03/16			Currency Future	13.9856	13.8143	(1.225)	14.1300	13.9600	3,241
12/03/2009	£ / R	2009/03/16	14.75	Call	Currency Future	66.0000	34.0000	(48.485)	0	0	0
12/03/2009	£ / R	2009/03/16	15.65	Call	Currency Future	7.0000	2.0000	(71.429)	0	0	0
12/03/2009	£ / R	2009/03/16	16.10	Put	Currency Future	2,116.0000	2,286.0000	8.034	0	0	0
12/03/2009	£ / R	2009/03/16	15.05	Call	Currency Future	35.0000	14.0000	(60.000)	0	0	0
12/03/2009	£ / R	2009/03/16	14.40	Call	Currency Future	86.0000	57.0000	(33.721)	0	0	0
12/03/2009	£ / R	2009/03/16	18.70	Put	Currency Future	4,714.0000	4,886.0000	3.649	0	0	0
12/03/2009	£ / R	2009/03/16	16.10	Call	Currency Future	2.0000	0.0000	(100.000)	0	0	0
12/03/2009	£ / R	2009/03/16	15.05	Put	Currency Future	1,100.0000	1,250.0000	13.636	0	0	0
12/03/2009	£ / R	2009/03/16	18.30	Put	Currency Future	4,314.0000	4,486.0000	3.987	0	0	0
12/03/2009	£ / R	2009/03/16	15.65	Put	Currency Future	1,671.0000	1,837.0000	9.934	0	0	0
12/03/2009	£ / R	2009/03/16	15.00	Put	Currency Future	1,054.0000	1,202.0000	14.042	0	0	0
12/03/2009	£ / R	2009/03/16	15.45	Put	Currency Future	1,476.0000	1,639.0000	11.043	0	0	0
12/03/2009	£ / R	2009/03/16	15.85	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	£ / R 2009/03/16	14.40	Put	Currency Future	501.0000	642.0000	28.144	0	0	0
12/03/2009	£ / R 2009/03/16	18.40	Put	Currency Future	4,414.0000	4,586.0000	3.897	0	0	0
12/03/2009	£ / R 2009/03/16	17.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	£ / R 2009/03/16	15.00	Call	Currency Future	40.0000	16.0000	(60.000)	0	0	0
12/03/2009	£ / R 2009/03/16	15.45	Call	Currency Future	12.0000	4.0000	(66.667)	0	0	0
12/03/2009	£ / R 2009/03/16	15.15	Put	Currency Future	1,192.0000	1,346.0000	12.919	0	0	0
12/03/2009	£ / R 2009/03/16	18.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	£ / R 2009/03/16	16.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	£ / R 2009/03/16	18.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	£ / R 2009/03/16	18.80	Put	Currency Future	4,814.0000	4,986.0000	3.573	0	0	0
12/03/2009	£ / R 2009/03/16	14.75	Put	Currency Future	831.0000	970.0000	16.727	0	0	0
12/03/2009	£ / R 2009/03/16	15.20	Call	Currency Future	24.0000	9.0000	(62.500)	0	0	0
12/03/2009	£ / R 2009/03/16	18.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	£ / R 2009/03/16	15.20	Put	Currency Future	1,238.0000	1,394.0000	12.601	0	0	0
12/03/2009	£ / R 2009/03/16	18.85	Put	Currency Future	4,864.0000	5,036.0000	3.536	0	0	0
12/03/2009	£ / R 2009/03/16	18.60	Put	Currency Future	4,614.0000	4,786.0000	3.728	0	0	0
12/03/2009	£ / R 2009/03/16	18.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	£ / R 2009/03/16	18.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	£ / R 2009/03/16	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	£ / R 2009/03/16	16.35	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
12/03/2009	£ / R 2009/03/16	15.05	Put	Currency Future	1,100.0000	1,250.0000	13.636	0	0	0
12/03/2009	£ / R 2009/03/16	15.85	Put	Currency Future	1,868.0000	2,036.0000	8.994	0	0	0
12/03/2009	£ / R 2009/03/16	14.20	Put	Currency Future	322.0000	453.0000	40.683	0	0	0
12/03/2009	£ / R 2009/03/16	18.20	Put	Currency Future	4,214.0000	4,386.0000	4.082	0	0	0
12/03/2009	£ / R 2009/03/16	14.80	Put	Currency Future	879.0000	1,015.0000	15.472	0	0	0
12/03/2009	£ / R 2009/03/16	16.00	Call	Currency Future	2.0000	0.0000	(100.000)	0	0	0
12/03/2009	£ / R 2009/03/16	14.85	Call	Currency Future	57.0000	26.0000	(54.386)	0	0	0
12/03/2009	£ / R 2009/03/16	16.00	Put	Currency Future	2,017.0000	2,186.0000	8.379	0	0	0
12/03/2009	£ / R 2009/03/16	18.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	£ / R 2009/03/16	15.75	Put	Currency Future	1,769.0000	1,937.0000	9.497	0	0	0
12/03/2009	£ / R 2009/03/16	14.60	Call	Currency Future	73.0000	51.0000	(30.137)	0	0	0
12/03/2009	£ / R 2009/03/16	17.95	Put	Currency Future	3,964.0000	4,136.0000	4.339	0	0	0
12/03/2009	£ / R 2009/03/16	14.80	Call	Currency Future	64.0000	29.0000	(54.688)	0	0	0
12/03/2009	£ / R 2009/03/16	16.10	Call	Currency Future	2.0000	0.0000	(100.000)	0	0	0
12/03/2009	£ / R 2009/03/16	14.85	Put	Currency Future	922.0000	1,061.0000	15.076	0	0	0
12/03/2009	£ / R 2009/03/16	16.00	Call	Currency Future	2.0000	0.0000	(100.000)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	£ / R 2009/03/16	18.35	Put	Currency Future	4,364.0000	4,536.0000	3.941	0	0	0
12/03/2009	£ / R 2009/03/16	15.55	Call	Currency Future	9.0000	3.0000	(66.667)	0	0	0
12/03/2009	£ / R 2009/03/16	18.10	Put	Currency Future	4,114.0000	4,286.0000	4.181	0	0	0
12/03/2009	£ / R 2009/03/16	18.50	Put	Currency Future	4,514.0000	4,686.0000	3.810	0	0	0
12/03/2009	£ / R 2009/03/16	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	£ / R 2009/03/16	18.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	£ / R 2009/03/16	15.55	Put	Currency Future	1,573.0000	1,738.0000	10.490	0	0	0
12/03/2009	£ / R 2009/03/16	18.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	£ / R 2009/03/16	15.40	Call	Currency Future	14.0000	4.0000	(71.429)	0	0	0
12/03/2009	£ / R 2009/03/16	18.25	Put	Currency Future	4,264.0000	4,436.0000	4.034	0	0	0
12/03/2009	£ / R 2009/03/16	15.75	Call	Currency Future	5.0000	1.0000	(80.000)	0	0	0
12/03/2009	£ / R 2009/03/16	14.65	Call	Currency Future	70.0000	45.0000	(35.714)	0	0	0
12/03/2009	£ / R 2009/03/16	14.90	Put	Currency Future	965.0000	1,108.0000	14.819	0	0	0
12/03/2009	£ / R 2009/03/16	15.05	Call	Currency Future	35.0000	14.0000	(60.000)	0	0	0
12/03/2009	£ / R 2009/03/16	16.60	Put	Currency Future	2,615.0000	2,786.0000	6.539	0	0	0
12/03/2009	£ / R 2009/03/16	18.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	£ / R 2009/03/16	15.15	Call	Currency Future	27.0000	10.0000	(62.963)	0	0	0
12/03/2009	£ / R 2009/03/16	16.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	£ / R 2009/03/16	14.90	Call	Currency Future	51.0000	22.0000	(56.863)	0	0	0
12/03/2009	£ / R 2009/03/16	18.75	Put	Currency Future	4,764.0000	4,936.0000	3.610	0	0	0
12/03/2009	£ / R 2009/03/16	14.65	Put	Currency Future	735.0000	880.0000	19.728	0	0	0
12/03/2009	£ / R 2009/03/16	18.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	£ / R 2009/03/16	16.00	Put	Currency Future	2,017.0000	2,186.0000	8.379	0	0	0
12/03/2009	£ / R 2009/03/16	18.55	Put	Currency Future	4,564.0000	4,736.0000	3.769	0	0	0
12/03/2009	£ / R 2009/03/16	15.90	Put	Currency Future	1,917.0000	2,086.0000	8.816	0	0	0
12/03/2009	£ / R 2009/03/16	14.80	Put	Currency Future	879.0000	1,015.0000	15.472	0	0	0
12/03/2009	£ / R 2009/03/16	15.40	Put	Currency Future	1,428.0000	1,590.0000	11.345	0	0	0
12/03/2009	£ / R 2009/03/16	18.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	£ / R 2009/03/16	18.45	Put	Currency Future	4,464.0000	4,636.0000	3.853	0	0	0
12/03/2009	£ / R 2009/03/16	17.00	Put	Currency Future	3,014.0000	3,186.0000	5.707	0	0	0
12/03/2009	£ / R 2009/03/16	16.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	£ / R 2009/03/16	14.95	Call	Currency Future	45.0000	19.0000	(57.778)	0	0	0
12/03/2009	£ / R 2009/03/16	18.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	£ / R 2009/03/16	15.25	Put	Currency Future	1,285.0000	1,443.0000	12.296	0	0	0
12/03/2009	£ / R 2009/03/16	14.60	Put	Currency Future	687.0000	837.0000	21.834	0	0	0
12/03/2009	£ / R 2009/03/16	18.45	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	£ / R 2009/03/16	16.10	Put	Currency Future	2,116.0000	2,286.0000	8.034	0	0	0
12/03/2009	£ / R 2009/03/16	19.15	Put	Currency Future	5,164.0000	5,336.0000	3.331	0	0	0
12/03/2009	£ / R 2009/03/16	14.80	Call	Currency Future	64.0000	29.0000	(54.688)	0	0	0
12/03/2009	£ / R 2009/03/16	15.85	Put	Currency Future	1,868.0000	2,036.0000	8.994	0	0	0
12/03/2009	£ / R 2009/03/16	18.65	Put	Currency Future	4,664.0000	4,836.0000	3.688	0	0	0
12/03/2009	£ / R 2009/03/16	15.25	Call	Currency Future	21.0000	7.0000	(66.667)	0	0	0
12/03/2009	£ / R 2009/03/16	18.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	£ / R 2009/03/16	14.85	Put	Currency Future	922.0000	1,061.0000	15.076	0	0	0
12/03/2009	£ / R 2009/03/16	17.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	£ / R 2009/03/16	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	£ / R 2009/03/16	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	£ / R 2009/03/16	13.70	Call	Currency Future	361.0000	223.0000	(38.227)	0	0	0
12/03/2009	£ / R 2009/03/16	13.90	Call	Currency Future	200.0000	101.0000	(49.500)	0	0	0
12/03/2009	£ / R 2009/03/16	15.60	Call	Currency Future	8.0000	2.0000	(75.000)	0	0	0
12/03/2009	£ / R 2009/03/16	18.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	£ / R 2009/03/16	15.10	Put	Currency Future	1,145.0000	1,298.0000	13.362	0	0	0
12/03/2009	£ / R 2009/03/16	17.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	£ / R 2009/03/16	16.60	Put	Currency Future	2,615.0000	2,786.0000	6.539	0	0	0
12/03/2009	£ / R 2009/03/16	19.05	Put	Currency Future	5,064.0000	5,236.0000	3.397	0	0	0
12/03/2009	£ / R 2009/03/16	15.10	Put	Currency Future	1,145.0000	1,298.0000	13.362	0	0	0
12/03/2009	£ / R 2009/03/16	15.60	Put	Currency Future	1,622.0000	1,788.0000	10.234	0	0	0
12/03/2009	£ / R 2009/03/16	18.15	Put	Currency Future	4,164.0000	4,336.0000	4.131	0	0	0
12/03/2009	£ / R 2009/03/16	18.35	Put	Currency Future	4,364.0000	4,536.0000	3.941	0	0	0
12/03/2009	£ / R 2009/03/16	16.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	£ / R 2009/03/16	16.80	Put	Currency Future	2,815.0000	2,986.0000	6.075	0	0	0
12/03/2009	£ / R 2009/03/16	15.15	Call	Currency Future	27.0000	10.0000	(62.963)	0	0	0
12/03/2009	£ / R 2009/03/16	14.45	Call	Currency Future	82.0000	55.0000	(32.927)	0	0	0
12/03/2009	£ / R 2009/03/16	16.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	£ / R 2009/03/16	16.80	Put	Currency Future	2,815.0000	2,986.0000	6.075	0	0	0
12/03/2009	£ / R 2009/03/16	14.95	Put	Currency Future	1,009.0000	1,155.0000	14.470	0	0	0
12/03/2009	£ / R 2009/03/16	18.15	Put	Currency Future	4,164.0000	4,336.0000	4.131	0	0	0
12/03/2009	£ / R 2009/03/16	16.75	Put	Currency Future	2,765.0000	2,936.0000	6.184	0	0	0
12/03/2009	£ / R 2009/03/16	16.90	Put	Currency Future	2,914.0000	3,086.0000	5.903	0	0	0
12/03/2009	£ / R 2009/03/16	15.10	Call	Currency Future	31.0000	12.0000	(61.290)	0	0	0
12/03/2009	£ / R 2009/03/16	14.45	Put	Currency Future	547.0000	691.0000	26.325	0	0	0
12/03/2009	£ / R 2009/03/16	15.10	Call	Currency Future	31.0000	12.0000	(61.290)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	£ / R	2009/03/16	16.70	Put	Currency Future	2,715.0000	2,886.0000	6.298	0	0	0
12/03/2009	£ / R	2009/03/16	14.85	Call	Currency Future	57.0000	26.0000	(54.386)	0	0	0
12/03/2009	£ / R	2009/03/16	17.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	£ / R	2009/03/16	16.20	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
12/03/2009	£ / R	2009/03/16	13.45	Call	Currency Future	563.0000	435.0000	(22.735)	0	0	0
12/03/2009	£ / R	2009/03/16	15.85	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
12/03/2009	£ / R	2009/03/16	16.65	Put	Currency Future	2,665.0000	2,836.0000	6.417	0	0	0
12/03/2009	£ / R	2009/03/16	15.90	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
12/03/2009	£ / R	2009/03/16	17.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	£ / R	2009/03/16	16.20	Put	Currency Future	2,215.0000	2,386.0000	7.720	0	0	0
12/03/2009	£ / R	2009/03/16	13.55	Call	Currency Future	477.0000	353.0000	(25.996)	0	0	0
12/03/2009	£ / R	2009/03/16	15.30	Call	Currency Future	18.0000	6.0000	(66.667)	0	0	0
12/03/2009	£ / R	2009/03/16	15.80	Put	Currency Future	1,818.0000	1,987.0000	9.296	0	0	0
12/03/2009	£ / R	2009/03/16	17.55	Put	Currency Future	3,564.0000	3,736.0000	4.826	0	0	0
12/03/2009	£ / R	2009/03/16	17.60	Put	Currency Future	3,614.0000	3,786.0000	4.759	0	0	0
12/03/2009	£ / R	2009/03/16	15.30	Put	Currency Future	1,333.0000	1,492.0000	11.928	0	0	0
12/03/2009	£ / R	2009/03/16	15.80	Call	Currency Future	4.0000	1.0000	(75.000)	0	0	0
12/03/2009	£ / R	2009/03/16	17.20	Put	Currency Future	3,214.0000	3,386.0000	5.352	0	0	0
12/03/2009	£ / R	2009/03/16	16.30	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
12/03/2009	£ / R	2009/03/16	14.05	Put	Currency Future	203.0000	315.0000	55.172	0	0	0
12/03/2009	£ / R	2009/03/16	15.15	Put	Currency Future	1,192.0000	1,346.0000	12.919	0	0	0
12/03/2009	£ / R	2009/03/16	15.65	Call	Currency Future	7.0000	2.0000	(71.429)	0	0	0
12/03/2009	£ / R	2009/03/16	14.20	Call	Currency Future	108.0000	67.0000	(37.963)	0	0	0
12/03/2009	£ / R	2009/03/16	17.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	£ / R	2009/03/16	17.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	£ / R	2009/03/16	14.90	Put	Currency Future	965.0000	1,108.0000	14.819	0	0	0
12/03/2009	£ / R	2009/03/16	14.35	Put	Currency Future	455.0000	594.0000	30.549	0	0	0
12/03/2009	£ / R	2009/03/16	16.85	Put	Currency Future	2,864.0000	3,036.0000	6.006	0	0	0
12/03/2009	£ / R	2009/03/16	15.65	Put	Currency Future	1,671.0000	1,837.0000	9.934	0	0	0
12/03/2009	£ / R	2009/03/16	14.35	Call	Currency Future	91.0000	59.0000	(35.165)	0	0	0
12/03/2009	£ / R	2009/03/16	16.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	£ / R	2009/03/16	16.30	Put	Currency Future	2,315.0000	2,486.0000	7.387	0	0	0
12/03/2009	£ / R	2009/03/16	18.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	£ / R	2009/03/16	14.05	Call	Currency Future	139.0000	79.0000	(43.165)	0	0	0
12/03/2009	£ / R	2009/03/16	14.90	Call	Currency Future	51.0000	22.0000	(56.863)	0	0	0
12/03/2009	£ / R	2009/03/16	16.65	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	£ / R	2009/03/16	17.10	Put	Currency Future	3,114.0000	3,286.0000	5.523	0	0	0
12/03/2009	£ / R	2009/03/16	13.95	Put	Currency Future	142.0000	228.0000	60.563	0	0	0
12/03/2009	£ / R	2009/03/16	16.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	£ / R	2009/03/16	15.95	Put	Currency Future	1,967.0000	2,136.0000	8.592	0	0	0
12/03/2009	£ / R	2009/03/16	18.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	£ / R	2009/03/16	13.95	Call	Currency Future	178.0000	92.0000	(48.315)	0	0	0
12/03/2009	£ / R	2009/03/16	16.25	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
12/03/2009	£ / R	2009/03/16	14.30	Put	Currency Future	411.0000	547.0000	33.090	0	0	0
12/03/2009	£ / R	2009/03/16	15.95	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
12/03/2009	£ / R	2009/03/16	16.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	£ / R	2009/03/16	19.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	£ / R	2009/03/16	13.75	Put	Currency Future	80.0000	117.0000	46.250	0	0	0
12/03/2009	£ / R	2009/03/16	16.25	Put	Currency Future	2,265.0000	2,436.0000	7.550	0	0	0
12/03/2009	£ / R	2009/03/16	14.15	Put	Currency Future	279.0000	407.0000	45.878	0	0	0
12/03/2009	£ / R	2009/03/16	19.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	£ / R	2009/03/16	13.55	Put	Currency Future	42.0000	89.0000	111.905	0	0	0
12/03/2009	£ / R	2009/03/16	16.55	Put	Currency Future	2,565.0000	2,736.0000	6.667	0	0	0
12/03/2009	£ / R	2009/03/16	14.55	Put	Currency Future	640.0000	788.0000	23.125	0	0	0
12/03/2009	£ / R	2009/03/16	17.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	£ / R	2009/03/16	19.25	Put	Currency Future	5,264.0000	5,436.0000	3.267	0	0	0
12/03/2009	£ / R	2009/03/16	13.45	Put	Currency Future	27.0000	71.0000	162.963	0	0	0
12/03/2009	£ / R	2009/03/16	13.90	Put	Currency Future	115.0000	187.0000	62.609	0	0	0
12/03/2009	£ / R	2009/03/16	16.35	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
12/03/2009	£ / R	2009/03/16	14.30	Call	Currency Future	96.0000	61.0000	(36.458)	0	0	0
12/03/2009	£ / R	2009/03/16	16.50	Put	Currency Future	2,515.0000	2,686.0000	6.799	0	0	0
12/03/2009	£ / R	2009/03/16	14.55	Call	Currency Future	75.0000	52.0000	(30.667)	0	0	0
12/03/2009	£ / R	2009/03/16	17.90	Put	Currency Future	3,914.0000	4,086.0000	4.394	0	0	0
12/03/2009	£ / R	2009/03/16	16.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	£ / R	2009/03/16	18.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	£ / R	2009/03/16	13.65	Call	Currency Future	398.0000	265.0000	(33.417)	0	0	0
12/03/2009	£ / R	2009/03/16	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	£ / R	2009/03/16	14.35	Put	Currency Future	455.0000	594.0000	30.549	0	0	0
12/03/2009	£ / R	2009/03/16	18.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	£ / R	2009/03/16	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	£ / R	2009/03/16	18.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	£ / R	2009/03/16	18.55	Put	Currency Future	4,564.0000	4,736.0000	3.769	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	£ / R	2009/03/16	13.75	Call	Currency Future	315.0000	181.0000	(42.540)	0	0	0
12/03/2009	£ / R	2009/03/16	16.45	Put	Currency Future	2,465.0000	2,636.0000	6.937	0	0	0
12/03/2009	£ / R	2009/03/16	14.35	Call	Currency Future	91.0000	59.0000	(35.165)	0	0	0
12/03/2009	£ / R	2009/03/16	17.65	Put	Currency Future	3,664.0000	3,836.0000	4.694	0	0	0
12/03/2009	£ / R	2009/03/16	17.80	Put	Currency Future	3,814.0000	3,986.0000	4.510	0	0	0
12/03/2009	£ / R	2009/03/16	19.05	Put	Currency Future	5,064.0000	5,236.0000	3.397	0	0	0
12/03/2009	£ / R	2009/03/16	13.65	Put	Currency Future	62.0000	101.0000	62.903	0	0	0
12/03/2009	£ / R	2009/03/16	14.00	Call	Currency Future	158.0000	84.0000	(46.835)	0	0	0
12/03/2009	£ / R	2009/03/16	13.85	Call	Currency Future	234.0000	120.0000	(48.718)	0	0	0
12/03/2009	£ / R	2009/03/16	16.35	Put	Currency Future	2,365.0000	2,536.0000	7.230	0	0	0
12/03/2009	£ / R	2009/03/16	14.60	Call	Currency Future	73.0000	51.0000	(30.137)	0	0	0
12/03/2009	£ / R	2009/03/16	17.75	Put	Currency Future	3,764.0000	3,936.0000	4.570	0	0	0
12/03/2009	£ / R	2009/03/16	17.70	Put	Currency Future	3,714.0000	3,886.0000	4.631	0	0	0
12/03/2009	£ / R	2009/03/16	18.95	Put	Currency Future	4,964.0000	5,136.0000	3.465	0	0	0
12/03/2009	£ / R	2009/03/16	14.00	Put	Currency Future	172.0000	270.0000	56.977	0	0	0
12/03/2009	£ / R	2009/03/16	17.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	£ / R	2009/03/16	17.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	£ / R	2009/03/16	14.15	Call	Currency Future	114.0000	71.0000	(37.719)	0	0	0
12/03/2009	£ / R	2009/03/16	17.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	£ / R	2009/03/16	14.25	Call	Currency Future	102.0000	64.0000	(37.255)	0	0	0
12/03/2009	£ / R	2009/03/16	18.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	£ / R	2009/03/16	17.65	Put	Currency Future	3,664.0000	3,836.0000	4.694	0	0	0
12/03/2009	£ / R	2009/03/16	14.05	Put	Currency Future	203.0000	315.0000	55.172	0	0	0
12/03/2009	£ / R	2009/03/16	17.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	£ / R	2009/03/16	14.25	Put	Currency Future	366.0000	500.0000	36.612	0	0	0
12/03/2009	£ / R	2009/03/16	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	£ / R	2009/03/16	16.55	Put	Currency Future	2,565.0000	2,736.0000	6.667	0	0	0
12/03/2009	£ / R	2009/03/16	17.35	Put	Currency Future	3,364.0000	3,536.0000	5.113	0	0	0
12/03/2009	£ / R	2009/03/16	17.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	£ / R	2009/03/16	14.05	Call	Currency Future	139.0000	79.0000	(43.165)	0	0	0
12/03/2009	£ / R	2009/03/16	18.95	Put	Currency Future	4,964.0000	5,136.0000	3.465	0	0	0
12/03/2009	£ / R	2009/03/16	15.75	Call	Currency Future	5.0000	1.0000	(80.000)	0	0	0
12/03/2009	£ / R	2009/03/16	17.05	Put	Currency Future	3,064.0000	3,236.0000	5.614	0	0	0
12/03/2009	£ / R	2009/03/16	14.50	Call	Currency Future	79.0000	53.0000	(32.911)	0	0	0
12/03/2009	£ / R	2009/03/16	17.85	Put	Currency Future	3,864.0000	4,036.0000	4.451	0	0	0
12/03/2009	£ / R	2009/03/16	18.05	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
12/03/2009	£ / R	2009/03/16	14.30	Call	Currency Future	96.0000	61.0000	(36.458)	0	0	0
12/03/2009	£ / R	2009/03/16	17.60	Put	Currency Future	3,614.0000	3,786.0000	4.759	0	0	0
12/03/2009	£ / R	2009/03/16	18.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	£ / R	2009/03/16	15.85	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
12/03/2009	£ / R	2009/03/16	17.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	£ / R	2009/03/16	14.60	Put	Currency Future	687.0000	837.0000	21.834	0	0	0
12/03/2009	£ / R	2009/03/16	14.50	Put	Currency Future	593.0000	739.0000	24.621	0	0	0
12/03/2009	£ / R	2009/03/16	18.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	£ / R	2009/03/16	18.00	Put	Currency Future	4,014.0000	4,186.0000	4.285	0	0	0
12/03/2009	£ / R	2009/03/16	18.85	Put	Currency Future	4,864.0000	5,036.0000	3.536	0	0	0
12/03/2009	£ / R	2009/03/16	17.15	Put	Currency Future	3,164.0000	3,336.0000	5.436	0	0	0
12/03/2009	£ / R	2009/03/16	14.70	Put	Currency Future	782.0000	925.0000	18.286	0	0	0
12/03/2009	£ / R	2009/03/16	14.40	Call	Currency Future	86.0000	57.0000	(33.721)	0	0	0
12/03/2009	£ / R	2009/03/16	17.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	£ / R	2009/03/16	18.45	Put	Currency Future	4,464.0000	4,636.0000	3.853	0	0	0
12/03/2009	£ / R	2009/03/16	15.85	Put	Currency Future	1,868.0000	2,036.0000	8.994	0	0	0
12/03/2009	£ / R	2009/03/16	17.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	£ / R	2009/03/16	14.70	Call	Currency Future	68.0000	39.0000	(42.647)	0	0	0
12/03/2009	£ / R	2009/03/16	16.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	£ / R	2009/03/16	17.25	Put	Currency Future	3,264.0000	3,436.0000	5.270	0	0	0
12/03/2009	£ / R	2009/03/16	13.80	Put	Currency Future	85.0000	128.0000	50.588	0	0	0
12/03/2009	£ / R	2009/03/16	16.85	Put	Currency Future	2,864.0000	3,036.0000	6.006	0	0	0
12/03/2009	£ / R	2009/03/16	13.60	Put	Currency Future	51.0000	94.0000	84.314	0	0	0
12/03/2009	£ / R	2009/03/16	17.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	£ / R	2009/03/16	13.70	Put	Currency Future	75.0000	109.0000	45.333	0	0	0
12/03/2009	£ / R	2009/03/16	14.10	Call	Currency Future	122.0000	76.0000	(37.705)	0	0	0
12/03/2009	£ / R	2009/03/16	15.90	Put	Currency Future	1,917.0000	2,086.0000	8.816	0	0	0
12/03/2009	£ / R	2009/03/16	13.80	Call	Currency Future	271.0000	142.0000	(47.601)	0	0	0
12/03/2009	£ / R	2009/03/16	14.10	Put	Currency Future	236.0000	361.0000	52.966	0	0	0
12/03/2009	£ / R	2009/03/16	17.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	£ / R	2009/03/16	13.50	Call	Currency Future	519.0000	398.0000	(23.314)	0	0	0
12/03/2009	£ / R	2009/03/16	13.85	Put	Currency Future	99.0000	156.0000	57.576	0	0	0
12/03/2009	£ / R	2009/03/16	13.60	Call	Currency Future	437.0000	308.0000	(29.519)	0	0	0
12/03/2009	£ / R	2009/03/16	15.90	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
12/03/2009	£ / R	2009/03/16	14.65	Put	Currency Future	735.0000	880.0000	19.728	0	0	0
12/03/2009	£ / R	2009/03/16	13.50	Put	Currency Future	34.0000	84.0000	147.059	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	£ / R 2009/03/16	14.55	Put	Currency Future	640.0000	788.0000	23.125	0	0	0
12/03/2009	£ / R 2009/03/16	17.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	£ / R 2009/03/16	15.75	Put	Currency Future	1,769.0000	1,937.0000	9.497	0	0	0
12/03/2009	£ / R 2009/03/16	13.80	Call	Currency Future	271.0000	142.0000	(47.601)	0	0	0
12/03/2009	£ / R 2009/03/16	14.55	Call	Currency Future	75.0000	52.0000	(30.667)	0	0	0
12/03/2009	£ / R 2009/03/16	14.65	Call	Currency Future	70.0000	45.0000	(35.714)	0	0	0
12/03/2009	£ / R 2009/03/16	16.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	£ / R 2009/03/16	17.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	£ / R 2009/03/16	18.65	Put	Currency Future	4,664.0000	4,836.0000	3.688	0	0	0
