



Derivatives High/Low Report

High/Low for 09/11/2009

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
09/11/2009	\$ / R 2009/12/14			Currency Future	7.5577	7.4742	(1.105)	7.7100	7.4500	346,878
09/11/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	260
09/11/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	9.0000	3.0000	(66.667)	0	0	0
09/11/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	9.0000	3.0000	(66.667)	0	0	0
09/11/2009	\$ / R 2009/12/14	3.55	Call	Currency Future	4,008.0000	3,924.0000	(2.096)	0	0	0
09/11/2009	\$ / R 2009/12/14	5.90	Call	Currency Future	1,658.0000	1,574.0000	(5.066)	0	0	0
09/11/2009	\$ / R 2009/12/14	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	6.25	Call	Currency Future	1,309.0000	1,225.0000	(6.417)	0	0	0
09/11/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	285.0000	325.0000	14.035	0	0	0
09/11/2009	\$ / R 2009/12/14	7.40	Call	Currency Future	284.0000	217.0000	(23.592)	0	0	13,513
09/11/2009	\$ / R 2009/12/14	7.45	Call	Currency Future	254.0000	189.0000	(25.591)	0	0	21
09/11/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	778.0000	844.0000	8.483	0	0	0
09/11/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	14.0000	5.0000	(64.286)	0	0	0
09/11/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	66.0000	77.0000	16.667	0	0	0
09/11/2009	\$ / R 2009/12/14	5.00	Call	Currency Future	2,558.0000	2,474.0000	(3.284)	0	0	0
09/11/2009	\$ / R 2009/12/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	5.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	143.0000	99.0000	(30.769)	110	110	1,100
09/11/2009	\$ / R 2009/12/14	7.40	Put	Currency Future	127.0000	143.0000	12.598	0	0	0
09/11/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	320.0000	362.0000	13.125	0	0	0
09/11/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	5,842.0000	5,926.0000	1.438	0	0	0
09/11/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	36.0000	19.0000	(47.222)	0	0	0
09/11/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	1,206.0000	1,281.0000	6.219	0	0	0
09/11/2009	\$ / R 2009/12/14	5.00	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
09/11/2009	\$ / R 2009/12/14	5.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	5.25	Call	Currency Future	2,308.0000	2,224.0000	(3.640)	0	0	0
09/11/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	80.0000	50.0000	(37.500)	0	0	200
09/11/2009	\$ / R 2009/12/14	7.45	Put	Currency Future	147.0000	165.0000	12.245	0	0	10
09/11/2009	\$ / R 2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	13.00	Put	Currency Future	5,442.0000	5,526.0000	1.544	0	0	0
09/11/2009	\$ / R 2009/12/14	5.75	Call	Currency Future	1,808.0000	1,724.0000	(4.646)	0	0	0
09/11/2009	\$ / R 2009/12/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	64.0000	38.0000	(40.625)	0	0	100
09/11/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	80.0000	50.0000	(37.500)	0	0	0
09/11/2009	\$ / R 2009/12/14	14.60	Put	Currency Future	7,042.0000	7,126.0000	1.193	0	0	0
09/11/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	21.0000	9.0000	(57.143)	0	0	0
09/11/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
09/11/2009	\$ / R 2009/12/14	6.00	Call	Currency Future	1,558.0000	1,475.0000	(5.327)	0	0	0
09/11/2009	\$ / R 2009/12/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	6.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	473.0000	526.0000	11.205	0	0	0
09/11/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	4,642.0000	4,726.0000	1.810	0	0	0
09/11/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	1,158.0000	1,232.0000	6.390	0	0	0
09/11/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	17.0000	7.0000	(58.824)	0	0	0
09/11/2009	\$ / R 2009/12/14	4.75	Call	Currency Future	2,808.0000	2,724.0000	(2.991)	0	0	0
09/11/2009	\$ / R 2009/12/14	15.35	Put	Currency Future	7,792.0000	7,876.0000	1.078	0	0	0
09/11/2009	\$ / R 2009/12/14	4.25	Call	Currency Future	3,308.0000	3,224.0000	(2.539)	0	0	0
09/11/2009	\$ / R 2009/12/14	12.05	Put	Currency Future	4,492.0000	4,576.0000	1.870	0	0	0
09/11/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	252.0000	289.0000	14.683	0	0	0
09/11/2009	\$ / R 2009/12/14	7.55	Call	Currency Future	200.0000	147.0000	(26.500)	0	0	0
09/11/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	733.0000	797.0000	8.731	0	0	0
09/11/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	1,013.0000	1,085.0000	7.108	0	0	0
09/11/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	424.0000	351.0000	(17.217)	0	0	0
09/11/2009	\$ / R 2009/12/14	6.75	Put	Currency Future	10.0000	13.0000	30.000	0	0	0
09/11/2009	\$ / R 2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	7.55	Put	Currency Future	192.0000	223.0000	16.146	0	0	0
09/11/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	473.0000	526.0000	11.205	0	0	0
09/11/2009	\$ / R 2009/12/14	12.20	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	966.0000	1,036.0000	7.246	0	0	0
09/11/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	1,109.0000	1,183.0000	6.673	0	0	0
09/11/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	2,593.0000	2,676.0000	3.201	0	0	0
09/11/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	3,742.0000	3,826.0000	2.245	0	0	0
09/11/2009	\$ / R 2009/12/14	6.00	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
09/11/2009	\$ / R 2009/12/14	5.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	7.25	Put	Currency Future	79.0000	90.0000	13.924	0	0	100
09/11/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	90.0000	57.0000	(36.667)	0	0	1,700
09/11/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	40.0000	21.0000	(47.500)	0	0	100
09/11/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	4,742.0000	4,826.0000	1.771	0	0	0
09/11/2009	\$ / R 2009/12/14	15.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	15.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	12.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	7.55	Put	Currency Future	192.0000	223.0000	16.146	0	0	0
09/11/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	2,993.0000	3,076.0000	2.773	0	0	0
09/11/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	19.0000	8.0000	(57.895)	0	0	0
09/11/2009	\$ / R 2009/12/14	15.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	7.55	Call	Currency Future	200.0000	147.0000	(26.500)	0	0	0
09/11/2009	\$ / R 2009/12/14	7.45	Put	Currency Future	147.0000	165.0000	12.245	0	0	0
09/11/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	10.0000	4.0000	(60.000)	0	0	15,512
09/11/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	23.0000	11.0000	(52.174)	0	0	0
09/11/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	1,013.0000	1,085.0000	7.108	0	0	0
09/11/2009	\$ / R 2009/12/14	4.80	Call	Currency Future	2,758.0000	2,674.0000	(3.046)	0	0	0
09/11/2009	\$ / R 2009/12/14	15.95	Put	Currency Future	8,392.0000	8,476.0000	1.001	0	0	0
09/11/2009	\$ / R 2009/12/14	7.80	Call	Currency Future	114.0000	76.0000	(33.333)	0	0	0
09/11/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	1,353.0000	1,430.0000	5.691	0	0	0
09/11/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	19.0000	8.0000	(57.895)	0	0	0
09/11/2009	\$ / R 2009/12/14	6.80	Put	Currency Future	13.0000	16.0000	23.077	0	0	0
09/11/2009	\$ / R 2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	5.60	Call	Currency Future	1,958.0000	1,874.0000	(4.290)	0	0	0
09/11/2009	\$ / R 2009/12/14	14.75	Put	Currency Future	7,192.0000	7,276.0000	1.168	0	0	0
09/11/2009	\$ / R 2009/12/14	14.90	Put	Currency Future	7,342.0000	7,426.0000	1.144	0	0	0
09/11/2009	\$ / R 2009/12/14	14.15	Put	Currency Future	6,592.0000	6,676.0000	1.274	0	0	0
09/11/2009	\$ / R 2009/12/14	7.25	Call	Currency Future	387.0000	315.0000	(18.605)	0	0	0
09/11/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	1,184
09/11/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	1,061.0000	1,134.0000	6.880	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	2,244.0000	2,326.0000	3.654	0	0	0
09/11/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	1,109.0000	1,183.0000	6.673	0	0	0
09/11/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	633.0000	555.0000	(12.322)	0	0	0
09/11/2009	\$ / R 2009/12/14	6.30	Call	Currency Future	1,259.0000	1,176.0000	(6.593)	0	0	0
09/11/2009	\$ / R 2009/12/14	5.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	6.40	Call	Currency Future	1,160.0000	1,077.0000	(7.155)	0	0	0
09/11/2009	\$ / R 2009/12/14	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	556.0000	613.0000	10.252	0	0	0
09/11/2009	\$ / R 2009/12/14	7.45	Call	Currency Future	254.0000	189.0000	(25.591)	0	0	21
09/11/2009	\$ / R 2009/12/14	10.70	Put	Currency Future	3,143.0000	3,226.0000	2.641	0	0	0
09/11/2009	\$ / R 2009/12/14	13.25	Put	Currency Future	5,692.0000	5,776.0000	1.476	0	0	0
09/11/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	17.0000	7.0000	(58.824)	0	0	0
09/11/2009	\$ / R 2009/12/14	6.90	Call	Currency Future	678.0000	599.0000	(11.652)	0	0	0
09/11/2009	\$ / R 2009/12/14	5.65	Call	Currency Future	1,908.0000	1,824.0000	(4.403)	0	0	0
09/11/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
09/11/2009	\$ / R 2009/12/14	16.05	Put	Currency Future	8,492.0000	8,576.0000	0.989	0	0	0
09/11/2009	\$ / R 2009/12/14	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	64.0000	38.0000	(40.625)	0	0	0
09/11/2009	\$ / R 2009/12/14	10.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	13.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	6.90	Put	Currency Future	20.0000	25.0000	25.000	0	0	0
09/11/2009	\$ / R 2009/12/14	5.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	6.60	Put	Currency Future	4.0000	7.0000	75.000	0	0	0
09/11/2009	\$ / R 2009/12/14	14.85	Put	Currency Future	7,292.0000	7,376.0000	1.152	0	0	0
09/11/2009	\$ / R 2009/12/14	5.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	6.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	7.50	Call	Currency Future	226.0000	167.0000	(26.106)	0	0	747
09/11/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	26.0000	12.0000	(53.846)	0	0	0
09/11/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	1,061.0000	1,134.0000	6.880	0	0	0
09/11/2009	\$ / R 2009/12/14	12.15	Put	Currency Future	4,592.0000	4,676.0000	1.829	0	0	0
09/11/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	143.0000	99.0000	(30.769)	0	0	0
09/11/2009	\$ / R 2009/12/14	15.25	Put	Currency Future	7,692.0000	7,776.0000	1.092	0	0	0
09/11/2009	\$ / R 2009/12/14	5.85	Call	Currency Future	1,708.0000	1,624.0000	(4.918)	0	0	0
09/11/2009	\$ / R 2009/12/14	6.65	Call	Currency Future	914.0000	833.0000	(8.862)	0	0	0
09/11/2009	\$ / R 2009/12/14	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0

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09/11/2009	\$ / R 2009/12/14	4.30	Call	Currency Future	3,258.0000	3,174.0000	(2.578)	0	0	0
09/11/2009	\$ / R 2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	5.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	160.0000	113.0000	(29.375)	0	0	0
09/11/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	15.0000	6.0000	(60.000)	0	0	0
09/11/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	21.0000	9.0000	(57.143)	0	0	0
09/11/2009	\$ / R 2009/12/14	4.65	Call	Currency Future	2,908.0000	2,824.0000	(2.889)	0	0	0
09/11/2009	\$ / R 2009/12/14	4.40	Call	Currency Future	3,158.0000	3,074.0000	(2.660)	0	0	0
09/11/2009	\$ / R 2009/12/14	11.45	Put	Currency Future	3,892.0000	3,976.0000	2.158	0	0	0
09/11/2009	\$ / R 2009/12/14	5.15	Call	Currency Future	2,408.0000	2,324.0000	(3.488)	0	0	0
09/11/2009	\$ / R 2009/12/14	7.50	Put	Currency Future	168.0000	193.0000	14.881	0	0	100
09/11/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	1,255.0000	1,331.0000	6.056	0	0	0
09/11/2009	\$ / R 2009/12/14	13.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	5.40	Call	Currency Future	2,158.0000	2,074.0000	(3.892)	0	0	0
09/11/2009	\$ / R 2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	6.15	Call	Currency Future	1,409.0000	1,325.0000	(5.962)	0	0	0
09/11/2009	\$ / R 2009/12/14	7.80	Put	Currency Future	356.0000	401.0000	12.640	0	0	0
09/11/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	12.0000	5.0000	(58.333)	0	0	75
09/11/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	5,092.0000	5,176.0000	1.650	0	0	0
09/11/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	285.0000	325.0000	14.035	0	0	0
09/11/2009	\$ / R 2009/12/14	6.65	Put	Currency Future	6.0000	8.0000	33.333	0	0	0
09/11/2009	\$ / R 2009/12/14	15.10	Put	Currency Future	7,542.0000	7,626.0000	1.114	0	0	0
09/11/2009	\$ / R 2009/12/14	14.45	Put	Currency Future	6,892.0000	6,976.0000	1.219	0	0	0
09/11/2009	\$ / R 2009/12/14	16.15	Put	Currency Future	8,592.0000	8,676.0000	0.978	0	0	0
09/11/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	127.0000	87.0000	(31.496)	0	0	0
09/11/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	688.0000	750.0000	9.012	0	0	0
09/11/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	2,543.0000	2,626.0000	3.264	0	0	0
09/11/2009	\$ / R 2009/12/14	6.30	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
09/11/2009	\$ / R 2009/12/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	11.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	514.0000	569.0000	10.700	0	0	0
09/11/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	825.0000	892.0000	8.121	0	0	0
09/11/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	45.0000	25.0000	(44.444)	0	0	0
09/11/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	10.0000	4.0000	(60.000)	0	0	0
09/11/2009	\$ / R 2009/12/14	13.05	Put	Currency Future	5,492.0000	5,576.0000	1.529	0	0	0

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09/11/2009	\$ / R 2009/12/14	6.85	Call	Currency Future	724.0000	644.0000	(11.050)	0	0	0
09/11/2009	\$ / R 2009/12/14	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	5.20	Call	Currency Future	2,358.0000	2,274.0000	(3.562)	0	0	0
09/11/2009	\$ / R 2009/12/14	5.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	5.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	32.0000	16.0000	(50.000)	0	0	50
09/11/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	556.0000	613.0000	10.252	0	0	0
09/11/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	1,353.0000	1,430.0000	5.691	0	0	0
09/11/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
09/11/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
09/11/2009	\$ / R 2009/12/14	15.30	Put	Currency Future	7,742.0000	7,826.0000	1.085	0	0	0
09/11/2009	\$ / R 2009/12/14	15.15	Put	Currency Future	7,592.0000	7,676.0000	1.106	0	0	0
09/11/2009	\$ / R 2009/12/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	5.95	Call	Currency Future	1,608.0000	1,524.0000	(5.224)	0	0	0
09/11/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	433.0000	483.0000	11.547	0	0	100
09/11/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
09/11/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	5,292.0000	5,376.0000	1.587	0	0	0
09/11/2009	\$ / R 2009/12/14	4.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	5.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	4.45	Call	Currency Future	3,108.0000	3,024.0000	(2.703)	0	0	0
09/11/2009	\$ / R 2009/12/14	5.30	Call	Currency Future	2,258.0000	2,174.0000	(3.720)	0	0	0
09/11/2009	\$ / R 2009/12/14	4.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	918.0000	988.0000	7.625	0	0	0
09/11/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	2,294.0000	2,376.0000	3.575	0	0	0
09/11/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	4.20	Call	Currency Future	3,358.0000	3,274.0000	(2.501)	0	0	0
09/11/2009	\$ / R 2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	5.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	13.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	12.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	14.05	Put	Currency Future	6,492.0000	6,576.0000	1.294	0	0	0
09/11/2009	\$ / R 2009/12/14	10.25	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
09/11/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	221.0000	255.0000	15.385	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
09/11/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	2,194.0000	2,276.0000	3.737	0	0	0
09/11/2009	\$ / R 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	5.45	Call	Currency Future	2,108.0000	2,024.0000	(3.985)	0	0	0
09/11/2009	\$ / R 2009/12/14	3.95	Call	Currency Future	3,608.0000	3,524.0000	(2.328)	0	0	0
09/11/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	179.0000	129.0000	(27.933)	0	0	39
09/11/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	688.0000	750.0000	9.012	0	0	0
09/11/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	9,676
09/11/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	2,294.0000	2,376.0000	3.575	0	0	0
09/11/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	2,993.0000	3,076.0000	2.773	0	0	0
09/11/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	3,992.0000	4,076.0000	2.104	0	0	0
09/11/2009	\$ / R 2009/12/14	6.20	Call	Currency Future	1,359.0000	1,275.0000	(6.181)	0	0	0
09/11/2009	\$ / R 2009/12/14	6.45	Call	Currency Future	1,110.0000	1,027.0000	(7.477)	0	0	0
09/11/2009	\$ / R 2009/12/14	5.50	Call	Currency Future	2,058.0000	1,974.0000	(4.082)	0	0	0
09/11/2009	\$ / R 2009/12/14	4.95	Call	Currency Future	2,608.0000	2,524.0000	(3.221)	0	0	0
09/11/2009	\$ / R 2009/12/14	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	7.30	Put	Currency Future	93.0000	106.0000	13.978	0	0	0
09/11/2009	\$ / R 2009/12/14	7.35	Put	Currency Future	109.0000	124.0000	13.761	0	0	0
09/11/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	45.0000	25.0000	(44.444)	0	0	87
09/11/2009	\$ / R 2009/12/14	10.95	Put	Currency Future	3,392.0000	3,476.0000	2.476	0	0	0
09/11/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	5.05	Call	Currency Future	2,508.0000	2,424.0000	(3.349)	0	0	0