12/03/2009	£ / R 2009/03/16	17.85	Put	Currency Future	3,864.0000	4,036.0000	4.451	0	0	0
12/03/2009	£ / R 2009/03/16	16.90	Put	Currency Future	2,914.0000	3,086.0000	5.903	0	0	0
12/03/2009	£ / R 2009/03/16	16.95	Put	Currency Future	2,964.0000	3,136.0000	5.803	0	0	0
12/03/2009	£ / R 2009/03/16	18.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	£ / R 2009/03/16	17.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	£ / R 2009/03/16	18.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	£ / R 2009/03/16	14.30	Put	Currency Future	411.0000	547.0000	33.090	0	0	0
12/03/2009	£ / R 2009/03/16	17.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	£ / R 2009/03/16	17.10	Put	Currency Future	3,114.0000	3,286.0000	5.523	0	0	0
12/03/2009	£ / R 2009/03/16	18.05	Put	Currency Future	4,064.0000	4,236.0000	4.232	0	0	0
12/03/2009	£ / R 2009/03/16	16.15	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
12/03/2009	£ / R 2009/03/16	13.80	Put	Currency Future	85.0000	128.0000	50.588	0	0	0
12/03/2009	£ / R 2009/03/16	17.40	Put	Currency Future	3,414.0000	3,586.0000	5.038	0	0	0
12/03/2009	£ / R 2009/03/16	17.50	Put	Currency Future	3,514.0000	3,686.0000	4.895	0	0	0
12/03/2009	£ / R 2009/03/16	18.90	Put	Currency Future	4,914.0000	5,086.0000	3.500	0	0	0
12/03/2009	£ / R 2009/03/16	14.40	Put	Currency Future	501.0000	642.0000	28.144	0	0	0
12/03/2009	£ / R 2009/03/16	16.35	Put	Currency Future	2,365.0000	2,536.0000	7.230	0	0	0
12/03/2009	£ / R 2009/03/16	17.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	£ / R 2009/03/16	17.30	Put	Currency Future	3,314.0000	3,486.0000	5.190	0	0	0
12/03/2009	£ / R 2009/03/16	16.15	Put	Currency Future	2,166.0000	2,336.0000	7.849	0	0	0
12/03/2009	£ / R 2009/03/16	16.40	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
12/03/2009	£ / R 2009/03/16	16.20	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
12/03/2009	£ / R 2009/03/16	16.20	Put	Currency Future	2,215.0000	2,386.0000	7.720	0	0	0
12/03/2009	£ / R 2009/03/16	16.40	Put	Currency Future	2,415.0000	2,586.0000	7.081	0	0	0
12/03/2009	£ / R 2009/03/16	16.40	Put	Currency Future	2,415.0000	2,586.0000	7.081	0	0	0
12/03/2009	£ / R 2009/03/16	16.15	Put	Currency Future	2,166.0000	2,336.0000	7.849	0	0	0
12/03/2009	£ / R 2009/03/16	16.40	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	£ / R	2009/03/16	16.05	Call	Currency Future	2.0000	0.0000	(100.000)	0	0	0
12/03/2009	£ / R	2009/03/16	15.90	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
12/03/2009	£ / R	2009/03/16	16.05	Put	Currency Future	2,066.0000	2,236.0000	8.228	0	0	0
12/03/2009	£ / R	2009/03/16	16.30	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
12/03/2009	£ / R	2009/03/16	16.15	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
12/03/2009	£ / R	2009/03/16	15.90	Put	Currency Future	1,917.0000	2,086.0000	8.816	0	0	0
12/03/2009	£ / R	2009/03/16	16.30	Put	Currency Future	2,315.0000	2,486.0000	7.387	0	0	0
12/03/2009	£ / R	2009/03/16	15.60	Put	Currency Future	1,622.0000	1,788.0000	10.234	0	0	0
12/03/2009	£ / R	2009/03/16	15.50	Call	Currency Future	10.0000	3.0000	(70.000)	0	0	0
12/03/2009	£ / R	2009/03/16	15.30	Put	Currency Future	1,333.0000	1,492.0000	11.928	0	0	0
12/03/2009	£ / R	2009/03/16	15.30	Call	Currency Future	18.0000	6.0000	(66.667)	0	0	0
12/03/2009	£ / R	2009/03/16	15.35	Put	Currency Future	1,380.0000	1,541.0000	11.667	0	0	0
12/03/2009	£ / R	2009/03/16	15.35	Call	Currency Future	16.0000	5.0000	(68.750)	0	0	0
12/03/2009	£ / R	2009/03/16	15.35	Put	Currency Future	1,380.0000	1,541.0000	11.667	0	0	0
12/03/2009	£ / R	2009/03/16	15.40	Call	Currency Future	14.0000	4.0000	(71.429)	0	0	0
12/03/2009	£ / R	2009/03/16	15.35	Call	Currency Future	16.0000	5.0000	(68.750)	0	0	0
12/03/2009	£ / R	2009/03/16	15.40	Put	Currency Future	1,428.0000	1,590.0000	11.345	0	0	0
12/03/2009	£ / R	2009/03/16	15.50	Put	Currency Future	1,525.0000	1,689.0000	10.754	0	0	0
12/03/2009	£ / R	2009/03/16	15.55	Put	Currency Future	1,573.0000	1,738.0000	10.490	0	0	0
12/03/2009	£ / R	2009/03/16	15.55	Call	Currency Future	9.0000	3.0000	(66.667)	0	0	0
12/03/2009	£ / R	2009/03/16	15.60	Call	Currency Future	8.0000	2.0000	(75.000)	0	0	0
12/03/2009	£ / R	2009/03/16	15.80	Call	Currency Future	4.0000	1.0000	(75.000)	0	0	0
12/03/2009	£ / R	2009/03/16	15.80	Put	Currency Future	1,818.0000	1,987.0000	9.296	0	0	0
12/03/2009	£ / R	2009/03/16	15.70	Call	Currency Future	6.0000	1.0000	(83.333)	0	0	0
12/03/2009	£ / R	2009/03/16	15.70	Put	Currency Future	1,720.0000	1,887.0000	9.709	0	0	0
12/03/2009	£ / R	2009/03/16	16.05	Put	Currency Future	2,066.0000	2,236.0000	8.228	0	0	0
12/03/2009	£ / R	2009/03/16	16.05	Call	Currency Future	2.0000	0.0000	(100.000)	0	0	0
12/03/2009	£ / R	2009/06/12			Currency Future	14.2623	14.0906	(1.204)	14.4500	14.1200	6,879
12/03/2009	£ / R	2009/06/12	19.30	Put	Currency Future	5,053.0000	5,220.0000	3.305	0	0	0
12/03/2009	£ / R	2009/06/12	15.30	Call	Currency Future	425.0000	358.0000	(15.765)	0	0	0
12/03/2009	£ / R	2009/06/12	15.35	Call	Currency Future	411.0000	345.0000	(16.058)	0	0	0
12/03/2009	£ / R	2009/06/12	17.45	Call	Currency Future	81.0000	62.0000	(23.457)	0	0	0
12/03/2009	£ / R	2009/06/12	18.75	Put	Currency Future	4,513.0000	4,678.0000	3.656	0	0	0
12/03/2009	£ / R	2009/06/12	17.00	Put	Currency Future	2,856.0000	3,002.0000	5.112	0	0	0
12/03/2009	£ / R	2009/06/12	19.40	Call	Currency Future	14.0000	9.0000	(35.714)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	£ / R	2009/06/12	15.10	Put	Currency Future	1,323.0000	1,422.0000	7.483	0	0	0
12/03/2009	£ / R	2009/06/12	15.35	Put	Currency Future	1,498.0000	1,605.0000	7.143	0	0	0
12/03/2009	£ / R	2009/06/12	17.45	Put	Currency Future	3,269.0000	3,422.0000	4.680	0	0	0
12/03/2009	£ / R	2009/06/12	18.75	Call	Currency Future	25.0000	18.0000	(28.000)	0	0	0
12/03/2009	£ / R	2009/06/12	18.00	Call	Currency Future	50.0000	37.0000	(26.000)	0	0	0
12/03/2009	£ / R	2009/06/12	19.40	Put	Currency Future	5,151.0000	5,319.0000	3.262	0	0	0
12/03/2009	£ / R	2009/06/12	15.15	Put	Currency Future	1,357.0000	1,457.0000	7.369	0	0	0
12/03/2009	£ / R	2009/06/12	17.55	Call	Currency Future	75.0000	57.0000	(24.000)	0	0	0
12/03/2009	£ / R	2009/06/12	17.40	Put	Currency Future	3,223.0000	3,375.0000	4.716	0	0	0
12/03/2009	£ / R	2009/06/12	17.00	Call	Currency Future	119.0000	93.0000	(21.849)	0	0	0
12/03/2009	£ / R	2009/06/12	19.30	Call	Currency Future	15.0000	10.0000	(33.333)	0	0	0
12/03/2009	£ / R	2009/06/12	15.40	Call	Currency Future	397.0000	333.0000	(16.121)	0	0	0
12/03/2009	£ / R	2009/06/12	17.55	Put	Currency Future	3,362.0000	3,516.0000	4.581	0	0	0
12/03/2009	£ / R	2009/06/12	17.30	Put	Currency Future	3,130.0000	3,281.0000	4.824	0	0	0
12/03/2009	£ / R	2009/06/12	16.90	Put	Currency Future	2,767.0000	2,911.0000	5.204	0	0	0
12/03/2009	£ / R	2009/06/12	19.05	Put	Currency Future	4,807.0000	4,973.0000	3.453	0	0	0
12/03/2009	£ / R	2009/06/12	15.30	Put	Currency Future	1,463.0000	1,567.0000	7.109	0	0	0
12/03/2009	£ / R	2009/06/12	15.80	Put	Currency Future	1,837.0000	1,957.0000	6.532	0	0	0
12/03/2009	£ / R	2009/06/12	17.65	Call	Currency Future	69.0000	52.0000	(24.638)	0	0	0
12/03/2009	£ / R	2009/06/12	15.90	Put	Currency Future	1,916.0000	2,038.0000	6.367	0	0	0
12/03/2009	£ / R	2009/06/12	17.90	Call	Currency Future	55.0000	41.0000	(25.455)	0	0	0
12/03/2009	£ / R	2009/06/12	16.05	Put	Currency Future	2,037.0000	2,163.0000	6.186	0	0	0
12/03/2009	£ / R	2009/06/12	18.85	Put	Currency Future	4,611.0000	4,776.0000	3.578	0	0	0
12/03/2009	£ / R	2009/06/12	15.40	Put	Currency Future	1,535.0000	1,642.0000	6.971	0	0	0
12/03/2009	£ / R	2009/06/12	15.35	Put	Currency Future	1,498.0000	1,605.0000	7.143	0	0	0
12/03/2009	£ / R	2009/06/12	17.65	Put	Currency Future	3,456.0000	3,611.0000	4.485	0	0	0
12/03/2009	£ / R	2009/06/12	16.10	Call	Currency Future	240.0000	196.0000	(18.333)	0	0	0
12/03/2009	£ / R	2009/06/12	14.40	Put	Currency Future	833.0000	924.0000	10.924	0	0	0
12/03/2009	£ / R	2009/06/12	18.80	Put	Currency Future	4,562.0000	4,727.0000	3.617	0	0	0
12/03/2009	£ / R	2009/06/12	15.00	Call	Currency Future	518.0000	442.0000	(14.672)	0	0	0
12/03/2009	£ / R	2009/06/12	17.40	Call	Currency Future	85.0000	65.0000	(23.529)	0	0	0
12/03/2009	£ / R	2009/06/12	16.70	Put	Currency Future	2,589.0000	2,729.0000	5.407	0	0	0
12/03/2009	£ / R	2009/06/12	19.45	Put	Currency Future	5,201.0000	5,368.0000	3.211	0	0	0
12/03/2009	£ / R	2009/06/12	15.50	Put	Currency Future	1,608.0000	1,719.0000	6.903	0	0	0
12/03/2009	£ / R	2009/06/12	15.25	Call	Currency Future	439.0000	371.0000	(15.490)	0	0	0
12/03/2009	£ / R	2009/06/12	16.10	Put	Currency Future	2,078.0000	2,205.0000	6.112	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	£ / R	2009/06/12	15.00	Put	Currency Future	1,256.0000	1,351.0000	7.564	0	0	0
12/03/2009	£ / R	2009/06/12	17.90	Put	Currency Future	3,693.0000	3,851.0000	4.278	0	0	0
12/03/2009	£ / R	2009/06/12	16.90	Call	Currency Future	129.0000	101.0000	(21.705)	0	0	0
12/03/2009	£ / R	2009/06/12	19.45	Call	Currency Future	13.0000	9.0000	(30.769)	0	0	0
12/03/2009	£ / R	2009/06/12	15.30	Call	Currency Future	425.0000	358.0000	(15.765)	0	0	0
12/03/2009	£ / R	2009/06/12	16.30	Put	Currency Future	2,244.0000	2,376.0000	5.882	0	0	0
12/03/2009	£ / R	2009/06/12	15.90	Call	Currency Future	279.0000	229.0000	(17.921)	0	0	0
12/03/2009	£ / R	2009/06/12	18.35	Call	Currency Future	37.0000	27.0000	(27.027)	0	0	0
12/03/2009	£ / R	2009/06/12	15.05	Call	Currency Future	502.0000	427.0000	(14.940)	0	0	0
12/03/2009	£ / R	2009/06/12	16.70	Call	Currency Future	151.0000	120.0000	(20.530)	0	0	0
12/03/2009	£ / R	2009/06/12	19.35	Put	Currency Future	5,102.0000	5,269.0000	3.273	0	0	0
12/03/2009	£ / R	2009/06/12	14.80	Put	Currency Future	1,111.0000	1,215.0000	9.361	0	0	0
12/03/2009	£ / R	2009/06/12	16.30	Call	Currency Future	207.0000	167.0000	(19.324)	0	0	0
12/03/2009	£ / R	2009/06/12	17.35	Put	Currency Future	3,176.0000	3,328.0000	4.786	0	0	0
12/03/2009	£ / R	2009/06/12	19.15	Call	Currency Future	17.0000	12.0000	(29.412)	0	0	0
12/03/2009	£ / R	2009/06/12	17.70	Call	Currency Future	66.0000	50.0000	(24.242)	0	0	0
12/03/2009	£ / R	2009/06/12	19.55	Call	Currency Future	12.0000	8.0000	(33.333)	0	0	0
12/03/2009	£ / R	2009/06/12	14.80	Call	Currency Future	574.0000	506.0000	(11.847)	0	0	0
12/03/2009	£ / R	2009/06/12	17.95	Call	Currency Future	53.0000	39.0000	(26.415)	0	0	0
12/03/2009	£ / R	2009/06/12	17.90	Call	Currency Future	55.0000	41.0000	(25.455)	0	0	0
12/03/2009	£ / R	2009/06/12	13.80	Put	Currency Future	480.0000	543.0000	13.125	0	0	0
12/03/2009	£ / R	2009/06/12	18.85	Call	Currency Future	23.0000	16.0000	(30.435)	0	0	0
12/03/2009	£ / R	2009/06/12	15.50	Call	Currency Future	370.0000	310.0000	(16.216)	0	0	0
12/03/2009	£ / R	2009/06/12	14.80	Call	Currency Future	574.0000	506.0000	(11.847)	0	0	0
12/03/2009	£ / R	2009/06/12	17.30	Call	Currency Future	93.0000	71.0000	(23.656)	0	0	0
12/03/2009	£ / R	2009/06/12	17.10	Call	Currency Future	109.0000	85.0000	(22.018)	0	0	0
12/03/2009	£ / R	2009/06/12	19.55	Put	Currency Future	5,299.0000	5,467.0000	3.170	0	0	0
12/03/2009	£ / R	2009/06/12	15.30	Put	Currency Future	1,463.0000	1,567.0000	7.109	0	0	0
12/03/2009	£ / R	2009/06/12	14.80	Put	Currency Future	1,111.0000	1,215.0000	9.361	0	0	0
12/03/2009	£ / R	2009/06/12	18.45	Put	Currency Future	4,221.0000	4,384.0000	3.862	0	0	0
12/03/2009	£ / R	2009/06/12	17.70	Put	Currency Future	3,503.0000	3,659.0000	4.453	0	0	0
12/03/2009	£ / R	2009/06/12	17.10	Put	Currency Future	2,947.0000	3,094.0000	4.988	0	0	0
12/03/2009	£ / R	2009/06/12	18.90	Put	Currency Future	4,660.0000	4,825.0000	3.541	0	0	0
12/03/2009	£ / R	2009/06/12	15.55	Call	Currency Future	358.0000	298.0000	(16.760)	0	0	0
12/03/2009	£ / R	2009/06/12	18.65	Call	Currency Future	28.0000	20.0000	(28.571)	0	0	0
12/03/2009	£ / R	2009/06/12	18.25	Call	Currency Future	40.0000	30.0000	(25.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	£ / R	2009/06/12	17.90	Put	Currency Future	3,693.0000	3,851.0000	4.278	0	0	0
12/03/2009	£ / R	2009/06/12	16.05	Call	Currency Future	250.0000	204.0000	(18.400)	0	0	0
12/03/2009	£ / R	2009/06/12	19.05	Call	Currency Future	19.0000	13.0000	(31.579)	0	0	0
12/03/2009	£ / R	2009/06/12	14.70	Put	Currency Future	1,039.0000	1,140.0000	9.721	0	0	0
12/03/2009	£ / R	2009/06/12	18.65	Put	Currency Future	4,415.0000	4,579.0000	3.715	0	0	0
12/03/2009	£ / R	2009/06/12	18.25	Put	Currency Future	4,028.0000	4,189.0000	3.997	0	0	0
12/03/2009	£ / R	2009/06/12	14.90	Put	Currency Future	1,185.0000	1,282.0000	8.186	0	0	0
12/03/2009	£ / R	2009/06/12	16.90	Put	Currency Future	2,767.0000	2,911.0000	5.204	0	0	0
12/03/2009	£ / R	2009/06/12	19.25	Put	Currency Future	5,003.0000	5,170.0000	3.338	0	0	0
12/03/2009	£ / R	2009/06/12	15.25	Put	Currency Future	1,427.0000	1,530.0000	7.218	0	0	0
12/03/2009	£ / R	2009/06/12	17.25	Put	Currency Future	3,084.0000	3,234.0000	4.864	0	0	0
12/03/2009	£ / R	2009/06/12	15.55	Put	Currency Future	1,645.0000	1,758.0000	6.869	0	0	0
12/03/2009	£ / R	2009/06/12	18.80	Call	Currency Future	24.0000	17.0000	(29.167)	0	0	0
12/03/2009	£ / R	2009/06/12	14.90	Call	Currency Future	548.0000	473.0000	(13.686)	0	0	0
12/03/2009	£ / R	2009/06/12	17.20	Put	Currency Future	3,038.0000	3,187.0000	4.905	0	0	0
12/03/2009	£ / R	2009/06/12	19.25	Call	Currency Future	16.0000	11.0000	(31.250)	0	0	0
12/03/2009	£ / R	2009/06/12	15.10	Call	Currency Future	485.0000	412.0000	(15.052)	0	0	0
12/03/2009	£ / R	2009/06/12	15.80	Call	Currency Future	300.0000	247.0000	(17.667)	0	0	0
12/03/2009	£ / R	2009/06/12	14.90	Put	Currency Future	1,185.0000	1,282.0000	8.186	0	0	0
12/03/2009	£ / R	2009/06/12	18.45	Call	Currency Future	33.0000	24.0000	(27.273)	0	0	0
12/03/2009	£ / R	2009/06/12	18.35	Put	Currency Future	4,124.0000	4,286.0000	3.928	0	0	0
12/03/2009	£ / R	2009/06/12	15.05	Put	Currency Future	1,289.0000	1,386.0000	7.525	0	0	0
12/03/2009	£ / R	2009/06/12	17.10	Put	Currency Future	2,947.0000	3,094.0000	4.988	0	0	0
12/03/2009	£ / R	2009/06/12	16.90	Call	Currency Future	129.0000	101.0000	(21.705)	0	0	0
12/03/2009	£ / R	2009/06/12	18.90	Call	Currency Future	22.0000	16.0000	(27.273)	0	0	0
12/03/2009	£ / R	2009/06/12	16.20	Call	Currency Future	223.0000	181.0000	(18.834)	0	0	0
12/03/2009	£ / R	2009/06/12	14.90	Call	Currency Future	548.0000	473.0000	(13.686)	0	0	0
12/03/2009	£ / R	2009/06/12	18.15	Call	Currency Future	44.0000	32.0000	(27.273)	0	0	0
12/03/2009	£ / R	2009/06/12	19.35	Call	Currency Future	14.0000	10.0000	(28.571)	0	0	0
12/03/2009	£ / R	2009/06/12	15.15	Call	Currency Future	470.0000	398.0000	(15.319)	0	0	0
12/03/2009	£ / R	2009/06/12	18.15	Put	Currency Future	3,932.0000	4,092.0000	4.069	0	0	0
12/03/2009	£ / R	2009/06/12	15.10	Put	Currency Future	1,323.0000	1,422.0000	7.483	0	0	0
12/03/2009	£ / R	2009/06/12	17.60	Put	Currency Future	3,409.0000	3,564.0000	4.547	0	0	0
12/03/2009	£ / R	2009/06/12	15.35	Call	Currency Future	411.0000	345.0000	(16.058)	0	0	0
12/03/2009	£ / R	2009/06/12	19.15	Put	Currency Future	4,905.0000	5,071.0000	3.384	0	0	0
12/03/2009	£ / R	2009/06/12	16.20	Put	Currency Future	2,161.0000	2,290.0000	5.969	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	£ / R	2009/06/12	14.70	Call	Currency Future	601.0000	531.0000	(11.647)	0	0	0
12/03/2009	£ / R	2009/06/12	17.95	Put	Currency Future	3,740.0000	3,899.0000	4.251	0	0	0
12/03/2009	£ / R	2009/06/12	16.45	Put	Currency Future	2,372.0000	2,507.0000	5.691	0	0	0
12/03/2009	£ / R	2009/06/12	15.90	Put	Currency Future	1,916.0000	2,038.0000	6.367	0	0	0
12/03/2009	£ / R	2009/06/12	14.40	Call	Currency Future	695.0000	614.0000	(11.655)	0	0	0
12/03/2009	£ / R	2009/06/12	19.00	Call	Currency Future	20.0000	14.0000	(30.000)	0	0	0
12/03/2009	£ / R	2009/06/12	13.90	Call	Currency Future	891.0000	792.0000	(11.111)	0	0	0
12/03/2009	£ / R	2009/06/12	18.50	Put	Currency Future	4,270.0000	4,433.0000	3.817	0	0	0
12/03/2009	£ / R	2009/06/12	16.15	Put	Currency Future	2,119.0000	2,248.0000	6.088	0	0	0
12/03/2009	£ / R	2009/06/12	17.35	Call	Currency Future	89.0000	68.0000	(23.596)	0	0	0
12/03/2009	£ / R	2009/06/12	15.80	Put	Currency Future	1,837.0000	1,957.0000	6.532	0	0	0
12/03/2009	£ / R	2009/06/12	18.05	Put	Currency Future	3,836.0000	3,995.0000	4.145	0	0	0
12/03/2009	£ / R	2009/06/12	15.40	Put	Currency Future	1,535.0000	1,642.0000	6.971	0	0	0
12/03/2009	£ / R	2009/06/12	16.40	Call	Currency Future	191.0000	154.0000	(19.372)	0	0	0
12/03/2009	£ / R	2009/06/12	13.90	Put	Currency Future	528.0000	602.0000	14.015	0	0	0
12/03/2009	£ / R	2009/06/12	18.50	Call	Currency Future	32.0000	23.0000	(28.125)	0	0	0
12/03/2009	£ / R	2009/06/12	16.15	Put	Currency Future	2,119.0000	2,248.0000	6.088	0	0	0
12/03/2009	£ / R	2009/06/12	15.80	Call	Currency Future	300.0000	247.0000	(17.667)	0	0	0
12/03/2009	£ / R	2009/06/12	15.40	Call	Currency Future	397.0000	333.0000	(16.121)	0	0	0
12/03/2009	£ / R	2009/06/12	15.95	Put	Currency Future	1,956.0000	2,080.0000	6.339	0	0	0
12/03/2009	£ / R	2009/06/12	18.60	Call	Currency Future	29.0000	21.0000	(27.586)	0	0	0
12/03/2009	£ / R	2009/06/12	16.15	Call	Currency Future	232.0000	188.0000	(18.966)	0	0	0
12/03/2009	£ / R	2009/06/12	16.85	Call	Currency Future	134.0000	106.0000	(20.896)	0	0	0
12/03/2009	£ / R	2009/06/12	15.90	Call	Currency Future	279.0000	229.0000	(17.921)	0	0	0
12/03/2009	£ / R	2009/06/12	18.95	Put	Currency Future	4,709.0000	4,874.0000	3.504	0	0	0
12/03/2009	£ / R	2009/06/12	17.05	Call	Currency Future	114.0000	89.0000	(21.930)	0	0	0
12/03/2009	£ / R	2009/06/12	17.20	Call	Currency Future	101.0000	78.0000	(22.772)	0	0	0
12/03/2009	£ / R	2009/06/12	14.00	Call	Currency Future	848.0000	754.0000	(11.085)	0	0	0
12/03/2009	£ / R	2009/06/12	18.60	Put	Currency Future	4,367.0000	4,530.0000	3.733	0	0	0
12/03/2009	£ / R	2009/06/12	15.05	Put	Currency Future	1,289.0000	1,386.0000	7.525	0	0	0
12/03/2009	£ / R	2009/06/12	15.20	Call	Currency Future	454.0000	384.0000	(15.419)	0	0	0
12/03/2009	£ / R	2009/06/12	16.55	Call	Currency Future	170.0000	136.0000	(20.000)	0	0	0
12/03/2009	£ / R	2009/06/12	15.65	Call	Currency Future	333.0000	277.0000	(16.817)	0	0	0
12/03/2009	£ / R	2009/06/12	14.55	Put	Currency Future	934.0000	1,030.0000	10.278	0	0	0
12/03/2009	£ / R	2009/06/12	19.05	Call	Currency Future	19.0000	13.0000	(31.579)	0	0	0
12/03/2009	£ / R	2009/06/12	17.05	Put	Currency Future	2,902.0000	3,048.0000	5.031	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
12/03/2009	£ / R	2009/06/12	18.20	Put	Currency Future	3,980.0000	4,140.0000	4.020	0	0	0
12/03/2009	£ / R	2009/06/12	16.60	Put	Currency Future	2,501.0000	2,640.0000	5.558	0	0	0
12/03/2009	£ / R	2009/06/12	14.30	Call	Currency Future	731.0000	646.0000	(11.628)	0	0	0
12/03/2009	£ / R	2009/06/12	18.70	Call	Currency Future	27.0000	19.0000	(29.630)	0	0	0
12/03/2009	£ / R	2009/06/12	15.90	Call	Currency Future	279.0000	229.0000	(17.921)	0	0	0
12/03/2009	£ / R	2009/06/12	16.55	Put	Currency Future	2,458.0000	2,595.0000	5.574	0	0	0
12/03/2009	£ / R	2009/06/12	15.95	Call	Currency Future	269.0000	220.0000	(18.216)	0	0	0
12/03/2009	£ / R	2009/06/12	19.05	Put	Currency Future	4,807.0000	4,973.0000	3.453	0	0	0
12/03/2009	£ / R	2009/06/12	18.10	Put	Currency Future	3,884.0000	4,043.0000	4.094	0	0	0
12/03/2009	£ / R	2009/06/12	14.30	Put	Currency Future	768.0000	856.0000	11.458	0	0	0
12/03/2009	£ / R	2009/06/12	18.70	Put	Currency Future	4,464.0000	4,628.0000	3.674	0	0	0
12/03/2009	£ / R	2009/06/12	17.15	Put	Currency Future	2,993.0000	3,141.0000	4.945	0	0	0
12/03/2009	£ / R	2009/06/12	15.10	Call	Currency Future	485.0000	412.0000	(15.052)	0	0	0
12/03/2009	£ / R	2009/06/12	17.10	Call	Currency Future	109.0000	85.0000	(22.018)	0	0	0
12/03/2009	£ / R	2009/06/12	14.00	Put	Currency Future	586.0000	664.0000	13.311	0	0	0
12/03/2009	£ / R	2009/06/12	19.10	Put	Currency Future	4,856.0000	5,022.0000	3.418	0	0	0
12/03/2009	£ / R	2009/06/12	15.05	Call	Currency Future	502.0000	427.0000	(14.940)	0	0	0
12/03/2009	£ / R	2009/06/12	16.65	Call	Currency Future	157.0000	125.0000	(20.382)	0	0	0
12/03/2009	£ / R	2009/06/12	17.50	Call	Currency Future	78.0000	60.0000	(23.077)	0	0	0
12/03/2009	£ / R	2009/06/12	16.80	Call	Currency Future	140.0000	110.0000	(21.429)	0	0	0
12/03/2009	£ / R	2009/06/12	13.90	Call	Currency Future	891.0000	792.0000	(11.111)	0	0	0
12/03/2009	£ / R	2009/06/12	19.10	Call	Currency Future	18.0000	13.0000	(27.778)	0	0	0
12/03/2009	£ / R	2009/06/12	15.15	Put	Currency Future	1,357.0000	1,457.0000	7.369	0	0	0
12/03/2009	£ / R	2009/06/12	16.85	Call	Currency Future	134.0000	106.0000	(20.896)	0	0	0
12/03/2009	£ / R	2009/06/12	14.55	Call	Currency Future	646.0000	570.0000	(11.765)	0	0	0
12/03/2009	£ / R	2009/06/12	18.95	Call	Currency Future	21.0000	15.0000	(28.571)	0	0	0
12/03/2009	£ / R	2009/06/12	18.20	Call	Currency Future	42.0000	31.0000	(26.190)	0	0	0
12/03/2009	£ / R	2009/06/12	13.90	Put	Currency Future	528.0000	602.0000	14.015	0	0	0
12/03/2009	£ / R	2009/06/12	19.20	Call	Currency Future	16.0000	11.0000	(31.250)	0	0	0
12/03/2009	£ / R	2009/06/12	16.85	Put	Currency Future	2,722.0000	2,865.0000	5.253	0	0	0
12/03/2009	£ / R	2009/06/12	15.65	Put	Currency Future	1,721.0000	1,836.0000	6.682	0	0	0
12/03/2009	£ / R	2009/06/12	17.15	Call	Currency Future	105.0000	81.0000	(22.857)	0	0	0
12/03/2009	£ / R	2009/06/12	16.60	Call	Currency Future	164.0000	130.0000	(20.732)	0	0	0
12/03/2009	£ / R	2009/06/12	14.40	Call	Currency Future	695.0000	614.0000	(11.655)	0	0	0
12/03/2009	£ / R	2009/06/12	18.90	Call	Currency Future	22.0000	16.0000	(27.273)	0	0	0
12/03/2009	£ / R	2009/06/12	14.05	Put	Currency Future	615.0000	694.0000	12.846	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	£ / R	2009/06/12	15.20	Put	Currency Future	1,392.0000	1,494.0000	7.328	0	0	0
12/03/2009	£ / R	2009/06/12	16.65	Put	Currency Future	2,545.0000	2,684.0000	5.462	0	0	0
12/03/2009	£ / R	2009/06/12	18.85	Put	Currency Future	4,611.0000	4,776.0000	3.578	0	0	0
12/03/2009	£ / R	2009/06/12	18.00	Put	Currency Future	3,788.0000	3,947.0000	4.197	0	0	0
12/03/2009	£ / R	2009/06/12	16.80	Put	Currency Future	2,677.0000	2,820.0000	5.342	0	0	0
12/03/2009	£ / R	2009/06/12	19.20	Put	Currency Future	4,954.0000	5,121.0000	3.371	0	0	0
12/03/2009	£ / R	2009/06/12	13.70	Call	Currency Future	1,002.0000	879.0000	(12.275)	0	0	0
12/03/2009	£ / R	2009/06/12	15.45	Put	Currency Future	1,571.0000	1,680.0000	6.938	0	0	0
12/03/2009	£ / R	2009/06/12	16.85	Put	Currency Future	2,722.0000	2,865.0000	5.253	0	0	0
12/03/2009	£ / R	2009/06/12	18.65	Put	Currency Future	4,415.0000	4,579.0000	3.715	0	0	0
12/03/2009	£ / R	2009/06/12	18.10	Call	Currency Future	46.0000	34.0000	(26.087)	0	0	0
12/03/2009	£ / R	2009/06/12	14.25	Put	Currency Future	737.0000	822.0000	11.533	0	0	0
12/03/2009	£ / R	2009/06/12	14.60	Put	Currency Future	968.0000	1,066.0000	10.124	0	0	0
12/03/2009	£ / R	2009/06/12	18.45	Call	Currency Future	33.0000	24.0000	(27.273)	0	0	0
12/03/2009	£ / R	2009/06/12	16.25	Call	Currency Future	215.0000	174.0000	(19.070)	0	0	0
12/03/2009	£ / R	2009/06/12	14.35	Call	Currency Future	713.0000	630.0000	(11.641)	0	0	0
12/03/2009	£ / R	2009/06/12	16.30	Call	Currency Future	207.0000	167.0000	(19.324)	0	0	0
12/03/2009	£ / R	2009/06/12	14.40	Put	Currency Future	833.0000	924.0000	10.924	0	0	0
12/03/2009	£ / R	2009/06/12	18.90	Put	Currency Future	4,660.0000	4,825.0000	3.541	0	0	0
12/03/2009	£ / R	2009/06/12	14.25	Call	Currency Future	749.0000	663.0000	(11.482)	0	0	0