09/11/2009	\$ / R 2009/12/14	6.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	6.45	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
09/11/2009	\$ / R 2009/12/14	16.45	Put	Currency Future	8,892.0000	8,976.0000	0.945	0	0	0
09/11/2009	\$ / R 2009/12/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	13.95	Put	Currency Future	6,392.0000	6,476.0000	1.314	0	0	0
09/11/2009	\$ / R 2009/12/14	7.30	Call	Currency Future	351.0000	280.0000	(20.228)	0	0	0
09/11/2009	\$ / R 2009/12/14	7.35	Call	Currency Future	317.0000	248.0000	(21.767)	0	0	0
09/11/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	599.0000	658.0000	9.850	0	0	0
09/11/2009	\$ / R 2009/12/14	6.50	Call	Currency Future	1,061.0000	978.0000	(7.823)	0	0	0
09/11/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	9,530
09/11/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	6.55	Call	Currency Future	1,011.0000	929.0000	(8.111)	0	0	0
09/11/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	\$ / R 2009/12/14	5.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	14.30	Put	Currency Future	6,742.0000	6,826.0000	1.246	0	0	0
09/11/2009	\$ / R 2009/12/14	7.00	Put	Currency Future	31.0000	37.0000	19.355	0	0	100
09/11/2009	\$ / R 2009/12/14	7.15	Call	Currency Future	463.0000	389.0000	(15.983)	0	0	0
09/11/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	1,158.0000	1,232.0000	6.390	0	0	0
09/11/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
09/11/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	2,543.0000	2,626.0000	3.264	0	0	0
09/11/2009	\$ / R 2009/12/14	10.25	Put	Currency Future	2,693.0000	2,776.0000	3.082	0	0	0
09/11/2009	\$ / R 2009/12/14	15.55	Put	Currency Future	7,992.0000	8,076.0000	1.051	0	0	0
09/11/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	5,092.0000	5,176.0000	1.650	0	0	0
09/11/2009	\$ / R 2009/12/14	15.40	Put	Currency Future	7,842.0000	7,926.0000	1.071	0	0	0
09/11/2009	\$ / R 2009/12/14	3.30	Call	Currency Future	4,258.0000	4,174.0000	(1.973)	0	0	0
09/11/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	15.0000	6.0000	(60.000)	0	0	0
09/11/2009	\$ / R 2009/12/14	10.05	Put	Currency Future	2,493.0000	2,576.0000	3.329	0	0	0
09/11/2009	\$ / R 2009/12/14	11.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	6.55	Put	Currency Future	3.0000	5.0000	66.667	0	0	0
09/11/2009	\$ / R 2009/12/14	4.90	Call	Currency Future	2,658.0000	2,574.0000	(3.160)	0	0	0
09/11/2009	\$ / R 2009/12/14	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	7.05	Put	Currency Future	38.0000	45.0000	18.421	0	0	0
09/11/2009	\$ / R 2009/12/14	16.30	Put	Currency Future	8,742.0000	8,826.0000	0.961	0	0	0
09/11/2009	\$ / R 2009/12/14	4.15	Call	Currency Future	3,408.0000	3,324.0000	(2.465)	0	0	0
09/11/2009	\$ / R 2009/12/14	7.15	Put	Currency Future	55.0000	64.0000	16.364	0	0	0
09/11/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	1,402.0000	1,479.0000	5.492	0	0	0
09/11/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
09/11/2009	\$ / R 2009/12/14	11.15	Put	Currency Future	3,592.0000	3,676.0000	2.339	0	0	0
09/11/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	4,092.0000	4,176.0000	2.053	0	0	0
09/11/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,792.0000	4,876.0000	1.753	0	0	0
09/11/2009	\$ / R 2009/12/14	5.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	16.20	Put	Currency Future	8,642.0000	8,726.0000	0.972	0	0	0
09/11/2009	\$ / R 2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	10.00	Put	Currency Future	2,444.0000	2,526.0000	3.355	0	0	0
09/11/2009	\$ / R 2009/12/14	13.20	Put	Currency Future	5,642.0000	5,726.0000	1.489	0	0	0
09/11/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,648.0000	1,728.0000	4.854	0	0	0
09/11/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	2,593.0000	2,676.0000	3.201	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	\$ / R	2009/12/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2009/12/14	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2009/12/14	6.40	Put	Currency Future	2.0000	2.0000	-	0	0	0
09/11/2009	\$ / R	2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2009/12/14	10.05	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
09/11/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2009/12/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2009/12/14	14.20	Put	Currency Future	6,642.0000	6,726.0000	1.265	0	0	0
09/11/2009	\$ / R	2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2009/12/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	11.0000	4.0000	(63.636)	0	0	0
09/11/2009	\$ / R	2009/12/14	13.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	6.0000	2.0000	(66.667)	0	0	0
09/11/2009	\$ / R	2009/12/14	5.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2009/12/14	4.85	Call	Currency Future	2,708.0000	2,624.0000	(3.102)	0	0	0
09/11/2009	\$ / R	2009/12/14	6.05	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
09/11/2009	\$ / R	2009/12/14	7.00	Call	Currency Future	589.0000	511.0000	(13.243)	0	0	0
09/11/2009	\$ / R	2009/12/14	7.20	Put	Currency Future	66.0000	77.0000	16.667	0	0	5,100
09/11/2009	\$ / R	2009/12/14	8.10	Call	Currency Future	57.0000	33.0000	(42.105)	0	0	0
09/11/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	1,304.0000	1,380.0000	5.828	0	0	0
09/11/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2009/12/14	5.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2009/12/14	6.75	Call	Currency Future	818.0000	737.0000	(9.902)	0	0	0
09/11/2009	\$ / R	2009/12/14	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2009/12/14	7.05	Call	Currency Future	546.0000	469.0000	(14.103)	0	0	0
09/11/2009	\$ / R	2009/12/14	7.20	Call	Currency Future	424.0000	351.0000	(17.217)	0	0	0
09/11/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	36.0000	19.0000	(47.222)	0	0	0
09/11/2009	\$ / R	2009/12/14	12.80	Put	Currency Future	5,242.0000	5,326.0000	1.602	0	0	0
09/11/2009	\$ / R	2009/12/14	13.85	Put	Currency Future	6,292.0000	6,376.0000	1.335	0	0	0
09/11/2009	\$ / R	2009/12/14	9.30	Put	Currency Future	1,747.0000	1,827.0000	4.579	0	0	0
09/11/2009	\$ / R	2009/12/14	12.40	Put	Currency Future	4,842.0000	4,926.0000	1.735	0	0	0
09/11/2009	\$ / R	2009/12/14	6.85	Put	Currency Future	16.0000	20.0000	25.000	0	0	0
09/11/2009	\$ / R	2009/12/14	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2009/12/14	14.80	Put	Currency Future	7,242.0000	7,326.0000	1.160	0	0	0
09/11/2009	\$ / R	2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2009/12/14	14.55	Put	Currency Future	6,992.0000	7,076.0000	1.201	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	\$ / R 2009/12/14	8.40	Put	Currency Future	871.0000	940.0000	7.922	0	0	0
09/11/2009	\$ / R 2009/12/14	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	4,342.0000	4,426.0000	1.935	0	0	0
09/11/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	3,792.0000	3,876.0000	2.215	0	0	0
09/11/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	633.0000	555.0000	(12.322)	0	0	0
09/11/2009	\$ / R 2009/12/14	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	4.00	Call	Currency Future	3,558.0000	3,474.0000	(2.361)	0	0	0
09/11/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	6.0000	2.0000	(66.667)	0	0	100
09/11/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	5.0000	1.0000	(80.000)	0	0	0
09/11/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
09/11/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	5,142.0000	5,226.0000	1.634	0	0	0
09/11/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	4,392.0000	4,476.0000	1.913	0	0	0
09/11/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	25.0000	31.0000	24.000	0	0	0
09/11/2009	\$ / R 2009/12/14	16.40	Put	Currency Future	8,842.0000	8,926.0000	0.950	0	0	0
09/11/2009	\$ / R 2009/12/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,648.0000	1,728.0000	4.854	0	0	0
09/11/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,549.0000	1,628.0000	5.100	0	0	0
09/11/2009	\$ / R 2009/12/14	13.75	Put	Currency Future	6,192.0000	6,276.0000	1.357	0	0	0
09/11/2009	\$ / R 2009/12/14	14.40	Put	Currency Future	6,842.0000	6,926.0000	1.228	0	0	0
09/11/2009	\$ / R 2009/12/14	4.60	Call	Currency Future	2,958.0000	2,874.0000	(2.840)	0	0	0
09/11/2009	\$ / R 2009/12/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	320.0000	362.0000	13.125	0	0	200
09/11/2009	\$ / R 2009/12/14	8.40	Call	Currency Future	29.0000	14.0000	(51.724)	0	0	247
09/11/2009	\$ / R 2009/12/14	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
09/11/2009	\$ / R 2009/12/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	14.00	Put	Currency Future	6,442.0000	6,526.0000	1.304	0	0	0
09/11/2009	\$ / R 2009/12/14	6.80	Call	Currency Future	770.0000	691.0000	(10.260)	0	0	0
09/11/2009	\$ / R 2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	6.60	Call	Currency Future	962.0000	881.0000	(8.420)	0	0	0
09/11/2009	\$ / R 2009/12/14	15.85	Put	Currency Future	8,292.0000	8,376.0000	1.013	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	\$ / R	2009/12/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	285.0000	325.0000	14.035	0	0	0
09/11/2009	\$ / R	2009/12/14	16.50	Put	Currency Future	8,942.0000	9,026.0000	0.939	0	0	0
09/11/2009	\$ / R	2009/12/14	10.45	Put	Currency Future	2,893.0000	2,976.0000	2.869	0	0	0
09/11/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	7.0000	2.0000	(71.429)	0	0	0
09/11/2009	\$ / R	2009/12/14	13.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2009/12/14	14.35	Put	Currency Future	6,792.0000	6,876.0000	1.237	0	0	0
09/11/2009	\$ / R	2009/12/14	9.95	Put	Currency Future	2,394.0000	2,476.0000	3.425	0	0	0
09/11/2009	\$ / R	2009/12/14	3.85	Call	Currency Future	3,708.0000	3,624.0000	(2.265)	0	0	0
09/11/2009	\$ / R	2009/12/14	6.05	Call	Currency Future	1,508.0000	1,425.0000	(5.504)	0	0	0
09/11/2009	\$ / R	2009/12/14	16.00	Put	Currency Future	8,442.0000	8,526.0000	0.995	0	0	0
09/11/2009	\$ / R	2009/12/14	7.75	Call	Currency Future	127.0000	87.0000	(31.496)	0	0	0
09/11/2009	\$ / R	2009/12/14	4.10	Call	Currency Future	3,458.0000	3,374.0000	(2.429)	0	0	0
09/11/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	143.0000	99.0000	(30.769)	0	0	0
09/11/2009	\$ / R	2009/12/14	14.50	Put	Currency Future	6,942.0000	7,026.0000	1.210	0	0	0
09/11/2009	\$ / R	2009/12/14	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2009/12/14	16.35	Put	Currency Future	8,792.0000	8,876.0000	0.955	0	0	0
09/11/2009	\$ / R	2009/12/14	5.80	Call	Currency Future	1,758.0000	1,674.0000	(4.778)	0	0	0
09/11/2009	\$ / R	2009/12/14	4.05	Call	Currency Future	3,508.0000	3,424.0000	(2.395)	0	0	0
09/11/2009	\$ / R	2009/12/14	6.50	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
09/11/2009	\$ / R	2009/12/14	13.10	Put	Currency Future	5,542.0000	5,626.0000	1.516	0	0	0
09/11/2009	\$ / R	2009/12/14	12.55	Put	Currency Future	4,992.0000	5,076.0000	1.683	0	0	0
09/11/2009	\$ / R	2009/12/14	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2009/12/14	9.45	Put	Currency Future	1,896.0000	1,977.0000	4.272	0	0	0
09/11/2009	\$ / R	2009/12/14	9.45	Call	Currency Future	4.0000	1.0000	(75.000)	0	0	0
09/11/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
09/11/2009	\$ / R	2009/12/14	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2009/12/14	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2009/12/14	6.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
09/11/2009	\$ / R	2009/12/14	4.50	Call	Currency Future	3,058.0000	2,974.0000	(2.747)	0	0	0
09/11/2009	\$ / R	2009/12/14	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2009/12/14	9.45	Call	Currency Future	4.0000	1.0000	(75.000)	0	0	0
09/11/2009	\$ / R	2009/12/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2009/12/14	13.90	Put	Currency Future	6,342.0000	6,426.0000	1.325	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	14.25	Put	Currency Future	6,692.0000	6,776.0000	1.255	0	0	0
09/11/2009	\$ / R 2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	1,846.0000	1,927.0000	4.388	0	0	0
09/11/2009	\$ / R 2009/12/14	12.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	5.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	3.90	Call	Currency Future	3,658.0000	3,574.0000	(2.296)	0	0	0
09/11/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	4.0000	1.0000	(75.000)	0	0	0
09/11/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	3,742.0000	3,826.0000	2.245	0	0	0
09/11/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	1,304.0000	1,380.0000	5.828	0	0	0
09/11/2009	\$ / R 2009/12/14	8.00	Call	Currency Future	72.0000	43.0000	(40.278)	0	0	2,670
09/11/2009	\$ / R 2009/12/14	3.40	Call	Currency Future	4,158.0000	4,074.0000	(2.020)	0	0	0
09/11/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	1,996.0000	2,077.0000	4.058	0	0	0
09/11/2009	\$ / R 2009/12/14	11.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	15.90	Put	Currency Future	8,342.0000	8,426.0000	1.007	0	0	0
09/11/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	778.0000	844.0000	8.483	0	0	0
09/11/2009	\$ / R 2009/12/14	9.55	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
09/11/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	11.0000	4.0000	(63.636)	0	0	0
09/11/2009	\$ / R 2009/12/14	3.35	Call	Currency Future	4,208.0000	4,124.0000	(1.996)	0	0	0
09/11/2009	\$ / R 2009/12/14	15.50	Put	Currency Future	7,942.0000	8,026.0000	1.058	0	0	0
09/11/2009	\$ / R 2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	26.0000	12.0000	(53.846)	0	0	0
09/11/2009	\$ / R 2009/12/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	5.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	918.0000	988.0000	7.625	0	0	0
09/11/2009	\$ / R 2009/12/14	11.10	Put	Currency Future	3,542.0000	3,626.0000	2.372	0	0	0
09/11/2009	\$ / R 2009/12/14	16.10	Put	Currency Future	8,542.0000	8,626.0000	0.983	0	0	0
09/11/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,896.0000	1,977.0000	4.272	0	0	0
09/11/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	4,442.0000	4,526.0000	1.891	0	0	0
09/11/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,792.0000	5,876.0000	1.450	0	0	0
09/11/2009	\$ / R 2009/12/14	16.25	Put	Currency Future	8,692.0000	8,776.0000	0.966	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	\$ / R	2009/12/14	15.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2009/12/14	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2009/12/14	9.30	Call	Currency Future	5.0000	1.0000	(80.000)	0	0	0
09/11/2009	\$ / R	2009/12/14	8.15	Call	Currency Future	51.0000	28.0000	(45.098)	0	0	0
09/11/2009	\$ / R	2009/12/14	5.10	Call	Currency Future	2,458.0000	2,374.0000	(3.417)	0	0	0
09/11/2009	\$ / R	2009/12/14	9.30	Put	Currency Future	1,747.0000	1,827.0000	4.579	0	0	0
09/11/2009	\$ / R	2009/12/14	8.15	Put	Currency Future	643.0000	704.0000	9.487	0	0	0
09/11/2009	\$ / R	2009/12/14	7.80	Call	Currency Future	114.0000	76.0000	(33.333)	0	0	10
09/11/2009	\$ / R	2009/12/14	14.10	Put	Currency Future	6,542.0000	6,626.0000	1.284	0	0	0
09/11/2009	\$ / R	2009/12/14	9.50	Call	Currency Future	4.0000	1.0000	(75.000)	0	0	3,000
09/11/2009	\$ / R	2009/12/14	10.35	Put	Currency Future	2,793.0000	2,876.0000	2.972	0	0	0
09/11/2009	\$ / R	2009/12/14	7.10	Put	Currency Future	46.0000	54.0000	17.391	0	0	0
09/11/2009	\$ / R	2009/12/14	9.50	Put	Currency Future	1,946.0000	2,027.0000	4.162	0	0	0
09/11/2009	\$ / R	2009/12/14	14.95	Put	Currency Future	7,392.0000	7,476.0000	1.136	0	0	0
09/11/2009	\$ / R	2009/12/14	6.10	Call	Currency Future	1,458.0000	1,375.0000	(5.693)	0	0	0
09/11/2009	\$ / R	2009/12/14	9.00	Call	Currency Future	8.0000	3.0000	(62.500)	0	0	0
09/11/2009	\$ / R	2009/12/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2009/12/14	6.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	\$ / R	2009/12/14	9.00	Put	Currency Future	1,451.0000	1,529.0000	5.376	0	0	0
09/11/2009	\$ / R	2009/12/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2009/12/14	11.20	Put	Currency Future	3,642.0000	3,726.0000	2.306	0	0	0
09/11/2009	\$ / R	2009/12/14	7.10	Call	Currency Future	504.0000	428.0000	(15.079)	0	0	0
09/11/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	4,742.0000	4,826.0000	1.771	0	0	0
09/11/2009	\$ / R	2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2009/12/14	11.50	Put	Currency Future	3,942.0000	4,026.0000	2.131	0	0	0
09/11/2009	\$ / R	2009/12/14	9.65	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
09/11/2009	\$ / R	2009/12/14	9.15	Call	Currency Future	6.0000	2.0000	(66.667)	0	0	0
09/11/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	10,100
09/11/2009	\$ / R	2009/12/14	9.65	Put	Currency Future	2,095.0000	2,177.0000	3.914	0	0	0
09/11/2009	\$ / R	2009/12/14	11.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2009/12/14	11.25	Put	Currency Future	3,692.0000	3,776.0000	2.275	0	0	0
09/11/2009	\$ / R	2009/12/14	8.35	Call	Currency Future	32.0000	16.0000	(50.000)	0	0	0
09/11/2009	\$ / R	2009/12/14	11.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2009/12/14	11.85	Put	Currency Future	4,292.0000	4,376.0000	1.957	0	0	0
09/11/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	825.0000	892.0000	8.121	0	0	0
09/11/2009	\$ / R	2009/12/14	6.35	Call	Currency Future	1,209.0000	1,126.0000	(6.865)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	\$ / R 2009/12/14	11.60	Put	Currency Future	4,042.0000	4,126.0000	2.078	0	0	0
09/11/2009	\$ / R 2009/12/14	7.80	Put	Currency Future	356.0000	401.0000	12.640	0	0	0
09/11/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	1,599.0000	1,678.0000	4.941	0	0	0
09/11/2009	\$ / R 2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	7.85	Call	Currency Future	101.0000	66.0000	(34.653)	0	0	0
09/11/2009	\$ / R 2009/12/14	5.35	Call	Currency Future	2,208.0000	2,124.0000	(3.804)	0	0	0
09/11/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	4,342.0000	4,426.0000	1.935	0	0	0
09/11/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	2,643.0000	2,726.0000	3.140	0	0	0
09/11/2009	\$ / R 2009/12/14	4.35	Call	Currency Future	3,208.0000	3,124.0000	(2.618)	0	0	0
09/11/2009	\$ / R 2009/12/14	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	3,492.0000	3,576.0000	2.405	0	0	0
09/11/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	2,344.0000	2,426.0000	3.498	0	0	0
09/11/2009	\$ / R 2009/12/14	10.85	Put	Currency Future	3,293.0000	3,376.0000	2.520	0	0	0
09/11/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
09/11/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	7.85	Put	Currency Future	394.0000	442.0000	12.183	0	0	0
09/11/2009	\$ / R 2009/12/14	10.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	13.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	6.70	Put	Currency Future	8.0000	10.0000	25.000	0	0	0
09/11/2009	\$ / R 2009/12/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	2.0000	0.0000	(100.000)	0	0	10,191
09/11/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	1,402.0000	1,479.0000	5.492	0	0	0
09/11/2009	\$ / R 2009/12/14	6.70	Call	Currency Future	865.0000	785.0000	(9.249)	0	0	0
09/11/2009	\$ / R 2009/12/14	3.75	Call	Currency Future	3,808.0000	3,724.0000	(2.206)	0	0	0
09/11/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
09/11/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	2,145.0000	2,226.0000	3.776	0	0	0
09/11/2009	\$ / R 2009/12/14	11.00	Put	Currency Future	3,442.0000	3,526.0000	2.440	0	0	0
09/11/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	5,542.0000	5,626.0000	1.516	0	0	0
09/11/2009	\$ / R 2009/12/14	15.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	3,992.0000	4,076.0000	2.104	0	0	0
09/11/2009	\$ / R 2009/12/14	13.45	Put	Currency Future	5,892.0000	5,976.0000	1.426	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	\$ / R 2009/12/14	5.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	4,942.0000	5,026.0000	1.700	0	0	0
09/11/2009	\$ / R 2009/12/14	15.65	Put	Currency Future	8,092.0000	8,176.0000	1.038	0	0	0
09/11/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	15.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	15.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	13.60	Put	Currency Future	6,042.0000	6,126.0000	1.390	0	0	0
09/11/2009	\$ / R 2009/12/14	3.50	Call	Currency Future	4,058.0000	3,974.0000	(2.070)	0	0	0
09/11/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,792.0000	5,876.0000	1.450	0	0	0
09/11/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	4,292.0000	4,376.0000	1.957	0	0	0
09/11/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	3,342.0000	3,426.0000	2.513	0	0	0
09/11/2009	\$ / R 2009/12/14	15.70	Put	Currency Future	8,142.0000	8,226.0000	1.032	0	0	0
09/11/2009	\$ / R 2009/12/14	12.45	Put	Currency Future	4,892.0000	4,976.0000	1.717	0	0	0
09/11/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	2,943.0000	3,026.0000	2.820	0	0	0
09/11/2009	\$ / R 2009/12/14	5.70	Call	Currency Future	1,858.0000	1,774.0000	(4.521)	0	0	0
09/11/2009	\$ / R 2009/12/14	13.65	Put	Currency Future	6,092.0000	6,176.0000	1.379	0	0	0
09/11/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	4.70	Call	Currency Future	2,858.0000	2,774.0000	(2.939)	0	0	0
09/11/2009	\$ / R 2009/12/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	15.75	Put	Currency Future	8,192.0000	8,276.0000	1.025	0	0	0
09/11/2009	\$ / R 2009/12/14	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	15.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	6,242.0000	6,326.0000	1.346	0	0	0
09/11/2009	\$ / R 2009/12/14	15.80	Put	Currency Future	8,242.0000	8,326.0000	1.019	0	0	0
09/11/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	3,043.0000	3,126.0000	2.728	0	0	0
09/11/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	3,243.0000	3,326.0000	2.559	0	0	0
09/11/2009	\$ / R 2009/12/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2009/12/14	6.80	Call	Currency Future	770.0000	691.0000	(10.260)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	\$ / R	2009/12/14	3.70	Call	Currency Future	3,858.0000	3,774.0000	(2.177)	0	0	0
09/11/2009	\$ / R	2009/12/14	5.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2009/12/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2009/12/14	3.80	Call	Currency Future	3,758.0000	3,674.0000	(2.235)	0	0	0
09/11/2009	\$ / R	2009/12/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2009/12/14	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	3,243.0000	3,326.0000	2.559	0	0	0
09/11/2009	\$ / R	2009/12/14	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2009/12/14	5.80	Call	Currency Future	1,758.0000	1,674.0000	(4.778)	0	0	0
09/11/2009	\$ / R	2009/12/14	11.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2009/12/14	4.80	Call	Currency Future	2,758.0000	2,674.0000	(3.046)	0	0	0
09/11/2009	\$ / R	2009/12/14	13.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2009/12/14	3.60	Call	Currency Future	3,958.0000	3,874.0000	(2.122)	0	0	0
09/11/2009	\$ / R	2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2009/12/14	13.70	Put	Currency Future	6,142.0000	6,226.0000	1.368	0	0	0
09/11/2009	\$ / R	2009/12/14	12.90	Put	Currency Future	5,342.0000	5,426.0000	1.572	0	0	0
09/11/2009	\$ / R	2009/12/14	6.80	Put	Currency Future	13.0000	16.0000	23.077	0	0	0
09/11/2009	\$ / R	2009/12/14	11.70	Put	Currency Future	4,142.0000	4,226.0000	2.028	0	0	0
09/11/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
09/11/2009	\$ / R	2009/12/14	9.60	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
09/11/2009	\$ / R	2009/12/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2009/12/14	10.75	Put	Currency Future	3,193.0000	3,276.0000	2.599	0	0	0
09/11/2009	\$ / R	2009/12/14	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2009/12/14	13.50	Put	Currency Future	5,942.0000	6,026.0000	1.414	0	0	0
09/11/2009	\$ / R	2009/12/14	9.60	Put	Currency Future	2,045.0000	2,127.0000	4.010	0	0	0
09/11/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	4,242.0000	4,326.0000	1.980	0	0	0
09/11/2009	\$ / R	2009/12/14	8.80	Put	Currency Future	1,255.0000	1,331.0000	6.056	0	0	0
09/11/2009	\$ / R	2009/12/14	15.60	Put	Currency Future	8,042.0000	8,126.0000	1.045	0	0	0
09/11/2009	\$ / R	2009/12/14	9.60	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
09/11/2009	\$ / R	2009/12/14	10.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2009/12/14	9.60	Put	Currency Future	2,045.0000	2,127.0000	4.010	0	0	0
09/11/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2009/12/14	13.30	Put	Currency Future	5,742.0000	5,826.0000	1.463	0	0	0
09/11/2009	\$ / R	2009/12/14	9.70	Put	Currency Future	2,145.0000	2,226.0000	3.776	0	0	0
09/11/2009	\$ / R	2009/12/14	12.10	Put	Currency Future	4,542.0000	4,626.0000	1.849	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	\$ / R	2009/12/14	10.40	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
09/11/2009	\$ / R	2009/12/14	13.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2009/12/14	10.40	Put	Currency Future	2,843.0000	2,926.0000	2.919	0	0	0
09/11/2009	\$ / R	2009/12/14	3.65	Call	Currency Future	3,908.0000	3,824.0000	(2.149)	0	0	0
09/11/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2009/12/14	10.30	Put	Currency Future	2,743.0000	2,826.0000	3.026	0	0	0
09/11/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
09/11/2009	\$ / R	2009/12/14	11.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2009/12/14	10.30	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
09/11/2009	\$ / R	2009/12/14	8.80	Call	Currency Future	12.0000	5.0000	(58.333)	0	0	0
09/11/2009	\$ / R	2009/12/14	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	2,643.0000	2,726.0000	3.140	0	0	0
09/11/2009	\$ / R	2009/12/14	4.55	Call	Currency Future	3,008.0000	2,924.0000	(2.793)	0	0	0
09/11/2009	\$ / R	2009/12/14	12.60	Put	Currency Future	5,042.0000	5,126.0000	1.666	0	0	0
09/11/2009	\$ / R	2009/12/14	10.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2009/12/14	11.40	Put	Currency Future	3,842.0000	3,926.0000	2.186	0	0	0
09/11/2009	\$ / R	2009/12/14	10.65	Put	Currency Future	3,093.0000	3,176.0000	2.683	0	0	0
09/11/2009	\$ / R	2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2009/12/14	9.35	Call	Currency Future	5.0000	1.0000	(80.000)	0	0	0
09/11/2009	\$ / R	2009/12/14	6.95	Put	Currency Future	25.0000	31.0000	24.000	0	0	0
09/11/2009	\$ / R	2009/12/14	12.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2009/12/14	12.25	Put	Currency Future	4,692.0000	4,776.0000	1.790	0	0	0
09/11/2009	\$ / R	2009/12/14	11.65	Put	Currency Future	4,092.0000	4,176.0000	2.053	0	0	0
09/11/2009	\$ / R	2009/12/14	6.55	Put	Currency Future	3.0000	5.0000	66.667	0	0	0
09/11/2009	\$ / R	2009/12/14	11.05	Put	Currency Future	3,492.0000	3,576.0000	2.405	0	0	0
09/11/2009	\$ / R	2009/12/14	6.55	Call	Currency Future	1,011.0000	929.0000	(8.111)	0	0	0
09/11/2009	\$ / R	2009/12/14	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2009/12/14	5.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2009/12/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2009/12/14	5.55	Call	Currency Future	2,008.0000	1,924.0000	(4.183)	0	0	0
09/11/2009	\$ / R	2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	7.0000	2.0000	(71.429)	0	0	0
09/11/2009	\$ / R	2009/12/14	3.55	Call	Currency Future	4,008.0000	3,924.0000	(2.096)	0	0	0
09/11/2009	\$ / R	2009/12/14	12.85	Put	Currency Future	5,292.0000	5,376.0000	1.587	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	\$ / R	2009/12/14	12.10	Put	Currency Future	4,542.0000	4,626.0000	1.849	0	0	0
09/11/2009	\$ / R	2009/12/14	9.10	Put	Currency Future	1,549.0000	1,628.0000	5.100	0	0	0
09/11/2009	\$ / R	2009/12/14	12.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2009/12/14	12.80	Put	Currency Future	5,242.0000	5,326.0000	1.602	0	0	0
09/11/2009	\$ / R	2009/12/14	9.25	Put	Currency Future	1,698.0000	1,777.0000	4.653	0	0	0
09/11/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	4,242.0000	4,326.0000	1.980	0	0	0
09/11/2009	\$ / R	2009/12/14	11.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2009/12/14	11.75	Put	Currency Future	4,192.0000	4,276.0000	2.004	0	0	0
09/11/2009	\$ / R	2009/12/14	9.95	Put	Currency Future	2,394.0000	2,476.0000	3.425	0	0	0
09/11/2009	\$ / R	2009/12/14	9.35	Put	Currency Future	1,797.0000	1,877.0000	4.452	0	0	0
09/11/2009	\$ / R	2009/12/14	9.95	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
09/11/2009	\$ / R	2009/12/14	9.25	Call	Currency Future	5.0000	2.0000	(60.000)	0	0	0
09/11/2009	\$ / R	2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2009/12/14	12.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2009/12/14	12.35	Put	Currency Future	4,792.0000	4,876.0000	1.753	0	0	0
09/11/2009	\$ / R	2009/12/14	13.55	Put	Currency Future	5,992.0000	6,076.0000	1.402	0	0	0
09/11/2009	\$ / R	2009/12/14	12.95	Put	Currency Future	5,392.0000	5,476.0000	1.558	0	0	0
09/11/2009	\$ / R	2009/12/14	13.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2009/12/14	3.45	Call	Currency Future	4,108.0000	4,024.0000	(2.045)	0	0	0
09/11/2009	\$ / R	2009/12/14	5.45	Call	Currency Future	2,108.0000	2,024.0000	(3.985)	0	0	0
09/11/2009	\$ / R	2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2009/12/14	4.45	Call	Currency Future	3,108.0000	3,024.0000	(2.703)	0	0	0
09/11/2009	\$ / R	2009/12/14	5.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2009/12/14	6.45	Call	Currency Future	1,110.0000	1,027.0000	(7.477)	0	0	0
09/11/2009	\$ / R	2009/12/14	6.45	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
09/11/2009	\$ / R	2009/12/14	15.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2009/12/14	15.45	Put	Currency Future	7,892.0000	7,976.0000	1.064	0	0	0
09/11/2009	\$ / R	2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2010/03/15			Currency Future	7.6857	7.5978	(1.144)	7.6600	7.6000	29,235
09/11/2009	\$ / R	2010/03/15	8.60	Call	Currency Future	142.0000	114.0000	(19.718)	0	0	1
09/11/2009	\$ / R	2010/03/15	8.15	Put	Currency Future	688.0000	737.0000	7.122	0	0	0
09/11/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	59.0000	45.0000	(23.729)	0	0	0
09/11/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	28.0000	16.0000	(42.857)	0	0	0
09/11/2009	\$ / R	2010/03/15	13.95	Call	Currency Future	1.0000	1.0000	-	0	0	0

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09/11/2009	\$ / R	2010/03/15	12.00	Put	Currency Future	4,324.0000	4,406.0000	1.896	0	0	0
09/11/2009	\$ / R	2010/03/15	4.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	\$ / R	2010/03/15	5.75	Call	Currency Future	1,941.0000	1,854.0000	(4.482)	0	0	0
09/11/2009	\$ / R	2010/03/15	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2010/03/15	16.20	Put	Currency Future	8,514.0000	8,602.0000	1.034	0	0	0
09/11/2009	\$ / R	2010/03/15	7.70	Call	Currency Future	363.0000	308.0000	(15.152)	0	0	350
09/11/2009	\$ / R	2010/03/15	11.65	Put	Currency Future	3,979.0000	4,058.0000	1.985	0	0	0
09/11/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	3,929.0000	4,008.0000	2.011	0	0	0
09/11/2009	\$ / R	2010/03/15	13.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	\$ / R	2010/03/15	6.70	Put	Currency Future	46.0000	46.0000	-	0	0	0
09/11/2009	\$ / R	2010/03/15	6.35	Call	Currency Future	1,358.0000	1,268.0000	(6.627)	0	0	0
09/11/2009	\$ / R	2010/03/15	16.10	Put	Currency Future	8,414.0000	8,502.0000	1.046	0	0	0
09/11/2009	\$ / R	2010/03/15	7.20	Put	Currency Future	158.0000	168.0000	6.329	0	0	110
09/11/2009	\$ / R	2010/03/15	11.65	Call	Currency Future	14.0000	5.0000	(64.286)	0	0	0
09/11/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	15.0000	6.0000	(60.000)	0	0	0
09/11/2009	\$ / R	2010/03/15	13.35	Put	Currency Future	5,666.0000	5,753.0000	1.535	0	0	0
09/11/2009	\$ / R	2010/03/15	7.95	Call	Currency Future	277.0000	231.0000	(16.606)	0	0	0
09/11/2009	\$ / R	2010/03/15	12.20	Call	Currency Future	7.0000	3.0000	(57.143)	0	0	0
09/11/2009	\$ / R	2010/03/15	5.35	Put	Currency Future	3.0000	3.0000	-	0	0	0
09/11/2009	\$ / R	2010/03/15	7.20	Call	Currency Future	644.0000	566.0000	(12.112)	0	0	0
09/11/2009	\$ / R	2010/03/15	10.30	Put	Currency Future	2,649.0000	2,724.0000	2.831	0	0	0
09/11/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	3,731.0000	3,809.0000	2.091	0	0	0
09/11/2009	\$ / R	2010/03/15	9.50	Put	Currency Future	1,880.0000	1,953.0000	3.883	0	0	0
09/11/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	3,484.0000	3,561.0000	2.210	0	0	0
09/11/2009	\$ / R	2010/03/15	7.95	Put	Currency Future	541.0000	583.0000	7.763	0	0	0
09/11/2009	\$ / R	2010/03/15	6.70	Call	Currency Future	1,032.0000	944.0000	(8.527)	0	0	0
09/11/2009	\$ / R	2010/03/15	6.35	Put	Currency Future	22.0000	20.0000	(9.091)	0	0	0
09/11/2009	\$ / R	2010/03/15	7.70	Put	Currency Future	377.0000	411.0000	9.019	0	0	0
09/11/2009	\$ / R	2010/03/15	11.45	Call	Currency Future	16.0000	7.0000	(56.250)	0	0	0
09/11/2009	\$ / R	2010/03/15	13.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	23.0000	11.0000	(52.174)	0	0	0
09/11/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	6.0000	3.0000	(50.000)	0	0	0
09/11/2009	\$ / R	2010/03/15	12.20	Put	Currency Future	4,521.0000	4,605.0000	1.858	0	0	0
09/11/2009	\$ / R	2010/03/15	5.35	Call	Currency Future	2,338.0000	2,251.0000	(3.721)	0	0	0
09/11/2009	\$ / R	2010/03/15	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2010/03/15	8.55	Call	Currency Future	149.0000	120.0000	(19.463)	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
09/11/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	41.0000	27.0000	(34.146)	0	0	0
09/11/2009	\$ / R 2010/03/15	11.45	Put	Currency Future	3,780.0000	3,859.0000	2.090	0	0	0
09/11/2009	\$ / R 2010/03/15	13.70	Put	Currency Future	6,015.0000	6,103.0000	1.463	0	0	0
09/11/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	16.0000	7.0000	(56.250)	0	0	0
09/11/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	4,670.0000	4,755.0000	1.820	0	0	0
09/11/2009	\$ / R 2010/03/15	5.10	Call	Currency Future	2,587.0000	2,500.0000	(3.363)	0	0	0
09/11/2009	\$ / R 2010/03/15	4.35	Call	Currency Future	3,336.0000	3,248.0000	(2.638)	0	0	0
09/11/2009	\$ / R 2010/03/15	8.55	Put	Currency Future	1,014.0000	1,073.0000	5.819	0	0	0
09/11/2009	\$ / R 2010/03/15	8.90	Put	Currency Future	1,322.0000	1,388.0000	4.992	0	0	0
09/11/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	2,455.0000	2,529.0000	3.014	0	0	0
09/11/2009	\$ / R 2010/03/15	11.75	Call	Currency Future	13.0000	5.0000	(61.538)	0	0	0
09/11/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	3,731.0000	3,809.0000	2.091	0	0	0
09/11/2009	\$ / R 2010/03/15	5.10	Put	Currency Future	2.0000	2.0000	-	0	0	0
09/11/2009	\$ / R 2010/03/15	14.10	Put	Currency Future	6,415.0000	6,503.0000	1.372	0	0	0
09/11/2009	\$ / R 2010/03/15	11.75	Put	Currency Future	4,077.0000	4,157.0000	1.962	0	0	0
09/11/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	3,237.0000	3,314.0000	2.379	0	0	0
09/11/2009	\$ / R 2010/03/15	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2010/03/15	14.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	\$ / R 2010/03/15	7.00	Put	Currency Future	102.0000	106.0000	3.922	0	0	4,005
09/11/2009	\$ / R 2010/03/15	8.90	Call	Currency Future	108.0000	85.0000	(21.296)	0	0	0
09/11/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	3,929.0000	4,008.0000	2.011	0	0	0
09/11/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	3,188.0000	3,264.0000	2.384	0	0	0
09/11/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	19.0000	9.0000	(52.632)	0	0	0
09/11/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	4,670.0000	4,755.0000	1.820	0	0	0
09/11/2009	\$ / R 2010/03/15	4.75	Call	Currency Future	2,936.0000	2,849.0000	(2.963)	0	0	0
09/11/2009	\$ / R 2010/03/15	5.70	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
09/11/2009	\$ / R 2010/03/15	7.55	Call	Currency Future	435.0000	370.0000	(14.943)	0	0	15,890
09/11/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	35.0000	22.0000	(37.143)	0	0	0
09/11/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	16.0000	7.0000	(56.250)	0	0	0