12/03/2009	£ / R	2009/06/12	14.75	Call	Currency Future	587.0000	518.0000	(11.755)	0	0	0
12/03/2009	£ / R	2009/06/12	18.45	Put	Currency Future	4,221.0000	4,384.0000	3.862	0	0	0
12/03/2009	£ / R	2009/06/12	17.60	Call	Currency Future	72.0000	54.0000	(25.000)	0	0	0
12/03/2009	£ / R	2009/06/12	16.30	Put	Currency Future	2,244.0000	2,376.0000	5.882	0	0	0
12/03/2009	£ / R	2009/06/12	15.45	Call	Currency Future	383.0000	321.0000	(16.188)	0	0	0
12/03/2009	£ / R	2009/06/12	15.90	Put	Currency Future	1,916.0000	2,038.0000	6.367	0	0	0
12/03/2009	£ / R	2009/06/12	18.55	Call	Currency Future	30.0000	22.0000	(26.667)	0	0	0
12/03/2009	£ / R	2009/06/12	14.35	Put	Currency Future	800.0000	889.0000	11.125	0	0	0
12/03/2009	£ / R	2009/06/12	16.00	Put	Currency Future	1,997.0000	2,121.0000	6.209	0	0	0
12/03/2009	£ / R	2009/06/12	15.15	Call	Currency Future	470.0000	398.0000	(15.319)	0	0	0
12/03/2009	£ / R	2009/06/12	15.55	Call	Currency Future	358.0000	298.0000	(16.760)	0	0	0
12/03/2009	£ / R	2009/06/12	14.75	Put	Currency Future	1,075.0000	1,177.0000	9.488	0	0	0
12/03/2009	£ / R	2009/06/12	18.55	Put	Currency Future	4,318.0000	4,481.0000	3.775	0	0	0
12/03/2009	£ / R	2009/06/12	19.00	Put	Currency Future	4,758.0000	4,923.0000	3.468	0	0	0
12/03/2009	£ / R	2009/06/12	17.40	Call	Currency Future	85.0000	65.0000	(23.529)	0	0	0
12/03/2009	£ / R	2009/06/12	16.00	Call	Currency Future	259.0000	212.0000	(18.147)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	£ / R	2009/06/12	15.55	Put	Currency Future	1,645.0000	1,758.0000	6.869	0	0	0
12/03/2009	£ / R	2009/06/12	14.65	Put	Currency Future	1,003.0000	1,103.0000	9.970	0	0	0
12/03/2009	£ / R	2009/06/12	18.65	Call	Currency Future	28.0000	20.0000	(28.571)	0	0	0
12/03/2009	£ / R	2009/06/12	16.25	Put	Currency Future	2,202.0000	2,333.0000	5.949	0	0	0
12/03/2009	£ / R	2009/06/12	16.40	Put	Currency Future	2,329.0000	2,463.0000	5.754	0	0	0
12/03/2009	£ / R	2009/06/12	18.85	Call	Currency Future	23.0000	16.0000	(30.435)	0	0	0
12/03/2009	£ / R	2009/06/12	14.85	Put	Currency Future	1,148.0000	1,249.0000	8.798	0	0	0
12/03/2009	£ / R	2009/06/12	14.45	Put	Currency Future	866.0000	959.0000	10.739	0	0	0
12/03/2009	£ / R	2009/06/12	14.55	Call	Currency Future	646.0000	570.0000	(11.765)	0	0	0
12/03/2009	£ / R	2009/06/12	14.10	Call	Currency Future	808.0000	716.0000	(11.386)	0	0	0
12/03/2009	£ / R	2009/06/12	14.60	Call	Currency Future	631.0000	557.0000	(11.727)	0	0	0
12/03/2009	£ / R	2009/06/12	16.80	Put	Currency Future	2,677.0000	2,820.0000	5.342	0	0	0
12/03/2009	£ / R	2009/06/12	14.45	Call	Currency Future	678.0000	599.0000	(11.652)	0	0	0
12/03/2009	£ / R	2009/06/12	14.55	Put	Currency Future	934.0000	1,030.0000	10.278	0	0	0
12/03/2009	£ / R	2009/06/12	16.80	Call	Currency Future	140.0000	110.0000	(21.429)	0	0	0
12/03/2009	£ / R	2009/06/12	13.70	Put	Currency Future	439.0000	488.0000	11.162	0	0	0
12/03/2009	£ / R	2009/06/12	14.10	Put	Currency Future	645.0000	726.0000	12.558	0	0	0
12/03/2009	£ / R	2009/06/12	16.95	Put	Currency Future	2,811.0000	2,956.0000	5.158	0	0	0
12/03/2009	£ / R	2009/06/12	14.95	Call	Currency Future	535.0000	457.0000	(14.579)	0	0	0
12/03/2009	£ / R	2009/06/12	16.95	Call	Currency Future	124.0000	97.0000	(21.774)	0	0	0
12/03/2009	£ / R	2009/06/12	14.65	Call	Currency Future	616.0000	543.0000	(11.851)	0	0	0
12/03/2009	£ / R	2009/06/12	14.95	Put	Currency Future	1,223.0000	1,317.0000	7.686	0	0	0
12/03/2009	£ / R	2009/06/12	17.50	Put	Currency Future	3,316.0000	3,469.0000	4.614	0	0	0
12/03/2009	£ / R	2009/06/12	14.85	Call	Currency Future	560.0000	489.0000	(12.679)	0	0	0
12/03/2009	£ / R	2009/06/12	17.25	Call	Currency Future	96.0000	74.0000	(22.917)	0	0	0
12/03/2009	£ / R	2009/06/12	17.40	Put	Currency Future	3,223.0000	3,375.0000	4.716	0	0	0
12/03/2009	£ / R	2009/06/12	13.75	Put	Currency Future	459.0000	515.0000	12.200	0	0	0
12/03/2009	£ / R	2009/06/12	15.85	Put	Currency Future	1,877.0000	1,997.0000	6.393	0	0	0
12/03/2009	£ / R	2009/06/12	13.75	Call	Currency Future	972.0000	856.0000	(11.934)	0	0	0
12/03/2009	£ / R	2009/06/12	18.40	Call	Currency Future	35.0000	26.0000	(25.714)	0	0	0
12/03/2009	£ / R	2009/06/12	15.85	Call	Currency Future	289.0000	238.0000	(17.647)	0	0	0
12/03/2009	£ / R	2009/06/12	13.85	Call	Currency Future	913.0000	813.0000	(10.953)	0	0	0
12/03/2009	£ / R	2009/06/12	17.55	Put	Currency Future	3,362.0000	3,516.0000	4.581	0	0	0
12/03/2009	£ / R	2009/06/12	14.20	Put	Currency Future	706.0000	790.0000	11.898	0	0	0
12/03/2009	£ / R	2009/06/12	18.15	Put	Currency Future	3,932.0000	4,092.0000	4.069	0	0	0
12/03/2009	£ / R	2009/06/12	17.80	Put	Currency Future	3,598.0000	3,755.0000	4.364	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	£ / R	2009/06/12	16.45	Put	Currency Future	2,372.0000	2,507.0000	5.691	0	0	0
12/03/2009	£ / R	2009/06/12	14.05	Call	Currency Future	828.0000	735.0000	(11.232)	0	0	0
12/03/2009	£ / R	2009/06/12	14.15	Call	Currency Future	788.0000	698.0000	(11.421)	0	0	0
12/03/2009	£ / R	2009/06/12	13.85	Put	Currency Future	501.0000	572.0000	14.172	0	0	0
12/03/2009	£ / R	2009/06/12	14.15	Put	Currency Future	676.0000	757.0000	11.982	0	0	0
12/03/2009	£ / R	2009/06/12	14.05	Put	Currency Future	615.0000	694.0000	12.846	0	0	0
12/03/2009	£ / R	2009/06/12	17.55	Call	Currency Future	75.0000	57.0000	(24.000)	0	0	0
12/03/2009	£ / R	2009/06/12	16.35	Put	Currency Future	2,287.0000	2,420.0000	5.815	0	0	0
12/03/2009	£ / R	2009/06/12	16.15	Call	Currency Future	232.0000	188.0000	(18.966)	0	0	0
12/03/2009	£ / R	2009/06/12	17.35	Call	Currency Future	89.0000	68.0000	(23.596)	0	0	0
12/03/2009	£ / R	2009/06/12	14.20	Call	Currency Future	768.0000	680.0000	(11.458)	0	0	0
12/03/2009	£ / R	2009/06/12	17.15	Call	Currency Future	105.0000	81.0000	(22.857)	0	0	0
12/03/2009	£ / R	2009/06/12	14.85	Put	Currency Future	1,148.0000	1,249.0000	8.798	0	0	0
12/03/2009	£ / R	2009/06/12	16.65	Put	Currency Future	2,545.0000	2,684.0000	5.462	0	0	0
12/03/2009	£ / R	2009/06/12	16.65	Call	Currency Future	157.0000	125.0000	(20.382)	0	0	0
12/03/2009	£ / R	2009/06/12	16.35	Call	Currency Future	199.0000	160.0000	(19.598)	0	0	0
12/03/2009	£ / R	2009/06/12	14.65	Put	Currency Future	1,003.0000	1,103.0000	9.970	0	0	0
12/03/2009	£ / R	2009/06/12	17.15	Put	Currency Future	2,993.0000	3,141.0000	4.945	0	0	0
12/03/2009	£ / R	2009/06/12	15.85	Call	Currency Future	289.0000	238.0000	(17.647)	0	0	0
12/03/2009	£ / R	2009/06/12	17.35	Put	Currency Future	3,176.0000	3,328.0000	4.786	0	0	0
12/03/2009	£ / R	2009/06/12	14.65	Call	Currency Future	616.0000	543.0000	(11.851)	0	0	0
12/03/2009	£ / R	2009/06/12	14.05	Call	Currency Future	828.0000	735.0000	(11.232)	0	0	0
12/03/2009	£ / R	2009/06/12	14.85	Call	Currency Future	560.0000	489.0000	(12.679)	0	0	0
12/03/2009	£ / R	2009/06/12	18.15	Call	Currency Future	44.0000	32.0000	(27.273)	0	0	0
12/03/2009	£ / R	2009/06/12	17.05	Put	Currency Future	2,902.0000	3,048.0000	5.031	0	0	0
12/03/2009	£ / R	2009/06/12	18.05	Call	Currency Future	48.0000	36.0000	(25.000)	0	0	0
12/03/2009	£ / R	2009/06/12	13.95	Call	Currency Future	869.0000	773.0000	(11.047)	0	0	0
12/03/2009	£ / R	2009/06/12	18.40	Put	Currency Future	4,173.0000	4,335.0000	3.882	0	0	0
12/03/2009	£ / R	2009/06/12	14.15	Put	Currency Future	676.0000	757.0000	11.982	0	0	0
12/03/2009	£ / R	2009/06/12	14.50	Put	Currency Future	899.0000	994.0000	10.567	0	0	0
12/03/2009	£ / R	2009/06/12	17.05	Call	Currency Future	114.0000	89.0000	(21.930)	0	0	0
12/03/2009	£ / R	2009/06/12	14.15	Call	Currency Future	788.0000	698.0000	(11.421)	0	0	0
12/03/2009	£ / R	2009/06/12	14.50	Call	Currency Future	662.0000	585.0000	(11.631)	0	0	0
12/03/2009	£ / R	2009/06/12	17.85	Call	Currency Future	58.0000	43.0000	(25.862)	0	0	0
12/03/2009	£ / R	2009/06/12	17.80	Call	Currency Future	60.0000	45.0000	(25.000)	0	0	0
12/03/2009	£ / R	2009/06/12	17.95	Call	Currency Future	53.0000	39.0000	(26.415)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	£ / R	2009/06/12	14.60	Put	Currency Future	968.0000	1,066.0000	10.124	0	0	0
12/03/2009	£ / R	2009/06/12	17.85	Put	Currency Future	3,645.0000	3,803.0000	4.335	0	0	0
12/03/2009	£ / R	2009/06/12	14.60	Call	Currency Future	631.0000	557.0000	(11.727)	0	0	0
12/03/2009	£ / R	2009/06/12	16.45	Call	Currency Future	184.0000	148.0000	(19.565)	0	0	0
12/03/2009	£ / R	2009/06/12	13.80	Call	Currency Future	942.0000	834.0000	(11.465)	0	0	0
12/03/2009	£ / R	2009/06/12	13.95	Put	Currency Future	557.0000	632.0000	13.465	0	0	0
12/03/2009	£ / R	2009/06/12	17.95	Put	Currency Future	3,740.0000	3,899.0000	4.251	0	0	0
12/03/2009	£ / R	2009/06/12	16.70	Call	Currency Future	151.0000	120.0000	(20.530)	0	0	0
12/03/2009	£ / R	2009/06/12	16.70	Put	Currency Future	2,589.0000	2,729.0000	5.407	0	0	0
12/03/2009	£ / R	2009/06/12	16.20	Call	Currency Future	223.0000	181.0000	(18.834)	0	0	0
12/03/2009	£ / R	2009/06/12	16.50	Call	Currency Future	177.0000	142.0000	(19.774)	0	0	0
12/03/2009	£ / R	2009/06/12	16.75	Call	Currency Future	145.0000	115.0000	(20.690)	0	0	0
12/03/2009	£ / R	2009/06/12	16.50	Put	Currency Future	2,415.0000	2,551.0000	5.631	0	0	0
12/03/2009	£ / R	2009/06/12	16.20	Put	Currency Future	2,161.0000	2,290.0000	5.969	0	0	0
12/03/2009	£ / R	2009/06/12	16.40	Call	Currency Future	191.0000	154.0000	(19.372)	0	0	0
12/03/2009	£ / R	2009/06/12	16.40	Put	Currency Future	2,329.0000	2,463.0000	5.754	0	0	0
12/03/2009	£ / R	2009/06/12	16.60	Put	Currency Future	2,501.0000	2,640.0000	5.558	0	0	0
12/03/2009	£ / R	2009/06/12	16.60	Call	Currency Future	164.0000	130.0000	(20.732)	0	0	0
12/03/2009	£ / R	2009/06/12	15.85	Put	Currency Future	1,877.0000	1,997.0000	6.393	0	0	0
12/03/2009	£ / R	2009/06/12	16.10	Call	Currency Future	240.0000	196.0000	(18.333)	0	0	0
12/03/2009	£ / R	2009/06/12	15.60	Put	Currency Future	1,683.0000	1,797.0000	6.774	0	0	0
12/03/2009	£ / R	2009/06/12	16.10	Put	Currency Future	2,078.0000	2,205.0000	6.112	0	0	0
12/03/2009	£ / R	2009/06/12	15.75	Call	Currency Future	311.0000	257.0000	(17.363)	0	0	0
12/03/2009	£ / R	2009/06/12	15.75	Put	Currency Future	1,798.0000	1,916.0000	6.563	0	0	0
12/03/2009	£ / R	2009/06/12	15.60	Call	Currency Future	345.0000	287.0000	(16.812)	0	0	0
12/03/2009	£ / R	2009/06/12	15.60	Call	Currency Future	345.0000	287.0000	(16.812)	0	0	0
12/03/2009	£ / R	2009/06/12	15.70	Put	Currency Future	1,760.0000	1,876.0000	6.591	0	0	0
12/03/2009	£ / R	2009/06/12	15.65	Call	Currency Future	333.0000	277.0000	(16.817)	0	0	0
12/03/2009	£ / R	2009/06/12	15.65	Put	Currency Future	1,721.0000	1,836.0000	6.682	0	0	0
12/03/2009	£ / R	2009/06/12	15.70	Call	Currency Future	322.0000	267.0000	(17.081)	0	0	0
12/03/2009	£ / R	2009/06/12	15.60	Put	Currency Future	1,683.0000	1,797.0000	6.774	0	0	0
12/03/2009	£ / R	2009/06/12	16.00	Call	Currency Future	259.0000	212.0000	(18.147)	0	0	0
12/03/2009	£ / R	2009/06/12	16.00	Put	Currency Future	1,997.0000	2,121.0000	6.209	0	0	0
12/03/2009	£ / R	2009/06/12	16.75	Put	Currency Future	2,633.0000	2,774.0000	5.355	0	0	0
12/03/2009	£ / R	2009/06/12	16.45	Call	Currency Future	184.0000	148.0000	(19.565)	0	0	0
12/03/2009	£ / R	2009/06/12	16.35	Call	Currency Future	199.0000	160.0000	(19.598)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	£ / R	2009/06/12	16.35	Put	Currency Future	2,287.0000	2,420.0000	5.815	0	0	0
12/03/2009	£ / R	2009/09/14			Currency Future	14.4856	14.3097	(1.214)	14.6600	14.3400	3,247
12/03/2009	£ / R	2009/09/14	16.30	Call	Currency Future	532.0000	467.0000	(12.218)	0	0	0
12/03/2009	£ / R	2009/09/14	16.10	Put	Currency Future	2,197.0000	2,305.0000	4.916	0	0	0
12/03/2009	£ / R	2009/09/14	16.30	Put	Currency Future	2,346.0000	2,458.0000	4.774	0	0	0
12/03/2009	£ / R	2009/09/14	15.90	Call	Currency Future	638.0000	565.0000	(11.442)	0	0	0
12/03/2009	£ / R	2009/09/14	15.10	Call	Currency Future	899.0000	812.0000	(9.677)	0	0	0
12/03/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,513.0000	1,603.0000	5.948	0	0	0
12/03/2009	£ / R	2009/09/14	15.80	Put	Currency Future	1,982.0000	2,083.0000	5.096	0	0	0
12/03/2009	£ / R	2009/09/14	15.35	Put	Currency Future	1,677.0000	1,768.0000	5.426	0	0	0
12/03/2009	£ / R	2009/09/14	15.80	Call	Currency Future	667.0000	592.0000	(11.244)	0	0	0
12/03/2009	£ / R	2009/09/14	14.60	Call	Currency Future	1,056.0000	967.0000	(8.428)	0	0	0
12/03/2009	£ / R	2009/09/14	15.60	Call	Currency Future	729.0000	649.0000	(10.974)	0	0	0
12/03/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,052.0000	2,156.0000	5.068	0	0	0
12/03/2009	£ / R	2009/09/14	15.60	Call	Currency Future	729.0000	649.0000	(10.974)	0	0	0
12/03/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,170.0000	1,257.0000	7.436	0	0	0
12/03/2009	£ / R	2009/09/14	16.00	Call	Currency Future	610.0000	539.0000	(11.639)	0	0	0
12/03/2009	£ / R	2009/09/14	16.00	Put	Currency Future	2,124.0000	2,230.0000	4.991	0	0	0
12/03/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,513.0000	1,603.0000	5.948	0	0	0
12/03/2009	£ / R	2009/09/14	16.10	Call	Currency Future	583.0000	514.0000	(11.835)	0	0	0
12/03/2009	£ / R	2009/09/14	15.50	Call	Currency Future	761.0000	680.0000	(10.644)	0	0	0
12/03/2009	£ / R	2009/09/14	15.15	Put	Currency Future	1,549.0000	1,635.0000	5.552	0	0	0
12/03/2009	£ / R	2009/09/14	15.40	Call	Currency Future	795.0000	711.0000	(10.566)	0	0	0
12/03/2009	£ / R	2009/09/14	15.40	Put	Currency Future	1,710.0000	1,801.0000	5.322	0	0	0
12/03/2009	£ / R	2009/09/14	15.25	Put	Currency Future	1,612.0000	1,701.0000	5.521	0	0	0
12/03/2009	£ / R	2009/09/14	15.90	Call	Currency Future	638.0000	565.0000	(11.442)	0	0	0
12/03/2009	£ / R	2009/09/14	15.35	Call	Currency Future	812.0000	727.0000	(10.468)	0	0	0
12/03/2009	£ / R	2009/09/14	15.25	Call	Currency Future	848.0000	760.0000	(10.377)	0	0	0
12/03/2009	£ / R	2009/09/14	14.15	Call	Currency Future	1,227.0000	1,128.0000	(8.068)	0	0	0
12/03/2009	£ / R	2009/09/14	15.35	Put	Currency Future	1,677.0000	1,768.0000	5.426	0	0	0
12/03/2009	£ / R	2009/09/14	15.10	Call	Currency Future	899.0000	812.0000	(9.677)	0	0	0
12/03/2009	£ / R	2009/09/14	14.15	Put	Currency Future	891.0000	969.0000	8.754	0	0	0
12/03/2009	£ / R	2009/09/14	14.25	Call	Currency Future	1,188.0000	1,090.0000	(8.249)	0	0	0
12/03/2009	£ / R	2009/09/14	14.25	Put	Currency Future	952.0000	1,030.0000	8.193	0	0	0
12/03/2009	£ / R	2009/09/14	15.70	Put	Currency Future	1,912.0000	2,011.0000	5.178	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	£ / R	2009/09/14	14.55	Call	Currency Future	1,073.0000	984.0000	(8.295)	0	0	0
12/03/2009	£ / R	2009/09/14	15.50	Put	Currency Future	1,776.0000	1,870.0000	5.293	0	0	0
12/03/2009	£ / R	2009/09/14	15.35	Call	Currency Future	812.0000	727.0000	(10.468)	0	0	0
12/03/2009	£ / R	2009/09/14	14.05	Put	Currency Future	830.0000	906.0000	9.157	0	0	0
12/03/2009	£ / R	2009/09/14	15.70	Call	Currency Future	698.0000	620.0000	(11.175)	0	0	0
12/03/2009	£ / R	2009/09/14	14.05	Call	Currency Future	1,265.0000	1,166.0000	(7.826)	0	0	0
12/03/2009	£ / R	2009/09/14	15.15	Call	Currency Future	885.0000	795.0000	(10.169)	0	0	0
12/03/2009	£ / R	2009/09/14	13.95	Put	Currency Future	783.0000	843.0000	7.663	0	0	0
12/03/2009	£ / R	2009/09/14	13.95	Call	Currency Future	1,319.0000	1,203.0000	(8.795)	0	0	0
12/03/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,303.0000	1,396.0000	7.137	0	0	0
12/03/2009	£ / R	2009/09/14	14.80	Call	Currency Future	989.0000	905.0000	(8.493)	0	0	0
12/03/2009	£ / R	2009/09/14	14.20	Put	Currency Future	922.0000	1,000.0000	8.460	0	0	0
12/03/2009	£ / R	2009/09/14	15.45	Put	Currency Future	1,743.0000	1,836.0000	5.336	0	0	0
12/03/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,337.0000	1,431.0000	7.031	0	0	0
12/03/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,138.0000	1,224.0000	7.557	0	0	0
12/03/2009	£ / R	2009/09/14	15.40	Put	Currency Future	1,710.0000	1,801.0000	5.322	0	0	0
12/03/2009	£ / R	2009/09/14	15.40	Call	Currency Future	795.0000	711.0000	(10.566)	0	0	0
12/03/2009	£ / R	2009/09/14	14.20	Call	Currency Future	1,207.0000	1,109.0000	(8.119)	0	0	0
12/03/2009	£ / R	2009/09/14	15.45	Call	Currency Future	778.0000	695.0000	(10.668)	0	0	0
12/03/2009	£ / R	2009/09/14	14.75	Call	Currency Future	1,005.0000	920.0000	(8.458)	0	0	0
12/03/2009	£ / R	2009/09/14	15.60	Put	Currency Future	1,843.0000	1,940.0000	5.263	0	0	0
12/03/2009	£ / R	2009/09/14	15.65	Call	Currency Future	713.0000	635.0000	(10.940)	0	0	0
12/03/2009	£ / R	2009/09/14	14.75	Put	Currency Future	1,269.0000	1,361.0000	7.250	0	0	0
12/03/2009	£ / R	2009/09/14	14.85	Call	Currency Future	973.0000	891.0000	(8.428)	0	0	0
12/03/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,372.0000	1,467.0000	6.924	0	0	0
12/03/2009	£ / R	2009/09/14	14.30	Call	Currency Future	1,168.0000	1,071.0000	(8.305)	0	0	0
12/03/2009	£ / R	2009/09/14	15.30	Call	Currency Future	830.0000	744.0000	(10.361)	0	0	0
12/03/2009	£ / R	2009/09/14	15.30	Put	Currency Future	1,644.0000	1,734.0000	5.474	0	0	0
12/03/2009	£ / R	2009/09/14	14.50	Put	Currency Future	1,106.0000	1,191.0000	7.685	0	0	0
12/03/2009	£ / R	2009/09/14	15.20	Call	Currency Future	866.0000	777.0000	(10.277)	0	0	0
12/03/2009	£ / R	2009/09/14	15.30	Call	Currency Future	830.0000	744.0000	(10.361)	0	0	0
12/03/2009	£ / R	2009/09/14	14.85	Call	Currency Future	973.0000	891.0000	(8.428)	0	0	0
12/03/2009	£ / R	2009/09/14	15.20	Put	Currency Future	1,580.0000	1,668.0000	5.570	0	0	0
12/03/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,052.0000	2,156.0000	5.068	0	0	0
12/03/2009	£ / R	2009/09/14	15.80	Call	Currency Future	667.0000	592.0000	(11.244)	0	0	0
12/03/2009	£ / R	2009/09/14	15.60	Put	Currency Future	1,843.0000	1,940.0000	5.263	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
12/03/2009	£ / R	2009/09/14	15.80	Put	Currency Future	1,982.0000	2,083.0000	5.096	0	0	0
12/03/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,303.0000	1,396.0000	7.137	0	0	0
12/03/2009	£ / R	2009/09/14	15.30	Put	Currency Future	1,644.0000	1,734.0000	5.474	0	0	0
12/03/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,337.0000	1,431.0000	7.031	0	0	0
12/03/2009	£ / R	2009/09/14	15.15	Call	Currency Future	0.0000	795.0000	100.000	0	0	0
12/03/2009	£ / R	2009/09/14	14.65	Put	Currency Future	0.0000	1,291.0000	100.000	0	0	0
12/03/2009	£ / R	2009/09/14	15.65	Put	Currency Future	1,877.0000	1,975.0000	5.221	0	0	0
12/03/2009	£ / R	2009/09/14	14.95	Put	Currency Future	1,407.0000	1,503.0000	6.823	0	0	0
12/03/2009	£ / R	2009/09/14	14.95	Call	Currency Future	942.0000	862.0000	(8.493)	0	0	0
12/03/2009	£ / R	2009/09/14	15.15	Put	Currency Future	0.0000	1,635.0000	100.000	0	0	0
12/03/2009	£ / R	2009/09/14	14.80	Call	Currency Future	989.0000	905.0000	(8.493)	0	0	0
12/03/2009	£ / R	2009/09/14	14.90	Call	Currency Future	957.0000	876.0000	(8.464)	0	0	0
12/03/2009	£ / R	2009/09/14	14.65	Call	Currency Future	1,038.0000	951.0000	(8.382)	0	0	0
12/03/2009	£ / R	2009/09/14	14.65	Call	Currency Future	0.0000	951.0000	100.000	0	0	0
12/03/2009	£ / R	2009/09/14	14.30	Put	Currency Future	982.0000	1,062.0000	8.147	0	0	0
12/03/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,012.0000	1,093.0000	8.004	0	0	0
12/03/2009	£ / R	2009/09/14	14.30	Put	Currency Future	982.0000	1,062.0000	8.147	0	0	0
12/03/2009	£ / R	2009/09/14	14.35	Call	Currency Future	1,148.0000	1,053.0000	(8.275)	0	0	0
12/03/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,203.0000	1,291.0000	7.315	0	0	0
12/03/2009	£ / R	2009/09/14	14.45	Put	Currency Future	1,074.0000	1,158.0000	7.821	0	0	0
12/03/2009	£ / R	2009/09/14	14.50	Call	Currency Future	1,091.0000	1,000.0000	(8.341)	0	0	0
12/03/2009	£ / R	2009/09/14	14.45	Call	Currency Future	1,110.0000	1,017.0000	(8.378)	0	0	0
12/03/2009	£ / R	2009/09/14	14.70	Call	Currency Future	1,021.0000	936.0000	(8.325)	0	0	0
12/03/2009	£ / R	2009/09/14	14.15	Put	Currency Future	0.0000	969.0000	100.000	0	0	0
12/03/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,043.0000	1,125.0000	7.862	0	0	0
12/03/2009	£ / R	2009/09/14	15.85	Call	Currency Future	653.0000	579.0000	(11.332)	0	0	0
12/03/2009	£ / R	2009/09/14	15.55	Put	Currency Future	1,809.0000	1,905.0000	5.307	0	0	0
12/03/2009	£ / R	2009/09/14	14.90	Call	Currency Future	957.0000	876.0000	(8.464)	0	0	0
12/03/2009	£ / R	2009/09/14	14.40	Call	Currency Future	1,129.0000	1,035.0000	(8.326)	0	0	0
12/03/2009	£ / R	2009/09/14	15.05	Call	Currency Future	913.0000	830.0000	(9.091)	0	0	0
12/03/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,372.0000	1,467.0000	6.924	0	0	0
12/03/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,043.0000	1,125.0000	7.862	0	0	0
12/03/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,477.0000	1,571.0000	6.364	0	0	0
12/03/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,477.0000	1,571.0000	6.364	0	0	0
12/03/2009	£ / R	2009/09/14	15.85	Put	Currency Future	2,017.0000	2,119.0000	5.057	0	0	0
12/03/2009	£ / R	2009/09/14	15.00	Put	Currency Future	1,442.0000	1,539.0000	6.727	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
12/03/2009	£ / R	2009/09/14	15.95	Put	Currency Future	2,088.0000	2,192.0000	4.981	0	0	0
12/03/2009	£ / R	2009/09/14	15.95	Call	Currency Future	624.0000	552.0000	(11.538)	0	0	0
12/03/2009	£ / R	2009/09/14	15.05	Call	Currency Future	913.0000	830.0000	(9.091)	0	0	0
12/03/2009	£ / R	2009/09/14	16.05	Put	Currency Future	2,161.0000	2,267.0000	4.905	0	0	0
12/03/2009	£ / R	2009/09/14	16.05	Call	Currency Future	596.0000	527.0000	(11.577)	0	0	0
12/03/2009	£ / R	2009/09/14	15.55	Put	Currency Future	1,809.0000	1,905.0000	5.307	0	0	0
12/03/2009	£ / R	2009/09/14	15.55	Call	Currency Future	745.0000	664.0000	(10.872)	0	0	0
12/03/2009	£ / R	2009/09/14	15.00	Call	Currency Future	927.0000	849.0000	(8.414)	0	0	0
12/03/2009	£ / R	2009/09/14	15.75	Put	Currency Future	1,947.0000	2,046.0000	5.085	0	0	0
12/03/2009	£ / R	2009/09/14	14.00	Put	Currency Future	806.0000	874.0000	8.437	0	0	0
12/03/2009	£ / R	2009/09/14	15.75	Call	Currency Future	682.0000	606.0000	(11.144)	0	0	0
12/03/2009	£ / R	2009/09/14	14.70	Put	Currency Future	1,236.0000	1,326.0000	7.282	0	0	0
12/03/2009	£ / R	2009/09/14	14.00	Call	Currency Future	1,292.0000	1,184.0000	(8.359)	0	0	0
12/03/2009	£ / R	2009/09/14	14.10	Call	Currency Future	1,246.0000	1,148.0000	(7.865)	0	0	0
12/03/2009	£ / R	2009/09/14	15.55	Call	Currency Future	745.0000	664.0000	(10.872)	0	0	0
12/03/2009	£ / R	2009/09/14	14.30	Call	Currency Future	1,168.0000	1,071.0000	(8.305)	0	0	0
12/03/2009	£ / R	2009/09/14	14.40	Call	Currency Future	1,129.0000	1,035.0000	(8.326)	0	0	0
12/03/2009	£ / R	2009/09/14	14.10	Put	Currency Future	860.0000	938.0000	9.070	0	0	0
12/03/2009	£ / R	2009/09/14	14.15	Call	Currency Future	0.0000	1,128.0000	100.000	0	0	0
12/03/2009	£ / R	2009/12/14			Currency Future	14.5028	14.3259	(1.220)	0.0000	0.0000	0
12/03/2009	£ / R	2009/12/14	14.85	Call	Currency Future	1,272.0000	1,118.0000	(12.107)	0	0	0
12/03/2009	£ / R	2009/12/14	14.85	Put	Currency Future	1,619.0000	1,642.0000	1.421	0	0	0
12/03/2009	£ / R	2009/12/14	14.90	Put	Currency Future	1,653.0000	1,677.0000	1.452	0	0	0
12/03/2009	£ / R	2009/12/14	14.30	Put	Currency Future	0.0000	1,276.0000	100.000	0	0	0
12/03/2009	£ / R	2009/12/14	14.90	Call	Currency Future	1,256.0000	1,103.0000	(12.182)	0	0	0
12/03/2009	£ / R	2009/12/14	14.30	Call	Currency Future	0.0000	1,302.0000	100.000	0	0	0
12/03/2009	£ / R	2009/12/14	14.20	Put	Currency Future	0.0000	1,214.0000	100.000	0	0	0
12/03/2009	£ / R	2009/12/14	14.20	Call	Currency Future	0.0000	1,340.0000	100.000	0	0	0
12/03/2009	£ / R	2009/12/14	14.50	Put	Currency Future	1,391.0000	1,405.0000	1.006	0	0	0
12/03/2009	£ / R	2009/12/14	14.10	Call	Currency Future	0.0000	1,372.0000	100.000	0	0	0
12/03/2009	£ / R	2009/12/14	14.50	Call	Currency Future	1,393.0000	1,231.0000	(11.630)	0	0	0
12/03/2009	£ / R	2009/12/14	14.10	Put	Currency Future	0.0000	1,146.0000	100.000	0	0	0
12/03/2009	£ / R	2009/12/14	14.40	Call	Currency Future	0.0000	1,266.0000	100.000	0	0	0
12/03/2009	£ / R	2009/12/14	14.40	Put	Currency Future	0.0000	1,340.0000	100.000	0	0	0
12/03/2009	£ / R	2009/12/14	15.00	Put	Currency Future	1,721.0000	1,748.0000	1.569	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	£ / R	2009/12/14	15.10	Put	Currency Future	1,791.0000	1,811.0000	1.117	0	0	0
12/03/2009	£ / R	2009/12/14	15.10	Call	Currency Future	1,193.0000	1,037.0000	(13.076)	0	0	0
12/03/2009	£ / R	2009/12/14	15.00	Call	Currency Future	1,224.0000	1,074.0000	(12.255)	0	0	0
12/03/2009	£ / R	2009/12/14	14.80	Put	Currency Future	1,585.0000	1,607.0000	1.388	0	0	0
12/03/2009	£ / R	2009/12/14	14.80	Call	Currency Future	1,288.0000	1,133.0000	(12.034)	0	0	0
12/03/2009	£ / R	2009/12/14	15.20	Call	Currency Future	1,164.0000	1,000.0000	(14.089)	0	0	0
12/03/2009	£ / R	2009/12/14	14.70	Put	Currency Future	1,519.0000	1,538.0000	1.251	0	0	0
12/03/2009	£ / R	2009/12/14	15.20	Put	Currency Future	1,861.0000	1,875.0000	0.752	0	0	0
12/03/2009	£ / R	2009/12/14	15.60	Put	Currency Future	2,118.0000	2,140.0000	1.039	0	0	0
12/03/2009	£ / R	2009/12/14	15.60	Call	Currency Future	1,021.0000	866.0000	(15.181)	0	0	0
12/03/2009	£ / R	2009/12/14	14.60	Call	Currency Future	1,357.0000	1,197.0000	(11.791)	0	0	0
12/03/2009	£ / R	2009/12/14	14.70	Call	Currency Future	1,322.0000	1,164.0000	(11.952)	0	0	0
12/03/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,454.0000	1,471.0000	1.169	0	0	0
12/03/2009	€ / R	2009/03/16			Currency Future	12.9650	12.8085	(1.207)	13.0600	13.0100	4,336
12/03/2009	€ / R	2009/03/16	13.90	Put	Currency Future	966.0000	1,100.0000	13.872	0	0	0
12/03/2009	€ / R	2009/03/16	12.70	Put	Currency Future	65.0000	79.0000	21.538	0	0	0
12/03/2009	€ / R	2009/03/16	10.00	Call	Currency Future	2,965.0000	2,809.0000	(5.261)	0	0	0
12/03/2009	€ / R	2009/03/16	12.60	Call	Currency Future	413.0000	266.0000	(35.593)	0	0	0
12/03/2009	€ / R	2009/03/16	17.75	Put	Currency Future	4,785.0000	4,942.0000	3.281	0	0	0
12/03/2009	€ / R	2009/03/16	14.25	Put	Currency Future	1,298.0000	1,443.0000	11.171	0	0	0
12/03/2009	€ / R	2009/03/16	13.55	Call	Currency Future	54.0000	28.0000	(48.148)	0	0	0
12/03/2009	€ / R	2009/03/16	14.15	Put	Currency Future	1,202.0000	1,344.0000	11.814	0	0	0
12/03/2009	€ / R	2009/03/16	13.05	Call	Currency Future	123.0000	62.0000	(49.593)	0	0	0
12/03/2009	€ / R	2009/03/16	10.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R	2009/03/16	14.90	Put	Currency Future	1,936.0000	2,092.0000	8.058	0	0	0
12/03/2009	€ / R	2009/03/16	12.60	Put	Currency Future	48.0000	57.0000	18.750	0	0	0
12/03/2009	€ / R	2009/03/16	10.95	Call	Currency Future	2,015.0000	1,859.0000	(7.742)	0	0	0
12/03/2009	€ / R	2009/03/16	14.25	Call	Currency Future	13.0000	2.0000	(84.615)	0	0	0
12/03/2009	€ / R	2009/03/16	13.60	Put	Currency Future	686.0000	818.0000	19.242	0	0	0
12/03/2009	€ / R	2009/03/16	14.15	Call	Currency Future	17.0000	3.0000	(82.353)	0	0	0
12/03/2009	€ / R	2009/03/16	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R	2009/03/16	14.90	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
12/03/2009	€ / R	2009/03/16	14.95	Put	Currency Future	1,985.0000	2,142.0000	7.909	0	0	0
12/03/2009	€ / R	2009/03/16	15.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R	2009/03/16	13.55	Put	Currency Future	639.0000	770.0000	20.501	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
12/03/2009	€ / R	2009/03/16	13.85	Put	Currency Future	920.0000	1,052.0000	14.348	0	0	0
12/03/2009	€ / R	2009/03/16	15.80	Put	Currency Future	2,835.0000	2,992.0000	5.538	0	0	0
12/03/2009	€ / R	2009/03/16	14.65	Put	Currency Future	1,689.0000	1,842.0000	9.059	0	0	0
12/03/2009	€ / R	2009/03/16	10.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R	2009/03/16	14.55	Put	Currency Future	0.0000	1,742.0000	100.000	0	0	0
12/03/2009	€ / R	2009/03/16	10.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R	2009/03/16	13.60	Call	Currency Future	51.0000	27.0000	(47.059)	0	0	0
12/03/2009	€ / R	2009/03/16	16.60	Put	Currency Future	3,635.0000	3,792.0000	4.319	0	0	0
12/03/2009	€ / R	2009/03/16	9.40	Call	Currency Future	3,565.0000	3,409.0000	(4.376)	0	0	0
12/03/2009	€ / R	2009/03/16	14.15	Put	Currency Future	1,202.0000	1,344.0000	11.814	0	0	0
12/03/2009	€ / R	2009/03/16	15.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R	2009/03/16	10.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R	2009/03/16	11.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R	2009/03/16	13.60	Put	Currency Future	686.0000	818.0000	19.242	0	0	0
12/03/2009	€ / R	2009/03/16	16.70	Put	Currency Future	3,735.0000	3,892.0000	4.203	0	0	0
12/03/2009	€ / R	2009/03/16	14.65	Call	Currency Future	4.0000	0.0000	(100.000)	0	0	0
12/03/2009	€ / R	2009/03/16	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R	2009/03/16	11.05	Call	Currency Future	1,915.0000	1,759.0000	(8.146)	0	0	0
12/03/2009	€ / R	2009/03/16	13.60	Call	Currency Future	51.0000	27.0000	(47.059)	0	0	0
12/03/2009	€ / R	2009/03/16	13.85	Call	Currency Future	35.0000	10.0000	(71.429)	0	0	0
12/03/2009	€ / R	2009/03/16	16.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R	2009/03/16	11.35	Call	Currency Future	1,615.0000	1,459.0000	(9.659)	0	0	0
12/03/2009	€ / R	2009/03/16	16.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R	2009/03/16	12.70	Call	Currency Future	330.0000	188.0000	(43.030)	0	0	0
12/03/2009	€ / R	2009/03/16	15.90	Put	Currency Future	2,935.0000	3,092.0000	5.349	0	0	0
12/03/2009	€ / R	2009/03/16	12.20	Put	Currency Future	15.0000	18.0000	20.000	0	0	0
12/03/2009	€ / R	2009/03/16	13.30	Call	Currency Future	77.0000	39.0000	(49.351)	0	0	0
12/03/2009	€ / R	2009/03/16	17.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R	2009/03/16	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R	2009/03/16	11.10	Call	Currency Future	1,865.0000	1,709.0000	(8.365)	0	0	0
12/03/2009	€ / R	2009/03/16	9.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R	2009/03/16	12.20	Call	Currency Future	780.0000	626.0000	(19.744)	0	0	200
12/03/2009	€ / R	2009/03/16	15.25	Put	Currency Future	2,285.0000	2,442.0000	6.871	0	0	0
12/03/2009	€ / R	2009/03/16	16.15	Put	Currency Future	3,185.0000	3,342.0000	4.929	0	0	0
12/03/2009	€ / R	2009/03/16	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R	2009/03/16	11.10	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	€ / R	2009/03/16	14.15	Call	Currency Future	17.0000	3.0000	(82.353)	0	0	0
12/03/2009	€ / R	2009/03/16	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R	2009/03/16	16.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R	2009/03/16	10.25	Call	Currency Future	2,715.0000	2,559.0000	(5.746)	0	0	0
12/03/2009	€ / R	2009/03/16	13.90	Call	Currency Future	31.0000	9.0000	(70.968)	0	0	0
12/03/2009	€ / R	2009/03/16	10.30	Call	Currency Future	2,665.0000	2,509.0000	(5.854)	0	0	0
12/03/2009	€ / R	2009/03/16	13.30	Put	Currency Future	412.0000	531.0000	28.883	0	0	0
12/03/2009	€ / R	2009/03/16	15.85	Put	Currency Future	2,885.0000	3,042.0000	5.442	0	0	0
12/03/2009	€ / R	2009/03/16	15.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R	2009/03/16	15.05	Put	Currency Future	2,085.0000	2,242.0000	7.530	0	0	0
12/03/2009	€ / R	2009/03/16	15.60	Put	Currency Future	2,635.0000	2,792.0000	5.958	0	0	0
12/03/2009	€ / R	2009/03/16	14.30	Call	Currency Future	11.0000	1.0000	(90.909)	0	0	0
12/03/2009	€ / R	2009/03/16	14.00	Call	Currency Future	24.0000	6.0000	(75.000)	0	0	0
12/03/2009	€ / R	2009/03/16	15.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R	2009/03/16	16.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R	2009/03/16	13.65	Put	Currency Future	733.0000	864.0000	17.872	0	0	0
12/03/2009	€ / R	2009/03/16	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R	2009/03/16	16.95	Put	Currency Future	3,985.0000	4,142.0000	3.940	0	0	0
12/03/2009	€ / R	2009/03/16	10.55	Call	Currency Future	0.0000	2,259.0000	100.000	0	0	0
12/03/2009	€ / R	2009/03/16	16.65	Put	Currency Future	3,685.0000	3,842.0000	4.261	0	0	0
12/03/2009	€ / R	2009/03/16	16.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R	2009/03/16	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R	2009/03/16	11.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R	2009/03/16	10.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R	2009/03/16	15.85	Put	Currency Future	2,885.0000	3,042.0000	5.442	0	0	0
12/03/2009	€ / R	2009/03/16	16.20	Put	Currency Future	3,235.0000	3,392.0000	4.853	0	0	0
12/03/2009	€ / R	2009/03/16	14.30	Put	Currency Future	1,346.0000	1,493.0000	10.921	0	0	0
12/03/2009	€ / R	2009/03/16	16.45	Put	Currency Future	3,485.0000	3,642.0000	4.505	0	0	0
12/03/2009	€ / R	2009/03/16	15.35	Put	Currency Future	2,385.0000	2,542.0000	6.583	0	0	0
12/03/2009	€ / R	2009/03/16	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R	2009/03/16	16.85	Put	Currency Future	3,885.0000	4,042.0000	4.041	0	0	0
12/03/2009	€ / R	2009/03/16	13.65	Call	Currency Future	48.0000	22.0000	(54.167)	0	0	0
12/03/2009	€ / R	2009/03/16	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R	2009/03/16	15.10	Put	Currency Future	2,135.0000	2,292.0000	7.354	0	0	0
12/03/2009	€ / R	2009/03/16	14.00	Put	Currency Future	1,059.0000	1,197.0000	13.031	0	0	0
12/03/2009	€ / R	2009/03/16	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	€ / R 2009/03/16	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R 2009/03/16	9.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R 2009/03/16	16.05	Put	Currency Future	3,085.0000	3,242.0000	5.089	0	0	0
12/03/2009	€ / R 2009/03/16	16.80	Put	Currency Future	3,835.0000	3,992.0000	4.094	0	0	0
12/03/2009	€ / R 2009/03/16	14.80	Put	Currency Future	1,836.0000	1,992.0000	8.497	0	0	0
12/03/2009	€ / R 2009/03/16	14.55	Call	Currency Future	6.0000	0.0000	(100.000)	0	0	0
12/03/2009	€ / R 2009/03/16	10.15	Call	Currency Future	2,815.0000	2,659.0000	(5.542)	0	0	0
12/03/2009	€ / R 2009/03/16	9.75	Call	Currency Future	0.0000	3,059.0000	100.000	0	0	0
12/03/2009	€ / R 2009/03/16	16.00	Put	Currency Future	3,035.0000	3,192.0000	5.173	0	0	0
12/03/2009	€ / R 2009/03/16	10.80	Call	Currency Future	2,165.0000	2,009.0000	(7.206)	0	0	0
12/03/2009	€ / R 2009/03/16	13.05	Call	Currency Future	123.0000	62.0000	(49.593)	0	0	0
12/03/2009	€ / R 2009/03/16	14.55	Put	Currency Future	1,591.0000	1,742.0000	9.491	0	0	0
12/03/2009	€ / R 2009/03/16	15.75	Put	Currency Future	2,785.0000	2,942.0000	5.637	0	0	0
12/03/2009	€ / R 2009/03/16	10.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R 2009/03/16	11.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R 2009/03/16	13.30	Call	Currency Future	77.0000	39.0000	(49.351)	0	0	0
12/03/2009	€ / R 2009/03/16	15.95	Put	Currency Future	2,985.0000	3,142.0000	5.260	0	0	0
12/03/2009	€ / R 2009/03/16	14.30	Put	Currency Future	1,346.0000	1,493.0000	10.921	0	0	0
12/03/2009	€ / R 2009/03/16	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R 2009/03/16	10.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R 2009/03/16	15.00	Put	Currency Future	2,035.0000	2,192.0000	7.715	0	0	0
12/03/2009	€ / R 2009/03/16	15.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R 2009/03/16	14.30	Call	Currency Future	11.0000	1.0000	(90.909)	0	0	0
12/03/2009	€ / R 2009/03/16	16.55	Put	Currency Future	3,585.0000	3,742.0000	4.379	0	0	0
12/03/2009	€ / R 2009/03/16	10.85	Call	Currency Future	2,115.0000	1,959.0000	(7.376)	0	0	0
12/03/2009	€ / R 2009/03/16	13.75	Call	Currency Future	44.0000	15.0000	(65.909)	0	0	0
12/03/2009	€ / R 2009/03/16	13.05	Put	Currency Future	208.0000	304.0000	46.154	0	0	0
12/03/2009	€ / R 2009/03/16	15.15	Put	Currency Future	2,185.0000	2,342.0000	7.185	0	0	0
12/03/2009	€ / R 2009/03/16	10.60	Call	Currency Future	2,365.0000	2,208.0000	(6.638)	0	0	0
12/03/2009	€ / R 2009/03/16	10.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R 2009/03/16	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R 2009/03/16	13.75	Put	Currency Future	829.0000	957.0000	15.440	0	0	0
12/03/2009	€ / R 2009/03/16	13.00	Call	Currency Future	137.0000	70.0000	(48.905)	0	0	0
12/03/2009	€ / R 2009/03/16	16.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R 2009/03/16	14.05	Put	Currency Future	1,106.0000	1,246.0000	12.658	0	0	0
12/03/2009	€ / R 2009/03/16	10.05	Call	Currency Future	2,915.0000	2,759.0000	(5.352)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	€ / R 2009/03/16	15.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R 2009/03/16	14.40	Put	Currency Future	1,444.0000	1,592.0000	10.249	0	0	0
12/03/2009	€ / R 2009/03/16	13.00	Put	Currency Future	172.0000	262.0000	52.326	0	0	0
12/03/2009	€ / R 2009/03/16	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R 2009/03/16	13.05	Put	Currency Future	208.0000	304.0000	46.154	0	0	0
12/03/2009	€ / R 2009/03/16	10.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R 2009/03/16	10.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R 2009/03/16	11.45	Call	Currency Future	1,515.0000	1,359.0000	(10.297)	0	0	0
12/03/2009	€ / R 2009/03/16	14.40	Call	Currency Future	9.0000	1.0000	(88.889)	0	0	0
12/03/2009	€ / R 2009/03/16	16.75	Put	Currency Future	3,785.0000	3,942.0000	4.148	0	0	0
12/03/2009	€ / R 2009/03/16	13.55	Put	Currency Future	639.0000	770.0000	20.501	0	0	0
12/03/2009	€ / R 2009/03/16	14.05	Call	Currency Future	21.0000	4.0000	(80.952)	0	0	0
12/03/2009	€ / R 2009/03/16	14.85	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
12/03/2009	€ / R 2009/03/16	13.50	Put	Currency Future	593.0000	721.0000	21.585	0	0	0
12/03/2009	€ / R 2009/03/16	14.85	Put	Currency Future	1,886.0000	2,042.0000	8.271	0	0	0
12/03/2009	€ / R 2009/03/16	10.45	Call	Currency Future	2,515.0000	2,358.0000	(6.243)	0	0	0
12/03/2009	€ / R 2009/03/16	12.95	Put	Currency Future	138.0000	221.0000	60.145	0	0	0
12/03/2009	€ / R 2009/03/16	13.70	Put	Currency Future	781.0000	910.0000	16.517	0	0	0
12/03/2009	€ / R 2009/03/16	15.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R 2009/03/16	12.95	Call	Currency Future	153.0000	79.0000	(48.366)	0	0	0
12/03/2009	€ / R 2009/03/16	12.80	Call	Currency Future	253.0000	120.0000	(52.569)	0	0	0
12/03/2009	€ / R 2009/03/16	15.65	Put	Currency Future	2,685.0000	2,842.0000	5.847	0	0	0
12/03/2009	€ / R 2009/03/16	12.80	Put	Currency Future	88.0000	112.0000	27.273	0	0	0
12/03/2009	€ / R 2009/03/16	16.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R 2009/03/16	13.40	Call	Currency Future	66.0000	34.0000	(48.485)	0	0	0
12/03/2009	€ / R 2009/03/16	11.20	Call	Currency Future	1,765.0000	1,609.0000	(8.839)	0	0	0
12/03/2009	€ / R 2009/03/16	13.35	Call	Currency Future	71.0000	36.0000	(49.296)	0	0	0
12/03/2009	€ / R 2009/03/16	11.85	Call	Currency Future	1,116.0000	961.0000	(13.889)	0	0	0
12/03/2009	€ / R 2009/03/16	11.40	Call	Currency Future	1,565.0000	1,409.0000	(9.968)	0	0	0
12/03/2009	€ / R 2009/03/16	13.40	Put	Currency Future	501.0000	625.0000	24.750	0	0	0
12/03/2009	€ / R 2009/03/16	11.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R 2009/03/16	13.80	Call	Currency Future	39.0000	13.0000	(66.667)	0	0	0
12/03/2009	€ / R 2009/03/16	10.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R 2009/03/16	13.35	Put	Currency Future	456.0000	578.0000	26.754	0	0	0
12/03/2009	€ / R 2009/03/16	14.60	Call	Currency Future	5.0000	0.0000	(100.000)	0	0	0
12/03/2009	€ / R 2009/03/16	10.40	Call	Currency Future	2,565.0000	2,409.0000	(6.082)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	€ / R 2009/03/16	14.45	Call	Currency Future	8.0000	1.0000	(87.500)	0	0	0
12/03/2009	€ / R 2009/03/16	14.35	Put	Currency Future	1,395.0000	1,543.0000	10.609	0	0	0
12/03/2009	€ / R 2009/03/16	16.85	Put	Currency Future	3,885.0000	4,041.0000	4.015	0	0	0
12/03/2009	€ / R 2009/03/16	12.35	Call	Currency Future	638.0000	485.0000	(23.981)	0	0	0
12/03/2009	€ / R 2009/03/16	17.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R 2009/03/16	15.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R 2009/03/16	14.45	Put	Currency Future	1,493.0000	1,642.0000	9.980	0	0	0
12/03/2009	€ / R 2009/03/16	11.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R 2009/03/16	13.65	Put	Currency Future	733.0000	864.0000	17.872	0	0	0
12/03/2009	€ / R 2009/03/16	16.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R 2009/03/16	12.35	Put	Currency Future	23.0000	27.0000	17.391	0	0	0
12/03/2009	€ / R 2009/03/16	17.35	Put	Currency Future	4,385.0000	4,542.0000	3.580	0	0	0
12/03/2009	€ / R 2009/03/16	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R 2009/03/16	13.30	Put	Currency Future	412.0000	531.0000	28.883	0	0	0
12/03/2009	€ / R 2009/03/16	12.40	Put	Currency Future	26.0000	31.0000	19.231	0	0	0
12/03/2009	€ / R 2009/03/16	13.65	Call	Currency Future	48.0000	22.0000	(54.167)	0	0	0
12/03/2009	€ / R 2009/03/16	10.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R 2009/03/16	14.10	Put	Currency Future	1,154.0000	1,295.0000	12.218	0	0	0
12/03/2009	€ / R 2009/03/16	11.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R 2009/03/16	13.25	Put	Currency Future	368.0000	484.0000	31.522	0	0	0
12/03/2009	€ / R 2009/03/16	10.10	Call	Currency Future	2,865.0000	2,709.0000	(5.445)	0	0	0
12/03/2009	€ / R 2009/03/16	12.40	Call	Currency Future	591.0000	439.0000	(25.719)	0	0	0
12/03/2009	€ / R 2009/03/16	13.50	Call	Currency Future	58.0000	30.0000	(48.276)	0	0	0
12/03/2009	€ / R 2009/03/16	17.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R 2009/03/16	11.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R 2009/03/16	17.00	Put	Currency Future	4,035.0000	4,192.0000	3.891	0	0	0
12/03/2009	€ / R 2009/03/16	15.20	Put	Currency Future	2,235.0000	2,392.0000	7.025	0	0	0
12/03/2009	€ / R 2009/03/16	10.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R 2009/03/16	17.65	Put	Currency Future	4,685.0000	4,842.0000	3.351	0	0	0
12/03/2009	€ / R 2009/03/16	13.70	Call	Currency Future	46.0000	19.0000	(58.696)	0	0	0
12/03/2009	€ / R 2009/03/16	15.40	Put	Currency Future	2,435.0000	2,592.0000	6.448	0	0	0
12/03/2009	€ / R 2009/03/16	11.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R 2009/03/16	14.80	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
12/03/2009	€ / R 2009/03/16	13.55	Call	Currency Future	54.0000	28.0000	(48.148)	0	0	0
12/03/2009	€ / R 2009/03/16	10.55	Call	Currency Future	2,415.0000	2,259.0000	(6.460)	0	0	0
12/03/2009	€ / R 2009/03/16	14.60	Put	Currency Future	1,640.0000	1,792.0000	9.268	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	€ / R 2009/03/16	14.35	Call	Currency Future	10.0000	1.0000	(90.000)	0	0	0
12/03/2009	€ / R 2009/03/16	10.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R 2009/03/16	14.10	Call	Currency Future	19.0000	4.0000	(78.947)	0	0	0
12/03/2009	€ / R 2009/03/16	17.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R 2009/03/16	13.80	Put	Currency Future	874.0000	1,004.0000	14.874	0	0	0
12/03/2009	€ / R 2009/03/16	15.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R 2009/03/16	10.90	Call	Currency Future	2,065.0000	1,909.0000	(7.554)	0	0	0
12/03/2009	€ / R 2009/03/16	12.60	Call	Currency Future	413.0000	266.0000	(35.593)	0	0	0
12/03/2009	€ / R 2009/03/16	16.40	Put	Currency Future	3,435.0000	3,592.0000	4.571	0	0	0
12/03/2009	€ / R 2009/03/16	17.10	Put	Currency Future	4,135.0000	4,292.0000	3.797	0	0	0
12/03/2009	€ / R 2009/03/16	11.65	Call	Currency Future	1,315.0000	1,159.0000	(11.863)	0	0	0
12/03/2009	€ / R 2009/03/16	11.15	Call	Currency Future	1,815.0000	1,659.0000	(8.595)	0	0	0
12/03/2009	€ / R 2009/03/16	17.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R 2009/03/16	12.60	Put	Currency Future	48.0000	57.0000	18.750	0	0	0
12/03/2009	€ / R 2009/03/16	10.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R 2009/03/16	13.85	Call	Currency Future	35.0000	10.0000	(71.429)	0	0	0
12/03/2009	€ / R 2009/03/16	13.25	Call	Currency Future	83.0000	42.0000	(49.398)	0	0	0
12/03/2009	€ / R 2009/03/16	10.35	Call	Currency Future	2,615.0000	2,458.0000	(6.004)	0	0	0
12/03/2009	€ / R 2009/03/16	12.65	Put	Currency Future	56.0000	67.0000	19.643	0	0	0
12/03/2009	€ / R 2009/03/16	13.85	Put	Currency Future	920.0000	1,052.0000	14.348	0	0	0
12/03/2009	€ / R 2009/03/16	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R 2009/03/16	17.05	Put	Currency Future	4,085.0000	4,242.0000	3.843	0	0	0
12/03/2009	€ / R 2009/03/16	14.20	Put	Currency Future	1,250.0000	1,394.0000	11.520	0	0	0
12/03/2009	€ / R 2009/03/16	12.65	Call	Currency Future	371.0000	226.0000	(39.084)	0	0	0
12/03/2009	€ / R 2009/03/16	10.65	Call	Currency Future	2,315.0000	2,159.0000	(6.739)	0	0	0
12/03/2009	€ / R 2009/03/16	11.85	Put	Currency Future	1.0000	3.0000	200.000	0	0	0
12/03/2009	€ / R 2009/03/16	16.10	Put	Currency Future	3,135.0000	3,292.0000	5.008	0	0	0
12/03/2009	€ / R 2009/03/16	12.55	Call	Currency Future	456.0000	307.0000	(32.675)	0	0	0
12/03/2009	€ / R 2009/03/16	17.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R 2009/03/16	11.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R 2009/03/16	10.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R 2009/03/16	10.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R 2009/03/16	12.15	Call	Currency Future	828.0000	674.0000	(18.599)	0	0	0
12/03/2009	€ / R 2009/03/16	15.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R 2009/03/16	12.90	Call	Currency Future	184.0000	90.0000	(51.087)	0	0	0
12/03/2009	€ / R 2009/03/16	10.60	Call	Currency Future	2,365.0000	2,209.0000	(6.596)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	€ / R 2009/03/16	12.15	Put	Currency Future	13.0000	15.0000	15.385	0	0	0
12/03/2009	€ / R 2009/03/16	15.45	Put	Currency Future	2,485.0000	2,642.0000	6.318	0	0	0
12/03/2009	€ / R 2009/03/16	12.90	Put	Currency Future	119.0000	182.0000	52.941	0	0	0
12/03/2009	€ / R 2009/03/16	15.70	Put	Currency Future	2,735.0000	2,892.0000	5.740	0	0	0
12/03/2009	€ / R 2009/03/16	9.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R 2009/03/16	12.55	Put	Currency Future	41.0000	49.0000	19.512	0	0	0
12/03/2009	€ / R 2009/03/16	11.35	Call	Currency Future	1,615.0000	1,459.0000	(9.659)	0	0	0
12/03/2009	€ / R 2009/03/16	12.65	Call	Currency Future	371.0000	226.0000	(39.084)	0	0	0
12/03/2009	€ / R 2009/03/16	14.60	Call	Currency Future	5.0000	0.0000	(100.000)	0	0	0
12/03/2009	€ / R 2009/03/16	12.55	Call	Currency Future	456.0000	307.0000	(32.675)	0	0	0
12/03/2009	€ / R 2009/03/16	11.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R 2009/03/16	14.60	Put	Currency Future	1,640.0000	1,792.0000	9.268	0	0	0
12/03/2009	€ / R 2009/03/16	15.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R 2009/03/16	17.30	Put	Currency Future	4,335.0000	4,492.0000	3.622	0	0	0
12/03/2009	€ / R 2009/03/16	9.85	Call	Currency Future	3,115.0000	2,958.0000	(5.040)	0	0	0
12/03/2009	€ / R 2009/03/16	18.10	Put	Currency Future	5,135.0000	5,292.0000	3.057	0	0	0
12/03/2009	€ / R 2009/03/16	10.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R 2009/03/16	12.65	Put	Currency Future	56.0000	67.0000	19.643	0	0	0
12/03/2009	€ / R 2009/03/16	18.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R 2009/03/16	10.65	Call	Currency Future	2,315.0000	2,159.0000	(6.739)	0	0	0