09/11/2009	\$ / R 2010/03/15	9.50	Call	Currency Future	66.0000	51.0000	(22.727)	0	0	0
09/11/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	2,991.0000	3,067.0000	2.541	0	0	0
09/11/2009	\$ / R 2010/03/15	12.40	Put	Currency Future	4,720.0000	4,805.0000	1.801	0	0	0
09/11/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	6.0000	3.0000	(50.000)	0	0	0
09/11/2009	\$ / R 2010/03/15	4.85	Call	Currency Future	2,837.0000	2,749.0000	(3.102)	0	0	0
09/11/2009	\$ / R 2010/03/15	5.70	Call	Currency Future	1,991.0000	1,903.0000	(4.420)	0	0	0
09/11/2009	\$ / R 2010/03/15	8.45	Put	Currency Future	929.0000	986.0000	6.136	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	\$ / R 2010/03/15	7.55	Put	Currency Future	300.0000	322.0000	7.333	0	0	0
09/11/2009	\$ / R 2010/03/15	10.50	Put	Currency Future	2,844.0000	2,920.0000	2.672	0	0	0
09/11/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	15.0000	6.0000	(60.000)	0	0	0
09/11/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	23.0000	12.0000	(47.826)	0	0	0
09/11/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	27.0000	15.0000	(44.444)	0	0	0
09/11/2009	\$ / R 2010/03/15	12.40	Call	Currency Future	5.0000	2.0000	(60.000)	0	0	0
09/11/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,833.0000	1,905.0000	3.928	0	0	0
09/11/2009	\$ / R 2010/03/15	4.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	\$ / R 2010/03/15	4.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	\$ / R 2010/03/15	4.10	Call	Currency Future	3,586.0000	3,498.0000	(2.454)	0	0	0
09/11/2009	\$ / R 2010/03/15	6.30	Call	Currency Future	1,406.0000	1,316.0000	(6.401)	0	0	0
09/11/2009	\$ / R 2010/03/15	8.45	Call	Currency Future	165.0000	133.0000	(19.394)	0	0	0
09/11/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	39.0000	26.0000	(33.333)	0	0	0
09/11/2009	\$ / R 2010/03/15	11.55	Call	Currency Future	15.0000	6.0000	(60.000)	0	0	0
09/11/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	74.0000	58.0000	(21.622)	0	0	0
09/11/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,691.0000	1,762.0000	4.199	0	0	0
09/11/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	2,167.0000	2,240.0000	3.369	0	0	0
09/11/2009	\$ / R 2010/03/15	12.00	Call	Currency Future	9.0000	4.0000	(55.556)	0	0	0
09/11/2009	\$ / R 2010/03/15	5.95	Call	Currency Future	1,745.0000	1,657.0000	(5.043)	0	0	0
09/11/2009	\$ / R 2010/03/15	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2010/03/15	7.15	Put	Currency Future	143.0000	151.0000	5.594	0	0	0
09/11/2009	\$ / R 2010/03/15	7.00	Call	Currency Future	788.0000	704.0000	(10.660)	0	0	0
09/11/2009	\$ / R 2010/03/15	8.35	Call	Currency Future	182.0000	148.0000	(18.681)	0	0	0
09/11/2009	\$ / R 2010/03/15	11.55	Put	Currency Future	3,879.0000	3,958.0000	2.037	0	0	0
09/11/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,738.0000	1,810.0000	4.143	0	0	0
09/11/2009	\$ / R 2010/03/15	13.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	1,976.0000	2,050.0000	3.745	0	0	0
09/11/2009	\$ / R 2010/03/15	5.95	Put	Currency Future	9.0000	9.0000	-	0	0	0
09/11/2009	\$ / R 2010/03/15	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2010/03/15	4.45	Call	Currency Future	3,236.0000	3,148.0000	(2.719)	0	0	0
09/11/2009	\$ / R 2010/03/15	6.85	Put	Currency Future	70.0000	72.0000	2.857	0	0	5,000
09/11/2009	\$ / R 2010/03/15	8.75	Call	Currency Future	124.0000	99.0000	(20.161)	0	0	0
09/11/2009	\$ / R 2010/03/15	10.50	Call	Currency Future	30.0000	17.0000	(43.333)	0	0	0
09/11/2009	\$ / R 2010/03/15	13.50	Put	Currency Future	5,815.0000	5,903.0000	1.513	0	0	0
09/11/2009	\$ / R 2010/03/15	6.40	Put	Currency Future	25.0000	23.0000	(8.000)	0	0	0
09/11/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	61.0000	47.0000	(22.951)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	\$ / R 2010/03/15	5.85	Call	Currency Future	1,843.0000	1,755.0000	(4.775)	0	0	0
09/11/2009	\$ / R 2010/03/15	4.50	Call	Currency Future	3,186.0000	3,098.0000	(2.762)	0	0	0
09/11/2009	\$ / R 2010/03/15	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2010/03/15	7.55	Put	Currency Future	300.0000	322.0000	7.333	0	0	0
09/11/2009	\$ / R 2010/03/15	8.15	Call	Currency Future	224.0000	185.0000	(17.411)	0	0	279
09/11/2009	\$ / R 2010/03/15	8.75	Put	Currency Future	1,188.0000	1,251.0000	5.303	0	0	0
09/11/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	43.0000	29.0000	(32.558)	0	0	0
09/11/2009	\$ / R 2010/03/15	8.80	Call	Currency Future	118.0000	94.0000	(20.339)	0	0	0
09/11/2009	\$ / R 2010/03/15	12.50	Put	Currency Future	4,819.0000	4,904.0000	1.764	0	0	0
09/11/2009	\$ / R 2010/03/15	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,598.0000	1,667.0000	4.318	0	0	0
09/11/2009	\$ / R 2010/03/15	4.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	\$ / R 2010/03/15	5.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
09/11/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	3,681.0000	3,759.0000	2.119	0	0	0
09/11/2009	\$ / R 2010/03/15	8.80	Put	Currency Future	1,232.0000	1,296.0000	5.195	0	0	0
09/11/2009	\$ / R 2010/03/15	15.40	Put	Currency Future	7,715.0000	7,802.0000	1.128	0	0	0
09/11/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	83.0000	65.0000	(21.687)	0	0	0
09/11/2009	\$ / R 2010/03/15	7.45	Call	Currency Future	489.0000	420.0000	(14.110)	0	0	0
09/11/2009	\$ / R 2010/03/15	12.60	Put	Currency Future	4,918.0000	5,004.0000	1.749	0	0	0
09/11/2009	\$ / R 2010/03/15	8.65	Call	Currency Future	136.0000	109.0000	(19.853)	0	0	0
09/11/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	17.0000	8.0000	(52.941)	0	0	0
09/11/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
09/11/2009	\$ / R 2010/03/15	13.00	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
09/11/2009	\$ / R 2010/03/15	6.40	Call	Currency Future	1,310.0000	1,220.0000	(6.870)	0	0	0
09/11/2009	\$ / R 2010/03/15	4.95	Call	Currency Future	2,737.0000	2,649.0000	(3.215)	0	0	0
09/11/2009	\$ / R 2010/03/15	5.50	Call	Currency Future	2,189.0000	2,102.0000	(3.974)	0	0	0
09/11/2009	\$ / R 2010/03/15	6.45	Put	Currency Future	27.0000	25.0000	(7.407)	0	0	0
09/11/2009	\$ / R 2010/03/15	14.20	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
09/11/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	2,407.0000	2,481.0000	3.074	0	0	0
09/11/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	3,632.0000	3,710.0000	2.148	0	0	0
09/11/2009	\$ / R 2010/03/15	12.55	Put	Currency Future	4,869.0000	4,954.0000	1.746	0	0	0
09/11/2009	\$ / R 2010/03/15	13.20	Put	Currency Future	5,516.0000	5,603.0000	1.577	0	0	0
09/11/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	69.0000	53.0000	(23.188)	0	0	0
09/11/2009	\$ / R 2010/03/15	4.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	91.0000	71.0000	(21.978)	0	0	0
09/11/2009	\$ / R 2010/03/15	4.70	Call	Currency Future	2,986.0000	2,899.0000	(2.914)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	\$ / R	2010/03/15	6.50	Call	Currency Future	1,216.0000	1,125.0000	(7.484)	0	0	0
09/11/2009	\$ / R	2010/03/15	6.45	Call	Currency Future	1,263.0000	1,173.0000	(7.126)	0	0	0
09/11/2009	\$ / R	2010/03/15	14.20	Put	Currency Future	6,515.0000	6,603.0000	1.351	0	0	0
09/11/2009	\$ / R	2010/03/15	7.80	Put	Currency Future	440.0000	477.0000	8.409	0	0	0
09/11/2009	\$ / R	2010/03/15	9.05	Call	Currency Future	95.0000	74.0000	(22.105)	0	0	0
09/11/2009	\$ / R	2010/03/15	9.90	Put	Currency Future	2,263.0000	2,336.0000	3.226	0	0	0
09/11/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	3,139.0000	3,215.0000	2.421	0	0	0
09/11/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	2,698.0000	2,773.0000	2.780	0	0	0
09/11/2009	\$ / R	2010/03/15	13.20	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
09/11/2009	\$ / R	2010/03/15	4.90	Call	Currency Future	2,787.0000	2,699.0000	(3.158)	0	0	0
09/11/2009	\$ / R	2010/03/15	9.10	Put	Currency Future	1,505.0000	1,573.0000	4.518	0	0	0
09/11/2009	\$ / R	2010/03/15	5.50	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
09/11/2009	\$ / R	2010/03/15	5.45	Call	Currency Future	2,239.0000	2,151.0000	(3.930)	0	0	0
09/11/2009	\$ / R	2010/03/15	8.60	Put	Currency Future	1,057.0000	1,117.0000	5.676	0	0	0
09/11/2009	\$ / R	2010/03/15	7.15	Call	Currency Future	678.0000	598.0000	(11.799)	0	0	0
09/11/2009	\$ / R	2010/03/15	7.55	Call	Currency Future	435.0000	370.0000	(14.943)	0	0	0
09/11/2009	\$ / R	2010/03/15	8.35	Put	Currency Future	847.0000	901.0000	6.375	0	0	0
09/11/2009	\$ / R	2010/03/15	8.85	Call	Currency Future	113.0000	89.0000	(21.239)	0	0	0
09/11/2009	\$ / R	2010/03/15	10.25	Put	Currency Future	2,601.0000	2,675.0000	2.845	0	0	0
09/11/2009	\$ / R	2010/03/15	13.60	Put	Currency Future	5,915.0000	6,003.0000	1.488	0	0	0
09/11/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	52.0000	38.0000	(26.923)	0	0	0
09/11/2009	\$ / R	2010/03/15	7.45	Put	Currency Future	254.0000	272.0000	7.087	0	0	0
09/11/2009	\$ / R	2010/03/15	4.30	Call	Currency Future	3,386.0000	3,298.0000	(2.599)	0	0	0
09/11/2009	\$ / R	2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	59.0000	45.0000	(23.729)	0	0	0
09/11/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	39.0000	26.0000	(33.333)	0	0	0
09/11/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	24.0000	13.0000	(45.833)	0	0	0
09/11/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	34.0000	21.0000	(38.235)	0	0	0
09/11/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	29.0000	17.0000	(41.379)	0	0	0
09/11/2009	\$ / R	2010/03/15	6.10	Call	Currency Future	1,598.0000	1,510.0000	(5.507)	0	0	0
09/11/2009	\$ / R	2010/03/15	6.50	Put	Currency Future	31.0000	27.0000	(12.903)	0	0	0
09/11/2009	\$ / R	2010/03/15	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2010/03/15	7.35	Call	Currency Future	548.0000	474.0000	(13.504)	0	0	0
09/11/2009	\$ / R	2010/03/15	7.45	Put	Currency Future	254.0000	272.0000	7.087	0	0	0
09/11/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	2,024.0000	2,097.0000	3.607	0	0	0
09/11/2009	\$ / R	2010/03/15	13.55	Call	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,893.0000	2,969.0000	2.627	0	0	0
09/11/2009	\$ / R 2010/03/15	14.60	Put	Currency Future	6,915.0000	7,003.0000	1.273	0	0	0
09/11/2009	\$ / R 2010/03/15	16.30	Put	Currency Future	8,614.0000	8,702.0000	1.022	0	0	0
09/11/2009	\$ / R 2010/03/15	7.80	Call	Currency Future	325.0000	275.0000	(15.385)	0	0	0
09/11/2009	\$ / R 2010/03/15	7.35	Put	Currency Future	212.0000	227.0000	7.075	0	0	0
09/11/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	103.0000	81.0000	(21.359)	0	0	0
09/11/2009	\$ / R 2010/03/15	11.44	Call	Currency Future	16.0000	7.0000	(56.250)	0	0	0
09/11/2009	\$ / R 2010/03/15	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2010/03/15	5.60	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
09/11/2009	\$ / R 2010/03/15	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2010/03/15	7.75	Put	Currency Future	408.0000	443.0000	8.578	0	0	100
09/11/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	1,368.0000	1,434.0000	4.825	0	0	0
09/11/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	17.0000	7.0000	(58.824)	0	0	0
09/11/2009	\$ / R 2010/03/15	13.10	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
09/11/2009	\$ / R 2010/03/15	16.60	Put	Currency Future	8,914.0000	9,002.0000	0.987	0	0	0
09/11/2009	\$ / R 2010/03/15	5.60	Call	Currency Future	2,090.0000	2,002.0000	(4.211)	0	0	0
09/11/2009	\$ / R 2010/03/15	12.60	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
09/11/2009	\$ / R 2010/03/15	14.30	Put	Currency Future	6,615.0000	6,703.0000	1.330	0	0	0
09/11/2009	\$ / R 2010/03/15	7.75	Call	Currency Future	344.0000	291.0000	(15.407)	0	0	10
09/11/2009	\$ / R 2010/03/15	7.90	Call	Currency Future	292.0000	245.0000	(16.096)	0	0	0
09/11/2009	\$ / R 2010/03/15	6.95	Call	Currency Future	826.0000	741.0000	(10.291)	0	0	0
09/11/2009	\$ / R 2010/03/15	7.45	Call	Currency Future	489.0000	420.0000	(14.110)	0	0	0
09/11/2009	\$ / R 2010/03/15	8.70	Put	Currency Future	1,144.0000	1,206.0000	5.420	0	0	0
09/11/2009	\$ / R 2010/03/15	8.85	Put	Currency Future	1,277.0000	1,342.0000	5.090	0	0	0
09/11/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	46.0000	32.0000	(30.435)	0	0	0
09/11/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	17.0000	7.0000	(58.824)	0	0	0
09/11/2009	\$ / R 2010/03/15	13.10	Put	Currency Future	5,416.0000	5,503.0000	1.606	0	0	0
09/11/2009	\$ / R 2010/03/15	4.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	\$ / R 2010/03/15	14.30	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
09/11/2009	\$ / R 2010/03/15	7.95	Call	Currency Future	277.0000	231.0000	(16.606)	0	0	0
09/11/2009	\$ / R 2010/03/15	7.65	Call	Currency Future	386.0000	327.0000	(15.285)	0	0	279
09/11/2009	\$ / R 2010/03/15	8.70	Call	Currency Future	130.0000	103.0000	(20.769)	0	0	0
09/11/2009	\$ / R 2010/03/15	7.70	Put	Currency Future	377.0000	411.0000	9.019	0	0	0
09/11/2009	\$ / R 2010/03/15	11.44	Put	Currency Future	3,770.0000	3,849.0000	2.095	0	0	0
09/11/2009	\$ / R 2010/03/15	13.15	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
09/11/2009	\$ / R 2010/03/15	7.30	Put	Currency Future	193.0000	206.0000	6.736	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	\$ / R	2010/03/15	4.60	Call	Currency Future	3,086.0000	2,998.0000	(2.852)	0	0	0
09/11/2009	\$ / R	2010/03/15	6.30	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
09/11/2009	\$ / R	2010/03/15	7.95	Put	Currency Future	541.0000	583.0000	7.763	0	0	0
09/11/2009	\$ / R	2010/03/15	7.10	Call	Currency Future	714.0000	632.0000	(11.485)	0	0	0
09/11/2009	\$ / R	2010/03/15	13.15	Put	Currency Future	5,466.0000	5,553.0000	1.592	0	0	0
09/11/2009	\$ / R	2010/03/15	15.65	Put	Currency Future	7,965.0000	8,052.0000	1.092	0	0	0
09/11/2009	\$ / R	2010/03/15	7.30	Call	Currency Future	579.0000	504.0000	(12.953)	0	0	0
09/11/2009	\$ / R	2010/03/15	6.90	Put	Currency Future	80.0000	82.0000	2.500	0	0	0
09/11/2009	\$ / R	2010/03/15	6.60	Put	Currency Future	38.0000	33.0000	(13.158)	0	0	0
09/11/2009	\$ / R	2010/03/15	7.90	Put	Currency Future	506.0000	547.0000	8.103	0	0	0
09/11/2009	\$ / R	2010/03/15	6.85	Call	Currency Future	906.0000	819.0000	(9.603)	0	0	0
09/11/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	2,311.0000	2,384.0000	3.159	0	0	0
09/11/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	3,681.0000	3,759.0000	2.119	0	0	0
09/11/2009	\$ / R	2010/03/15	12.10	Call	Currency Future	8.0000	3.0000	(62.500)	0	0	0
09/11/2009	\$ / R	2010/03/15	5.90	Put	Currency Future	8.0000	8.0000	-	0	0	0
09/11/2009	\$ / R	2010/03/15	5.30	Call	Currency Future	2,388.0000	2,300.0000	(3.685)	0	0	0
09/11/2009	\$ / R	2010/03/15	3.40	Call	Currency Future	4,286.0000	4,198.0000	(2.053)	0	0	0
09/11/2009	\$ / R	2010/03/15	9.05	Put	Currency Future	1,459.0000	1,527.0000	4.661	0	0	0
09/11/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	2,504.0000	2,578.0000	2.955	0	0	0
09/11/2009	\$ / R	2010/03/15	10.40	Put	Currency Future	2,747.0000	2,822.0000	2.730	0	0	0
09/11/2009	\$ / R	2010/03/15	5.05	Call	Currency Future	2,637.0000	2,549.0000	(3.337)	0	0	0
09/11/2009	\$ / R	2010/03/15	6.60	Call	Currency Future	1,123.0000	1,031.0000	(8.192)	0	0	0
09/11/2009	\$ / R	2010/03/15	5.30	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
09/11/2009	\$ / R	2010/03/15	16.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2010/03/15	13.55	Put	Currency Future	5,865.0000	5,953.0000	1.500	0	0	0
09/11/2009	\$ / R	2010/03/15	10.40	Call	Currency Future	32.0000	19.0000	(40.625)	0	0	0
09/11/2009	\$ / R	2010/03/15	14.35	Put	Currency Future	6,665.0000	6,753.0000	1.320	0	0	0
09/11/2009	\$ / R	2010/03/15	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2010/03/15	7.10	Put	Currency Future	128.0000	135.0000	5.469	0	0	0
09/11/2009	\$ / R	2010/03/15	16.65	Put	Currency Future	8,964.0000	9,052.0000	0.982	0	0	0
09/11/2009	\$ / R	2010/03/15	9.25	Call	Currency Future	80.0000	63.0000	(21.250)	0	0	0
09/11/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	77.0000	60.0000	(22.078)	0	0	0
09/11/2009	\$ / R	2010/03/15	6.10	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
09/11/2009	\$ / R	2010/03/15	14.35	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
09/11/2009	\$ / R	2010/03/15	7.60	Put	Currency Future	324.0000	349.0000	7.716	0	0	0
09/11/2009	\$ / R	2010/03/15	8.40	Call	Currency Future	173.0000	141.0000	(18.497)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	\$ / R 2010/03/15	9.25	Put	Currency Future	1,644.0000	1,715.0000	4.319	0	0	0
09/11/2009	\$ / R 2010/03/15	15.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2010/03/15	12.10	Put	Currency Future	4,423.0000	4,505.0000	1.854	0	0	0
09/11/2009	\$ / R 2010/03/15	7.60	Call	Currency Future	410.0000	346.0000	(15.610)	0	0	27
09/11/2009	\$ / R 2010/03/15	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2010/03/15	13.65	Put	Currency Future	5,965.0000	6,053.0000	1.475	0	0	0
09/11/2009	\$ / R 2010/03/15	12.65	Put	Currency Future	4,968.0000	5,054.0000	1.731	0	0	0
09/11/2009	\$ / R 2010/03/15	5.90	Call	Currency Future	1,794.0000	1,706.0000	(4.905)	0	0	0
09/11/2009	\$ / R 2010/03/15	5.20	Call	Currency Future	2,488.0000	2,400.0000	(3.537)	0	0	0
09/11/2009	\$ / R 2010/03/15	14.45	Put	Currency Future	6,765.0000	6,853.0000	1.301	0	0	0
09/11/2009	\$ / R 2010/03/15	7.85	Call	Currency Future	308.0000	259.0000	(15.909)	0	0	4,000
09/11/2009	\$ / R 2010/03/15	8.30	Put	Currency Future	806.0000	859.0000	6.576	0	0	0
09/11/2009	\$ / R 2010/03/15	4.05	Call	Currency Future	3,636.0000	3,548.0000	(2.420)	0	0	0
09/11/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	27.0000	15.0000	(44.444)	0	0	0
09/11/2009	\$ / R 2010/03/15	12.50	Call	Currency Future	5.0000	2.0000	(60.000)	0	0	0
09/11/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	74.0000	58.0000	(21.622)	0	0	0
09/11/2009	\$ / R 2010/03/15	12.65	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
09/11/2009	\$ / R 2010/03/15	6.90	Call	Currency Future	866.0000	780.0000	(9.931)	0	0	0