12/03/2009	€ / R 2009/03/16	9.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R 2009/03/16	9.80	Call	Currency Future	3,165.0000	3,009.0000	(4.929)	0	0	0
12/03/2009	€ / R 2009/03/16	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R 2009/03/16	12.80	Call	Currency Future	253.0000	120.0000	(52.569)	0	0	0
12/03/2009	€ / R 2009/03/16	15.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R 2009/03/16	16.15	Put	Currency Future	3,185.0000	3,342.0000	4.929	0	0	0
12/03/2009	€ / R 2009/03/16	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R 2009/03/16	16.30	Put	Currency Future	3,335.0000	3,492.0000	4.708	0	0	0
12/03/2009	€ / R 2009/03/16	16.50	Put	Currency Future	3,535.0000	3,692.0000	4.441	0	0	0
12/03/2009	€ / R 2009/03/16	15.50	Put	Currency Future	2,535.0000	2,692.0000	6.193	0	0	0
12/03/2009	€ / R 2009/03/16	12.75	Call	Currency Future	291.0000	153.0000	(47.423)	0	0	0
12/03/2009	€ / R 2009/03/16	17.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R 2009/03/16	9.90	Call	Currency Future	3,065.0000	2,909.0000	(5.090)	0	0	0
12/03/2009	€ / R 2009/03/16	12.55	Put	Currency Future	41.0000	49.0000	19.512	0	0	0
12/03/2009	€ / R 2009/03/16	12.75	Put	Currency Future	76.0000	94.0000	23.684	0	0	0
12/03/2009	€ / R 2009/03/16	15.35	Put	Currency Future	2,385.0000	2,542.0000	6.583	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	€ / R	2009/03/16	15.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R	2009/03/16	9.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R	2009/03/16	17.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R	2009/03/16	10.70	Call	Currency Future	2,265.0000	2,108.0000	(6.932)	0	0	0
12/03/2009	€ / R	2009/03/16	17.60	Put	Currency Future	4,635.0000	4,792.0000	3.387	0	0	0
12/03/2009	€ / R	2009/03/16	12.85	Call	Currency Future	218.0000	104.0000	(52.294)	0	0	0
12/03/2009	€ / R	2009/03/16	10.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R	2009/03/16	15.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R	2009/03/16	12.80	Put	Currency Future	88.0000	112.0000	27.273	0	0	0
12/03/2009	€ / R	2009/03/16	14.70	Put	Currency Future	1,738.0000	1,892.0000	8.861	0	0	0
12/03/2009	€ / R	2009/03/16	11.45	Call	Currency Future	1,515.0000	1,359.0000	(10.297)	0	0	0
12/03/2009	€ / R	2009/03/16	14.70	Call	Currency Future	3.0000	0.0000	(100.000)	0	0	0
12/03/2009	€ / R	2009/03/16	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R	2009/03/16	15.45	Put	Currency Future	2,485.0000	2,642.0000	6.318	0	0	0
12/03/2009	€ / R	2009/03/16	11.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R	2009/03/16	11.90	Put	Currency Future	2.0000	5.0000	150.000	0	0	0
12/03/2009	€ / R	2009/03/16	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R	2009/03/16	12.85	Put	Currency Future	103.0000	145.0000	40.777	0	0	0
12/03/2009	€ / R	2009/03/16	9.50	Call	Currency Future	3,465.0000	3,309.0000	(4.502)	0	0	0
12/03/2009	€ / R	2009/03/16	16.25	Put	Currency Future	3,285.0000	3,442.0000	4.779	0	0	0
12/03/2009	€ / R	2009/03/16	9.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R	2009/03/16	10.90	Call	Currency Future	2,065.0000	1,909.0000	(7.554)	0	0	0
12/03/2009	€ / R	2009/03/16	10.30	Call	Currency Future	2,665.0000	2,509.0000	(5.854)	0	0	0
12/03/2009	€ / R	2009/03/16	10.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R	2009/03/16	10.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R	2009/03/16	10.10	Call	Currency Future	2,865.0000	2,708.0000	(5.480)	0	0	0
12/03/2009	€ / R	2009/03/16	11.90	Call	Currency Future	1,067.0000	913.0000	(14.433)	0	0	0
12/03/2009	€ / R	2009/03/16	10.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R	2009/03/16	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R	2009/03/16	14.10	Call	Currency Future	19.0000	4.0000	(78.947)	0	0	0
12/03/2009	€ / R	2009/03/16	15.90	Put	Currency Future	2,935.0000	3,092.0000	5.349	0	0	0
12/03/2009	€ / R	2009/03/16	14.10	Put	Currency Future	1,154.0000	1,295.0000	12.218	0	0	0
12/03/2009	€ / R	2009/03/16	11.00	Call	Currency Future	1,965.0000	1,809.0000	(7.939)	0	0	0
12/03/2009	€ / R	2009/03/16	10.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R	2009/03/16	12.40	Put	Currency Future	26.0000	31.0000	19.231	0	0	0
12/03/2009	€ / R	2009/03/16	10.20	Call	Currency Future	2,765.0000	2,609.0000	(5.642)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	€ / R 2009/03/16	11.80	Call	Currency Future	1,166.0000	1,010.0000	(13.379)	0	0	0
12/03/2009	€ / R 2009/03/16	10.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R 2009/03/16	11.80	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
12/03/2009	€ / R 2009/03/16	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R 2009/03/16	12.00	Put	Currency Future	5.0000	11.0000	120.000	0	0	0
12/03/2009	€ / R 2009/03/16	15.30	Put	Currency Future	2,335.0000	2,492.0000	6.724	0	0	0
12/03/2009	€ / R 2009/03/16	12.00	Call	Currency Future	970.0000	819.0000	(15.567)	0	0	0
12/03/2009	€ / R 2009/03/16	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R 2009/03/16	9.70	Call	Currency Future	3,265.0000	3,109.0000	(4.778)	0	0	0
12/03/2009	€ / R 2009/03/16	12.40	Call	Currency Future	591.0000	439.0000	(25.719)	0	0	0
12/03/2009	€ / R 2009/03/16	9.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R 2009/03/16	14.20	Call	Currency Future	15.0000	2.0000	(86.667)	0	0	0
12/03/2009	€ / R 2009/03/16	10.50	Call	Currency Future	2,465.0000	2,309.0000	(6.329)	0	0	0
12/03/2009	€ / R 2009/03/16	11.30	Call	Currency Future	1,665.0000	1,509.0000	(9.369)	0	0	0
12/03/2009	€ / R 2009/03/16	14.50	Put	Currency Future	1,542.0000	1,692.0000	9.728	0	0	0
12/03/2009	€ / R 2009/03/16	14.50	Call	Currency Future	7.0000	0.0000	(100.000)	0	0	0
12/03/2009	€ / R 2009/03/16	12.05	Put	Currency Future	7.0000	12.0000	71.429	0	0	0
12/03/2009	€ / R 2009/03/16	11.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R 2009/03/16	12.30	Call	Currency Future	685.0000	532.0000	(22.336)	0	0	0
12/03/2009	€ / R 2009/03/16	10.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R 2009/03/16	12.05	Call	Currency Future	922.0000	770.0000	(16.486)	0	0	0
12/03/2009	€ / R 2009/03/16	11.25	Call	Currency Future	1,715.0000	1,559.0000	(9.096)	0	0	0
12/03/2009	€ / R 2009/03/16	11.80	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
12/03/2009	€ / R 2009/03/16	11.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R 2009/03/16	11.70	Call	Currency Future	1,265.0000	1,109.0000	(12.332)	0	0	0
12/03/2009	€ / R 2009/03/16	11.80	Call	Currency Future	1,166.0000	1,010.0000	(13.379)	0	0	0
12/03/2009	€ / R 2009/03/16	11.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R 2009/03/16	11.95	Put	Currency Future	3.0000	7.0000	133.333	0	0	0
12/03/2009	€ / R 2009/03/16	11.85	Put	Currency Future	1.0000	3.0000	200.000	0	0	0
12/03/2009	€ / R 2009/03/16	11.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R 2009/03/16	11.65	Call	Currency Future	1,315.0000	1,159.0000	(11.863)	0	0	0
12/03/2009	€ / R 2009/03/16	11.95	Call	Currency Future	1,018.0000	866.0000	(14.931)	0	0	0
12/03/2009	€ / R 2009/03/16	11.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R 2009/03/16	11.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
12/03/2009	€ / R 2009/03/16	11.85	Call	Currency Future	1,116.0000	961.0000	(13.889)	0	0	0
12/03/2009	€ / R 2009/03/16	13.20	Call	Currency Future	91.0000	46.0000	(49.451)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	€ / R 2009/03/16	11.75	Call	Currency Future	1,216.0000	1,059.0000	(12.911)	0	0	0
12/03/2009	€ / R 2009/03/16	11.60	Call	Currency Future	1,365.0000	1,209.0000	(11.429)	0	0	0
12/03/2009	€ / R 2009/03/16	13.45	Put	Currency Future	546.0000	673.0000	23.260	0	0	0
12/03/2009	€ / R 2009/03/16	11.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R 2009/03/16	13.10	Put	Currency Future	245.0000	348.0000	42.041	0	0	0
12/03/2009	€ / R 2009/03/16	11.50	Call	Currency Future	1,465.0000	1,309.0000	(10.648)	0	0	0
12/03/2009	€ / R 2009/03/16	13.10	Call	Currency Future	110.0000	56.0000	(49.091)	0	0	0
12/03/2009	€ / R 2009/03/16	12.30	Put	Currency Future	20.0000	23.0000	15.000	0	0	0
12/03/2009	€ / R 2009/03/16	13.20	Put	Currency Future	326.0000	438.0000	34.356	0	0	0
12/03/2009	€ / R 2009/03/16	13.45	Call	Currency Future	61.0000	32.0000	(47.541)	0	0	0
12/03/2009	€ / R 2009/03/16	11.55	Call	Currency Future	1,415.0000	1,259.0000	(11.025)	0	0	0
12/03/2009	€ / R 2009/03/16	12.25	Call	Currency Future	732.0000	579.0000	(20.902)	0	0	0
12/03/2009	€ / R 2009/03/16	11.90	Call	Currency Future	1,067.0000	913.0000	(14.433)	0	0	0
12/03/2009	€ / R 2009/03/16	11.90	Put	Currency Future	2.0000	5.0000	150.000	0	0	0
12/03/2009	€ / R 2009/03/16	12.45	Call	Currency Future	546.0000	394.0000	(27.839)	0	0	0
12/03/2009	€ / R 2009/03/16	12.45	Put	Currency Future	31.0000	36.0000	16.129	0	0	0
12/03/2009	€ / R 2009/03/16	12.30	Call	Currency Future	685.0000	532.0000	(22.336)	0	0	0
12/03/2009	€ / R 2009/03/16	12.10	Put	Currency Future	9.0000	14.0000	55.556	0	0	0
12/03/2009	€ / R 2009/03/16	12.25	Put	Currency Future	17.0000	20.0000	17.647	0	0	0
12/03/2009	€ / R 2009/03/16	12.10	Call	Currency Future	874.0000	722.0000	(17.391)	0	0	0
12/03/2009	€ / R 2009/03/16	12.10	Put	Currency Future	9.0000	14.0000	55.556	0	0	0
12/03/2009	€ / R 2009/03/16	12.10	Call	Currency Future	874.0000	722.0000	(17.391)	0	0	0
12/03/2009	€ / R 2009/03/16	12.05	Call	Currency Future	922.0000	770.0000	(16.486)	0	0	0
12/03/2009	€ / R 2009/03/16	12.05	Put	Currency Future	7.0000	12.0000	71.429	0	0	0
12/03/2009	€ / R 2009/03/16	12.35	Put	Currency Future	23.0000	27.0000	17.391	0	0	0
12/03/2009	€ / R 2009/03/16	12.35	Call	Currency Future	638.0000	485.0000	(23.981)	0	0	0
12/03/2009	€ / R 2009/03/16	12.50	Put	Currency Future	35.0000	41.0000	17.143	0	0	0
12/03/2009	€ / R 2009/03/16	12.85	Call	Currency Future	218.0000	104.0000	(52.294)	0	0	0
12/03/2009	€ / R 2009/03/16	12.30	Put	Currency Future	20.0000	23.0000	15.000	0	0	0
12/03/2009	€ / R 2009/03/16	12.15	Call	Currency Future	828.0000	674.0000	(18.599)	0	0	0
12/03/2009	€ / R 2009/03/16	12.85	Put	Currency Future	103.0000	145.0000	40.777	0	0	0
12/03/2009	€ / R 2009/03/16	12.15	Put	Currency Future	13.0000	15.0000	15.385	0	0	0
12/03/2009	€ / R 2009/03/16	12.50	Call	Currency Future	500.0000	350.0000	(30.000)	0	0	0
12/03/2009	€ / R 2009/03/16	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R 2009/03/16	10.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R 2009/03/16	9.60	Call	Currency Future	3,365.0000	3,208.0000	(4.666)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	€ / R	2009/03/16	9.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R	2009/03/16	10.40	Call	Currency Future	2,565.0000	2,409.0000	(6.082)	0	0	0
12/03/2009	€ / R	2009/03/16	16.35	Put	Currency Future	3,385.0000	3,542.0000	4.638	0	0	0
12/03/2009	€ / R	2009/03/16	9.95	Call	Currency Future	3,015.0000	2,859.0000	(5.174)	0	0	0
12/03/2009	€ / R	2009/03/16	14.75	Call	Currency Future	2.0000	0.0000	(100.000)	0	0	0
12/03/2009	€ / R	2009/03/16	13.95	Put	Currency Future	1,012.0000	1,148.0000	13.439	0	0	0
12/03/2009	€ / R	2009/03/16	14.75	Put	Currency Future	1,787.0000	1,942.0000	8.674	0	0	0
12/03/2009	€ / R	2009/03/16	15.55	Put	Currency Future	2,585.0000	2,742.0000	6.074	0	0	0
12/03/2009	€ / R	2009/03/16	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R	2009/03/16	13.95	Call	Currency Future	27.0000	7.0000	(74.074)	0	0	0
12/03/2009	€ / R	2009/03/16	13.15	Put	Currency Future	285.0000	392.0000	37.544	0	0	0
12/03/2009	€ / R	2009/03/16	13.15	Call	Currency Future	100.0000	51.0000	(49.000)	0	0	0
12/03/2009	€ / R	2009/03/16	9.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R	2009/03/16	10.75	Call	Currency Future	2,215.0000	2,059.0000	(7.043)	0	0	0
12/03/2009	€ / R	2009/03/16	10.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R	2009/03/16	11.55	Call	Currency Future	1,415.0000	1,259.0000	(11.025)	0	0	0
12/03/2009	€ / R	2009/03/16	11.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	€ / R	2009/06/12			Currency Future	13.2178	13.0605	(1.190)	13.3300	13.0900	6,919
12/03/2009	€ / R	2009/06/12	14.25	Call	Currency Future	366.0000	300.0000	(18.033)	0	0	0
12/03/2009	€ / R	2009/06/12	14.30	Put	Currency Future	1,434.0000	1,528.0000	6.555	0	0	0
12/03/2009	€ / R	2009/06/12	14.30	Call	Currency Future	352.0000	288.0000	(18.182)	0	0	0
12/03/2009	€ / R	2009/06/12	13.85	Call	Currency Future	489.0000	410.0000	(16.155)	0	0	0
12/03/2009	€ / R	2009/06/12	14.95	Put	Currency Future	1,943.0000	2,056.0000	5.816	0	0	0
12/03/2009	€ / R	2009/06/12	14.85	Call	Currency Future	229.0000	182.0000	(20.524)	0	0	0
12/03/2009	€ / R	2009/06/12	12.90	Put	Currency Future	519.0000	580.0000	11.753	0	0	0
12/03/2009	€ / R	2009/06/12	12.80	Put	Currency Future	465.0000	520.0000	11.828	0	0	0
12/03/2009	€ / R	2009/06/12	14.60	Put	Currency Future	1,662.0000	1,765.0000	6.197	0	0	0
12/03/2009	€ / R	2009/06/12	13.40	Put	Currency Future	826.0000	904.0000	9.443	0	0	0
12/03/2009	€ / R	2009/06/12	14.30	Call	Currency Future	352.0000	288.0000	(18.182)	0	0	0
12/03/2009	€ / R	2009/06/12	13.65	Call	Currency Future	562.0000	476.0000	(15.302)	0	0	0
12/03/2009	€ / R	2009/06/12	14.75	Put	Currency Future	1,780.0000	1,888.0000	6.067	0	0	0
12/03/2009	€ / R	2009/06/12	14.15	Call	Currency Future	394.0000	325.0000	(17.513)	0	0	0
12/03/2009	€ / R	2009/06/12	12.80	Call	Currency Future	883.0000	781.0000	(11.552)	0	0	0
12/03/2009	€ / R	2009/06/12	14.55	Put	Currency Future	1,623.0000	1,724.0000	6.223	0	0	0
12/03/2009	€ / R	2009/06/12	14.70	Put	Currency Future	1,740.0000	1,846.0000	6.092	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	€ / R 2009/06/12	15.20	Call	Currency Future	171.0000	133.0000	(22.222)	0	0	0
12/03/2009	€ / R 2009/06/12	13.65	Put	Currency Future	994.0000	1,066.0000	7.243	0	0	0
12/03/2009	€ / R 2009/06/12	14.45	Call	Currency Future	314.0000	255.0000	(18.790)	0	0	0
12/03/2009	€ / R 2009/06/12	12.90	Call	Currency Future	837.0000	740.0000	(11.589)	0	0	0
12/03/2009	€ / R 2009/06/12	15.20	Put	Currency Future	2,153.0000	2,272.0000	5.527	0	0	0
12/03/2009	€ / R 2009/06/12	13.45	Put	Currency Future	860.0000	939.0000	9.186	0	0	0
12/03/2009	€ / R 2009/06/12	15.05	Call	Currency Future	194.0000	152.0000	(21.649)	0	0	0
12/03/2009	€ / R 2009/06/12	13.40	Call	Currency Future	644.0000	565.0000	(12.267)	0	0	0
12/03/2009	€ / R 2009/06/12	14.45	Put	Currency Future	1,546.0000	1,645.0000	6.404	0	0	0
12/03/2009	€ / R 2009/06/12	12.95	Put	Currency Future	548.0000	611.0000	11.496	0	0	0
12/03/2009	€ / R 2009/06/12	15.05	Put	Currency Future	2,026.0000	2,142.0000	5.726	0	0	0
12/03/2009	€ / R 2009/06/12	13.85	Put	Currency Future	1,121.0000	1,200.0000	7.047	0	0	0
12/03/2009	€ / R 2009/06/12	14.55	Call	Currency Future	291.0000	235.0000	(19.244)	0	0	0
12/03/2009	€ / R 2009/06/12	14.00	Call	Currency Future	439.0000	366.0000	(16.629)	0	0	0
12/03/2009	€ / R 2009/06/12	13.45	Call	Currency Future	627.0000	550.0000	(12.281)	0	0	0
12/03/2009	€ / R 2009/06/12	13.30	Call	Currency Future	679.0000	596.0000	(12.224)	0	0	0
12/03/2009	€ / R 2009/06/12	14.75	Call	Currency Future	248.0000	198.0000	(20.161)	0	0	0
12/03/2009	€ / R 2009/06/12	14.70	Call	Currency Future	258.0000	207.0000	(19.767)	0	0	0
12/03/2009	€ / R 2009/06/12	13.15	Put	Currency Future	668.0000	736.0000	10.180	0	0	0
12/03/2009	€ / R 2009/06/12	13.55	Call	Currency Future	596.0000	512.0000	(14.094)	0	0	0
12/03/2009	€ / R 2009/06/12	14.25	Put	Currency Future	1,398.0000	1,490.0000	6.581	0	0	0
12/03/2009	€ / R 2009/06/12	14.50	Put	Currency Future	1,584.0000	1,684.0000	6.313	0	0	0
12/03/2009	€ / R 2009/06/12	13.80	Put	Currency Future	1,089.0000	1,166.0000	7.071	0	0	0
12/03/2009	€ / R 2009/06/12	12.95	Call	Currency Future	815.0000	721.0000	(11.534)	0	0	0
12/03/2009	€ / R 2009/06/12	13.15	Call	Currency Future	735.0000	646.0000	(12.109)	0	0	0
12/03/2009	€ / R 2009/06/12	13.80	Put	Currency Future	1,089.0000	1,166.0000	7.071	0	0	0
12/03/2009	€ / R 2009/06/12	14.60	Call	Currency Future	279.0000	225.0000	(19.355)	0	0	0
12/03/2009	€ / R 2009/06/12	13.90	Put	Currency Future	1,154.0000	1,235.0000	7.019	0	0	0
12/03/2009	€ / R 2009/06/12	14.00	Put	Currency Future	1,222.0000	1,305.0000	6.792	0	0	0
12/03/2009	€ / R 2009/06/12	14.90	Call	Currency Future	220.0000	174.0000	(20.909)	0	0	0
12/03/2009	€ / R 2009/06/12	14.40	Put	Currency Future	1,509.0000	1,605.0000	6.362	0	0	0
12/03/2009	€ / R 2009/06/12	13.30	Put	Currency Future	761.0000	835.0000	9.724	0	0	0
12/03/2009	€ / R 2009/06/12	14.35	Put	Currency Future	1,471.0000	1,566.0000	6.458	0	0	0
12/03/2009	€ / R 2009/06/12	13.70	Put	Currency Future	1,025.0000	1,099.0000	7.220	0	0	0
12/03/2009	€ / R 2009/06/12	14.10	Put	Currency Future	1,291.0000	1,378.0000	6.739	0	0	0
12/03/2009	€ / R 2009/06/12	14.40	Call	Currency Future	326.0000	266.0000	(18.405)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	€ / R 2009/06/12	13.60	Put	Currency Future	963.0000	1,033.0000	7.269	0	0	0
12/03/2009	€ / R 2009/06/12	14.35	Call	Currency Future	339.0000	277.0000	(18.289)	0	0	0
12/03/2009	€ / R 2009/06/12	13.30	Put	Currency Future	761.0000	835.0000	9.724	0	0	0
12/03/2009	€ / R 2009/06/12	14.10	Call	Currency Future	409.0000	338.0000	(17.359)	0	0	0
12/03/2009	€ / R 2009/06/12	13.30	Call	Currency Future	679.0000	596.0000	(12.224)	0	0	0
12/03/2009	€ / R 2009/06/12	13.55	Put	Currency Future	928.0000	1,002.0000	7.974	0	0	0
12/03/2009	€ / R 2009/06/12	13.15	Call	Currency Future	735.0000	646.0000	(12.109)	0	0	0
12/03/2009	€ / R 2009/06/12	14.30	Put	Currency Future	1,434.0000	1,528.0000	6.555	0	0	0
12/03/2009	€ / R 2009/06/12	13.60	Call	Currency Future	581.0000	494.0000	(14.974)	0	0	0
12/03/2009	€ / R 2009/06/12	14.85	Put	Currency Future	1,861.0000	1,971.0000	5.911	0	0	0
12/03/2009	€ / R 2009/06/12	14.10	Call	Currency Future	409.0000	338.0000	(17.359)	0	0	0
12/03/2009	€ / R 2009/06/12	14.40	Call	Currency Future	326.0000	266.0000	(18.405)	0	0	0
12/03/2009	€ / R 2009/06/12	13.80	Call	Currency Future	506.0000	426.0000	(15.810)	0	0	0
12/03/2009	€ / R 2009/06/12	13.25	Put	Currency Future	729.0000	801.0000	9.877	0	0	0
12/03/2009	€ / R 2009/06/12	14.50	Call	Currency Future	302.0000	245.0000	(18.874)	0	0	0
12/03/2009	€ / R 2009/06/12	14.20	Put	Currency Future	1,362.0000	1,452.0000	6.608	0	0	0
12/03/2009	€ / R 2009/06/12	13.90	Call	Currency Future	472.0000	395.0000	(16.314)	0	0	0
12/03/2009	€ / R 2009/06/12	13.70	Call	Currency Future	543.0000	459.0000	(15.470)	0	0	0
12/03/2009	€ / R 2009/06/12	14.20	Call	Currency Future	379.0000	313.0000	(17.414)	0	0	0
12/03/2009	€ / R 2009/06/12	12.40	Put	Currency Future	315.0000	341.0000	8.254	0	0	0
12/03/2009	€ / R 2009/06/12	12.40	Call	Currency Future	1,132.0000	1,002.0000	(11.484)	0	0	0
12/03/2009	€ / R 2009/06/12	14.80	Call	Currency Future	238.0000	190.0000	(20.168)	0	0	0
12/03/2009	€ / R 2009/06/12	14.90	Put	Currency Future	1,902.0000	2,013.0000	5.836	0	0	0
12/03/2009	€ / R 2009/06/12	12.80	Call	Currency Future	883.0000	781.0000	(11.552)	0	0	0
12/03/2009	€ / R 2009/06/12	13.25	Call	Currency Future	697.0000	612.0000	(12.195)	0	0	0
12/03/2009	€ / R 2009/06/12	12.30	Call	Currency Future	1,201.0000	1,068.0000	(11.074)	0	0	0
12/03/2009	€ / R 2009/06/12	14.90	Call	Currency Future	220.0000	174.0000	(20.909)	0	0	0
12/03/2009	€ / R 2009/06/12	14.95	Call	Currency Future	211.0000	166.0000	(21.327)	0	0	0
12/03/2009	€ / R 2009/06/12	14.05	Put	Currency Future	1,256.0000	1,341.0000	6.768	0	0	0
12/03/2009	€ / R 2009/06/12	12.30	Put	Currency Future	283.0000	307.0000	8.481	0	0	0
12/03/2009	€ / R 2009/06/12	15.30	Call	Currency Future	157.0000	121.0000	(22.930)	0	0	0
12/03/2009	€ / R 2009/06/12	13.15	Put	Currency Future	668.0000	736.0000	10.180	0	0	0
12/03/2009	€ / R 2009/06/12	13.90	Call	Currency Future	472.0000	395.0000	(16.314)	0	0	0
12/03/2009	€ / R 2009/06/12	15.30	Put	Currency Future	2,239.0000	2,361.0000	5.449	0	0	0
12/03/2009	€ / R 2009/06/12	13.20	Put	Currency Future	698.0000	768.0000	10.029	0	0	0
12/03/2009	€ / R 2009/06/12	14.15	Put	Currency Future	1,326.0000	1,415.0000	6.712	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	€ / R 2009/06/12	13.60	Call	Currency Future	581.0000	494.0000	(14.974)	0	0	0
12/03/2009	€ / R 2009/06/12	14.90	Put	Currency Future	1,902.0000	2,013.0000	5.836	0	0	0
12/03/2009	€ / R 2009/06/12	13.20	Call	Currency Future	716.0000	629.0000	(12.151)	0	0	0
12/03/2009	€ / R 2009/06/12	14.65	Call	Currency Future	269.0000	216.0000	(19.703)	0	0	0
12/03/2009	€ / R 2009/06/12	14.15	Call	Currency Future	394.0000	325.0000	(17.513)	0	0	0
12/03/2009	€ / R 2009/06/12	13.90	Put	Currency Future	1,154.0000	1,235.0000	7.019	0	0	0
12/03/2009	€ / R 2009/06/12	14.65	Put	Currency Future	1,701.0000	1,805.0000	6.114	0	0	0
12/03/2009	€ / R 2009/06/12	14.05	Call	Currency Future	424.0000	352.0000	(16.981)	0	0	0
12/03/2009	€ / R 2009/06/12	12.80	Put	Currency Future	465.0000	520.0000	11.828	0	0	0
12/03/2009	€ / R 2009/06/12	13.60	Put	Currency Future	963.0000	1,033.0000	7.269	0	0	0
12/03/2009	€ / R 2009/06/12	13.95	Put	Currency Future	1,188.0000	1,270.0000	6.902	0	0	0
12/03/2009	€ / R 2009/06/12	13.55	Call	Currency Future	596.0000	512.0000	(14.094)	0	0	0
12/03/2009	€ / R 2009/06/12	14.10	Put	Currency Future	1,291.0000	1,378.0000	6.739	0	0	0
12/03/2009	€ / R 2009/06/12	13.75	Call	Currency Future	524.0000	442.0000	(15.649)	0	0	0
12/03/2009	€ / R 2009/06/12	13.50	Call	Currency Future	611.0000	531.0000	(13.093)	0	0	0
12/03/2009	€ / R 2009/06/12	13.55	Put	Currency Future	928.0000	1,002.0000	7.974	0	0	0
12/03/2009	€ / R 2009/06/12	13.50	Put	Currency Future	894.0000	970.0000	8.501	0	0	0
12/03/2009	€ / R 2009/06/12	14.80	Put	Currency Future	1,821.0000	1,929.0000	5.931	0	0	0
12/03/2009	€ / R 2009/06/12	14.15	Put	Currency Future	1,326.0000	1,415.0000	6.712	0	0	0
12/03/2009	€ / R 2009/06/12	13.80	Call	Currency Future	506.0000	426.0000	(15.810)	0	0	0
12/03/2009	€ / R 2009/06/12	14.60	Call	Currency Future	279.0000	225.0000	(19.355)	0	0	0
12/03/2009	€ / R 2009/06/12	13.95	Call	Currency Future	455.0000	380.0000	(16.484)	0	0	0
12/03/2009	€ / R 2009/06/12	14.60	Put	Currency Future	1,662.0000	1,765.0000	6.197	0	0	0
12/03/2009	€ / R 2009/06/12	12.65	Call	Currency Future	972.0000	849.0000	(12.654)	0	0	0
12/03/2009	€ / R 2009/06/12	14.20	Put	Currency Future	1,362.0000	1,452.0000	6.608	0	0	0
12/03/2009	€ / R 2009/06/12	14.80	Put	Currency Future	1,821.0000	1,929.0000	5.931	0	0	0
12/03/2009	€ / R 2009/06/12	14.20	Call	Currency Future	379.0000	313.0000	(17.414)	0	0	0
12/03/2009	€ / R 2009/06/12	15.00	Put	Currency Future	1,985.0000	2,099.0000	5.743	0	0	0
12/03/2009	€ / R 2009/06/12	12.65	Put	Currency Future	404.0000	439.0000	8.663	0	0	0
12/03/2009	€ / R 2009/06/12	13.75	Put	Currency Future	1,056.0000	1,132.0000	7.197	0	0	0
12/03/2009	€ / R 2009/06/12	15.00	Call	Currency Future	202.0000	159.0000	(21.287)	0	0	0
12/03/2009	€ / R 2009/06/12	15.10	Put	Currency Future	2,068.0000	2,185.0000	5.658	0	0	0
12/03/2009	€ / R 2009/06/12	13.00	Call	Currency Future	795.0000	702.0000	(11.698)	0	0	0
12/03/2009	€ / R 2009/06/12	15.10	Call	Currency Future	186.0000	145.0000	(22.043)	0	0	0
12/03/2009	€ / R 2009/06/12	12.60	Call	Currency Future	1,003.0000	878.0000	(12.463)	0	0	0
12/03/2009	€ / R 2009/06/12	14.80	Call	Currency Future	238.0000	190.0000	(20.168)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	€ / R 2009/06/12	15.60	Put	Currency Future	2,503.0000	2,631.0000	5.114	0	0	0