09/11/2009	\$ / R 2010/03/15	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2010/03/15	8.30	Call	Currency Future	192.0000	157.0000	(18.229)	0	0	0
09/11/2009	\$ / R 2010/03/15	16.05	Put	Currency Future	8,364.0000	8,452.0000	1.052	0	0	0
09/11/2009	\$ / R 2010/03/15	8.40	Put	Currency Future	888.0000	943.0000	6.194	0	0	0
09/11/2009	\$ / R 2010/03/15	14.65	Put	Currency Future	6,965.0000	7,053.0000	1.263	0	0	0
09/11/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	46.0000	32.0000	(30.435)	0	0	0
09/11/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	2,991.0000	3,067.0000	2.541	0	0	0
09/11/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,738.0000	1,810.0000	4.143	0	0	0
09/11/2009	\$ / R 2010/03/15	6.65	Put	Currency Future	42.0000	39.0000	(7.143)	0	0	0
09/11/2009	\$ / R 2010/03/15	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2010/03/15	6.00	Call	Currency Future	1,696.0000	1,608.0000	(5.189)	0	0	0
09/11/2009	\$ / R 2010/03/15	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2010/03/15	14.05	Put	Currency Future	6,365.0000	6,453.0000	1.383	0	0	0
09/11/2009	\$ / R 2010/03/15	13.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	\$ / R 2010/03/15	13.25	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
09/11/2009	\$ / R 2010/03/15	12.25	Call	Currency Future	7.0000	3.0000	(57.143)	0	0	0
09/11/2009	\$ / R 2010/03/15	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2010/03/15	13.30	Put	Currency Future	5,616.0000	5,703.0000	1.549	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	\$ / R 2010/03/15	13.25	Put	Currency Future	5,566.0000	5,653.0000	1.563	0	0	0
09/11/2009	\$ / R 2010/03/15	12.25	Put	Currency Future	4,571.0000	4,655.0000	1.838	0	0	0
09/11/2009	\$ / R 2010/03/15	6.65	Call	Currency Future	1,077.0000	987.0000	(8.357)	0	0	0
09/11/2009	\$ / R 2010/03/15	4.40	Call	Currency Future	3,286.0000	3,198.0000	(2.678)	0	0	0
09/11/2009	\$ / R 2010/03/15	6.20	Call	Currency Future	1,502.0000	1,413.0000	(5.925)	0	0	0
09/11/2009	\$ / R 2010/03/15	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	2,311.0000	2,384.0000	3.159	0	0	0
09/11/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	1,505.0000	1,573.0000	4.518	0	0	0
09/11/2009	\$ / R 2010/03/15	9.00	Call	Currency Future	99.0000	78.0000	(21.212)	0	0	0
09/11/2009	\$ / R 2010/03/15	7.05	Put	Currency Future	115.0000	120.0000	4.348	0	0	0
09/11/2009	\$ / R 2010/03/15	16.40	Put	Currency Future	8,714.0000	8,802.0000	1.010	0	0	0
09/11/2009	\$ / R 2010/03/15	16.45	Put	Currency Future	8,764.0000	8,852.0000	1.004	0	0	0
09/11/2009	\$ / R 2010/03/15	7.85	Put	Currency Future	473.0000	512.0000	8.245	0	0	0
09/11/2009	\$ / R 2010/03/15	8.25	Put	Currency Future	766.0000	818.0000	6.789	0	0	0
09/11/2009	\$ / R 2010/03/15	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2010/03/15	8.20	Put	Currency Future	727.0000	777.0000	6.878	0	0	0
09/11/2009	\$ / R 2010/03/15	9.55	Call	Currency Future	64.0000	49.0000	(23.438)	0	0	0
09/11/2009	\$ / R 2010/03/15	9.90	Call	Currency Future	48.0000	34.0000	(29.167)	0	0	0
09/11/2009	\$ / R 2010/03/15	5.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
09/11/2009	\$ / R 2010/03/15	4.20	Call	Currency Future	3,486.0000	3,398.0000	(2.524)	0	0	0
09/11/2009	\$ / R 2010/03/15	8.65	Put	Currency Future	1,100.0000	1,161.0000	5.545	0	0	0
09/11/2009	\$ / R 2010/03/15	8.25	Call	Currency Future	202.0000	165.0000	(18.317)	0	0	0
09/11/2009	\$ / R 2010/03/15	7.25	Put	Currency Future	175.0000	186.0000	6.286	0	0	0
09/11/2009	\$ / R 2010/03/15	5.65	Call	Currency Future	2,040.0000	1,953.0000	(4.265)	0	0	0
09/11/2009	\$ / R 2010/03/15	13.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	\$ / R 2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2010/03/15	4.00	Call	Currency Future	3,686.0000	3,598.0000	(2.387)	0	0	0
09/11/2009	\$ / R 2010/03/15	6.20	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
09/11/2009	\$ / R 2010/03/15	7.65	Put	Currency Future	350.0000	379.0000	8.286	0	0	0
09/11/2009	\$ / R 2010/03/15	7.25	Call	Currency Future	611.0000	534.0000	(12.602)	0	0	0
09/11/2009	\$ / R 2010/03/15	5.65	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
09/11/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	2,504.0000	2,578.0000	2.955	0	0	0
09/11/2009	\$ / R 2010/03/15	9.00	Put	Currency Future	1,413.0000	1,480.0000	4.742	0	0	0
09/11/2009	\$ / R 2010/03/15	3.65	Call	Currency Future	4,036.0000	3,948.0000	(2.180)	0	0	0
09/11/2009	\$ / R 2010/03/15	14.50	Put	Currency Future	6,815.0000	6,903.0000	1.291	0	0	0
09/11/2009	\$ / R 2010/03/15	7.05	Call	Currency Future	750.0000	668.0000	(10.933)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	\$ / R	2010/03/15	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2010/03/15	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2010/03/15	5.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
09/11/2009	\$ / R	2010/03/15	6.25	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
09/11/2009	\$ / R	2010/03/15	7.70	Call	Currency Future	363.0000	308.0000	(15.152)	0	0	0
09/11/2009	\$ / R	2010/03/15	5.15	Call	Currency Future	2,537.0000	2,450.0000	(3.429)	0	0	0
09/11/2009	\$ / R	2010/03/15	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2010/03/15	5.40	Put	Currency Future	3.0000	3.0000	-	0	0	0
09/11/2009	\$ / R	2010/03/15	12.15	Put	Currency Future	4,472.0000	4,555.0000	1.856	0	0	0
09/11/2009	\$ / R	2010/03/15	14.25	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
09/11/2009	\$ / R	2010/03/15	14.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	\$ / R	2010/03/15	13.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	\$ / R	2010/03/15	9.70	Call	Currency Future	57.0000	42.0000	(26.316)	0	0	0
09/11/2009	\$ / R	2010/03/15	6.05	Call	Currency Future	1,647.0000	1,559.0000	(5.343)	0	0	0
09/11/2009	\$ / R	2010/03/15	16.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2010/03/15	5.40	Call	Currency Future	2,289.0000	2,201.0000	(3.844)	0	0	0
09/11/2009	\$ / R	2010/03/15	9.55	Put	Currency Future	1,928.0000	2,001.0000	3.786	0	0	0
09/11/2009	\$ / R	2010/03/15	10.45	Call	Currency Future	31.0000	18.0000	(41.935)	0	0	0
09/11/2009	\$ / R	2010/03/15	13.80	Put	Currency Future	6,115.0000	6,203.0000	1.439	0	0	0
09/11/2009	\$ / R	2010/03/15	6.05	Put	Currency Future	11.0000	11.0000	-	0	0	0
09/11/2009	\$ / R	2010/03/15	16.55	Put	Currency Future	8,864.0000	8,952.0000	0.993	0	0	0
09/11/2009	\$ / R	2010/03/15	7.40	Put	Currency Future	232.0000	249.0000	7.328	0	0	0
09/11/2009	\$ / R	2010/03/15	6.00	Put	Currency Future	10.0000	10.0000	-	0	0	0
09/11/2009	\$ / R	2010/03/15	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2010/03/15	14.25	Put	Currency Future	6,565.0000	6,653.0000	1.340	0	0	0
09/11/2009	\$ / R	2010/03/15	3.85	Call	Currency Future	3,836.0000	3,748.0000	(2.294)	0	0	0
09/11/2009	\$ / R	2010/03/15	10.45	Put	Currency Future	2,795.0000	2,871.0000	2.719	0	0	0
09/11/2009	\$ / R	2010/03/15	13.90	Put	Currency Future	6,215.0000	6,303.0000	1.416	0	0	0
09/11/2009	\$ / R	2010/03/15	14.55	Put	Currency Future	6,865.0000	6,953.0000	1.282	0	0	0
09/11/2009	\$ / R	2010/03/15	7.40	Call	Currency Future	518.0000	446.0000	(13.900)	0	0	0
09/11/2009	\$ / R	2010/03/15	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2010/03/15	16.15	Put	Currency Future	8,464.0000	8,552.0000	1.040	0	0	0
09/11/2009	\$ / R	2010/03/15	16.25	Put	Currency Future	8,564.0000	8,652.0000	1.028	0	0	0
09/11/2009	\$ / R	2010/03/15	10.25	Call	Currency Future	36.0000	23.0000	(36.111)	0	0	0
09/11/2009	\$ / R	2010/03/15	10.00	Put	Currency Future	2,359.0000	2,432.0000	3.095	0	0	0
09/11/2009	\$ / R	2010/03/15	16.50	Put	Currency Future	8,814.0000	8,902.0000	0.998	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	\$ / R 2010/03/15	5.85	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
09/11/2009	\$ / R 2010/03/15	5.05	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
09/11/2009	\$ / R 2010/03/15	4.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	91.0000	71.0000	(21.978)	0	0	0
09/11/2009	\$ / R 2010/03/15	12.70	Put	Currency Future	5,018.0000	5,104.0000	1.714	0	0	0
09/11/2009	\$ / R 2010/03/15	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2010/03/15	12.15	Call	Currency Future	8.0000	3.0000	(62.500)	0	0	0
09/11/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	1,368.0000	1,434.0000	4.825	0	0	0
09/11/2009	\$ / R 2010/03/15	6.95	Put	Currency Future	90.0000	94.0000	4.444	0	0	500
09/11/2009	\$ / R 2010/03/15	8.20	Call	Currency Future	213.0000	175.0000	(17.840)	0	0	0
09/11/2009	\$ / R 2010/03/15	4.65	Call	Currency Future	3,036.0000	2,949.0000	(2.866)	0	0	0
09/11/2009	\$ / R 2010/03/15	11.50	Put	Currency Future	3,830.0000	3,908.0000	2.037	0	0	0
09/11/2009	\$ / R 2010/03/15	13.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	11.0000	4.0000	(63.636)	0	0	0
09/11/2009	\$ / R 2010/03/15	12.90	Put	Currency Future	5,217.0000	5,304.0000	1.668	0	0	0
09/11/2009	\$ / R 2010/03/15	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2010/03/15	6.15	Call	Currency Future	1,550.0000	1,462.0000	(5.677)	0	0	0
09/11/2009	\$ / R 2010/03/15	8.10	Put	Currency Future	650.0000	697.0000	7.231	0	0	0
09/11/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	4,176.0000	4,257.0000	1.940	0	0	0
09/11/2009	\$ / R 2010/03/15	12.85	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
09/11/2009	\$ / R 2010/03/15	4.45	Call	Currency Future	3,236.0000	3,148.0000	(2.719)	0	0	0
09/11/2009	\$ / R 2010/03/15	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2010/03/15	6.15	Put	Currency Future	14.0000	14.0000	-	0	0	0
09/11/2009	\$ / R 2010/03/15	7.50	Put	Currency Future	276.0000	296.0000	7.246	0	0	200
09/11/2009	\$ / R 2010/03/15	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2010/03/15	13.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	\$ / R 2010/03/15	12.85	Put	Currency Future	5,167.0000	5,254.0000	1.684	0	0	0
09/11/2009	\$ / R 2010/03/15	15.45	Put	Currency Future	7,765.0000	7,852.0000	1.120	0	0	0
09/11/2009	\$ / R 2010/03/15	14.40	Put	Currency Future	6,715.0000	6,803.0000	1.310	0	0	0
09/11/2009	\$ / R 2010/03/15	4.15	Call	Currency Future	3,536.0000	3,448.0000	(2.489)	0	0	0
09/11/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	103.0000	81.0000	(21.359)	0	0	0
09/11/2009	\$ / R 2010/03/15	13.75	Put	Currency Future	6,065.0000	6,153.0000	1.451	0	0	0
09/11/2009	\$ / R 2010/03/15	3.50	Call	Currency Future	4,186.0000	4,098.0000	(2.102)	0	0	0
09/11/2009	\$ / R 2010/03/15	11.95	Put	Currency Future	4,274.0000	4,356.0000	1.919	0	0	0
09/11/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	35.0000	22.0000	(37.143)	0	0	0
09/11/2009	\$ / R 2010/03/15	5.00	Call	Currency Future	2,687.0000	2,599.0000	(3.275)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	\$ / R 2010/03/15	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2010/03/15	8.05	Call	Currency Future	249.0000	206.0000	(17.269)	0	0	5,000
09/11/2009	\$ / R 2010/03/15	3.75	Call	Currency Future	3,936.0000	3,848.0000	(2.236)	0	0	0
09/11/2009	\$ / R 2010/03/15	13.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	\$ / R 2010/03/15	11.95	Call	Currency Future	10.0000	4.0000	(60.000)	0	0	0
09/11/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	2,552.0000	2,626.0000	2.900	0	0	0
09/11/2009	\$ / R 2010/03/15	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2010/03/15	6.75	Put	Currency Future	53.0000	54.0000	1.887	0	0	0
09/11/2009	\$ / R 2010/03/15	16.00	Put	Currency Future	8,314.0000	8,402.0000	1.058	0	0	0
09/11/2009	\$ / R 2010/03/15	8.10	Call	Currency Future	236.0000	195.0000	(17.373)	0	0	0
09/11/2009	\$ / R 2010/03/15	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2010/03/15	13.45	Put	Currency Future	5,765.0000	5,853.0000	1.526	0	0	0
09/11/2009	\$ / R 2010/03/15	12.05	Call	Currency Future	9.0000	3.0000	(66.667)	0	0	0
09/11/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	38.0000	24.0000	(36.842)	0	0	0
09/11/2009	\$ / R 2010/03/15	12.70	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
09/11/2009	\$ / R 2010/03/15	15.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2010/03/15	16.35	Put	Currency Future	8,664.0000	8,752.0000	1.016	0	0	0
09/11/2009	\$ / R 2010/03/15	8.05	Put	Currency Future	613.0000	659.0000	7.504	0	0	0
09/11/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	2,215.0000	2,288.0000	3.296	0	0	0
09/11/2009	\$ / R 2010/03/15	15.75	Put	Currency Future	8,065.0000	8,152.0000	1.079	0	0	0
09/11/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	5,716.0000	5,803.0000	1.522	0	0	0
09/11/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	4,127.0000	4,207.0000	1.938	0	0	0
09/11/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	2,552.0000	2,626.0000	2.900	0	0	0
09/11/2009	\$ / R 2010/03/15	6.45	Put	Currency Future	27.0000	25.0000	(7.407)	0	0	0
09/11/2009	\$ / R 2010/03/15	5.75	Put	Currency Future	6.0000	6.0000	-	0	0	0
09/11/2009	\$ / R 2010/03/15	5.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	\$ / R 2010/03/15	4.25	Call	Currency Future	3,436.0000	3,348.0000	(2.561)	0	0	0
09/11/2009	\$ / R 2010/03/15	15.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2010/03/15	6.75	Call	Currency Future	989.0000	901.0000	(8.898)	0	0	0
09/11/2009	\$ / R 2010/03/15	7.50	Call	Currency Future	462.0000	394.0000	(14.719)	0	0	114
09/11/2009	\$ / R 2010/03/15	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2010/03/15	13.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	1,976.0000	2,050.0000	3.745	0	0	0
09/11/2009	\$ / R 2010/03/15	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	29.0000	17.0000	(41.379)	0	0	0
09/11/2009	\$ / R 2010/03/15	4.95	Call	Currency Future	2,737.0000	2,649.0000	(3.215)	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
09/11/2009	\$ / R	2010/03/15	15.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2010/03/15	13.05	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
09/11/2009	\$ / R	2010/03/15	15.50	Put	Currency Future	7,815.0000	7,902.0000	1.113	0	0	0
09/11/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	50.0000	36.0000	(28.000)	0	0	27,543
09/11/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	2,024.0000	2,097.0000	3.607	0	0	0
09/11/2009	\$ / R	2010/03/15	9.15	Call	Currency Future	87.0000	68.0000	(21.839)	0	0	16,608
09/11/2009	\$ / R	2010/03/15	4.55	Call	Currency Future	3,136.0000	3,048.0000	(2.806)	0	0	0
09/11/2009	\$ / R	2010/03/15	15.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	20.0000	10.0000	(50.000)	0	0	16,608
09/11/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	61.0000	47.0000	(22.951)	0	0	0
09/11/2009	\$ / R	2010/03/15	4.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	\$ / R	2010/03/15	6.95	Put	Currency Future	90.0000	94.0000	4.444	0	0	0
09/11/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	3,385.0000	3,462.0000	2.275	0	0	0
09/11/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	69.0000	53.0000	(23.188)	0	0	0
09/11/2009	\$ / R	2010/03/15	11.50	Call	Currency Future	16.0000	6.0000	(62.500)	0	0	0
09/11/2009	\$ / R	2010/03/15	5.55	Call	Currency Future	2,139.0000	2,052.0000	(4.067)	0	0	0
09/11/2009	\$ / R	2010/03/15	9.15	Put	Currency Future	1,551.0000	1,620.0000	4.449	0	0	0
09/11/2009	\$ / R	2010/03/15	6.25	Call	Currency Future	1,453.0000	1,365.0000	(6.056)	0	0	0
09/11/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	77.0000	60.0000	(22.078)	0	0	0
09/11/2009	\$ / R	2010/03/15	5.55	Put	Currency Future	4.0000	4.0000	-	0	0	0
09/11/2009	\$ / R	2010/03/15	6.95	Call	Currency Future	826.0000	741.0000	(10.291)	0	0	0
09/11/2009	\$ / R	2010/03/15	3.60	Call	Currency Future	4,086.0000	3,998.0000	(2.154)	0	0	0
09/11/2009	\$ / R	2010/03/15	12.30	Call	Currency Future	6.0000	3.0000	(50.000)	0	0	27,543
09/11/2009	\$ / R	2010/03/15	5.25	Call	Currency Future	2,438.0000	2,350.0000	(3.610)	0	0	0
09/11/2009	\$ / R	2010/03/15	13.05	Put	Currency Future	5,366.0000	5,453.0000	1.621	0	0	0
09/11/2009	\$ / R	2010/03/15	5.95	Call	Currency Future	1,745.0000	1,657.0000	(5.043)	0	0	0
09/11/2009	\$ / R	2010/03/15	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2010/03/15	8.00	Call	Currency Future	262.0000	218.0000	(16.794)	0	0	0
09/11/2009	\$ / R	2010/03/15	5.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
09/11/2009	\$ / R	2010/03/15	9.40	Put	Currency Future	1,786.0000	1,857.0000	3.975	0	0	0
09/11/2009	\$ / R	2010/03/15	6.55	Put	Currency Future	34.0000	30.0000	(11.765)	0	0	0
09/11/2009	\$ / R	2010/03/15	4.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	\$ / R	2010/03/15	15.60	Put	Currency Future	7,915.0000	8,002.0000	1.099	0	0	0
09/11/2009	\$ / R	2010/03/15	8.00	Put	Currency Future	577.0000	621.0000	7.626	0	0	0
09/11/2009	\$ / R	2010/03/15	15.80	Put	Currency Future	8,115.0000	8,202.0000	1.072	0	0	0
09/11/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	2,893.0000	2,969.0000	2.627	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	\$ / R 2010/03/15	6.55	Call	Currency Future	1,170.0000	1,078.0000	(7.863)	0	0	0
09/11/2009	\$ / R 2010/03/15	5.95	Put	Currency Future	9.0000	9.0000	-	0	0	0
09/11/2009	\$ / R 2010/03/15	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2010/03/15	12.30	Put	Currency Future	4,621.0000	4,705.0000	1.818	0	0	0
09/11/2009	\$ / R 2010/03/15	11.70	Put	Currency Future	4,028.0000	4,107.0000	1.961	0	0	0
09/11/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	3,434.0000	3,511.0000	2.242	0	0	0
09/11/2009	\$ / R 2010/03/15	9.40	Call	Currency Future	71.0000	55.0000	(22.535)	0	0	0
09/11/2009	\$ / R 2010/03/15	13.95	Put	Currency Future	6,265.0000	6,353.0000	1.405	0	0	0
09/11/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	2,942.0000	3,018.0000	2.583	0	0	0
09/11/2009	\$ / R 2010/03/15	12.95	Put	Currency Future	5,267.0000	5,354.0000	1.652	0	0	0
09/11/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	28.0000	16.0000	(42.857)	0	0	0
09/11/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	20.0000	9.0000	(55.000)	0	0	0
09/11/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,691.0000	1,762.0000	4.199	0	0	0
09/11/2009	\$ / R 2010/03/15	12.95	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
09/11/2009	\$ / R 2010/03/15	15.95	Put	Currency Future	8,264.0000	8,352.0000	1.065	0	0	0
09/11/2009	\$ / R 2010/03/15	8.50	Put	Currency Future	971.0000	1,029.0000	5.973	0	0	0
09/11/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	83.0000	65.0000	(21.687)	0	0	0
09/11/2009	\$ / R 2010/03/15	15.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,833.0000	1,905.0000	3.928	0	0	0
09/11/2009	\$ / R 2010/03/15	12.90	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
09/11/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	57.0000	42.0000	(26.316)	0	0	0
09/11/2009	\$ / R 2010/03/15	11.20	Call	Currency Future	19.0000	8.0000	(57.895)	0	0	0
09/11/2009	\$ / R 2010/03/15	8.50	Call	Currency Future	157.0000	127.0000	(19.108)	0	0	15,890
09/11/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,598.0000	1,667.0000	4.318	0	0	0
09/11/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	38.0000	24.0000	(36.842)	0	0	0
09/11/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,649.0000	2,724.0000	2.831	0	0	0
09/11/2009	\$ / R 2010/03/15	3.95	Call	Currency Future	3,736.0000	3,648.0000	(2.355)	0	0	0
09/11/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	2,407.0000	2,481.0000	3.074	0	0	0
09/11/2009	\$ / R 2010/03/15	10.00	Call	Currency Future	44.0000	30.0000	(31.818)	0	0	0
09/11/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	12.0000	5.0000	(58.333)	0	0	0
09/11/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	43.0000	29.0000	(32.558)	0	0	0
09/11/2009	\$ / R 2010/03/15	11.70	Call	Currency Future	14.0000	5.0000	(64.286)	0	0	0
09/11/2009	\$ / R 2010/03/15	11.20	Put	Currency Future	3,533.0000	3,611.0000	2.208	0	0	0
09/11/2009	\$ / R 2010/03/15	9.75	Put	Currency Future	2,119.0000	2,192.0000	3.445	0	0	0
09/11/2009	\$ / R 2010/03/15	6.80	Put	Currency Future	61.0000	62.0000	1.639	0	0	0
09/11/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	34.0000	21.0000	(38.235)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	\$ / R 2010/03/15	5.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
09/11/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	2,072.0000	2,144.0000	3.475	0	0	0
09/11/2009	\$ / R 2010/03/15	5.80	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
09/11/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	2,698.0000	2,773.0000	2.780	0	0	0
09/11/2009	\$ / R 2010/03/15	6.45	Call	Currency Future	1,263.0000	1,173.0000	(7.126)	0	0	0
09/11/2009	\$ / R 2010/03/15	12.05	Put	Currency Future	4,373.0000	4,456.0000	1.898	0	0	0
09/11/2009	\$ / R 2010/03/15	13.00	Put	Currency Future	5,317.0000	5,403.0000	1.617	0	0	0
09/11/2009	\$ / R 2010/03/15	14.15	Put	Currency Future	6,465.0000	6,553.0000	1.361	0	0	0
09/11/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	3,434.0000	3,511.0000	2.242	0	0	0
09/11/2009	\$ / R 2010/03/15	3.80	Call	Currency Future	3,886.0000	3,798.0000	(2.265)	0	0	0
09/11/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	2,455.0000	2,529.0000	3.014	0	0	0
09/11/2009	\$ / R 2010/03/15	14.00	Put	Currency Future	6,315.0000	6,403.0000	1.394	0	0	0
09/11/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	20.0000	9.0000	(55.000)	0	0	0
09/11/2009	\$ / R 2010/03/15	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	41.0000	27.0000	(34.146)	0	0	0
09/11/2009	\$ / R 2010/03/15	11.25	Put	Currency Future	3,582.0000	3,660.0000	2.178	0	0	0
09/11/2009	\$ / R 2010/03/15	4.80	Call	Currency Future	2,887.0000	2,799.0000	(3.048)	0	0	0
09/11/2009	\$ / R 2010/03/15	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2010/03/15	14.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	\$ / R 2010/03/15	11.25	Call	Currency Future	18.0000	8.0000	(55.556)	0	0	0
09/11/2009	\$ / R 2010/03/15	14.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	\$ / R 2010/03/15	13.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	2,942.0000	3,018.0000	2.583	0	0	0
09/11/2009	\$ / R 2010/03/15	10.75	Call	Currency Future	25.0000	13.0000	(48.000)	0	0	0
09/11/2009	\$ / R 2010/03/15	11.90	Put	Currency Future	4,225.0000	4,306.0000	1.917	0	0	0
09/11/2009	\$ / R 2010/03/15	10.75	Put	Currency Future	3,089.0000	3,166.0000	2.493	0	0	0
09/11/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	4,127.0000	4,207.0000	1.938	0	0	0
09/11/2009	\$ / R 2010/03/15	11.00	Put	Currency Future	3,335.0000	3,412.0000	2.309	0	0	0
09/11/2009	\$ / R 2010/03/15	11.00	Call	Currency Future	21.0000	10.0000	(52.381)	0	0	0
09/11/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	52.0000	38.0000	(26.923)	0	0	0
09/11/2009	\$ / R 2010/03/15	3.90	Call	Currency Future	3,786.0000	3,698.0000	(2.324)	0	0	0
09/11/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	2,167.0000	2,240.0000	3.369	0	0	0
09/11/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	17.0000	8.0000	(52.941)	0	0	0
09/11/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	19.0000	9.0000	(52.632)	0	0	0
09/11/2009	\$ / R 2010/03/15	11.90	Call	Currency Future	11.0000	4.0000	(63.636)	0	0	0
09/11/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	12.0000	5.0000	(58.333)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	23.0000	12.0000	(47.826)	0	0	0
09/11/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	3,632.0000	3,710.0000	2.148	0	0	0
09/11/2009	\$ / R 2010/03/15	10.95	Call	Currency Future	22.0000	11.0000	(50.000)	0	0	0
09/11/2009	\$ / R 2010/03/15	3.45	Call	Currency Future	4,236.0000	4,148.0000	(2.077)	0	0	0
09/11/2009	\$ / R 2010/03/15	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	3,484.0000	3,561.0000	2.210	0	0	0
09/11/2009	\$ / R 2010/03/15	10.95	Put	Currency Future	3,286.0000	3,363.0000	2.343	0	0	0
09/11/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	20.0000	10.0000	(50.000)	0	0	0
09/11/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	3,385.0000	3,462.0000	2.275	0	0	0
09/11/2009	\$ / R 2010/03/15	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	23.0000	11.0000	(52.174)	0	0	0
09/11/2009	\$ / R 2010/03/15	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2010/03/15	5.45	Call	Currency Future	2,239.0000	2,151.0000	(3.930)	0	0	0
09/11/2009	\$ / R 2010/03/15	15.90	Put	Currency Future	8,214.0000	8,302.0000	1.071	0	0	0
09/11/2009	\$ / R 2010/03/15	10.70	Put	Currency Future	3,040.0000	3,116.0000	2.500	0	0	0
09/11/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	3,237.0000	3,314.0000	2.379	0	0	0
09/11/2009	\$ / R 2010/03/15	3.70	Call	Currency Future	3,986.0000	3,898.0000	(2.208)	0	0	0
09/11/2009	\$ / R 2010/03/15	10.70	Call	Currency Future	26.0000	14.0000	(46.154)	0	0	0
09/11/2009	\$ / R 2010/03/15	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2010/03/15	6.80	Call	Currency Future	947.0000	860.0000	(9.187)	0	0	0
09/11/2009	\$ / R 2010/03/15	5.80	Call	Currency Future	1,892.0000	1,805.0000	(4.598)	0	0	0
09/11/2009	\$ / R 2010/03/15	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2010/03/15	4.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	3,188.0000	3,264.0000	2.384	0	0	0
09/11/2009	\$ / R 2010/03/15	13.85	Put	Currency Future	6,165.0000	6,253.0000	1.427	0	0	0
09/11/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	3,139.0000	3,215.0000	2.421	0	0	0
09/11/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	24.0000	13.0000	(45.833)	0	0	0
09/11/2009	\$ / R 2010/03/15	13.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	\$ / R 2010/03/15	4.70	Call	Currency Future	2,986.0000	2,899.0000	(2.914)	0	0	0
09/11/2009	\$ / R 2010/03/15	15.85	Put	Currency Future	8,165.0000	8,252.0000	1.066	0	0	0
09/11/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	11.0000	4.0000	(63.636)	0	0	0
09/11/2009	\$ / R 2010/03/15	4.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	\$ / R 2010/03/15	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2010/03/15	5.70	Call	Currency Future	1,991.0000	1,903.0000	(4.420)	0	0	0
09/11/2009	\$ / R 2010/03/15	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2010/03/15	15.70	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	\$ / R	2010/03/15	6.70	Put	Currency Future	46.0000	46.0000	-	0	0	0
09/11/2009	\$ / R	2010/03/15	9.70	Put	Currency Future	2,072.0000	2,144.0000	3.475	0	0	0
09/11/2009	\$ / R	2010/03/15	15.70	Put	Currency Future	8,015.0000	8,102.0000	1.085	0	0	0
09/11/2009	\$ / R	2010/03/15	12.45	Call	Currency Future	5.0000	2.0000	(60.000)	0	0	0
09/11/2009	\$ / R	2010/03/15	12.45	Put	Currency Future	4,769.0000	4,854.0000	1.782	0	0	0
09/11/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	2,215.0000	2,288.0000	3.296	0	0	0
09/11/2009	\$ / R	2010/03/15	9.75	Call	Currency Future	55.0000	40.0000	(27.273)	0	0	0
09/11/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	50.0000	36.0000	(28.000)	0	0	0
09/11/2009	\$ / R	2010/03/15	6.70	Call	Currency Future	1,032.0000	944.0000	(8.527)	0	0	0
09/11/2009	\$ / R	2010/03/15	5.70	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
09/11/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	4,176.0000	4,257.0000	1.940	0	0	0
09/11/2009	\$ / R	2010/03/15	3.55	Call	Currency Future	4,136.0000	4,048.0000	(2.128)	0	0	0
09/11/2009	\$ / R	2010/03/15	4.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	\$ / R	2010/03/15	5.55	Call	Currency Future	2,139.0000	2,052.0000	(4.067)	0	0	0
09/11/2009	\$ / R	2010/03/15	5.55	Put	Currency Future	4.0000	4.0000	-	0	0	0
09/11/2009	\$ / R	2010/03/15	6.55	Call	Currency Future	1,170.0000	1,078.0000	(7.863)	0	0	0
09/11/2009	\$ / R	2010/03/15	4.55	Call	Currency Future	3,136.0000	3,048.0000	(2.806)	0	0	0
09/11/2009	\$ / R	2010/03/15	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2010/03/15	6.55	Put	Currency Future	34.0000	30.0000	(11.765)	0	0	0
09/11/2009	\$ / R	2010/03/15	15.55	Put	Currency Future	7,865.0000	7,952.0000	1.106	0	0	0
09/11/2009	\$ / R	2010/03/15	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2010/06/14			Currency Future	7.8147	7.7249	(1.149)	7.7700	7.7400	18,936
09/11/2009	\$ / R	2010/06/14	7.10	Put	Currency Future	172.0000	185.0000	7.558	0	0	0
09/11/2009	\$ / R	2010/06/14	7.75	Call	Currency Future	516.0000	463.0000	(10.271)	0	0	233
09/11/2009	\$ / R	2010/06/14	8.55	Put	Currency Future	1,015.0000	1,071.0000	5.517	0	0	0
09/11/2009	\$ / R	2010/06/14	12.60	Put	Currency Future	4,819.0000	4,898.0000	1.639	0	0	0
09/11/2009	\$ / R	2010/06/14	12.35	Put	Currency Future	4,573.0000	4,651.0000	1.706	0	0	0
09/11/2009	\$ / R	2010/06/14	14.60	Call	Currency Future	14.0000	5.0000	(64.286)	0	0	0
09/11/2009	\$ / R	2010/06/14	8.70	Put	Currency Future	1,136.0000	1,195.0000	5.194	0	0	0
09/11/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	91.0000	75.0000	(17.582)	0	0	0
09/11/2009	\$ / R	2010/06/14	9.45	Put	Currency Future	1,791.0000	1,859.0000	3.797	0	0	0
09/11/2009	\$ / R	2010/06/14	14.25	Call	Currency Future	16.0000	7.0000	(56.250)	0	0	0
09/11/2009	\$ / R	2010/06/14	12.35	Call	Currency Future	37.0000	26.0000	(29.730)	0	0	0
09/11/2009	\$ / R	2010/06/14	10.70	Call	Currency Future	78.0000	63.0000	(19.231)	0	0	0
09/11/2009	\$ / R	2010/06/14	6.60	Put	Currency Future	66.0000	66.0000	-	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
09/11/2009	\$ / R	2010/06/14	14.30	Call	Currency Future	16.0000	7.0000	(56.250)	0	0	0
09/11/2009	\$ / R	2010/06/14	8.70	Call	Currency Future	251.0000	220.0000	(12.351)	0	0	0
09/11/2009	\$ / R	2010/06/14	10.40	Put	Currency Future	2,677.0000	2,750.0000	2.727	0	0	0
09/11/2009	\$ / R	2010/06/14	9.95	Call	Currency Future	117.0000	98.0000	(16.239)	0	0	0
09/11/2009	\$ / R	2010/06/14	14.25	Put	Currency Future	6,452.0000	6,532.0000	1.240	0	0	0
09/11/2009	\$ / R	2010/06/14	13.60	Put	Currency Future	5,808.0000	5,888.0000	1.377	0	0	0
09/11/2009	\$ / R	2010/06/14	10.70	Put	Currency Future	2,963.0000	3,038.0000	2.531	0	0	0
09/11/2009	\$ / R	2010/06/14	11.10	Call	Currency Future	65.0000	51.0000	(21.538)	0	0	0
09/11/2009	\$ / R	2010/06/14	14.30	Put	Currency Future	6,501.0000	6,582.0000	1.246	0	0	0
09/11/2009	\$ / R	2010/06/14	16.25	Put	Currency Future	8,441.0000	8,526.0000	1.007	0	0	0
09/11/2009	\$ / R	2010/06/14	8.25	Put	Currency Future	784.0000	834.0000	6.378	0	0	0
09/11/2009	\$ / R	2010/06/14	7.80	Put	Currency Future	479.0000	519.0000	8.351	0	0	300
09/11/2009	\$ / R	2010/06/14	8.90	Call	Currency Future	219.0000	191.0000	(12.785)	0	0	0
09/11/2009	\$ / R	2010/06/14	9.45	Call	Currency Future	156.0000	134.0000	(14.103)	0	0	0
09/11/2009	\$ / R	2010/06/14	15.75	Call	Currency Future	8.0000	1.0000	(87.500)	0	0	0
09/11/2009	\$ / R	2010/06/14	11.85	Put	Currency Future	4,083.0000	4,160.0000	1.886	0	0	0
09/11/2009	\$ / R	2010/06/14	11.65	Call	Currency Future	51.0000	40.0000	(21.569)	0	0	0
09/11/2009	\$ / R	2010/06/14	11.70	Put	Currency Future	3,936.0000	4,014.0000	1.982	0	0	0
09/11/2009	\$ / R	2010/06/14	11.10	Put	Currency Future	3,350.0000	3,426.0000	2.269	0	0	0
09/11/2009	\$ / R	2010/06/14	6.25	Put	Currency Future	33.0000	35.0000	6.061	0	0	0
09/11/2009	\$ / R	2010/06/14	16.25	Call	Currency Future	6.0000	1.0000	(83.333)	0	0	0
09/11/2009	\$ / R	2010/06/14	7.80	Call	Currency Future	494.0000	444.0000	(10.121)	0	0	200
09/11/2009	\$ / R	2010/06/14	8.90	Put	Currency Future	1,304.0000	1,366.0000	4.755	0	0	0
09/11/2009	\$ / R	2010/06/14	9.95	Put	Currency Future	2,253.0000	2,323.0000	3.107	0	0	0
09/11/2009	\$ / R	2010/06/14	15.75	Put	Currency Future	7,943.0000	8,027.0000	1.058	0	0	0
09/11/2009	\$ / R	2010/06/14	6.15	Put	Currency Future	26.0000	28.0000	7.692	0	0	0
09/11/2009	\$ / R	2010/06/14	12.70	Call	Currency Future	32.0000	21.0000	(34.375)	0	0	0
09/11/2009	\$ / R	2010/06/14	12.10	Call	Currency Future	42.0000	30.0000	(28.571)	0	0	0
09/11/2009	\$ / R	2010/06/14	12.80	Put	Currency Future	5,016.0000	5,095.0000	1.575	0	0	0
09/11/2009	\$ / R	2010/06/14	9.80	Put	Currency Future	2,114.0000	2,183.0000	3.264	0	0	0
09/11/2009	\$ / R	2010/06/14	11.25	Put	Currency Future	3,496.0000	3,573.0000	2.203	0	0	0
09/11/2009	\$ / R	2010/06/14	13.50	Put	Currency Future	5,709.0000	5,789.0000	1.401	0	0	0
09/11/2009	\$ / R	2010/06/14	4.85	Put	Currency Future	3.0000	3.0000	-	0	0	0
09/11/2009	\$ / R	2010/06/14	12.10	Put	Currency Future	4,327.0000	4,405.0000	1.803	0	0	0
09/11/2009	\$ / R	2010/06/14	12.80	Call	Currency Future	31.0000	20.0000	(35.484)	0	0	0
09/11/2009	\$ / R	2010/06/14	17.50	Put	Currency Future	9,688.0000	9,775.0000	0.898	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	\$ / R	2010/06/14	12.20	Call	Currency Future	40.0000	28.0000	(30.000)	0	0	0
09/11/2009	\$ / R	2010/06/14	6.75	Put	Currency Future	86.0000	89.0000	3.488	0	0	0
09/11/2009	\$ / R	2010/06/14	13.60	Call	Currency Future	22.0000	13.0000	(40.909)	0	0	0
09/11/2009	\$ / R	2010/06/14	11.50	Put	Currency Future	3,740.0000	3,818.0000	2.086	0	0	0
09/11/2009	\$ / R	2010/06/14	5.85	Call	Currency Future	1,978.0000	1,890.0000	(4.449)	0	0	0
09/11/2009	\$ / R	2010/06/14	13.05	Call	Currency Future	28.0000	17.0000	(39.286)	0	0	0
09/11/2009	\$ / R	2010/06/14	7.30	Put	Currency Future	242.0000	261.0000	7.851	0	0	0
09/11/2009	\$ / R	2010/06/14	7.70	Call	Currency Future	540.0000	483.0000	(10.556)	0	0	0
09/11/2009	\$ / R	2010/06/14	9.80	Put	Currency Future	2,114.0000	2,183.0000	3.264	0	0	0
09/11/2009	\$ / R	2010/06/14	9.80	Call	Currency Future	129.0000	108.0000	(16.279)	0	0	0
09/11/2009	\$ / R	2010/06/14	11.25	Call	Currency Future	60.0000	48.0000	(20.000)	0	0	0
09/11/2009	\$ / R	2010/06/14	6.00	Call	Currency Future	1,833.0000	1,746.0000	(4.746)	0	0	0
09/11/2009	\$ / R	2010/06/14	13.50	Call	Currency Future	23.0000	14.0000	(39.130)	0	0	0
09/11/2009	\$ / R	2010/06/14	4.85	Call	Currency Future	2,968.0000	2,878.0000	(3.032)	0	0	0
09/11/2009	\$ / R	2010/06/14	13.10	Put	Currency Future	5,312.0000	5,392.0000	1.506	0	0	0
09/11/2009	\$ / R	2010/06/14	4.50	Call	Currency Future	3,317.0000	3,227.0000	(2.713)	0	0	0
09/11/2009	\$ / R	2010/06/14	7.30	Call	Currency Future	756.0000	686.0000	(9.259)	0	0	0
09/11/2009	\$ / R	2010/06/14	13.40	Put	Currency Future	5,609.0000	5,689.0000	1.426	0	0	0
09/11/2009	\$ / R	2010/06/14	10.20	Call	Currency Future	102.0000	84.0000	(17.647)	0	0	0
09/11/2009	\$ / R	2010/06/14	9.80	Call	Currency Future	129.0000	108.0000	(16.279)	0	0	0
09/11/2009	\$ / R	2010/06/14	5.25	Call	Currency Future	2,570.0000	2,481.0000	(3.463)	0	0	0
09/11/2009	\$ / R	2010/06/14	11.85	Call	Currency Future	47.0000	35.0000	(25.532)	0	0	0
09/11/2009	\$ / R	2010/06/14	13.10	Call	Currency Future	27.0000	17.0000	(37.037)	0	0	0
09/11/2009	\$ / R	2010/06/14	5.50	Put	Currency Future	8.0000	8.0000	-	0	0	0
09/11/2009	\$ / R	2010/06/14	11.55	Put	Currency Future	3,789.0000	3,867.0000	2.059	0	0	0
09/11/2009	\$ / R	2010/06/14	5.30	Call	Currency Future	2,521.0000	2,431.0000	(3.570)	0	0	0
09/11/2009	\$ / R	2010/06/14	8.25	Call	Currency Future	348.0000	309.0000	(11.207)	0	0	0
09/11/2009	\$ / R	2010/06/14	17.50	Call	Currency Future	3.0000	0.0000	(100.000)	0	0	0
09/11/2009	\$ / R	2010/06/14	5.25	Put	Currency Future	6.0000	6.0000	-	0	0	0
09/11/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	1,882.0000	1,951.0000	3.666	0	0	0
09/11/2009	\$ / R	2010/06/14	13.65	Put	Currency Future	5,857.0000	5,938.0000	1.383	0	0	0
09/11/2009	\$ / R	2010/06/14	11.50	Call	Currency Future	54.0000	42.0000	(22.222)	0	0	0
09/11/2009	\$ / R	2010/06/14	5.60	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
09/11/2009	\$ / R	2010/06/14	5.50	Call	Currency Future	2,323.0000	2,233.0000	(3.874)	0	0	0
09/11/2009	\$ / R	2010/06/14	14.60	Put	Currency Future	6,799.0000	6,880.0000	1.191	0	0	0
09/11/2009	\$ / R	2010/06/14	6.25	Call	Currency Future	1,597.0000	1,510.0000	(5.448)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	147.0000	126.0000	(14.286)	0	0	0
09/11/2009	\$ / R 2010/06/14	13.65	Call	Currency Future	22.0000	13.0000	(40.909)	0	0	0
09/11/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	4,917.0000	4,996.0000	1.607	0	0	0
09/11/2009	\$ / R 2010/06/14	5.60	Call	Currency Future	2,224.0000	2,134.0000	(4.047)	0	0	0