12/03/2009	€ / R 2009/06/12	15.30	Call	Currency Future	157.0000	121.0000	(22.930)	0	0	0
12/03/2009	€ / R 2009/06/12	13.00	Put	Currency Future	577.0000	641.0000	11.092	0	0	0
12/03/2009	€ / R 2009/06/12	15.30	Put	Currency Future	2,239.0000	2,361.0000	5.449	0	0	0
12/03/2009	€ / R 2009/06/12	12.85	Put	Currency Future	492.0000	549.0000	11.585	0	0	0
12/03/2009	€ / R 2009/06/12	13.10	Call	Currency Future	756.0000	664.0000	(12.169)	0	0	0
12/03/2009	€ / R 2009/06/12	12.85	Call	Currency Future	859.0000	760.0000	(11.525)	0	0	0
12/03/2009	€ / R 2009/06/12	13.10	Put	Currency Future	638.0000	704.0000	10.345	0	0	0
12/03/2009	€ / R 2009/06/12	11.65	Put	Currency Future	129.0000	139.0000	7.752	0	0	0
12/03/2009	€ / R 2009/06/12	11.85	Call	Currency Future	1,535.0000	1,392.0000	(9.316)	0	0	0
12/03/2009	€ / R 2009/06/12	12.85	Put	Currency Future	492.0000	549.0000	11.585	0	0	0
12/03/2009	€ / R 2009/06/12	15.40	Call	Currency Future	144.0000	110.0000	(23.611)	0	0	0
12/03/2009	€ / R 2009/06/12	11.85	Put	Currency Future	167.0000	181.0000	8.383	0	0	0
12/03/2009	€ / R 2009/06/12	15.40	Put	Currency Future	2,326.0000	2,450.0000	5.331	0	0	0
12/03/2009	€ / R 2009/06/12	12.60	Put	Currency Future	385.0000	418.0000	8.571	0	0	0
12/03/2009	€ / R 2009/06/12	15.50	Call	Currency Future	132.0000	101.0000	(23.485)	0	0	0
12/03/2009	€ / R 2009/06/12	11.65	Call	Currency Future	1,697.0000	1,550.0000	(8.662)	0	0	0
12/03/2009	€ / R 2009/06/12	12.15	Call	Currency Future	1,307.0000	1,170.0000	(10.482)	0	0	0
12/03/2009	€ / R 2009/06/12	12.15	Put	Currency Future	240.0000	260.0000	8.333	0	0	0
12/03/2009	€ / R 2009/06/12	12.05	Call	Currency Future	1,381.0000	1,242.0000	(10.065)	0	0	0
12/03/2009	€ / R 2009/06/12	15.60	Call	Currency Future	121.0000	91.0000	(24.793)	0	0	0
12/03/2009	€ / R 2009/06/12	14.05	Put	Currency Future	1,256.0000	1,341.0000	6.768	0	0	0
12/03/2009	€ / R 2009/06/12	15.50	Put	Currency Future	2,414.0000	2,540.0000	5.220	0	0	0
12/03/2009	€ / R 2009/06/12	14.05	Call	Currency Future	424.0000	352.0000	(16.981)	0	0	0
12/03/2009	€ / R 2009/06/12	12.05	Put	Currency Future	214.0000	231.0000	7.944	0	0	0
12/03/2009	€ / R 2009/06/12	14.40	Put	Currency Future	1,509.0000	1,605.0000	6.362	0	0	0
12/03/2009	€ / R 2009/06/12	13.05	Call	Currency Future	775.0000	683.0000	(11.871)	0	0	0
12/03/2009	€ / R 2009/06/12	13.05	Put	Currency Future	607.0000	672.0000	10.708	0	0	0
12/03/2009	€ / R 2009/06/12	13.05	Call	Currency Future	775.0000	683.0000	(11.871)	0	0	0
12/03/2009	€ / R 2009/06/12	12.85	Call	Currency Future	859.0000	760.0000	(11.525)	0	0	0
12/03/2009	€ / R 2009/06/12	13.05	Put	Currency Future	607.0000	672.0000	10.708	0	0	0
12/03/2009	€ / R 2009/06/12	12.10	Call	Currency Future	1,344.0000	1,206.0000	(10.268)	0	0	0
12/03/2009	€ / R 2009/06/12	12.20	Call	Currency Future	1,271.0000	1,135.0000	(10.700)	0	0	0
12/03/2009	€ / R 2009/06/12	12.10	Put	Currency Future	226.0000	245.0000	8.407	0	0	0
12/03/2009	€ / R 2009/06/12	12.60	Put	Currency Future	385.0000	418.0000	8.571	0	0	0
12/03/2009	€ / R 2009/06/12	12.60	Call	Currency Future	1,003.0000	878.0000	(12.463)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	€ / R 2009/06/12	12.70	Put	Currency Future	424.0000	465.0000	9.670	0	0	0
12/03/2009	€ / R 2009/06/12	12.70	Call	Currency Future	942.0000	825.0000	(12.420)	0	0	0
12/03/2009	€ / R 2009/06/12	12.45	Put	Currency Future	331.0000	360.0000	8.761	0	0	0
12/03/2009	€ / R 2009/06/12	12.45	Call	Currency Future	1,099.0000	970.0000	(11.738)	0	0	0
12/03/2009	€ / R 2009/06/12	13.10	Put	Currency Future	638.0000	704.0000	10.345	0	0	0
12/03/2009	€ / R 2009/06/12	12.20	Put	Currency Future	254.0000	275.0000	8.268	0	0	0
12/03/2009	€ / R 2009/06/12	13.10	Call	Currency Future	756.0000	664.0000	(12.169)	0	0	0
12/03/2009	€ / R 2009/06/12	12.10	Put	Currency Future	226.0000	245.0000	8.407	0	0	0
12/03/2009	€ / R 2009/06/12	12.10	Call	Currency Future	1,344.0000	1,206.0000	(10.268)	0	0	0
12/03/2009	€ / R 2009/06/12	12.55	Put	Currency Future	367.0000	398.0000	8.447	0	0	0
12/03/2009	€ / R 2009/06/12	12.40	Put	Currency Future	315.0000	341.0000	8.254	0	0	0
12/03/2009	€ / R 2009/06/12	11.95	Put	Currency Future	189.0000	205.0000	8.466	0	0	0
12/03/2009	€ / R 2009/06/12	13.70	Put	Currency Future	1,025.0000	1,099.0000	7.220	0	0	0
12/03/2009	€ / R 2009/06/12	13.65	Put	Currency Future	994.0000	1,066.0000	7.243	0	0	0
12/03/2009	€ / R 2009/06/12	13.65	Call	Currency Future	562.0000	476.0000	(15.302)	0	0	0
12/03/2009	€ / R 2009/06/12	13.70	Call	Currency Future	543.0000	459.0000	(15.470)	0	0	0
12/03/2009	€ / R 2009/06/12	11.75	Call	Currency Future	1,615.0000	1,470.0000	(8.978)	0	0	0
12/03/2009	€ / R 2009/06/12	13.40	Call	Currency Future	644.0000	565.0000	(12.267)	0	0	0
12/03/2009	€ / R 2009/06/12	12.40	Call	Currency Future	1,132.0000	1,002.0000	(11.484)	0	0	0
12/03/2009	€ / R 2009/06/12	11.75	Put	Currency Future	147.0000	159.0000	8.163	0	0	0
12/03/2009	€ / R 2009/06/12	13.35	Call	Currency Future	661.0000	580.0000	(12.254)	0	0	0
12/03/2009	€ / R 2009/06/12	11.85	Put	Currency Future	167.0000	181.0000	8.383	0	0	0
12/03/2009	€ / R 2009/06/12	11.95	Call	Currency Future	1,457.0000	1,316.0000	(9.677)	0	0	0
12/03/2009	€ / R 2009/06/12	11.85	Call	Currency Future	1,535.0000	1,392.0000	(9.316)	0	0	0
12/03/2009	€ / R 2009/06/12	13.35	Put	Currency Future	793.0000	869.0000	9.584	0	0	0
12/03/2009	€ / R 2009/06/12	12.00	Put	Currency Future	201.0000	218.0000	8.458	0	0	0
12/03/2009	€ / R 2009/06/12	13.40	Put	Currency Future	826.0000	904.0000	9.443	0	0	0
12/03/2009	€ / R 2009/06/12	12.00	Call	Currency Future	1,419.0000	1,278.0000	(9.937)	0	0	0
12/03/2009	€ / R 2009/06/12	11.90	Put	Currency Future	178.0000	193.0000	8.427	0	0	0
12/03/2009	€ / R 2009/06/12	12.15	Put	Currency Future	240.0000	260.0000	8.333	0	0	0
12/03/2009	€ / R 2009/06/12	12.15	Call	Currency Future	1,307.0000	1,170.0000	(10.482)	0	0	0
12/03/2009	€ / R 2009/06/12	11.70	Call	Currency Future	1,656.0000	1,509.0000	(8.877)	0	0	0
12/03/2009	€ / R 2009/06/12	11.70	Put	Currency Future	138.0000	149.0000	7.971	0	0	0
12/03/2009	€ / R 2009/06/12	11.80	Call	Currency Future	1,575.0000	1,430.0000	(9.206)	0	0	0
12/03/2009	€ / R 2009/06/12	12.55	Call	Currency Future	1,034.0000	908.0000	(12.186)	0	0	0
12/03/2009	€ / R 2009/06/12	11.90	Call	Currency Future	1,496.0000	1,353.0000	(9.559)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	€ / R	2009/06/12	11.80	Put	Currency Future	157.0000	170.0000	8.280	0	0	0
12/03/2009	€ / R	2009/06/12	12.05	Put	Currency Future	214.0000	231.0000	7.944	0	0	0
12/03/2009	€ / R	2009/06/12	12.65	Put	Currency Future	404.0000	439.0000	8.663	0	0	0
12/03/2009	€ / R	2009/06/12	12.50	Call	Currency Future	1,066.0000	939.0000	(11.914)	0	0	0
12/03/2009	€ / R	2009/06/12	12.50	Put	Currency Future	349.0000	378.0000	8.309	0	0	0
12/03/2009	€ / R	2009/06/12	12.65	Call	Currency Future	972.0000	849.0000	(12.654)	0	0	0
12/03/2009	€ / R	2009/06/12	12.90	Put	Currency Future	519.0000	580.0000	11.753	0	0	0
12/03/2009	€ / R	2009/06/12	12.90	Call	Currency Future	837.0000	740.0000	(11.589)	0	0	0
12/03/2009	€ / R	2009/06/12	12.05	Call	Currency Future	1,381.0000	1,242.0000	(10.065)	0	0	0
12/03/2009	€ / R	2009/06/12	12.35	Put	Currency Future	299.0000	324.0000	8.361	0	0	0
12/03/2009	€ / R	2009/06/12	12.35	Call	Currency Future	1,166.0000	1,034.0000	(11.321)	0	0	0
12/03/2009	€ / R	2009/06/12	12.35	Put	Currency Future	299.0000	324.0000	8.361	0	0	0
12/03/2009	€ / R	2009/06/12	12.30	Put	Currency Future	283.0000	307.0000	8.481	0	0	0
12/03/2009	€ / R	2009/06/12	12.75	Call	Currency Future	912.0000	803.0000	(11.952)	0	0	0
12/03/2009	€ / R	2009/06/12	12.75	Put	Currency Future	444.0000	492.0000	10.811	0	0	0
12/03/2009	€ / R	2009/06/12	12.30	Call	Currency Future	1,201.0000	1,068.0000	(11.074)	0	0	0
12/03/2009	€ / R	2009/06/12	12.25	Call	Currency Future	1,236.0000	1,101.0000	(10.922)	0	0	0
12/03/2009	€ / R	2009/06/12	12.55	Call	Currency Future	1,034.0000	908.0000	(12.186)	0	0	0
12/03/2009	€ / R	2009/06/12	12.55	Put	Currency Future	367.0000	398.0000	8.447	0	0	0
12/03/2009	€ / R	2009/06/12	12.35	Call	Currency Future	1,166.0000	1,034.0000	(11.321)	0	0	0
12/03/2009	€ / R	2009/06/12	12.25	Put	Currency Future	268.0000	291.0000	8.582	0	0	0
12/03/2009	€ / R	2009/09/14			Currency Future	13.4252	13.2615	(1.219)	0.0000	0.0000	217
12/03/2009	€ / R	2009/09/14	14.25	Call	Currency Future	735.0000	653.0000	(11.156)	0	0	0
12/03/2009	€ / R	2009/09/14	14.30	Put	Currency Future	1,593.0000	1,675.0000	5.148	0	0	0
12/03/2009	€ / R	2009/09/14	14.05	Call	Currency Future	807.0000	720.0000	(10.781)	0	0	0
12/03/2009	€ / R	2009/09/14	14.40	Call	Currency Future	685.0000	606.0000	(11.533)	0	0	0
12/03/2009	€ / R	2009/09/14	13.55	Put	Currency Future	1,111.0000	1,190.0000	7.111	0	0	0
12/03/2009	€ / R	2009/09/14	13.60	Call	Currency Future	969.0000	885.0000	(8.669)	0	0	0
12/03/2009	€ / R	2009/09/14	13.05	Call	Currency Future	1,177.0000	1,082.0000	(8.071)	0	0	0
12/03/2009	€ / R	2009/09/14	14.05	Put	Currency Future	1,432.0000	1,508.0000	5.307	0	0	0
12/03/2009	€ / R	2009/09/14	14.30	Call	Currency Future	718.0000	637.0000	(11.281)	0	0	0
12/03/2009	€ / R	2009/09/14	13.30	Call	Currency Future	1,079.0000	986.0000	(8.619)	0	0	0
12/03/2009	€ / R	2009/09/14	13.60	Put	Currency Future	1,144.0000	1,224.0000	6.993	0	0	0
12/03/2009	€ / R	2009/09/14	13.30	Put	Currency Future	954.0000	1,025.0000	7.442	0	0	0
12/03/2009	€ / R	2009/09/14	13.55	Call	Currency Future	987.0000	901.0000	(8.713)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	€ / R 2009/09/14	14.40	Put	Currency Future	1,660.0000	1,745.0000	5.120	0	0	0
12/03/2009	€ / R 2009/09/14	14.15	Put	Currency Future	1,495.0000	1,574.0000	5.284	0	0	0
12/03/2009	€ / R 2009/09/14	14.15	Call	Currency Future	770.0000	686.0000	(10.909)	0	0	0
12/03/2009	€ / R 2009/09/14	13.35	Put	Currency Future	985.0000	1,057.0000	7.310	0	0	0
12/03/2009	€ / R 2009/09/14	14.25	Put	Currency Future	1,560.0000	1,641.0000	5.192	0	0	0
12/03/2009	€ / R 2009/09/14	13.75	Put	Currency Future	1,245.0000	1,319.0000	5.944	0	0	0
12/03/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,016.0000	1,090.0000	7.283	0	0	0
12/03/2009	€ / R 2009/09/14	14.00	Call	Currency Future	826.0000	737.0000	(10.775)	0	0	0
12/03/2009	€ / R 2009/09/14	13.90	Put	Currency Future	1,339.0000	1,412.0000	5.452	0	0	0
12/03/2009	€ / R 2009/09/14	13.05	Put	Currency Future	801.0000	871.0000	8.739	0	0	0
12/03/2009	€ / R 2009/09/14	14.00	Put	Currency Future	1,400.0000	1,476.0000	5.429	0	0	0
12/03/2009	€ / R 2009/09/14	13.65	Call	Currency Future	952.0000	870.0000	(8.613)	0	0	0
12/03/2009	€ / R 2009/09/14	13.30	Call	Currency Future	1,079.0000	986.0000	(8.619)	0	0	0
12/03/2009	€ / R 2009/09/14	13.65	Put	Currency Future	1,177.0000	1,258.0000	6.882	0	0	0
12/03/2009	€ / R 2009/09/14	13.30	Put	Currency Future	954.0000	1,025.0000	7.442	0	0	0
12/03/2009	€ / R 2009/09/14	13.75	Call	Currency Future	920.0000	830.0000	(9.783)	0	0	0
12/03/2009	€ / R 2009/09/14	13.10	Put	Currency Future	832.0000	901.0000	8.293	0	0	0
12/03/2009	€ / R 2009/09/14	13.40	Call	Currency Future	1,041.0000	951.0000	(8.646)	0	0	0
12/03/2009	€ / R 2009/09/14	13.90	Call	Currency Future	864.0000	773.0000	(10.532)	0	0	0
12/03/2009	€ / R 2009/09/14	13.10	Call	Currency Future	1,157.0000	1,062.0000	(8.211)	0	0	0
12/03/2009	€ / R 2009/09/14	13.50	Call	Currency Future	1,004.0000	917.0000	(8.665)	0	0	0
12/03/2009	€ / R 2009/09/14	13.40	Call	Currency Future	1,041.0000	951.0000	(8.646)	0	0	0
12/03/2009	€ / R 2009/09/14	13.95	Call	Currency Future	845.0000	755.0000	(10.651)	0	0	0
12/03/2009	€ / R 2009/09/14	14.85	Put	Currency Future	1,975.0000	2,071.0000	4.861	0	0	0
12/03/2009	€ / R 2009/09/14	13.35	Call	Currency Future	1,060.0000	969.0000	(8.585)	0	0	0
12/03/2009	€ / R 2009/09/14	13.50	Put	Currency Future	1,079.0000	1,156.0000	7.136	0	0	0
12/03/2009	€ / R 2009/09/14	13.95	Put	Currency Future	1,370.0000	1,444.0000	5.401	0	0	0
12/03/2009	€ / R 2009/09/14	14.85	Call	Currency Future	551.0000	482.0000	(12.523)	0	0	0
12/03/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,016.0000	1,090.0000	7.283	0	0	0
12/03/2009	€ / R 2009/09/14	14.20	Call	Currency Future	753.0000	669.0000	(11.155)	0	0	0
12/03/2009	€ / R 2009/09/14	14.20	Put	Currency Future	1,527.0000	1,608.0000	5.305	0	0	0
12/03/2009	€ / R 2009/09/14	13.45	Put	Currency Future	1,047.0000	1,122.0000	7.163	0	0	0
12/03/2009	€ / R 2009/09/14	13.70	Put	Currency Future	1,211.0000	1,288.0000	6.358	0	0	0
12/03/2009	€ / R 2009/09/14	14.10	Call	Currency Future	789.0000	702.0000	(11.027)	0	0	0
12/03/2009	€ / R 2009/09/14	13.80	Put	Currency Future	1,279.0000	1,349.0000	5.473	0	0	0
12/03/2009	€ / R 2009/09/14	13.80	Call	Currency Future	904.0000	811.0000	(10.288)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	€ / R 2009/09/14	13.45	Call	Currency Future	1,022.0000	934.0000	(8.611)	0	0	0
12/03/2009	€ / R 2009/09/14	14.10	Put	Currency Future	1,463.0000	1,541.0000	5.332	0	0	0
12/03/2009	€ / R 2009/09/14	13.70	Call	Currency Future	936.0000	850.0000	(9.188)	0	0	0
12/03/2009	€ / R 2009/09/14	13.20	Call	Currency Future	1,119.0000	1,024.0000	(8.490)	0	0	0
12/03/2009	€ / R 2009/09/14	14.10	Put	Currency Future	1,463.0000	1,541.0000	5.332	0	0	0
12/03/2009	€ / R 2009/09/14	14.10	Call	Currency Future	789.0000	702.0000	(11.027)	0	0	0
12/03/2009	€ / R 2009/09/14	14.30	Call	Currency Future	718.0000	637.0000	(11.281)	0	0	0
12/03/2009	€ / R 2009/09/14	13.80	Put	Currency Future	1,279.0000	1,349.0000	5.473	0	0	0
12/03/2009	€ / R 2009/09/14	13.20	Put	Currency Future	894.0000	962.0000	7.606	0	0	0
12/03/2009	€ / R 2009/09/14	13.15	Put	Currency Future	863.0000	931.0000	7.879	0	0	0
12/03/2009	€ / R 2009/09/14	13.80	Call	Currency Future	904.0000	811.0000	(10.288)	0	0	0
12/03/2009	€ / R 2009/09/14	13.15	Call	Currency Future	1,138.0000	1,043.0000	(8.348)	0	0	0
12/03/2009	€ / R 2009/09/14	14.30	Put	Currency Future	1,593.0000	1,675.0000	5.148	0	0	0
12/03/2009	€ / R 2009/09/14	14.40	Call	Currency Future	685.0000	606.0000	(11.533)	0	0	0
12/03/2009	€ / R 2009/09/14	13.25	Call	Currency Future	1,099.0000	1,005.0000	(8.553)	0	0	0
12/03/2009	€ / R 2009/09/14	14.40	Put	Currency Future	1,660.0000	1,745.0000	5.120	0	0	0
12/03/2009	€ / R 2009/09/14	13.25	Put	Currency Future	924.0000	993.0000	7.468	0	0	0
12/03/2009	€ / R 2009/09/14	13.00	Call	Currency Future	1,196.0000	1,100.0000	(8.027)	0	0	0
12/03/2009	€ / R 2009/09/14	12.80	Call	Currency Future	1,306.0000	1,184.0000	(9.342)	0	0	0
12/03/2009	€ / R 2009/09/14	14.60	Put	Currency Future	1,797.0000	1,887.0000	5.008	0	0	0
12/03/2009	€ / R 2009/09/14	12.80	Put	Currency Future	681.0000	723.0000	6.167	0	0	0
12/03/2009	€ / R 2009/09/14	14.60	Call	Currency Future	622.0000	548.0000	(11.897)	0	0	0
12/03/2009	€ / R 2009/09/14	12.70	Put	Currency Future	638.0000	678.0000	6.270	0	0	0
12/03/2009	€ / R 2009/09/14	12.90	Call	Currency Future	1,250.0000	1,138.0000	(8.960)	0	0	0
12/03/2009	€ / R 2009/09/14	14.50	Call	Currency Future	653.0000	576.0000	(11.792)	0	0	0
12/03/2009	€ / R 2009/09/14	12.90	Put	Currency Future	725.0000	776.0000	7.034	0	0	0
12/03/2009	€ / R 2009/09/14	14.50	Put	Currency Future	1,728.0000	1,815.0000	5.035	0	0	0
12/03/2009	€ / R 2009/09/14	12.70	Call	Currency Future	1,364.0000	1,239.0000	(9.164)	0	0	0
12/03/2009	€ / R 2009/09/14	13.00	Put	Currency Future	771.0000	838.0000	8.690	0	0	0
12/03/2009	€ / R 2009/09/14	13.55	Put	Currency Future	1,111.0000	1,190.0000	7.111	0	0	0
12/03/2009	€ / R 2009/09/14	13.60	Put	Currency Future	1,144.0000	1,224.0000	6.993	0	0	0
12/03/2009	€ / R 2009/09/14	13.60	Call	Currency Future	969.0000	885.0000	(8.669)	0	0	0
12/03/2009	€ / R 2009/09/14	13.90	Put	Currency Future	1,339.0000	1,412.0000	5.452	0	0	0
12/03/2009	€ / R 2009/09/14	13.55	Call	Currency Future	987.0000	901.0000	(8.713)	0	0	0
12/03/2009	€ / R 2009/09/14	13.90	Call	Currency Future	864.0000	773.0000	(10.532)	0	0	0
12/03/2009	€ / R 2009/09/14	13.85	Call	Currency Future	884.0000	792.0000	(10.407)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	€ / R	2009/09/14	13.85	Put	Currency Future	1,309.0000	1,380.0000	5.424	0	0	0
12/03/2009	€ / R	2009/09/14	13.85	Put	Currency Future	1,309.0000	1,380.0000	5.424	0	0	0
12/03/2009	€ / R	2009/09/14	12.85	Put	Currency Future	703.0000	746.0000	6.117	0	0	0
12/03/2009	€ / R	2009/09/14	12.85	Call	Currency Future	1,278.0000	1,157.0000	(9.468)	0	0	0
12/03/2009	€ / R	2009/09/14	12.95	Call	Currency Future	1,223.0000	1,118.0000	(8.585)	0	0	0
12/03/2009	€ / R	2009/09/14	13.35	Call	Currency Future	1,060.0000	969.0000	(8.585)	0	0	0
12/03/2009	€ / R	2009/09/14	12.95	Put	Currency Future	748.0000	807.0000	7.888	0	0	0
12/03/2009	€ / R	2009/09/14	12.90	Put	Currency Future	725.0000	776.0000	7.034	0	0	0
12/03/2009	€ / R	2009/09/14	12.90	Call	Currency Future	1,250.0000	1,138.0000	(8.960)	0	0	0
12/03/2009	€ / R	2009/09/14	13.10	Call	Currency Future	1,157.0000	1,062.0000	(8.211)	0	0	0
12/03/2009	€ / R	2009/09/14	13.10	Put	Currency Future	832.0000	901.0000	8.293	0	0	0
12/03/2009	€ / R	2009/09/14	13.35	Put	Currency Future	985.0000	1,057.0000	7.310	0	0	0
12/03/2009	€ / R	2009/09/14	13.85	Call	Currency Future	884.0000	792.0000	(10.407)	0	0	0
12/03/2009	€ / R	2009/12/14			Currency Future	13.5957	13.4370	(1.167)	0.0000	0.0000	0
12/03/2009	€ / R	2009/12/14	13.90	Call	Currency Future	0.0000	1,086.0000	100.000	0	0	0
12/03/2009	€ / R	2009/12/14	13.80	Put	Currency Future	0.0000	1,485.0000	100.000	0	0	0
12/03/2009	€ / R	2009/12/14	13.90	Put	Currency Future	0.0000	1,549.0000	100.000	0	0	0
12/03/2009	€ / R	2009/12/14	14.00	Put	Currency Future	0.0000	1,610.0000	100.000	0	0	0
12/03/2009	€ / R	2009/12/14	14.25	Call	Currency Future	1,023.0000	954.0000	(6.745)	0	0	0
12/03/2009	€ / R	2009/12/14	14.25	Put	Currency Future	1,677.0000	1,767.0000	5.367	0	0	0
12/03/2009	€ / R	2009/12/14	13.80	Call	Currency Future	0.0000	1,122.0000	100.000	0	0	0
12/03/2009	€ / R	2009/12/14	14.00	Call	Currency Future	0.0000	1,047.0000	100.000	0	0	0
12/03/2009	€ / R	2009/12/14	13.70	Put	Currency Future	0.0000	1,417.0000	100.000	0	0	0
12/03/2009	€ / R	2009/12/14	13.30	Put	Currency Future	0.0000	1,159.0000	100.000	0	0	0
12/03/2009	€ / R	2009/12/14	13.50	Put	Currency Future	0.0000	1,285.0000	100.000	0	0	0
12/03/2009	€ / R	2009/12/14	13.20	Call	Currency Future	0.0000	1,335.0000	100.000	0	0	0
12/03/2009	€ / R	2009/12/14	13.20	Put	Currency Future	0.0000	1,098.0000	100.000	0	0	0
12/03/2009	€ / R	2009/12/14	13.50	Call	Currency Future	0.0000	1,222.0000	100.000	0	0	0
12/03/2009	€ / R	2009/12/14	13.70	Call	Currency Future	0.0000	1,154.0000	100.000	0	0	0
12/03/2009	€ / R	2009/12/14	13.40	Put	Currency Future	0.0000	1,221.0000	100.000	0	0	0
12/03/2009	€ / R	2009/12/14	13.30	Call	Currency Future	0.0000	1,296.0000	100.000	0	0	0
12/03/2009	€ / R	2009/12/14	13.40	Call	Currency Future	0.0000	1,258.0000	100.000	0	0	0
12/03/2009	€ / R	2009/12/14	14.15	Put	Currency Future	1,616.0000	1,704.0000	5.446	0	0	0
12/03/2009	€ / R	2009/12/14	13.85	Call	Currency Future	1,168.0000	1,106.0000	(5.308)	0	0	0
12/03/2009	€ / R	2009/12/14	13.60	Put	Currency Future	0.0000	1,350.0000	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	€ / R	2009/12/14	13.60	Call	Currency Future	0.0000	1,187.0000	100.000	0	0	0
12/03/2009	€ / R	2009/12/14	13.85	Put	Currency Future	1,422.0000	1,519.0000	6.821	0	0	0
12/03/2009	€ / R	2009/12/14	14.85	Put	Currency Future	2,071.0000	2,172.0000	4.877	0	0	0
12/03/2009	€ / R	2009/12/14	14.85	Call	Currency Future	817.0000	759.0000	(7.099)	0	0	0
12/03/2009	€ / R	2009/12/14	13.25	Call	Currency Future	1,387.0000	1,315.0000	(5.191)	0	0	0
12/03/2009	€ / R	2009/12/14	13.25	Put	Currency Future	1,041.0000	1,128.0000	8.357	0	0	0
12/03/2009	€ / R	2009/12/14	13.95	Put	Currency Future	1,490.0000	1,580.0000	6.040	0	0	0
12/03/2009	€ / R	2009/12/14	14.05	Call	Currency Future	1,101.0000	1,028.0000	(6.630)	0	0	0
12/03/2009	€ / R	2009/12/14	13.55	Put	Currency Future	1,226.0000	1,318.0000	7.504	0	0	0
12/03/2009	€ / R	2009/12/14	13.75	Put	Currency Future	1,356.0000	1,451.0000	7.006	0	0	0
12/03/2009	€ / R	2009/12/14	13.65	Call	Currency Future	1,236.0000	1,171.0000	(5.259)	0	0	0
12/03/2009	€ / R	2009/12/14	13.65	Put	Currency Future	1,290.0000	1,384.0000	7.287	0	0	0
12/03/2009	€ / R	2009/12/14	13.45	Put	Currency Future	1,164.0000	1,253.0000	7.646	0	0	0
12/03/2009	€ / R	2009/12/14	13.45	Call	Currency Future	1,309.0000	1,240.0000	(5.271)	0	0	0
12/03/2009	€ / R	2009/12/14	13.75	Call	Currency Future	1,201.0000	1,138.0000	(5.246)	0	0	0
12/03/2009	€ / R	2009/12/14	13.95	Call	Currency Future	1,136.0000	1,067.0000	(6.074)	0	0	0
12/03/2009	€ / R	2009/12/14	13.55	Call	Currency Future	1,272.0000	1,205.0000	(5.267)	0	0	0
12/03/2009	€ / R	2009/12/14	14.05	Put	Currency Future	1,555.0000	1,641.0000	5.531	0	0	0
12/03/2009	€ / R	2009/12/14	14.15	Call	Currency Future	1,061.0000	991.0000	(6.598)	0	0	0
12/03/2009	AL13	2009/05/07			Index Future	242.4230	242.5060	0.034	0.0000	0.0000	7
12/03/2009	ALBI	2009/05/07			Index Future	294.6420	295.7730	0.384	0.0000	0.0000	637
12/03/2009	ALBI	2009/08/06			Index Future	302.2730	303.4300	0.383	0.0000	0.0000	0
12/03/2009	ALBI	2009/11/05			Index Future	290.3000	291.4900	0.410	0.0000	0.0000	0
12/03/2009	CRD1	2009/05/07			Index Future	125.7710	125.4400	(0.263)	0.0000	0.0000	0
12/03/2009	CRD1	2009/08/06			Index Future	129.0290	128.6880	(0.264)	0.0000	0.0000	2
12/03/2009	CRD1	2009/11/05			Index Future	131.8140	131.4690	(0.262)	0.0000	0.0000	0
12/03/2009	GOVI	2009/05/07			jGovi	296.4995	297.5690	0.361	0.0000	0.0000	186

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	GOVI	2009/08/06			jGovi	304.1790	305.2740	0.360	0.0000	0.0000	0
12/03/2009	GOVI	2009/11/05			jGovi	310.7465	311.8705	0.362	0.0000	0.0000	0
12/03/2009	ILBI	2009/05/07			Index Future	337.6900	336.2500	(0.426)	0.0000	0.0000	2
12/03/2009	ILBI	2009/08/06			Index Future	346.1960	344.7500	(0.418)	0.0000	0.0000	0
12/03/2009	ILBI	2009/11/05			Index Future	331.0980	331.8650	0.232	0.0000	0.0000	0
12/03/2009	J153	2010/08/31			jSwap	7.8010	7.7140	(1.115)	0.0000	0.0000	0
12/03/2009	J157	2015/09/15			jSwap	8.8740	8.8140	(0.676)	0.0000	0.0000	0
12/03/2009	J186	2026/12/21			jSwap	8.2490	8.2070	(0.509)	0.0000	0.0000	0
12/03/2009	J201	2014/12/22			jSwap	8.6480	8.5830	(0.752)	0.0000	0.0000	0
12/03/2009	J203	2017/09/15			jSwap	8.9180	8.8630	(0.617)	0.0000	0.0000	0
12/03/2009	J204	2018/12/21			jSwap	8.7720	8.7080	(0.730)	0.0000	0.0000	0
12/03/2009	J207	2020/01/15			jSwap	8.7170	8.6500	(0.769)	0.0000	0.0000	0
12/03/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
12/03/2009	JFRA	2009/05/07			jFra	8.3900	8.3360	(0.644)	0.0000	0.0000	0
12/03/2009	JFRA	2009/08/06			jFra	7.1110	7.0820	(0.408)	0.0000	0.0000	0
12/03/2009	JFRA	2009/11/05			jFra	6.9500	6.8690	(1.165)	0.0000	0.0000	0
12/03/2009	JN02	2009/05/07			jNote	7.5740	7.4520	(1.611)	0.0000	0.0000	0
12/03/2009	JN02	2009/08/06			jNote	7.5600	7.4330	(1.680)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	JN05	2009/05/07			jNote	8.2750	8.2000	(0.906)	0.0000	0.0000	0
12/03/2009	JN05	2009/08/06			jNote	8.3050	8.2320	(0.879)	0.0000	0.0000	0
12/03/2009	JN10	2009/05/07			jNote	8.5400	8.4740	(0.773)	0.0000	0.0000	0
12/03/2009	JN10	2009/08/06			jNote	8.5390	8.4740	(0.761)	0.0000	0.0000	0
12/03/2009	JROD	2009/03/31			jRod	10.6270	10.6280	0.009	0.0000	0.0000	0
12/03/2009	JROD	2009/04/30			jRod	10.1920	10.1950	0.029	0.0000	0.0000	0
12/03/2009	JROD	2009/05/29			jRod	9.8850	9.8940	0.091	0.0000	0.0000	0