09/11/2009	\$ / R 2010/06/14	4.50	Put	Currency Future	2.0000	2.0000	-	0	0	0
09/11/2009	\$ / R 2010/06/14	14.50	Put	Currency Future	6,700.0000	6,781.0000	1.209	0	0	0
09/11/2009	\$ / R 2010/06/14	7.70	Put	Currency Future	425.0000	458.0000	7.765	0	0	0
09/11/2009	\$ / R 2010/06/14	8.80	Call	Currency Future	234.0000	205.0000	(12.393)	0	0	0
09/11/2009	\$ / R 2010/06/14	12.65	Put	Currency Future	4,868.0000	4,947.0000	1.623	0	0	0
09/11/2009	\$ / R 2010/06/14	11.70	Call	Currency Future	50.0000	39.0000	(22.000)	0	0	0
09/11/2009	\$ / R 2010/06/14	4.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
09/11/2009	\$ / R 2010/06/14	6.30	Put	Currency Future	36.0000	38.0000	5.556	0	0	0
09/11/2009	\$ / R 2010/06/14	6.10	Put	Currency Future	23.0000	26.0000	13.043	0	0	0
09/11/2009	\$ / R 2010/06/14	13.70	Put	Currency Future	5,907.0000	5,987.0000	1.354	0	0	0
09/11/2009	\$ / R 2010/06/14	6.30	Call	Currency Future	1,551.0000	1,463.0000	(5.674)	0	0	0
09/11/2009	\$ / R 2010/06/14	8.85	Call	Currency Future	227.0000	198.0000	(12.775)	0	0	0
09/11/2009	\$ / R 2010/06/14	8.40	Put	Currency Future	897.0000	950.0000	5.909	0	0	0
09/11/2009	\$ / R 2010/06/14	8.80	Put	Currency Future	1,220.0000	1,280.0000	4.918	0	0	0
09/11/2009	\$ / R 2010/06/14	10.60	Call	Currency Future	82.0000	67.0000	(18.293)	0	0	0
09/11/2009	\$ / R 2010/06/14	14.50	Call	Currency Future	15.0000	6.0000	(60.000)	0	0	0
09/11/2009	\$ / R 2010/06/14	4.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	\$ / R 2010/06/14	8.75	Put	Currency Future	1,178.0000	1,237.0000	5.008	0	0	0
09/11/2009	\$ / R 2010/06/14	10.60	Put	Currency Future	2,867.0000	2,942.0000	2.616	0	0	0
09/11/2009	\$ / R 2010/06/14	4.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	\$ / R 2010/06/14	4.35	Call	Currency Future	3,466.0000	3,376.0000	(2.597)	0	0	0
09/11/2009	\$ / R 2010/06/14	8.75	Call	Currency Future	243.0000	212.0000	(12.757)	0	0	0
09/11/2009	\$ / R 2010/06/14	7.95	Put	Currency Future	574.0000	618.0000	7.666	0	0	0
09/11/2009	\$ / R 2010/06/14	10.15	Call	Currency Future	105.0000	87.0000	(17.143)	0	0	0
09/11/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	121.0000	101.0000	(16.529)	0	0	0
09/11/2009	\$ / R 2010/06/14	16.35	Put	Currency Future	8,541.0000	8,626.0000	0.995	0	0	0
09/11/2009	\$ / R 2010/06/14	8.85	Put	Currency Future	1,262.0000	1,323.0000	4.834	0	0	0
09/11/2009	\$ / R 2010/06/14	7.95	Call	Currency Future	439.0000	393.0000	(10.478)	0	0	0
09/11/2009	\$ / R 2010/06/14	8.40	Call	Currency Future	311.0000	275.0000	(11.576)	0	0	0
09/11/2009	\$ / R 2010/06/14	10.15	Put	Currency Future	2,440.0000	2,512.0000	2.951	0	0	0
09/11/2009	\$ / R 2010/06/14	12.60	Call	Currency Future	33.0000	22.0000	(33.333)	0	0	0
09/11/2009	\$ / R 2010/06/14	12.20	Put	Currency Future	4,425.0000	4,504.0000	1.785	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	\$ / R	2010/06/14	15.50	Put	Currency Future	7,694.0000	7,777.0000	1.079	0	0	0
09/11/2009	\$ / R	2010/06/14	6.10	Call	Currency Future	1,738.0000	1,651.0000	(5.006)	0	0	0
09/11/2009	\$ / R	2010/06/14	5.85	Put	Currency Future	13.0000	15.0000	15.385	0	0	0
09/11/2009	\$ / R	2010/06/14	10.00	Put	Currency Future	2,299.0000	2,370.0000	3.088	0	0	0
09/11/2009	\$ / R	2010/06/14	9.05	Call	Currency Future	199.0000	172.0000	(13.568)	0	0	0
09/11/2009	\$ / R	2010/06/14	6.00	Put	Currency Future	19.0000	21.0000	10.526	0	0	0
09/11/2009	\$ / R	2010/06/14	5.10	Call	Currency Future	2,719.0000	2,630.0000	(3.273)	0	0	0
09/11/2009	\$ / R	2010/06/14	10.00	Call	Currency Future	114.0000	95.0000	(16.667)	0	0	0
09/11/2009	\$ / R	2010/06/14	7.00	Put	Currency Future	143.0000	153.0000	6.993	0	0	0
09/11/2009	\$ / R	2010/06/14	5.10	Put	Currency Future	5.0000	5.0000	-	0	0	0
09/11/2009	\$ / R	2010/06/14	14.55	Call	Currency Future	14.0000	5.0000	(64.286)	0	0	0
09/11/2009	\$ / R	2010/06/14	16.35	Call	Currency Future	5.0000	1.0000	(80.000)	0	0	0
09/11/2009	\$ / R	2010/06/14	10.20	Put	Currency Future	2,487.0000	2,559.0000	2.895	0	0	0
09/11/2009	\$ / R	2010/06/14	9.30	Call	Currency Future	170.0000	147.0000	(13.529)	0	0	0
09/11/2009	\$ / R	2010/06/14	15.50	Call	Currency Future	9.0000	2.0000	(77.778)	0	0	0
09/11/2009	\$ / R	2010/06/14	13.35	Call	Currency Future	25.0000	15.0000	(40.000)	0	0	0
09/11/2009	\$ / R	2010/06/14	12.65	Call	Currency Future	33.0000	22.0000	(33.333)	0	0	0
09/11/2009	\$ / R	2010/06/14	13.70	Call	Currency Future	22.0000	12.0000	(45.455)	0	0	0
09/11/2009	\$ / R	2010/06/14	4.60	Call	Currency Future	3,217.0000	3,127.0000	(2.798)	0	0	0
09/11/2009	\$ / R	2010/06/14	11.55	Call	Currency Future	53.0000	41.0000	(22.642)	0	0	0
09/11/2009	\$ / R	2010/06/14	14.35	Put	Currency Future	6,551.0000	6,632.0000	1.236	0	0	0
09/11/2009	\$ / R	2010/06/14	7.90	Call	Currency Future	457.0000	409.0000	(10.503)	0	0	55
09/11/2009	\$ / R	2010/06/14	11.65	Put	Currency Future	3,887.0000	3,965.0000	2.007	0	0	0
09/11/2009	\$ / R	2010/06/14	6.85	Call	Currency Future	1,070.0000	987.0000	(7.757)	0	0	0
09/11/2009	\$ / R	2010/06/14	6.70	Put	Currency Future	79.0000	79.0000	-	0	0	0
09/11/2009	\$ / R	2010/06/14	14.35	Call	Currency Future	16.0000	6.0000	(62.500)	0	0	0
09/11/2009	\$ / R	2010/06/14	7.90	Put	Currency Future	542.0000	584.0000	7.749	0	0	20
09/11/2009	\$ / R	2010/06/14	7.10	Call	Currency Future	887.0000	810.0000	(8.681)	0	0	0
09/11/2009	\$ / R	2010/06/14	9.40	Call	Currency Future	160.0000	138.0000	(13.750)	0	0	26,596
09/11/2009	\$ / R	2010/06/14	9.90	Put	Currency Future	2,206.0000	2,276.0000	3.173	0	0	0
09/11/2009	\$ / R	2010/06/14	14.00	Call	Currency Future	19.0000	9.0000	(52.632)	0	0	0
09/11/2009	\$ / R	2010/06/14	11.60	Call	Currency Future	52.0000	41.0000	(21.154)	0	0	0
09/11/2009	\$ / R	2010/06/14	4.80	Call	Currency Future	3,018.0000	2,928.0000	(2.982)	0	0	0
09/11/2009	\$ / R	2010/06/14	14.55	Put	Currency Future	6,749.0000	6,830.0000	1.200	0	0	0
09/11/2009	\$ / R	2010/06/14	6.35	Put	Currency Future	40.0000	42.0000	5.000	0	0	0
09/11/2009	\$ / R	2010/06/14	7.65	Call	Currency Future	564.0000	505.0000	(10.461)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	\$ / R	2010/06/14	13.40	Call	Currency Future	24.0000	14.0000	(41.667)	0	0	0
09/11/2009	\$ / R	2010/06/14	9.20	Put	Currency Future	1,566.0000	1,631.0000	4.151	0	0	0
09/11/2009	\$ / R	2010/06/14	9.40	Put	Currency Future	1,746.0000	1,813.0000	3.837	0	0	0
09/11/2009	\$ / R	2010/06/14	10.10	Call	Currency Future	108.0000	89.0000	(17.593)	0	0	0
09/11/2009	\$ / R	2010/06/14	9.35	Call	Currency Future	165.0000	142.0000	(13.939)	0	0	0
09/11/2009	\$ / R	2010/06/14	3.75	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
09/11/2009	\$ / R	2010/06/14	14.00	Put	Currency Future	6,204.0000	6,284.0000	1.289	0	0	0
09/11/2009	\$ / R	2010/06/14	11.35	Call	Currency Future	58.0000	45.0000	(22.414)	0	0	0
09/11/2009	\$ / R	2010/06/14	4.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
09/11/2009	\$ / R	2010/06/14	7.35	Call	Currency Future	726.0000	657.0000	(9.504)	0	0	0
09/11/2009	\$ / R	2010/06/14	7.85	Put	Currency Future	510.0000	551.0000	8.039	0	0	430
09/11/2009	\$ / R	2010/06/14	7.65	Put	Currency Future	399.0000	430.0000	7.769	0	0	0
09/11/2009	\$ / R	2010/06/14	10.10	Put	Currency Future	2,393.0000	2,465.0000	3.009	0	0	0
09/11/2009	\$ / R	2010/06/14	9.35	Put	Currency Future	1,700.0000	1,767.0000	3.941	0	0	0
09/11/2009	\$ / R	2010/06/14	3.75	Call	Currency Future	4,065.0000	3,975.0000	(2.214)	0	0	0
09/11/2009	\$ / R	2010/06/14	11.35	Put	Currency Future	3,593.0000	3,671.0000	2.171	0	0	0
09/11/2009	\$ / R	2010/06/14	6.15	Call	Currency Future	1,691.0000	1,603.0000	(5.204)	0	0	0
09/11/2009	\$ / R	2010/06/14	9.20	Call	Currency Future	181.0000	156.0000	(13.812)	0	0	21,795
09/11/2009	\$ / R	2010/06/14	9.90	Call	Currency Future	121.0000	101.0000	(16.529)	0	0	0
09/11/2009	\$ / R	2010/06/14	6.75	Call	Currency Future	1,151.0000	1,064.0000	(7.559)	0	0	0
09/11/2009	\$ / R	2010/06/14	13.35	Put	Currency Future	5,560.0000	5,640.0000	1.439	0	0	0
09/11/2009	\$ / R	2010/06/14	4.95	Put	Currency Future	4.0000	4.0000	-	0	0	0
09/11/2009	\$ / R	2010/06/14	16.55	Call	Currency Future	5.0000	1.0000	(80.000)	0	0	0
09/11/2009	\$ / R	2010/06/14	13.30	Put	Currency Future	5,510.0000	5,590.0000	1.452	0	0	0
09/11/2009	\$ / R	2010/06/14	7.55	Call	Currency Future	614.0000	552.0000	(10.098)	0	0	0
09/11/2009	\$ / R	2010/06/14	5.75	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
09/11/2009	\$ / R	2010/06/14	4.25	Call	Currency Future	3,566.0000	3,476.0000	(2.524)	0	0	0
09/11/2009	\$ / R	2010/06/14	5.35	Call	Currency Future	2,471.0000	2,382.0000	(3.602)	0	0	0
09/11/2009	\$ / R	2010/06/14	8.65	Put	Currency Future	1,095.0000	1,153.0000	5.297	0	0	0
09/11/2009	\$ / R	2010/06/14	9.05	Put	Currency Future	1,434.0000	1,497.0000	4.393	0	0	0
09/11/2009	\$ / R	2010/06/14	12.45	Put	Currency Future	4,671.0000	4,750.0000	1.691	0	0	0
09/11/2009	\$ / R	2010/06/14	9.45	Call	Currency Future	156.0000	134.0000	(14.103)	0	0	0
09/11/2009	\$ / R	2010/06/14	7.00	Call	Currency Future	957.0000	878.0000	(8.255)	0	0	0
09/11/2009	\$ / R	2010/06/14	5.95	Call	Currency Future	1,881.0000	1,794.0000	(4.625)	0	0	0
09/11/2009	\$ / R	2010/06/14	16.55	Put	Currency Future	8,740.0000	8,826.0000	0.984	0	0	0
09/11/2009	\$ / R	2010/06/14	6.55	Put	Currency Future	60.0000	61.0000	1.667	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
09/11/2009	\$ / R	2010/06/14	10.75	Call	Currency Future	76.0000	61.0000	(19.737)	0	0	0
09/11/2009	\$ / R	2010/06/14	6.35	Call	Currency Future	1,505.0000	1,417.0000	(5.847)	0	0	0
09/11/2009	\$ / R	2010/06/14	9.15	Put	Currency Future	1,522.0000	1,586.0000	4.205	0	0	0
09/11/2009	\$ / R	2010/06/14	12.45	Call	Currency Future	36.0000	25.0000	(30.556)	0	0	0
09/11/2009	\$ / R	2010/06/14	12.25	Call	Currency Future	39.0000	28.0000	(28.205)	0	0	0
09/11/2009	\$ / R	2010/06/14	5.95	Put	Currency Future	17.0000	19.0000	11.765	0	0	0
09/11/2009	\$ / R	2010/06/14	6.55	Call	Currency Future	1,324.0000	1,236.0000	(6.647)	0	0	0
09/11/2009	\$ / R	2010/06/14	5.35	Put	Currency Future	7.0000	7.0000	-	0	0	0
09/11/2009	\$ / R	2010/06/14	8.65	Call	Currency Future	260.0000	228.0000	(12.308)	0	0	0
09/11/2009	\$ / R	2010/06/14	8.95	Call	Currency Future	212.0000	184.0000	(13.208)	0	0	0
09/11/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	2,629.0000	2,702.0000	2.777	0	0	0
09/11/2009	\$ / R	2010/06/14	12.25	Put	Currency Future	4,474.0000	4,553.0000	1.766	0	0	0
09/11/2009	\$ / R	2010/06/14	4.95	Call	Currency Future	2,869.0000	2,779.0000	(3.137)	0	0	0
09/11/2009	\$ / R	2010/06/14	5.55	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
09/11/2009	\$ / R	2010/06/14	4.70	Call	Currency Future	3,117.0000	3,028.0000	(2.855)	0	0	0
09/11/2009	\$ / R	2010/06/14	7.70	Put	Currency Future	425.0000	458.0000	7.765	0	0	0
09/11/2009	\$ / R	2010/06/14	8.30	Call	Currency Future	335.0000	297.0000	(11.343)	0	0	140
09/11/2009	\$ / R	2010/06/14	9.90	Put	Currency Future	2,206.0000	2,276.0000	3.173	0	0	0
09/11/2009	\$ / R	2010/06/14	9.45	Put	Currency Future	1,791.0000	1,859.0000	3.797	0	0	0
09/11/2009	\$ / R	2010/06/14	12.00	Call	Currency Future	44.0000	32.0000	(27.273)	0	0	0
09/11/2009	\$ / R	2010/06/14	7.55	Put	Currency Future	349.0000	377.0000	8.023	0	0	0
09/11/2009	\$ / R	2010/06/14	16.75	Put	Currency Future	8,940.0000	9,026.0000	0.962	0	0	0
09/11/2009	\$ / R	2010/06/14	4.30	Call	Currency Future	3,516.0000	3,426.0000	(2.560)	0	0	0
09/11/2009	\$ / R	2010/06/14	7.35	Put	Currency Future	261.0000	282.0000	8.046	0	0	0
09/11/2009	\$ / R	2010/06/14	9.10	Put	Currency Future	1,478.0000	1,542.0000	4.330	0	0	0
09/11/2009	\$ / R	2010/06/14	8.60	Call	Currency Future	269.0000	236.0000	(12.268)	0	0	0
09/11/2009	\$ / R	2010/06/14	10.30	Put	Currency Future	2,582.0000	2,654.0000	2.789	0	0	0
09/11/2009	\$ / R	2010/06/14	12.00	Put	Currency Future	4,229.0000	4,307.0000	1.844	0	0	0
09/11/2009	\$ / R	2010/06/14	13.30	Call	Currency Future	25.0000	15.0000	(40.000)	0	0	0
09/11/2009	\$ / R	2010/06/14	11.05	Put	Currency Future	3,301.0000	3,378.0000	2.333	0	0	0
09/11/2009	\$ / R	2010/06/14	10.75	Put	Currency Future	3,012.0000	3,087.0000	2.490	0	0	0
09/11/2009	\$ / R	2010/06/14	5.70	Call	Currency Future	2,125.0000	2,036.0000	(4.188)	0	0	0
09/11/2009	\$ / R	2010/06/14	5.30	Put	Currency Future	6.0000	6.0000	-	0	0	0
09/11/2009	\$ / R	2010/06/14	6.45	Put	Currency Future	49.0000	51.0000	4.082	0	0	0
09/11/2009	\$ / R	2010/06/14	7.25	Put	Currency Future	223.0000	240.0000	7.623	0	0	0
09/11/2009	\$ / R	2010/06/14	7.70	Call	Currency Future	540.0000	483.0000	(10.556)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	\$ / R	2010/06/14	9.10	Call	Currency Future	192.0000	167.0000	(13.021)	0	0	0
09/11/2009	\$ / R	2010/06/14	8.60	Put	Currency Future	1,055.0000	1,112.0000	5.403	0	0	0
09/11/2009	\$ / R	2010/06/14	10.30	Call	Currency Future	96.0000	79.0000	(17.708)	0	0	0
09/11/2009	\$ / R	2010/06/14	13.00	Call	Currency Future	28.0000	18.0000	(35.714)	0	0	0
09/11/2009	\$ / R	2010/06/14	12.30	Put	Currency Future	4,523.0000	4,602.0000	1.747	0	0	0
09/11/2009	\$ / R	2010/06/14	11.05	Call	Currency Future	66.0000	53.0000	(19.697)	0	0	0
09/11/2009	\$ / R	2010/06/14	4.70	Put	Currency Future	3.0000	3.0000	-	0	0	0
09/11/2009	\$ / R	2010/06/14	8.10	Put	Currency Future	676.0000	723.0000	6.953	0	0	0
09/11/2009	\$ / R	2010/06/14	8.30	Put	Currency Future	821.0000	872.0000	6.212	0	0	0
09/11/2009	\$ / R	2010/06/14	10.80	Put	Currency Future	3,060.0000	3,135.0000	2.451	0	0	0
09/11/2009	\$ / R	2010/06/14	10.50	Put	Currency Future	2,772.0000	2,846.0000	2.670	0	0	0
09/11/2009	\$ / R	2010/06/14	13.00	Put	Currency Future	5,213.0000	5,293.0000	1.535	0	0	0
09/11/2009	\$ / R	2010/06/14	12.30	Call	Currency Future	38.0000	27.0000	(28.947)	0	0	0
09/11/2009	\$ / R	2010/06/14	12.05	Put	Currency Future	4,278.0000	4,356.0000	1.823	0	0	0
09/11/2009	\$ / R	2010/06/14	14.75	Call	Currency Future	13.0000	4.0000	(69.231)	0	0	0
09/11/2009	\$ / R	2010/06/14	6.70	Call	Currency Future	1,194.0000	1,104.0000	(7.538)	0	0	0
09/11/2009	\$ / R	2010/06/14	7.45	Put	Currency Future	304.0000	328.0000	7.895	0	0	0
09/11/2009	\$ / R	2010/06/14	8.10	Call	Currency Future	391.0000	348.0000	(10.997)	0	0	0
09/11/2009	\$ / R	2010/06/14	7.75	Put	Currency Future	452.0000	488.0000	7.965	0	0	0
09/11/2009	\$ / R	2010/06/14	8.45	Put	Currency Future	935.0000	990.0000	5.882	0	0	0
09/11/2009	\$ / R	2010/06/14	16.80	Put	Currency Future	8,989.0000	9,076.0000	0.968	0	0	0
09/11/2009	\$ / R	2010/06/14	8.95	Put	Currency Future	1,347.0000	1,409.0000	4.603	0	0	0
09/11/2009	\$ / R	2010/06/14	10.50	Call	Currency Future	87.0000	71.0000	(18.391)	0	0	0
09/11/2009	\$ / R	2010/06/14	5.00	Put	Currency Future	4.0000	4.0000	-	0	0	0
09/11/2009	\$ / R	2010/06/14	4.80	Put	Currency Future	3.0000	3.0000	-	0	0	0
09/11/2009	\$ / R	2010/06/14	12.05	Call	Currency Future	43.0000	31.0000	(27.907)	0	0	0
09/11/2009	\$ / R	2010/06/14	16.75	Call	Currency Future	4.0000	1.0000	(75.000)	0	0	0
09/11/2009	\$ / R	2010/06/14	5.45	Call	Currency Future	2,372.0000	2,283.0000	(3.752)	0	0	0
09/11/2009	\$ / R	2010/06/14	8.45	Call	Currency Future	300.0000	265.0000	(11.667)	0	0	0
09/11/2009	\$ / R	2010/06/14	16.80	Call	Currency Future	4.0000	1.0000	(75.000)	0	0	0
09/11/2009	\$ / R	2010/06/14	9.15	Call	Currency Future	187.0000	161.0000	(13.904)	0	0	21,978
09/11/2009	\$ / R	2010/06/14	5.00	Call	Currency Future	2,819.0000	2,729.0000	(3.193)	0	0	0
09/11/2009	\$ / R	2010/06/14	11.45	Call	Currency Future	56.0000	43.0000	(23.214)	0	0	0
09/11/2009	\$ / R	2010/06/14	5.80	Call	Currency Future	2,026.0000	1,939.0000	(4.294)	0	0	0
09/11/2009	\$ / R	2010/06/14	14.75	Put	Currency Future	6,948.0000	7,029.0000	1.166	0	0	0
09/11/2009	\$ / R	2010/06/14	5.70	Put	Currency Future	10.0000	11.0000	10.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	\$ / R 2010/06/14	5.45	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
09/11/2009	\$ / R 2010/06/14	7.15	Put	Currency Future	188.0000	202.0000	7.447	0	0	0
09/11/2009	\$ / R 2010/06/14	3.50	Call	Currency Future	4,315.0000	4,225.0000	(2.086)	0	0	0
09/11/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	94.0000	77.0000	(18.085)	0	0	0
09/11/2009	\$ / R 2010/06/14	12.50	Call	Currency Future	35.0000	24.0000	(31.429)	0	0	0
09/11/2009	\$ / R 2010/06/14	5.80	Put	Currency Future	12.0000	14.0000	16.667	0	0	0
09/11/2009	\$ / R 2010/06/14	5.55	Call	Currency Future	2,273.0000	2,184.0000	(3.916)	0	0	0
09/11/2009	\$ / R 2010/06/14	5.75	Call	Currency Future	2,076.0000	1,987.0000	(4.287)	0	0	0
09/11/2009	\$ / R 2010/06/14	7.45	Call	Currency Future	668.0000	602.0000	(9.880)	0	0	0
09/11/2009	\$ / R 2010/06/14	7.80	Call	Currency Future	494.0000	444.0000	(10.121)	449	449	21,895
09/11/2009	\$ / R 2010/06/14	8.05	Put	Currency Future	641.0000	687.0000	7.176	0	0	0
09/11/2009	\$ / R 2010/06/14	14.80	Call	Currency Future	12.0000	4.0000	(66.667)	0	0	0
09/11/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	111.0000	92.0000	(17.117)	0	0	0
09/11/2009	\$ / R 2010/06/14	10.25	Call	Currency Future	99.0000	82.0000	(17.172)	0	0	0
09/11/2009	\$ / R 2010/06/14	11.00	Put	Currency Future	3,253.0000	3,329.0000	2.336	0	0	0
09/11/2009	\$ / R 2010/06/14	11.45	Put	Currency Future	3,691.0000	3,769.0000	2.113	0	0	0
09/11/2009	\$ / R 2010/06/14	16.50	Put	Currency Future	8,690.0000	8,776.0000	0.990	0	0	0
09/11/2009	\$ / R 2010/06/14	6.80	Call	Currency Future	1,109.0000	1,025.0000	(7.574)	0	0	0
09/11/2009	\$ / R 2010/06/14	4.55	Call	Currency Future	3,267.0000	3,177.0000	(2.755)	0	0	0
09/11/2009	\$ / R 2010/06/14	16.60	Put	Currency Future	8,790.0000	8,876.0000	0.978	0	0	0
09/11/2009	\$ / R 2010/06/14	4.45	Put	Currency Future	2.0000	2.0000	-	0	0	0
09/11/2009	\$ / R 2010/06/14	7.80	Put	Currency Future	479.0000	519.0000	8.351	0	0	0
09/11/2009	\$ / R 2010/06/14	8.05	Call	Currency Future	406.0000	362.0000	(10.837)	0	0	0
09/11/2009	\$ / R 2010/06/14	16.20	Put	Currency Future	8,391.0000	8,476.0000	1.013	0	0	0
09/11/2009	\$ / R 2010/06/14	8.15	Put	Currency Future	711.0000	759.0000	6.751	0	0	0