12/03/2009	JROD	2009/06/30			jRod	10.0230	10.0340	0.110	0.0000	0.0000	0
12/03/2009	OTH1	2009/05/07			Index Future	284.5770	285.9450	0.481	0.0000	0.0000	0
12/03/2009	OTH1	2009/08/06			Index Future	291.9470	293.3480	0.480	0.0000	0.0000	3
12/03/2009	OTH1	2009/11/05			Index Future	298.2500	299.6870	0.482	0.0000	0.0000	0
12/03/2009	R153	2009/05/07			Bond Future	6.3850	6.3580	(0.423)	0.0000	0.0000	3,022
12/03/2009	R153	2009/05/07	9.25	Call	Option on Bond Future	3,648.0000	3,683.0000	0.959	0	0	0
12/03/2009	R153	2009/05/07	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/03/2009	R153	2009/08/06			Bond Future	5.8750	5.8380	(0.630)	0.0000	0.0000	0
12/03/2009	R153	2009/08/06	10.00	Put	Option on Bond Future	6.0000	5.0000	(16.667)	0	0	0
12/03/2009	R153	2009/08/06	10.00	Call	Option on Bond Future	4,250.0000	4,289.0000	0.918	0	0	0
12/03/2009	R153	2009/08/06	9.75	Call	Option on Bond Future	4,003.0000	4,042.0000	0.974	0	0	0
12/03/2009	R153	2009/08/06	9.75	Put	Option on Bond Future	8.0000	8.0000	-	0	0	0
12/03/2009	R153	2009/11/05			Bond Future	5.0000	5.0000	-	0.0000	0.0000	0
12/03/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	71.0000	70.0000	(1.408)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	1,292.0000	1,291.0000	(0.077)	0	0	0
12/03/2009	R157	2009/05/07			Bond Future	7.8590	7.7980	(0.776)	0.0000	0.0000	10,211
12/03/2009	R157	2009/05/07	7.25	Call	Option on Bond Future	1,162.0000	1,250.0000	7.573	0	0	386
12/03/2009	R157	2009/05/07	7.25	Put	Option on Bond Future	4,739.0000	4,474.0000	(5.592)	0	0	0
12/03/2009	R157	2009/05/07	9.00	Put	Option on Bond Future	552.0000	486.0000	(11.957)	0	0	0
12/03/2009	R157	2009/05/07	9.00	Call	Option on Bond Future	6,920.0000	7,207.0000	4.147	0	0	0
12/03/2009	R157	2009/05/07	6.50	Call	Option on Bond Future	317.0000	346.0000	9.148	0	0	0
12/03/2009	R157	2009/05/07	6.50	Put	Option on Bond Future	8,479.0000	8,155.0000	(3.821)	0	0	0
12/03/2009	R157	2009/08/06			Bond Future	7.8090	7.7440	(0.832)	0.0000	0.0000	5,000
12/03/2009	R157	2009/08/06	9.25	Put	Option on Bond Future	1,536.0000	1,444.0000	(5.990)	0	0	0
12/03/2009	R157	2009/08/06	9.25	Call	Option on Bond Future	9,257.0000	9,528.0000	2.928	0	0	0
12/03/2009	R157	2009/11/05			Bond Future	7.8210	7.7520	(0.882)	0.0000	0.0000	0
12/03/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	4,407.0000	4,572.0000	3.744	0	0	0
12/03/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	6,147.0000	5,940.0000	(3.367)	0	0	0
12/03/2009	R157	2010/02/04			Bond Future	7.8510	7.7770	(0.943)	0.0000	0.0000	0
12/03/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	6,020.0000	6,208.0000	3.123	0	0	0
12/03/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	6,542.0000	6,348.0000	(2.965)	0	0	0
12/03/2009	R186	2009/05/07			Bond Future	8.2780	8.2170	(0.737)	0.0000	0.0000	12,847
12/03/2009	R186	2009/05/07	9.00	Put	Option on Bond Future	2,298.0000	2,092.0000	(8.964)	0	0	0
12/03/2009	R186	2009/05/07	9.00	Call	Option on Bond Future	9,578.0000	10,019.0000	4.604	0	0	0
12/03/2009	R186	2009/05/07	6.50	Put	Option on Bond Future	21,545.0000	20,928.0000	(2.864)	0	0	0
12/03/2009	R186	2009/05/07	6.50	Call	Option on Bond Future	361.0000	391.0000	8.310	0	0	97
12/03/2009	R186	2009/05/07	8.00	Call	Option on Bond Future	3,873.0000	4,112.0000	6.171	0	0	2,500
12/03/2009	R186	2009/05/07	8.00	Put	Option on Bond Future	6,864.0000	6,456.0000	(5.944)	0	0	0
12/03/2009	R186	2009/05/07	7.25	Call	Option on Bond Future	1,411.0000	1,515.0000	7.371	0	0	4,930
12/03/2009	R186	2009/05/07	7.25	Put	Option on Bond Future	13,042.0000	12,500.0000	(4.156)	0	0	0
12/03/2009	R186	2009/08/06			Bond Future	8.2390	8.1770	(0.753)	0.0000	0.0000	2,500
12/03/2009	R186	2009/08/06	7.50	Put	Option on Bond Future	13,090.0000	12,661.0000	(3.277)	0	0	0
12/03/2009	R186	2009/08/06	7.50	Call	Option on Bond Future	4,917.0000	5,144.0000	4.617	0	0	35
12/03/2009	R186	2009/08/06	9.00	Call	Option on Bond Future	13,099.0000	13,515.0000	3.176	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	R186	2009/08/06	9.00	Put	Option on Bond Future	5,463.0000	5,222.0000	(4.411)	0	0	0
12/03/2009	R186	2009/11/05			Bond Future	8.2390	8.1750	(0.777)	0.0000	0.0000	0
12/03/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	7,881.0000	8,152.0000	3.439	0	0	5,000
12/03/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	15,986.0000	15,585.0000	(2.508)	0	0	0
12/03/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	15,369.0000	15,786.0000	2.713	0	0	0
12/03/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	7,789.0000	7,535.0000	(3.261)	0	0	5,000
12/03/2009	R186	2010/02/04			Bond Future	8.2530	8.1870	(0.800)	0.0000	0.0000	0
12/03/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	13,001.0000	13,363.0000	2.784	0	0	0
12/03/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	13,032.0000	12,708.0000	(2.486)	0	0	0
12/03/2009	R196	2009/05/07			Bond Future	9.4350	9.4350	-	0.0000	0.0000	0
12/03/2009	R196	2009/05/07	11.00	Call	Option on Bond Future	1,058.0000	1,051.0000	(0.662)	0	0	0
12/03/2009	R196	2009/05/07	11.00	Put	Option on Bond Future	591.0000	584.0000	(1.184)	0	0	0
12/03/2009	R201	2009/05/07			Bond Future	7.8210	7.7710	(0.639)	0.0000	0.0000	2
12/03/2009	R201	2009/05/07	9.25	Call	Option on Bond Future	6,588.0000	6,786.0000	3.005	0	0	0
12/03/2009	R201	2009/05/07	9.25	Put	Option on Bond Future	280.0000	248.0000	(11.429)	0	0	0
12/03/2009	R201	2009/08/06			Bond Future	7.7160	7.6630	(0.687)	0.0000	0.0000	0
12/03/2009	R201	2009/08/06	9.25	Put	Option on Bond Future	1,070.0000	1,014.0000	(5.234)	0	0	0
12/03/2009	R201	2009/08/06	9.25	Call	Option on Bond Future	7,618.0000	7,797.0000	2.350	0	0	0
12/03/2009	R201	2009/11/05			Bond Future	7.6850	7.6280	(0.742)	0.0000	0.0000	0
12/03/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	3,777.0000	3,889.0000	2.965	0	0	0
12/03/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	4,572.0000	4,440.0000	(2.887)	0	0	0
12/03/2009	R201	2010/02/04			Bond Future	7.6800	7.6190	(0.794)	0.0000	0.0000	0
12/03/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	4,421.0000	4,540.0000	2.692	0	0	0
12/03/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	5,163.0000	5,031.0000	(2.557)	0	0	0
12/03/2009	R203	2009/05/07			Bond Future	8.3020	8.2210	(0.976)	0.0000	0.0000	0
12/03/2009	R203	2009/05/07	9.00	Put	Option on Bond Future	1,257.0000	1,110.0000	(11.695)	0	0	0
12/03/2009	R203	2009/05/07	9.00	Call	Option on Bond Future	5,285.0000	5,620.0000	6.339	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	R203	2009/08/06			Bond Future	8.2420	8.1580	(1.019)	0.0000	0.0000	0
12/03/2009	R203	2009/08/06	9.25	Call	Option on Bond Future	8,072.0000	8,407.0000	4.150	0	0	0
12/03/2009	R203	2009/08/06	9.25	Put	Option on Bond Future	2,414.0000	2,258.0000	(6.462)	0	0	0
12/03/2009	R203	2009/11/05			Bond Future	8.2440	8.1550	(1.080)	0.0000	0.0000	0
12/03/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	8,453.0000	8,146.0000	(3.632)	0	0	0
12/03/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	4,097.0000	4,300.0000	4.955	0	0	0
12/03/2009	R203	2010/02/04			Bond Future	8.2680	8.1750	(1.125)	0.0000	0.0000	0
12/03/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	7,397.0000	7,143.0000	(3.434)	0	0	0
12/03/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	7,018.0000	7,283.0000	3.776	0	0	0
12/03/2009	R204	2009/05/07			Bond Future	8.3080	8.2370	(0.855)	0.0000	0.0000	305
12/03/2009	R204	2009/05/07	7.75	Call	Option on Bond Future	1,641.0000	1,773.0000	8.044	0	0	750
12/03/2009	R204	2009/05/07	8.75	Put	Option on Bond Future	1,920.0000	1,740.0000	(9.375)	0	0	750
12/03/2009	R204	2009/05/07	7.75	Put	Option on Bond Future	5,325.0000	4,999.0000	(6.122)	0	0	0
12/03/2009	R204	2009/05/07	8.75	Call	Option on Bond Future	4,716.0000	4,996.0000	5.937	0	0	0
12/03/2009	R204	2009/05/07	9.00	Put	Option on Bond Future	1,400.0000	1,256.0000	(10.286)	0	0	0
12/03/2009	R204	2009/05/07	9.00	Call	Option on Bond Future	5,733.0000	6,047.0000	5.477	0	0	0
12/03/2009	R204	2009/08/06			Bond Future	8.2580	8.1840	(0.896)	0.0000	0.0000	0
12/03/2009	R204	2009/08/06	9.25	Call	Option on Bond Future	8,757.0000	9,077.0000	3.654	0	0	0
12/03/2009	R204	2009/08/06	9.25	Put	Option on Bond Future	2,698.0000	2,546.0000	(5.634)	0	0	0
12/03/2009	R204	2009/11/05			Bond Future	8.2580	8.1810	(0.932)	0.0000	0.0000	0
12/03/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	4,534.0000	4,725.0000	4.213	0	0	0
12/03/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	9,423.0000	9,131.0000	(3.099)	0	0	0
12/03/2009	R204	2010/02/04			Bond Future	8.2780	8.1980	(0.966)	0.0000	0.0000	0
12/03/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	7,446.0000	7,697.0000	3.371	0	0	0
12/03/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	7,925.0000	7,685.0000	(3.028)	0	0	0
12/03/2009	R206	2009/05/07			Bond Future	7.7300	7.6790	(0.660)	0.0000	0.0000	2,117
12/03/2009	R206	2009/05/07	9.00	Put	Option on Bond Future	315.0000	281.0000	(10.794)	0	0	0
12/03/2009	R206	2009/05/07	9.00	Call	Option on Bond Future	5,054.0000	5,216.0000	3.205	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	R206	2009/08/06			Bond Future	7.6050	7.5510	(0.710)	0.0000	0.0000	0
12/03/2009	R206	2009/08/06	9.25	Put	Option on Bond Future	816.0000	771.0000	(5.515)	0	0	0
12/03/2009	R206	2009/08/06	9.25	Call	Option on Bond Future	6,667.0000	6,822.0000	2.325	0	0	0
12/03/2009	R206	2009/08/06	7.00	Call	Option on Bond Future	1,844.0000	1,913.0000	3.742	0	0	300
12/03/2009	R206	2009/08/06	7.00	Put	Option on Bond Future	4,107.0000	3,977.0000	(3.165)	0	0	0
12/03/2009	R206	2009/11/05			Bond Future	7.5580	7.5000	(0.767)	0.0000	0.0000	0
12/03/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	3,536.0000	3,429.0000	(3.026)	0	0	0
12/03/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	3,332.0000	3,429.0000	2.911	0	0	0
12/03/2009	R206	2010/02/04			Bond Future	7.5400	7.4770	(0.836)	0.0000	0.0000	0
12/03/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	4,028.0000	3,921.0000	(2.656)	0	0	0
12/03/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	3,894.0000	3,998.0000	2.671	0	0	0
12/03/2009	R207	2009/05/07			Bond Future	8.3230	8.2420	(0.973)	0.0000	0.0000	0
12/03/2009	R207	2009/05/07	9.00	Put	Option on Bond Future	1,535.0000	1,364.0000	(11.140)	0	0	0
12/03/2009	R207	2009/05/07	9.00	Call	Option on Bond Future	5,890.0000	6,260.0000	6.282	0	0	0
12/03/2009	R207	2009/08/06			Bond Future	8.2780	8.1940	(1.015)	0.0000	0.0000	0
12/03/2009	R207	2009/08/06	9.25	Call	Option on Bond Future	9,056.0000	9,431.0000	4.141	0	0	0
12/03/2009	R207	2009/08/06	9.25	Put	Option on Bond Future	2,944.0000	2,765.0000	(6.080)	0	0	0
12/03/2009	R207	2009/11/05			Bond Future	8.2780	8.1910	(1.051)	0.0000	0.0000	0
12/03/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	4,731.0000	4,957.0000	4.777	0	0	0
12/03/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	9,954.0000	9,615.0000	(3.406)	0	0	0
12/03/2009	R207	2010/02/04			Bond Future	8.2950	8.2050	(1.085)	0.0000	0.0000	0
12/03/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	7,920.0000	8,221.0000	3.801	0	0	0
12/03/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	8,208.0000	7,932.0000	(3.363)	0	0	0
12/03/2009	R208	2009/05/07			Bond Future	8.3410	8.2600	(0.971)	0.0000	0.0000	0
12/03/2009	R208	2009/05/07	8.75	Put	Option on Bond Future	2,174.0000	1,955.0000	(10.074)	0	0	0
12/03/2009	R208	2009/05/07	8.75	Call	Option on Bond Future	4,919.0000	5,258.0000	6.892	0	0	0
12/03/2009	R208	2009/08/06			Bond Future	8.3310	8.2460	(1.020)	0.0000	0.0000	0
12/03/2009	R208	2009/08/06	9.25	Put	Option on Bond Future	3,178.0000	2,986.0000	(6.042)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	R208	2009/08/06	9.25	Call	Option on Bond Future	9,133.0000	9,520.0000	4.237	0	0	0
12/03/2009	R208	2009/11/05			Bond Future	8.3760	8.2880	(1.051)	0.0000	0.0000	0
12/03/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	9,643.0000	9,305.0000	(3.505)	0	0	0
12/03/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	5,330.0000	5,582.0000	4.728	0	0	0
12/03/2009	R208	2010/02/04			Bond Future	8.4630	8.3730	(1.063)	0.0000	0.0000	0
12/03/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	8,545.0000	8,270.0000	(3.218)	0	0	0
12/03/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	8,786.0000	9,103.0000	3.608	0	0	0
12/03/2009	R209	2009/05/07			Bond Future	8.0520	7.9820	(0.869)	0.0000	0.0000	5,493
12/03/2009	R209	2009/05/07	9.00	Put	Option on Bond Future	1,422.0000	1,265.0000	(11.041)	0	0	0
12/03/2009	R209	2009/05/07	9.00	Call	Option on Bond Future	9,414.0000	9,904.0000	5.205	0	0	0
12/03/2009	R209	2009/08/06			Bond Future	8.0170	7.9460	(0.886)	0.0000	0.0000	0
12/03/2009	R209	2009/08/06	8.75	Put	Option on Bond Future	4,738.0000	4,504.0000	(4.939)	0	0	0
12/03/2009	R209	2009/08/06	8.75	Call	Option on Bond Future	11,067.0000	11,492.0000	3.840	0	0	0
12/03/2009	R209	2009/11/05			Bond Future	8.0130	7.9400	(0.911)	0.0000	0.0000	0
12/03/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	17,576.0000	18,088.0000	2.913	0	0	0
12/03/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	3,822.0000	3,657.0000	(4.317)	0	0	2,500
12/03/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	14,271.0000	13,876.0000	(2.768)	0	0	0
12/03/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	6,723.0000	7,004.0000	4.180	0	0	0
12/03/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	5,844.0000	6,099.0000	4.363	0	0	5,000
12/03/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	16,109.0000	15,687.0000	(2.620)	0	0	0
12/03/2009	R209	2010/02/04			Bond Future	8.0190	7.9440	(0.935)	0.0000	0.0000	0
12/03/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	5,078.0000	4,906.0000	(3.387)	0	0	0
12/03/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	20,420.0000	20,942.0000	2.556	0	0	0
12/03/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	9,550.0000	9,885.0000	3.508	0	0	2,500
12/03/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	14,551.0000	14,192.0000	(2.467)	0	0	0
12/03/2009	TRT1	2009/05/07			Index Future	292.7280	293.7780	0.359	0.0000	0.0000	0
12/03/2009	TRT1	2009/08/06			Index Future	300.3090	301.3840	0.358	0.0000	0.0000	100

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	TRT1	2009/11/05			Index Future	306.7930	307.8970	0.360	0.0000	0.0000	0
12/03/2009	ZAAD	2009/03/16			Currency Future	6.5908	6.4679	(1.865)	6.5700	6.5700	2,423
12/03/2009	ZAAD	2009/03/16	8.05	Put	Currency Future	1,459.0000	1,582.0000	8.430	0	0	0
12/03/2009	ZAAD	2009/03/16	6.70	Call	Currency Future	57.0000	19.0000	(66.667)	0	0	0
12/03/2009	ZAAD	2009/03/16	6.95	Call	Currency Future	22.0000	7.0000	(68.182)	0	0	0
12/03/2009	ZAAD	2009/03/16	6.60	Put	Currency Future	98.0000	159.0000	62.245	0	0	0
12/03/2009	ZAAD	2009/03/16	8.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	ZAAD	2009/03/16	6.65	Put	Currency Future	130.0000	203.0000	56.154	0	0	0
12/03/2009	ZAAD	2009/03/16	6.60	Call	Currency Future	89.0000	27.0000	(69.663)	0	0	0
12/03/2009	ZAAD	2009/03/16	8.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	ZAAD	2009/03/16	6.65	Call	Currency Future	71.0000	21.0000	(70.423)	0	0	0
12/03/2009	ZAAD	2009/03/16	6.70	Put	Currency Future	166.0000	251.0000	51.205	0	0	0
12/03/2009	ZAAD	2009/03/16	6.75	Call	Currency Future	45.0000	17.0000	(62.222)	0	0	0
12/03/2009	ZAAD	2009/03/16	7.00	Put	Currency Future	429.0000	537.0000	25.175	0	0	0
12/03/2009	ZAAD	2009/03/16	7.10	Put	Currency Future	520.0000	634.0000	21.923	0	0	0
12/03/2009	ZAAD	2009/03/16	7.00	Call	Currency Future	20.0000	5.0000	(75.000)	0	0	0
12/03/2009	ZAAD	2009/03/16	6.55	Call	Currency Future	111.0000	35.0000	(68.468)	0	0	0
12/03/2009	ZAAD	2009/03/16	6.85	Put	Currency Future	288.0000	397.0000	37.847	0	0	0
12/03/2009	ZAAD	2009/03/16	7.10	Call	Currency Future	11.0000	2.0000	(81.818)	0	0	0
12/03/2009	ZAAD	2009/03/16	7.95	Put	Currency Future	1,359.0000	1,482.0000	9.051	0	0	0
12/03/2009	ZAAD	2009/03/16	7.05	Call	Currency Future	15.0000	3.0000	(80.000)	0	0	0
12/03/2009	ZAAD	2009/03/16	6.75	Put	Currency Future	204.0000	299.0000	46.569	0	0	0
12/03/2009	ZAAD	2009/03/16	6.95	Put	Currency Future	381.0000	489.0000	28.346	0	0	0
12/03/2009	ZAAD	2009/03/16	6.65	Put	Currency Future	130.0000	203.0000	56.154	0	0	0
12/03/2009	ZAAD	2009/03/16	7.25	Put	Currency Future	663.0000	783.0000	18.100	0	0	0
12/03/2009	ZAAD	2009/03/16	6.60	Call	Currency Future	89.0000	27.0000	(69.663)	0	0	0
12/03/2009	ZAAD	2009/03/16	6.65	Call	Currency Future	71.0000	21.0000	(70.423)	0	0	0
12/03/2009	ZAAD	2009/03/16	7.05	Put	Currency Future	474.0000	585.0000	23.418	0	0	0
12/03/2009	ZAAD	2009/03/16	6.80	Call	Currency Future	36.0000	16.0000	(55.556)	0	0	0
12/03/2009	ZAAD	2009/03/16	6.70	Put	Currency Future	166.0000	251.0000	51.205	0	0	0
12/03/2009	ZAAD	2009/03/16	7.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	ZAAD	2009/03/16	6.95	Call	Currency Future	22.0000	7.0000	(68.182)	0	0	0
12/03/2009	ZAAD	2009/03/16	6.85	Call	Currency Future	29.0000	15.0000	(48.276)	0	0	0
12/03/2009	ZAAD	2009/03/16	6.00	Call	Currency Future	593.0000	471.0000	(20.573)	0	0	0
12/03/2009	ZAAD	2009/03/16	7.85	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	ZAAD	2009/03/16	7.70	Put	Currency Future	1,109.0000	1,232.0000	11.091	0	0	0
12/03/2009	ZAAD	2009/03/16	6.70	Call	Currency Future	57.0000	19.0000	(66.667)	0	0	0
12/03/2009	ZAAD	2009/03/16	5.90	Call	Currency Future	692.0000	569.0000	(17.775)	0	0	0
12/03/2009	ZAAD	2009/03/16	6.30	Call	Currency Future	313.0000	190.0000	(39.297)	0	0	0
12/03/2009	ZAAD	2009/03/16	6.55	Call	Currency Future	111.0000	35.0000	(68.468)	0	0	0
12/03/2009	ZAAD	2009/03/16	6.80	Put	Currency Future	245.0000	348.0000	42.041	0	0	0
12/03/2009	ZAAD	2009/03/16	8.00	Put	Currency Future	1,409.0000	1,532.0000	8.730	0	0	0
12/03/2009	ZAAD	2009/03/16	6.25	Call	Currency Future	358.0000	235.0000	(34.358)	0	0	0
12/03/2009	ZAAD	2009/03/16	7.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	ZAAD	2009/03/16	7.35	Put	Currency Future	761.0000	882.0000	15.900	0	0	0
12/03/2009	ZAAD	2009/03/16	5.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
12/03/2009	ZAAD	2009/03/16	8.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	ZAAD	2009/03/16	6.25	Put	Currency Future	17.0000	17.0000	-	0	0	0
12/03/2009	ZAAD	2009/03/16	7.15	Put	Currency Future	567.0000	684.0000	20.635	0	0	0
12/03/2009	ZAAD	2009/03/16	6.90	Call	Currency Future	24.0000	11.0000	(54.167)	0	0	0
12/03/2009	ZAAD	2009/03/16	6.00	Put	Currency Future	3.0000	3.0000	-	0	0	0
12/03/2009	ZAAD	2009/03/16	8.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	ZAAD	2009/03/16	7.15	Call	Currency Future	8.0000	1.0000	(87.500)	0	0	0
12/03/2009	ZAAD	2009/03/16	6.55	Put	Currency Future	70.0000	117.0000	67.143	0	0	0
12/03/2009	ZAAD	2009/03/16	6.15	Call	Currency Future	450.0000	327.0000	(27.333)	0	0	0
12/03/2009	ZAAD	2009/03/16	5.95	Call	Currency Future	642.0000	520.0000	(19.003)	0	0	0
12/03/2009	ZAAD	2009/03/16	7.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	ZAAD	2009/03/16	7.35	Call	Currency Future	2.0000	0.0000	(100.000)	0	0	0
12/03/2009	ZAAD	2009/03/16	6.60	Put	Currency Future	98.0000	159.0000	62.245	0	0	0
12/03/2009	ZAAD	2009/03/16	6.55	Put	Currency Future	70.0000	117.0000	67.143	0	0	0
12/03/2009	ZAAD	2009/03/16	6.40	Put	Currency Future	27.0000	37.0000	37.037	0	0	0
12/03/2009	ZAAD	2009/03/16	6.90	Put	Currency Future	333.0000	443.0000	33.033	0	0	0
12/03/2009	ZAAD	2009/03/16	6.15	Put	Currency Future	9.0000	9.0000	-	0	0	0
12/03/2009	ZAAD	2009/03/16	6.40	Put	Currency Future	27.0000	37.0000	37.037	0	0	0
12/03/2009	ZAAD	2009/03/16	7.40	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
12/03/2009	ZAAD	2009/03/16	6.20	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
12/03/2009	ZAAD	2009/03/16	6.40	Call	Currency Future	218.0000	104.0000	(52.294)	0	0	0
12/03/2009	ZAAD	2009/03/16	7.20	Put	Currency Future	615.0000	733.0000	19.187	0	0	0
12/03/2009	ZAAD	2009/03/16	7.90	Put	Currency Future	1,309.0000	1,432.0000	9.396	0	0	0
12/03/2009	ZAAD	2009/03/16	6.40	Call	Currency Future	218.0000	104.0000	(52.294)	0	0	0
12/03/2009	ZAAD	2009/03/16	6.95	Put	Currency Future	381.0000	489.0000	28.346	0	0	0

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12/03/2009	ZAAD	2009/03/16	7.20	Call	Currency Future	6.0000	1.0000	(83.333)	0	0	0
12/03/2009	ZAAD	2009/03/16	8.10	Put	Currency Future	1,509.0000	1,632.0000	8.151	0	0	0
12/03/2009	ZAAD	2009/03/16	7.40	Put	Currency Future	811.0000	932.0000	14.920	0	0	0
12/03/2009	ZAAD	2009/03/16	6.20	Call	Currency Future	405.0000	280.0000	(30.864)	0	0	0
12/03/2009	ZAAD	2009/03/16	7.05	Put	Currency Future	474.0000	585.0000	23.418	0	0	0
12/03/2009	ZAAD	2009/03/16	6.10	Call	Currency Future	497.0000	375.0000	(24.547)	0	0	0
12/03/2009	ZAAD	2009/03/16	8.20	Put	Currency Future	1,609.0000	1,732.0000	7.644	0	0	0
12/03/2009	ZAAD	2009/03/16	6.20	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
12/03/2009	ZAAD	2009/03/16	5.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
12/03/2009	ZAAD	2009/03/16	6.10	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
12/03/2009	ZAAD	2009/03/16	7.75	Put	Currency Future	1,159.0000	1,282.0000	10.613	0	0	0
12/03/2009	ZAAD	2009/03/16	6.20	Call	Currency Future	405.0000	280.0000	(30.864)	0	0	0
12/03/2009	ZAAD	2009/03/16	6.80	Call	Currency Future	36.0000	16.0000	(55.556)	0	0	0
12/03/2009	ZAAD	2009/03/16	6.35	Call	Currency Future	265.0000	147.0000	(44.528)	0	0	0
12/03/2009	ZAAD	2009/03/16	7.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	ZAAD	2009/03/16	7.05	Call	Currency Future	15.0000	3.0000	(80.000)	0	0	0
12/03/2009	ZAAD	2009/03/16	6.80	Put	Currency Future	245.0000	348.0000	42.041	0	0	0
12/03/2009	ZAAD	2009/03/16	7.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	ZAAD	2009/03/16	7.85	Put	Currency Future	1,259.0000	1,382.0000	9.770	0	0	0
12/03/2009	ZAAD	2009/03/16	6.45	Put	Currency Future	36.0000	48.0000	33.333	0	0	0
12/03/2009	ZAAD	2009/03/16	7.40	Put	Currency Future	811.0000	932.0000	14.920	0	0	0
12/03/2009	ZAAD	2009/03/16	6.45	Call	Currency Future	176.0000	66.0000	(62.500)	0	0	0
12/03/2009	ZAAD	2009/03/16	7.60	Put	Currency Future	1,009.0000	1,132.0000	12.190	0	0	0
12/03/2009	ZAAD	2009/03/16	7.30	Call	Currency Future	3.0000	0.0000	(100.000)	0	0	0
12/03/2009	ZAAD	2009/03/16	6.15	Put	Currency Future	9.0000	9.0000	-	0	0	0
12/03/2009	ZAAD	2009/03/16	7.55	Put	Currency Future	960.0000	1,082.0000	12.708	0	0	0
12/03/2009	ZAAD	2009/03/16	7.45	Put	Currency Future	860.0000	982.0000	14.186	0	0	0
12/03/2009	ZAAD	2009/03/16	6.35	Put	Currency Future	24.0000	29.0000	20.833	0	0	0
12/03/2009	ZAAD	2009/03/16	7.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	ZAAD	2009/03/16	6.30	Put	Currency Future	22.0000	22.0000	-	0	0	0
12/03/2009	ZAAD	2009/03/16	7.45	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
12/03/2009	ZAAD	2009/03/16	6.15	Call	Currency Future	450.0000	327.0000	(27.333)	0	0	0
12/03/2009	ZAAD	2009/03/16	7.90	Put	Currency Future	1,309.0000	1,432.0000	9.396	0	0	0
12/03/2009	ZAAD	2009/03/16	7.30	Put	Currency Future	712.0000	832.0000	16.854	0	0	0
12/03/2009	ZAAD	2009/03/16	6.05	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
12/03/2009	ZAAD	2009/03/16	7.20	Put	Currency Future	615.0000	733.0000	19.187	0	0	0

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12/03/2009	ZAAD	2009/03/16	6.05	Call	Currency Future	545.0000	423.0000	(22.385)	0	0	0
12/03/2009	ZAAD	2009/03/16	7.25	Call	Currency Future	4.0000	1.0000	(75.000)	0	0	0
12/03/2009	ZAAD	2009/03/16	7.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	ZAAD	2009/03/16	7.20	Call	Currency Future	6.0000	1.0000	(83.333)	0	0	0
12/03/2009	ZAAD	2009/03/16	6.50	Put	Currency Future	47.0000	80.0000	70.213	0	0	0
12/03/2009	ZAAD	2009/03/16	7.40	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
12/03/2009	ZAAD	2009/03/16	6.50	Call	Currency Future	137.0000	47.0000	(65.693)	0	0	0
12/03/2009	ZAAD	2009/03/16	6.45	Call	Currency Future	176.0000	66.0000	(62.500)	0	0	0
12/03/2009	ZAAD	2009/03/16	6.45	Put	Currency Future	36.0000	48.0000	33.333	0	0	0
12/03/2009	ZAAD	2009/03/16	7.80	Put	Currency Future	1,209.0000	1,332.0000	10.174	0	0	0
12/03/2009	ZAAD	2009/03/16	7.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	ZAAD	2009/03/16	7.65	Put	Currency Future	1,059.0000	1,182.0000	11.615	0	0	0
12/03/2009	ZAAD	2009/03/16	7.50	Put	Currency Future	910.0000	1,032.0000	13.407	0	0	0
12/03/2009	ZAAD	2009/03/16	7.50	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
12/03/2009	ZAAD	2009/03/16	7.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
12/03/2009	ZAAD	2009/03/16	7.30	Call	Currency Future	3.0000	0.0000	(100.000)	0	0	0
12/03/2009	ZAAD	2009/03/16	7.30	Put	Currency Future	712.0000	832.0000	16.854	0	0	0
12/03/2009	ZAAD	2009/03/16	7.10	Call	Currency Future	11.0000	2.0000	(81.818)	0	0	0
12/03/2009	ZAAD	2009/03/16	7.10	Put	Currency Future	520.0000	634.0000	21.923	0	0	0
12/03/2009	ZAAD	2009/03/16	6.90	Call	Currency Future	24.0000	11.0000	(54.167)	0	0	0
12/03/2009	ZAAD	2009/03/16	6.90	Put	Currency Future	333.0000	443.0000	33.033	0	0	0
12/03/2009	ZAAD	2009/03/16	7.15	Put	Currency Future	567.0000	684.0000	20.635	0	0	0
12/03/2009	ZAAD	2009/03/16	7.15	Call	Currency Future	8.0000	1.0000	(87.500)	0	0	0
12/03/2009	ZAAD	2009/06/12			Currency Future	6.6894	6.5640	(1.875)	6.6900	6.6900	8,895
12/03/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	238.0000	254.0000	6.723	0	0	0
12/03/2009	ZAAD	2009/06/12	7.10	Put	Currency Future	664.0000	708.0000	6.627	0	0	0
12/03/2009	ZAAD	2009/06/12	6.75	Put	Currency Future	415.0000	450.0000	8.434	0	0	0
12/03/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	477.0000	368.0000	(22.851)	0	0	0
12/03/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	626.0000	671.0000	7.188	0	0	0
12/03/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	481.0000	524.0000	8.940	0	0	0
12/03/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	881.0000	942.0000	6.924	0	0	0
12/03/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	266.0000	185.0000	(30.451)	0	0	0
12/03/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	321.0000	238.0000	(25.857)	0	0	0
12/03/2009	ZAAD	2009/06/12	8.10	Call	Currency Future	61.0000	30.0000	(50.820)	0	0	0
12/03/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	171.0000	106.0000	(38.012)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	699.0000	745.0000	6.581	0	0	0
12/03/2009	ZAAD	2009/06/12	6.75	Call	Currency Future	354.0000	264.0000	(25.424)	0	0	0
12/03/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	321.0000	238.0000	(25.857)	0	0	0
12/03/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	266.0000	185.0000	(30.451)	0	0	0
12/03/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	137.0000	134.0000	(2.190)	0	0	0
12/03/2009	ZAAD	2009/06/12	8.30	Call	Currency Future	44.0000	20.0000	(54.545)	0	0	0
12/03/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	223.0000	147.0000	(34.081)	0	0	0
12/03/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	238.0000	159.0000	(33.193)	0	0	0
12/03/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	337.0000	251.0000	(25.519)	0	0	0
12/03/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	626.0000	671.0000	7.188	0	0	0
12/03/2009	ZAAD	2009/06/12	6.10	Put	Currency Future	110.0000	103.0000	(6.364)	0	0	0
12/03/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	52.0000	24.0000	(53.846)	0	0	0
12/03/2009	ZAAD	2009/06/12	7.50	Call	Currency Future	149.0000	90.0000	(39.597)	0	0	0
12/03/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	552.0000	601.0000	8.877	0	0	0
12/03/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	627.0000	498.0000	(20.574)	0	0	0
12/03/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,562.0000	1,660.0000	6.274	0	0	0
12/03/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	999.0000	1,068.0000	6.907	0	0	0
12/03/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	806.0000	861.0000	6.824	0	0	0
12/03/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	481.0000	524.0000	8.940	0	0	0
12/03/2009	ZAAD	2009/06/12	6.10	Call	Currency Future	699.0000	567.0000	(18.884)	0	0	0
12/03/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	138.0000	82.0000	(40.580)	0	0	0
12/03/2009	ZAAD	2009/06/12	7.50	Put	Currency Future	959.0000	1,026.0000	6.986	0	0	0
12/03/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	352.0000	381.0000	8.239	0	0	0
12/03/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	383.0000	415.0000	8.355	0	0	0
12/03/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	559.0000	440.0000	(21.288)	0	0	0
12/03/2009	ZAAD	2009/06/12	8.30	Put	Currency Future	1,655.0000	1,756.0000	6.103	0	0	0
12/03/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	999.0000	1,068.0000	6.907	0	0	0
12/03/2009	ZAAD	2009/06/12	7.10	Call	Currency Future	254.0000	172.0000	(32.283)	0	0	0
12/03/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	352.0000	381.0000	8.239	0	0	0
12/03/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	447.0000	487.0000	8.949	0	0	0
12/03/2009	ZAAD	2009/06/12	6.00	Put	Currency Future	87.0000	78.0000	(10.345)	0	0	0
12/03/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,562.0000	1,660.0000	6.274	0	0	0
12/03/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	138.0000	82.0000	(40.580)	0	0	0
12/03/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	195.0000	125.0000	(35.897)	0	0	0
12/03/2009	ZAAD	2009/06/12	6.00	Call	Currency Future	776.0000	642.0000	(17.268)	0	0	0
12/03/2009	ZAAD	2009/06/12	7.65	Call	Currency Future	120.0000	69.0000	(42.500)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	ZAAD	2009/06/12	7.45	Call	Currency Future	159.0000	98.0000	(38.365)	0	0	0
12/03/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	372.0000	279.0000	(25.000)	0	0	0
12/03/2009	ZAAD	2009/06/12	7.45	Put	Currency Future	920.0000	984.0000	6.957	0	0	0
12/03/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	52.0000	24.0000	(53.846)	0	0	0
12/03/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	195.0000	125.0000	(35.897)	0	0	0
12/03/2009	ZAAD	2009/06/12	7.35	Put	Currency Future	843.0000	901.0000	6.880	0	0	0
12/03/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	292.0000	215.0000	(26.370)	0	0	0
12/03/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	169.0000	176.0000	4.142	0	0	0
12/03/2009	ZAAD	2009/06/12	6.60	Put	Currency Future	322.0000	348.0000	8.075	0	0	0
12/03/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	391.0000	295.0000	(24.552)	0	0	0
12/03/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	306.0000	226.0000	(26.144)	0	0	0
12/03/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	372.0000	279.0000	(25.000)	0	0	0
12/03/2009	ZAAD	2009/06/12	7.65	Put	Currency Future	1,081.0000	1,155.0000	6.846	0	0	0
12/03/2009	ZAAD	2009/06/12	6.60	Call	Currency Future	411.0000	312.0000	(24.088)	0	0	0
12/03/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	391.0000	295.0000	(24.552)	0	0	0
12/03/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	383.0000	415.0000	8.355	0	0	0
12/03/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	292.0000	316.0000	8.219	0	0	0
12/03/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,122.0000	1,199.0000	6.863	0	0	0
12/03/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	447.0000	487.0000	8.949	0	0	0
12/03/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	213.0000	226.0000	6.103	0	0	0
12/03/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	112.0000	63.0000	(43.750)	0	0	0
12/03/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	337.0000	251.0000	(25.519)	0	0	0
12/03/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	123.0000	117.0000	(4.878)	0	0	0
12/03/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	559.0000	440.0000	(21.288)	0	0	0
12/03/2009	ZAAD	2009/06/12	7.00	Put	Currency Future	589.0000	636.0000	7.980	0	0	0
12/03/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	516.0000	562.0000	8.915	0	0	0
12/03/2009	ZAAD	2009/06/12	7.00	Call	Currency Future	278.0000	200.0000	(28.058)	0	0	0
12/03/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	627.0000	498.0000	(20.574)	0	0	0
12/03/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	137.0000	134.0000	(2.190)	0	0	0
12/03/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	169.0000	176.0000	4.142	0	0	0
12/03/2009	ZAAD	2009/06/12	8.10	Put	Currency Future	1,471.0000	1,566.0000	6.458	0	0	0
12/03/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	552.0000	601.0000	8.877	0	0	0
12/03/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	663.0000	531.0000	(19.910)	0	0	0
12/03/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	306.0000	226.0000	(26.144)	0	0	0
12/03/2009	ZAAD	2009/06/12	6.05	Put	Currency Future	98.0000	90.0000	(8.163)	0	0	0
12/03/2009	ZAAD	2009/06/12	6.25	Put	Currency Future	153.0000	154.0000	0.654	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	213.0000	226.0000	6.103	0	0	0
12/03/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	292.0000	215.0000	(26.370)	0	0	0
12/03/2009	ZAAD	2009/06/12	6.25	Call	Currency Future	592.0000	468.0000	(20.946)	0	0	0
12/03/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	806.0000	861.0000	6.824	0	0	0
12/03/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	502.0000	390.0000	(22.311)	0	0	0
12/03/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	516.0000	562.0000	8.915	0	0	0
12/03/2009	ZAAD	2009/06/12	6.35	Call	Currency Future	530.0000	414.0000	(21.887)	0	0	0
12/03/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	432.0000	330.0000	(23.611)	0	0	0
12/03/2009	ZAAD	2009/06/12	7.35	Call	Currency Future	183.0000	115.0000	(37.158)	0	0	0
12/03/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	123.0000	117.0000	(4.878)	0	0	0
12/03/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	112.0000	63.0000	(43.750)	0	0	0
12/03/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	502.0000	390.0000	(22.311)	0	0	0
12/03/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	477.0000	368.0000	(22.851)	0	0	0
12/03/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	734.0000	783.0000	6.676	0	0	0
12/03/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	292.0000	316.0000	8.219	0	0	0
12/03/2009	ZAAD	2009/06/12	6.05	Call	Currency Future	737.0000	604.0000	(18.046)	0	0	0
12/03/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	663.0000	531.0000	(19.910)	0	0	0
12/03/2009	ZAAD	2009/06/12	6.35	Put	Currency Future	190.0000	200.0000	5.263	0	0	0
12/03/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	238.0000	254.0000	6.723	0	0	0
12/03/2009	ZAAD	2009/06/12	8.00	Call	Currency Future	71.0000	36.0000	(49.296)	0	0	0
12/03/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,293.0000	1,380.0000	6.729	0	0	0
12/03/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	432.0000	330.0000	(23.611)	0	0	0
12/03/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,207.0000	1,289.0000	6.794	0	0	0
12/03/2009	ZAAD	2009/06/12	6.50	Put	Currency Future	264.0000	285.0000	7.955	0	0	0
12/03/2009	ZAAD	2009/06/12	6.50	Call	Currency Future	453.0000	349.0000	(22.958)	0	0	0
12/03/2009	ZAAD	2009/06/12	8.00	Put	Currency Future	1,382.0000	1,472.0000	6.512	0	0	0
12/03/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,122.0000	1,199.0000	6.863	0	0	0
12/03/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	96.0000	53.0000	(44.792)	0	0	0
12/03/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	83.0000	44.0000	(46.988)	0	0	0
12/03/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	96.0000	53.0000	(44.792)	0	0	0
12/03/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	83.0000	44.0000	(46.988)	0	0	0
12/03/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	699.0000	745.0000	6.581	0	0	0
12/03/2009	ZAAD	2009/06/12	7.60	Call	Currency Future	129.0000	75.0000	(41.860)	0	0	0
12/03/2009	ZAAD	2009/06/12	7.60	Put	Currency Future	1,040.0000	1,111.0000	6.827	0	0	0
12/03/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,293.0000	1,380.0000	6.729	0	0	0
12/03/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	238.0000	159.0000	(33.193)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	171.0000	106.0000	(38.012)	0	0	0
12/03/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	223.0000	147.0000	(34.081)	0	0	0
12/03/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	734.0000	783.0000	6.676	0	0	0
12/03/2009	ZAAD	2009/06/12	7.25	Put	Currency Future	770.0000	822.0000	6.753	0	0	0
12/03/2009	ZAAD	2009/06/12	7.25	Call	Currency Future	209.0000	136.0000	(34.928)	0	0	0
12/03/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,207.0000	1,289.0000	6.794	0	0	0
12/03/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	881.0000	942.0000	6.924	0	0	0
12/03/2009	ZAAD	2009/09/14			Currency Future	6.7637	6.6356	(1.894)	0.0000	0.0000	140
12/03/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	377.0000	392.0000	3.979	0	0	0
12/03/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	277.0000	276.0000	(0.361)	0	0	0
12/03/2009	ZAAD	2009/09/14	6.35	Call	Currency Future	710.0000	588.0000	(17.183)	0	0	0
12/03/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	627.0000	657.0000	4.785	0	0	0
12/03/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	400.0000	306.0000	(23.500)	0	0	0
12/03/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	322.0000	331.0000	2.795	0	0	0
12/03/2009	ZAAD	2009/09/14	6.35	Put	Currency Future	296.0000	303.0000	2.365	0	0	0
12/03/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	491.0000	393.0000	(19.959)	0	0	0
12/03/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	491.0000	393.0000	(19.959)	0	0	0
12/03/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	836.0000	870.0000	4.067	0	0	0
12/03/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	686.0000	566.0000	(17.493)	0	0	0
12/03/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	662.0000	546.0000	(17.523)	0	0	0
12/03/2009	ZAAD	2009/09/14	6.85	Call	Currency Future	507.0000	407.0000	(19.724)	0	0	0
12/03/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	641.0000	527.0000	(17.785)	0	0	0
12/03/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	741.0000	612.0000	(17.409)	0	0	0
12/03/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	349.0000	360.0000	3.152	0	0	0
12/03/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	366.0000	276.0000	(24.590)	0	0	0
12/03/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	869.0000	905.0000	4.143	0	0	0
12/03/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	525.0000	422.0000	(19.619)	0	0	0
12/03/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	903.0000	941.0000	4.208	0	0	0
12/03/2009	ZAAD	2009/09/14	7.25	Call	Currency Future	383.0000	291.0000	(24.021)	0	0	0
12/03/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	561.0000	586.0000	4.456	0	0	0
12/03/2009	ZAAD	2009/09/14	6.85	Put	Currency Future	594.0000	621.0000	4.545	0	0	0
12/03/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	627.0000	657.0000	4.785	0	0	0
12/03/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	620.0000	509.0000	(17.903)	0	0	0
12/03/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	803.0000	835.0000	3.985	0	0	0
12/03/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	406.0000	424.0000	4.433	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
12/03/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	321.0000	237.0000	(26.168)	0	0	0
12/03/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	349.0000	360.0000	3.152	0	0	0
12/03/2009	ZAAD	2009/09/14	6.25	Call	Currency Future	772.0000	637.0000	(17.487)	0	0	0
12/03/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	431.0000	337.0000	(21.810)	0	0	0
12/03/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	400.0000	306.0000	(23.500)	0	0	0
12/03/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	803.0000	835.0000	3.985	0	0	0
12/03/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	468.0000	486.0000	3.846	0	0	0
12/03/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	767.0000	802.0000	4.563	0	0	0
12/03/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	661.0000	694.0000	4.992	0	0	0
12/03/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	836.0000	870.0000	4.067	0	0	0
12/03/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	417.0000	321.0000	(23.022)	0	0	0
12/03/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	601.0000	490.0000	(18.469)	0	0	0
12/03/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	582.0000	472.0000	(18.900)	0	0	0
12/03/2009	ZAAD	2009/09/14	6.25	Put	Currency Future	258.0000	251.0000	(2.713)	0	0	0
12/03/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	335.0000	250.0000	(25.373)	0	0	0
12/03/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	662.0000	546.0000	(17.523)	0	0	0
12/03/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	437.0000	455.0000	4.119	0	0	0
12/03/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	562.0000	454.0000	(19.217)	0	0	0
12/03/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	406.0000	424.0000	4.433	0	0	0
12/03/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	731.0000	768.0000	5.062	0	0	0
12/03/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	475.0000	379.0000	(20.211)	0	0	0
12/03/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	972.0000	1,014.0000	4.321	0	0	0
12/03/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	498.0000	519.0000	4.217	0	0	0
12/03/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	620.0000	509.0000	(17.903)	0	0	0
12/03/2009	ZAAD	2009/09/14	6.75	Call	Currency Future	543.0000	438.0000	(19.337)	0	0	0
12/03/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	767.0000	802.0000	4.563	0	0	0
12/03/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	937.0000	977.0000	4.269	0	0	0
12/03/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	431.0000	337.0000	(21.810)	0	0	0
12/03/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	1,043.0000	1,089.0000	4.410	0	0	0
12/03/2009	ZAAD	2009/09/14	7.00	Call	Currency Future	459.0000	366.0000	(20.261)	0	0	0
12/03/2009	ZAAD	2009/09/14	6.75	Put	Currency Future	529.0000	552.0000	4.348	0	0	0
12/03/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	307.0000	225.0000	(26.710)	0	0	0
12/03/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	498.0000	519.0000	4.217	0	0	0
12/03/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	686.0000	566.0000	(17.493)	0	0	0
12/03/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	417.0000	321.0000	(23.022)	0	0	0
12/03/2009	ZAAD	2009/09/14	7.55	Call	Currency Future	293.0000	213.0000	(27.304)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	1,079.0000	1,128.0000	4.541	0	0	0
12/03/2009	ZAAD	2009/09/14	7.00	Put	Currency Future	696.0000	731.0000	5.029	0	0	0
12/03/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	1,007.0000	1,051.0000	4.369	0	0	0
12/03/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	972.0000	1,014.0000	4.321	0	0	0
12/03/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	322.0000	331.0000	2.795	0	0	0
12/03/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	445.0000	354.0000	(20.449)	0	0	0
12/03/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	366.0000	276.0000	(24.590)	0	0	0
12/03/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	903.0000	941.0000	4.208	0	0	0
12/03/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	475.0000	379.0000	(20.211)	0	0	0
12/03/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	525.0000	422.0000	(19.619)	0	0	0
12/03/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	335.0000	250.0000	(25.373)	0	0	0
12/03/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	351.0000	263.0000	(25.071)	0	0	0
12/03/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	561.0000	586.0000	4.456	0	0	0
12/03/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	562.0000	454.0000	(19.217)	0	0	0
12/03/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	445.0000	354.0000	(20.449)	0	0	0
12/03/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	582.0000	472.0000	(18.900)	0	0	0
12/03/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	731.0000	768.0000	5.062	0	0	0
12/03/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	661.0000	694.0000	4.992	0	0	0
12/03/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	468.0000	486.0000	3.846	0	0	0
12/03/2009	ZAAD	2009/12/14			Currency Future	6.8248	6.6958	(1.890)	0.0000	0.0000	0
12/03/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	0.0000	559.0000	100.000	0	0	0
12/03/2009	ZAAD	2009/12/14	6.50	Call	Currency Future	784.0000	666.0000	(15.051)	0	0	0
12/03/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	0.0000	704.0000	100.000	0	0	0
12/03/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	708.0000	593.0000	(16.243)	0	0	0
12/03/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	0.0000	663.0000	100.000	0	0	0
12/03/2009	ZAAD	2009/12/14	6.60	Put	Currency Future	521.0000	534.0000	2.495	0	0	0
12/03/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	0.0000	408.0000	100.000	0	0	0
12/03/2009	ZAAD	2009/12/14	6.60	Call	Currency Future	746.0000	630.0000	(15.550)	0	0	0
12/03/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	709.0000	731.0000	3.103	0	0	0
12/03/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	0.0000	731.0000	100.000	0	0	0
12/03/2009	ZAAD	2009/12/14	6.50	Put	Currency Future	459.0000	471.0000	2.614	0	0	0
12/03/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	0.0000	527.0000	100.000	0	0	0
12/03/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	583.0000	597.0000	2.401	0	0	0
12/03/2009	ZAAD	2009/12/14	7.30	Call	Currency Future	505.0000	404.0000	(20.000)	0	0	0
12/03/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	634.0000	527.0000	(16.877)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/03/2009	ZAAD 2009/12/14	7.00	Put	Currency Future	776.0000	802.0000	3.351	0	0	0
12/03/2009	ZAAD 2009/12/14	7.00	Call	Currency Future	601.0000	498.0000	(17.138)	0	0	0
12/03/2009	ZAAD 2009/12/14	6.65	Put	Currency Future	552.0000	565.0000	2.355	0	0	0
12/03/2009	ZAAD 2009/12/14	6.65	Call	Currency Future	727.0000	611.0000	(15.956)	0	0	0
12/03/2009	ZAAD 2009/12/14	7.30	Put	Currency Future	980.0000	1,008.0000	2.857	0	0	0
12/03/2009	ZAAD 2009/12/14	6.80	Call	Currency Future	669.0000	559.0000	(16.442)	0	0	0
12/03/2009	ZAAD 2009/12/14	7.10	Call	Currency Future	570.0000	471.0000	(17.368)	0	0	0
12/03/2009	ZAAD 2009/12/14	6.80	Put	Currency Future	645.0000	663.0000	2.791	0	0	0
12/03/2009	ZAAD 2009/12/14	7.10	Put	Currency Future	845.0000	875.0000	3.550	0	0	0
12/03/2009	ZAAD 2009/12/14	7.20	Put	Currency Future	916.0000	941.0000	2.729	0	0	0
12/03/2009	ZAAD 2009/12/14	7.20	Call	Currency Future	541.0000	436.0000	(19.409)	0	0	0

**Grand Total:** **424,013**