09/11/2009	\$ / R 2010/06/14	14.80	Put	Currency Future	6,998.0000	7,079.0000	1.157	0	0	0
09/11/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	2,346.0000	2,417.0000	3.026	0	0	0
09/11/2009	\$ / R 2010/06/14	12.40	Call	Currency Future	36.0000	25.0000	(30.556)	0	0	0
09/11/2009	\$ / R 2010/06/14	12.50	Put	Currency Future	4,720.0000	4,799.0000	1.674	0	0	0
09/11/2009	\$ / R 2010/06/14	13.20	Put	Currency Future	5,411.0000	5,491.0000	1.478	0	0	0
09/11/2009	\$ / R 2010/06/14	13.45	Put	Currency Future	5,659.0000	5,739.0000	1.414	0	0	0
09/11/2009	\$ / R 2010/06/14	16.50	Call	Currency Future	5.0000	1.0000	(80.000)	0	0	0
09/11/2009	\$ / R 2010/06/14	6.80	Put	Currency Future	94.0000	100.0000	6.383	0	0	0
09/11/2009	\$ / R 2010/06/14	4.75	Call	Currency Future	3,068.0000	2,978.0000	(2.934)	0	0	0
09/11/2009	\$ / R 2010/06/14	16.60	Call	Currency Future	5.0000	1.0000	(80.000)	0	0	0
09/11/2009	\$ / R 2010/06/14	4.45	Call	Currency Future	3,367.0000	3,277.0000	(2.673)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	\$ / R	2010/06/14	7.15	Call	Currency Future	853.0000	777.0000	(8.910)	0	0	0
09/11/2009	\$ / R	2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R	2010/06/14	16.20	Call	Currency Future	6.0000	1.0000	(83.333)	0	0	0
09/11/2009	\$ / R	2010/06/14	8.35	Put	Currency Future	858.0000	911.0000	6.177	0	0	0
09/11/2009	\$ / R	2010/06/14	10.30	Put	Currency Future	2,582.0000	2,654.0000	2.789	0	0	0
09/11/2009	\$ / R	2010/06/14	6.50	Put	Currency Future	54.0000	55.0000	1.852	0	0	0
09/11/2009	\$ / R	2010/06/14	11.20	Call	Currency Future	62.0000	49.0000	(20.968)	0	0	0
09/11/2009	\$ / R	2010/06/14	6.85	Put	Currency Future	105.0000	112.0000	6.667	0	0	0
09/11/2009	\$ / R	2010/06/14	4.75	Put	Currency Future	3.0000	3.0000	-	0	0	0
09/11/2009	\$ / R	2010/06/14	6.45	Call	Currency Future	1,414.0000	1,325.0000	(6.294)	0	0	0
09/11/2009	\$ / R	2010/06/14	10.80	Call	Currency Future	74.0000	60.0000	(18.919)	0	0	0
09/11/2009	\$ / R	2010/06/14	10.30	Call	Currency Future	96.0000	79.0000	(17.708)	0	0	0
09/11/2009	\$ / R	2010/06/14	11.00	Call	Currency Future	68.0000	54.0000	(20.588)	0	0	0
09/11/2009	\$ / R	2010/06/14	11.20	Put	Currency Future	3,447.0000	3,524.0000	2.234	0	0	0
09/11/2009	\$ / R	2010/06/14	5.15	Call	Currency Future	2,670.0000	2,580.0000	(3.371)	0	0	0
09/11/2009	\$ / R	2010/06/14	11.30	Put	Currency Future	3,545.0000	3,622.0000	2.172	0	0	0
09/11/2009	\$ / R	2010/06/14	12.70	Call	Currency Future	32.0000	21.0000	(34.375)	0	0	0
09/11/2009	\$ / R	2010/06/14	14.45	Call	Currency Future	15.0000	6.0000	(60.000)	0	0	0
09/11/2009	\$ / R	2010/06/14	8.00	Call	Currency Future	422.0000	377.0000	(10.664)	0	0	0
09/11/2009	\$ / R	2010/06/14	14.20	Call	Currency Future	17.0000	8.0000	(52.941)	0	0	0
09/11/2009	\$ / R	2010/06/14	10.25	Put	Currency Future	2,534.0000	2,607.0000	2.881	0	0	0
09/11/2009	\$ / R	2010/06/14	6.50	Call	Currency Future	1,369.0000	1,280.0000	(6.501)	0	0	0
09/11/2009	\$ / R	2010/06/14	13.20	Call	Currency Future	26.0000	16.0000	(38.462)	0	0	0
09/11/2009	\$ / R	2010/06/14	5.15	Put	Currency Future	5.0000	5.0000	-	0	0	0
09/11/2009	\$ / R	2010/06/14	11.30	Call	Currency Future	59.0000	47.0000	(20.339)	0	0	0
09/11/2009	\$ / R	2010/06/14	4.55	Put	Currency Future	2.0000	2.0000	-	0	0	0
09/11/2009	\$ / R	2010/06/14	16.45	Put	Currency Future	8,640.0000	8,726.0000	0.995	0	0	0
09/11/2009	\$ / R	2010/06/14	8.00	Put	Currency Future	607.0000	652.0000	7.414	0	0	0
09/11/2009	\$ / R	2010/06/14	4.20	Call	Currency Future	3,616.0000	3,526.0000	(2.489)	0	0	0
09/11/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	1,882.0000	1,951.0000	3.666	0	0	0
09/11/2009	\$ / R	2010/06/14	12.40	Put	Currency Future	4,622.0000	4,700.0000	1.688	0	0	0
09/11/2009	\$ / R	2010/06/14	9.30	Put	Currency Future	1,655.0000	1,722.0000	4.048	0	0	0
09/11/2009	\$ / R	2010/06/14	6.20	Put	Currency Future	29.0000	31.0000	6.897	0	0	0
09/11/2009	\$ / R	2010/06/14	12.70	Put	Currency Future	4,917.0000	4,996.0000	1.607	0	0	0
09/11/2009	\$ / R	2010/06/14	14.45	Put	Currency Future	6,650.0000	6,731.0000	1.218	0	0	0
09/11/2009	\$ / R	2010/06/14	6.95	Call	Currency Future	994.0000	913.0000	(8.149)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	\$ / R	2010/06/14	4.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	\$ / R	2010/06/14	9.50	Put	Currency Future	1,837.0000	1,905.0000	3.702	0	0	0
09/11/2009	\$ / R	2010/06/14	9.85	Put	Currency Future	2,160.0000	2,230.0000	3.241	0	0	0
09/11/2009	\$ / R	2010/06/14	6.20	Call	Currency Future	1,644.0000	1,556.0000	(5.353)	0	0	0
09/11/2009	\$ / R	2010/06/14	11.60	Put	Currency Future	3,838.0000	3,916.0000	2.032	0	0	0
09/11/2009	\$ / R	2010/06/14	10.70	Call	Currency Future	78.0000	63.0000	(19.231)	0	0	0
09/11/2009	\$ / R	2010/06/14	16.45	Call	Currency Future	5.0000	1.0000	(80.000)	0	0	0
09/11/2009	\$ / R	2010/06/14	9.00	Call	Currency Future	205.0000	178.0000	(13.171)	0	0	0
09/11/2009	\$ / R	2010/06/14	6.95	Put	Currency Future	129.0000	138.0000	6.977	0	0	0
09/11/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	147.0000	126.0000	(14.286)	0	0	0
09/11/2009	\$ / R	2010/06/14	9.85	Call	Currency Future	125.0000	105.0000	(16.000)	0	0	0
09/11/2009	\$ / R	2010/06/14	5.20	Put	Currency Future	5.0000	5.0000	-	0	0	0
09/11/2009	\$ / R	2010/06/14	14.70	Put	Currency Future	6,898.0000	6,980.0000	1.189	0	0	0
09/11/2009	\$ / R	2010/06/14	7.50	Call	Currency Future	641.0000	577.0000	(9.984)	0	0	0
09/11/2009	\$ / R	2010/06/14	7.60	Call	Currency Future	588.0000	528.0000	(10.204)	0	0	390
09/11/2009	\$ / R	2010/06/14	14.20	Put	Currency Future	6,402.0000	6,483.0000	1.265	0	0	0
09/11/2009	\$ / R	2010/06/14	9.95	Put	Currency Future	2,253.0000	2,323.0000	3.107	0	0	0
09/11/2009	\$ / R	2010/06/14	10.35	Call	Currency Future	94.0000	77.0000	(18.085)	0	0	0
09/11/2009	\$ / R	2010/06/14	11.40	Call	Currency Future	57.0000	44.0000	(22.807)	0	0	0
09/11/2009	\$ / R	2010/06/14	14.70	Call	Currency Future	13.0000	5.0000	(61.538)	0	0	0
09/11/2009	\$ / R	2010/06/14	8.20	Call	Currency Future	362.0000	321.0000	(11.326)	0	0	139
09/11/2009	\$ / R	2010/06/14	8.50	Put	Currency Future	975.0000	1,030.0000	5.641	0	0	0
09/11/2009	\$ / R	2010/06/14	8.55	Call	Currency Future	279.0000	245.0000	(12.186)	0	0	0
09/11/2009	\$ / R	2010/06/14	9.65	Call	Currency Future	139.0000	119.0000	(14.388)	0	0	0
09/11/2009	\$ / R	2010/06/14	9.95	Call	Currency Future	117.0000	98.0000	(16.239)	0	0	0
09/11/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	2,346.0000	2,417.0000	3.026	0	0	0
09/11/2009	\$ / R	2010/06/14	5.20	Call	Currency Future	2,620.0000	2,530.0000	(3.435)	0	0	0
09/11/2009	\$ / R	2010/06/14	13.45	Call	Currency Future	24.0000	14.0000	(41.667)	0	0	0
09/11/2009	\$ / R	2010/06/14	6.90	Call	Currency Future	1,032.0000	950.0000	(7.946)	0	0	0
09/11/2009	\$ / R	2010/06/14	16.70	Put	Currency Future	8,890.0000	8,976.0000	0.967	0	0	0
09/11/2009	\$ / R	2010/06/14	5.95	Put	Currency Future	17.0000	19.0000	11.765	0	0	0
09/11/2009	\$ / R	2010/06/14	7.50	Put	Currency Future	326.0000	352.0000	7.975	0	0	0
09/11/2009	\$ / R	2010/06/14	8.50	Call	Currency Future	289.0000	255.0000	(11.765)	0	0	0
09/11/2009	\$ / R	2010/06/14	7.95	Call	Currency Future	439.0000	393.0000	(10.478)	0	0	0
09/11/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	111.0000	92.0000	(17.117)	0	0	0
09/11/2009	\$ / R	2010/06/14	6.90	Put	Currency Future	117.0000	125.0000	6.838	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	\$ / R	2010/06/14	4.15	Call	Currency Future	3,666.0000	3,576.0000	(2.455)	0	0	0
09/11/2009	\$ / R	2010/06/14	16.30	Call	Currency Future	6.0000	1.0000	(83.333)	0	0	0
09/11/2009	\$ / R	2010/06/14	9.00	Put	Currency Future	1,391.0000	1,453.0000	4.457	0	0	0
09/11/2009	\$ / R	2010/06/14	8.20	Put	Currency Future	747.0000	796.0000	6.560	0	0	4
09/11/2009	\$ / R	2010/06/14	7.60	Put	Currency Future	374.0000	403.0000	7.754	0	0	130
09/11/2009	\$ / R	2010/06/14	7.95	Put	Currency Future	574.0000	618.0000	7.666	0	0	0
09/11/2009	\$ / R	2010/06/14	11.90	Put	Currency Future	4,131.0000	4,209.0000	1.888	0	0	0
09/11/2009	\$ / R	2010/06/14	6.95	Call	Currency Future	994.0000	913.0000	(8.149)	0	0	0
09/11/2009	\$ / R	2010/06/14	10.40	Put	Currency Future	2,677.0000	2,750.0000	2.727	0	0	0
09/11/2009	\$ / R	2010/06/14	6.60	Call	Currency Future	1,280.0000	1,191.0000	(6.953)	0	0	0
09/11/2009	\$ / R	2010/06/14	14.70	Put	Currency Future	6,898.0000	6,980.0000	1.189	0	0	0
09/11/2009	\$ / R	2010/06/14	4.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	\$ / R	2010/06/14	7.25	Call	Currency Future	788.0000	715.0000	(9.264)	0	0	0
09/11/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	2,629.0000	2,702.0000	2.777	0	0	0
09/11/2009	\$ / R	2010/06/14	11.75	Put	Currency Future	3,985.0000	4,063.0000	1.957	0	0	0
09/11/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	91.0000	75.0000	(17.582)	0	0	0
09/11/2009	\$ / R	2010/06/14	14.70	Call	Currency Future	13.0000	5.0000	(61.538)	0	0	0
09/11/2009	\$ / R	2010/06/14	14.15	Call	Currency Future	17.0000	8.0000	(52.941)	0	0	0
09/11/2009	\$ / R	2010/06/14	7.85	Call	Currency Future	475.0000	426.0000	(10.316)	0	0	450
09/11/2009	\$ / R	2010/06/14	8.35	Call	Currency Future	323.0000	286.0000	(11.455)	0	0	0
09/11/2009	\$ / R	2010/06/14	9.60	Call	Currency Future	143.0000	122.0000	(14.685)	0	0	0
09/11/2009	\$ / R	2010/06/14	10.45	Put	Currency Future	2,724.0000	2,798.0000	2.717	0	0	0
09/11/2009	\$ / R	2010/06/14	11.75	Call	Currency Future	49.0000	38.0000	(22.449)	0	0	0
09/11/2009	\$ / R	2010/06/14	5.90	Put	Currency Future	15.0000	17.0000	13.333	0	0	0
09/11/2009	\$ / R	2010/06/14	5.65	Call	Currency Future	2,174.0000	2,085.0000	(4.094)	0	0	0
09/11/2009	\$ / R	2010/06/14	10.70	Put	Currency Future	2,963.0000	3,038.0000	2.531	0	0	0
09/11/2009	\$ / R	2010/06/14	14.15	Put	Currency Future	6,353.0000	6,433.0000	1.259	0	0	0
09/11/2009	\$ / R	2010/06/14	8.15	Call	Currency Future	376.0000	334.0000	(11.170)	0	0	0
09/11/2009	\$ / R	2010/06/14	9.65	Put	Currency Future	1,975.0000	2,044.0000	3.494	0	0	0
09/11/2009	\$ / R	2010/06/14	10.45	Call	Currency Future	89.0000	73.0000	(17.978)	0	0	0
09/11/2009	\$ / R	2010/06/14	11.40	Put	Currency Future	3,642.0000	3,720.0000	2.142	0	0	0
09/11/2009	\$ / R	2010/06/14	5.65	Put	Currency Future	10.0000	10.0000	-	0	0	0
09/11/2009	\$ / R	2010/06/14	16.70	Call	Currency Future	4.0000	1.0000	(75.000)	0	0	0
09/11/2009	\$ / R	2010/06/14	16.15	Call	Currency Future	6.0000	1.0000	(83.333)	0	0	0
09/11/2009	\$ / R	2010/06/14	7.20	Call	Currency Future	820.0000	746.0000	(9.024)	0	0	0
09/11/2009	\$ / R	2010/06/14	10.55	Put	Currency Future	2,820.0000	2,894.0000	2.624	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	\$ / R 2010/06/14	4.90	Put	Currency Future	4.0000	4.0000	-	0	0	0
09/11/2009	\$ / R 2010/06/14	6.65	Call	Currency Future	1,237.0000	1,147.0000	(7.276)	0	0	0
09/11/2009	\$ / R 2010/06/14	12.15	Call	Currency Future	41.0000	29.0000	(29.268)	0	0	26,796
09/11/2009	\$ / R 2010/06/14	11.90	Call	Currency Future	46.0000	34.0000	(26.087)	0	0	21,978
09/11/2009	\$ / R 2010/06/14	10.55	Call	Currency Future	84.0000	69.0000	(17.857)	0	0	0
09/11/2009	\$ / R 2010/06/14	13.75	Call	Currency Future	21.0000	12.0000	(42.857)	0	0	0
09/11/2009	\$ / R 2010/06/14	6.65	Put	Currency Future	72.0000	72.0000	-	0	0	0
09/11/2009	\$ / R 2010/06/14	16.30	Put	Currency Future	8,491.0000	8,576.0000	1.001	0	0	0
09/11/2009	\$ / R 2010/06/14	12.15	Put	Currency Future	4,376.0000	4,454.0000	1.782	0	0	0
09/11/2009	\$ / R 2010/06/14	15.65	Put	Currency Future	7,844.0000	7,927.0000	1.058	0	0	0
09/11/2009	\$ / R 2010/06/14	9.60	Put	Currency Future	1,928.0000	1,997.0000	3.579	0	0	0
09/11/2009	\$ / R 2010/06/14	4.90	Call	Currency Future	2,918.0000	2,828.0000	(3.084)	0	0	0
09/11/2009	\$ / R 2010/06/14	11.15	Call	Currency Future	63.0000	50.0000	(20.635)	0	0	0
09/11/2009	\$ / R 2010/06/14	16.15	Put	Currency Future	8,342.0000	8,426.0000	1.007	0	0	0
09/11/2009	\$ / R 2010/06/14	9.50	Call	Currency Future	151.0000	130.0000	(13.907)	0	0	0
09/11/2009	\$ / R 2010/06/14	13.75	Put	Currency Future	5,957.0000	6,037.0000	1.343	0	0	0
09/11/2009	\$ / R 2010/06/14	4.65	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
09/11/2009	\$ / R 2010/06/14	9.25	Call	Currency Future	175.0000	151.0000	(13.714)	0	0	0
09/11/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	160.0000	138.0000	(13.750)	0	0	3,182
09/11/2009	\$ / R 2010/06/14	13.15	Call	Currency Future	27.0000	16.0000	(40.741)	0	0	0
09/11/2009	\$ / R 2010/06/14	15.65	Call	Currency Future	8.0000	2.0000	(75.000)	0	0	0
09/11/2009	\$ / R 2010/06/14	16.05	Call	Currency Future	7.0000	1.0000	(85.714)	0	0	0
09/11/2009	\$ / R 2010/06/14	5.90	Call	Currency Future	1,929.0000	1,842.0000	(4.510)	0	0	0
09/11/2009	\$ / R 2010/06/14	11.15	Put	Currency Future	3,399.0000	3,475.0000	2.236	0	0	0
09/11/2009	\$ / R 2010/06/14	3.65	Call	Currency Future	4,165.0000	4,075.0000	(2.161)	0	0	0
09/11/2009	\$ / R 2010/06/14	7.20	Put	Currency Future	205.0000	221.0000	7.805	0	0	0
09/11/2009	\$ / R 2010/06/14	13.15	Put	Currency Future	5,362.0000	5,442.0000	1.492	0	0	0
09/11/2009	\$ / R 2010/06/14	5.05	Put	Currency Future	4.0000	4.0000	-	0	0	0
09/11/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,746.0000	1,813.0000	3.837	0	0	0
09/11/2009	\$ / R 2010/06/14	4.65	Call	Currency Future	3,167.0000	3,077.0000	(2.842)	0	0	0
09/11/2009	\$ / R 2010/06/14	5.05	Call	Currency Future	2,769.0000	2,679.0000	(3.250)	0	0	0
09/11/2009	\$ / R 2010/06/14	16.05	Put	Currency Future	8,242.0000	8,326.0000	1.019	0	0	0
09/11/2009	\$ / R 2010/06/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2010/06/14	5.95	Call	Currency Future	1,881.0000	1,794.0000	(4.625)	0	0	0
09/11/2009	\$ / R 2010/06/14	6.05	Put	Currency Future	21.0000	23.0000	9.524	0	0	0
09/11/2009	\$ / R 2010/06/14	9.25	Put	Currency Future	1,611.0000	1,676.0000	4.035	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	\$ / R 2010/06/14	13.85	Put	Currency Future	6,056.0000	6,136.0000	1.321	0	0	0
09/11/2009	\$ / R 2010/06/14	7.05	Put	Currency Future	157.0000	168.0000	7.006	0	0	0
09/11/2009	\$ / R 2010/06/14	13.85	Call	Currency Future	20.0000	11.0000	(45.000)	0	0	0
09/11/2009	\$ / R 2010/06/14	7.05	Call	Currency Future	922.0000	843.0000	(8.568)	0	0	0
09/11/2009	\$ / R 2010/06/14	15.85	Put	Currency Future	8,043.0000	8,126.0000	1.032	0	0	0
09/11/2009	\$ / R 2010/06/14	14.05	Put	Currency Future	6,254.0000	6,334.0000	1.279	0	0	0
09/11/2009	\$ / R 2010/06/14	9.75	Put	Currency Future	2,067.0000	2,137.0000	3.387	0	0	0
09/11/2009	\$ / R 2010/06/14	14.05	Call	Currency Future	18.0000	9.0000	(50.000)	0	0	0
09/11/2009	\$ / R 2010/06/14	9.70	Call	Currency Future	136.0000	116.0000	(14.706)	0	0	0
09/11/2009	\$ / R 2010/06/14	4.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	\$ / R 2010/06/14	9.70	Put	Currency Future	2,021.0000	2,091.0000	3.464	0	0	0
09/11/2009	\$ / R 2010/06/14	3.90	Call	Currency Future	3,915.0000	3,826.0000	(2.273)	0	0	0
09/11/2009	\$ / R 2010/06/14	9.75	Call	Currency Future	132.0000	112.0000	(15.152)	0	0	0
09/11/2009	\$ / R 2010/06/14	3.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	\$ / R 2010/06/14	13.05	Put	Currency Future	5,263.0000	5,342.0000	1.501	0	0	0
09/11/2009	\$ / R 2010/06/14	13.90	Call	Currency Future	20.0000	10.0000	(50.000)	0	0	0
09/11/2009	\$ / R 2010/06/14	13.90	Put	Currency Future	6,105.0000	6,185.0000	1.310	0	0	0
09/11/2009	\$ / R 2010/06/14	3.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	\$ / R 2010/06/14	16.10	Put	Currency Future	8,292.0000	8,376.0000	1.013	0	0	0
09/11/2009	\$ / R 2010/06/14	15.90	Put	Currency Future	8,093.0000	8,176.0000	1.026	0	0	0
09/11/2009	\$ / R 2010/06/14	15.90	Call	Currency Future	7.0000	1.0000	(85.714)	0	0	0
09/11/2009	\$ / R 2010/06/14	14.10	Put	Currency Future	6,303.0000	6,383.0000	1.269	0	0	0
09/11/2009	\$ / R 2010/06/14	14.10	Call	Currency Future	18.0000	8.0000	(55.556)	0	0	0
09/11/2009	\$ / R 2010/06/14	16.10	Call	Currency Future	6.0000	1.0000	(83.333)	0	0	0
09/11/2009	\$ / R 2010/06/14	4.10	Call	Currency Future	3,716.0000	3,626.0000	(2.422)	0	0	0
09/11/2009	\$ / R 2010/06/14	4.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	\$ / R 2010/06/14	3.95	Call	Currency Future	3,865.0000	3,776.0000	(2.303)	0	0	0
09/11/2009	\$ / R 2010/06/14	4.95	Put	Currency Future	4.0000	4.0000	-	0	0	0
09/11/2009	\$ / R 2010/06/14	4.70	Call	Currency Future	3,117.0000	3,028.0000	(2.855)	0	0	0
09/11/2009	\$ / R 2010/06/14	4.95	Call	Currency Future	2,869.0000	2,779.0000	(3.137)	0	0	0
09/11/2009	\$ / R 2010/06/14	3.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	\$ / R 2010/06/14	3.60	Call	Currency Future	4,215.0000	4,125.0000	(2.135)	0	0	0
09/11/2009	\$ / R 2010/06/14	4.05	Call	Currency Future	3,766.0000	3,676.0000	(2.390)	0	0	0
09/11/2009	\$ / R 2010/06/14	6.05	Call	Currency Future	1,786.0000	1,698.0000	(4.927)	0	0	0
09/11/2009	\$ / R 2010/06/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	\$ / R 2010/06/14	15.60	Put	Currency Future	7,794.0000	7,877.0000	1.065	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	\$ / R 2010/06/14	3.85	Call	Currency Future	3,965.0000	3,876.0000	(2.245)	0	0	0
09/11/2009	\$ / R 2010/06/14	15.85	Call	Currency Future	8.0000	1.0000	(87.500)	0	0	0
09/11/2009	\$ / R 2010/06/14	15.60	Call	Currency Future	9.0000	2.0000	(77.778)	0	0	0
09/11/2009	\$ / R 2010/06/14	16.00	Put	Currency Future	8,192.0000	8,276.0000	1.025	0	0	0
09/11/2009	\$ / R 2010/06/14	16.00	Call	Currency Future	7.0000	1.0000	(85.714)	0	0	0
09/11/2009	\$ / R 2010/06/14	4.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	\$ / R 2010/06/14	4.00	Call	Currency Future	3,816.0000	3,726.0000	(2.358)	0	0	0
09/11/2009	\$ / R 2010/06/14	15.95	Put	Currency Future	8,142.0000	8,226.0000	1.032	0	0	0
09/11/2009	\$ / R 2010/06/14	10.65	Call	Currency Future	80.0000	65.0000	(18.750)	0	0	0
09/11/2009	\$ / R 2010/06/14	15.95	Call	Currency Future	7.0000	1.0000	(85.714)	0	0	0
09/11/2009	\$ / R 2010/06/14	10.65	Put	Currency Future	2,915.0000	2,990.0000	2.573	0	0	0
09/11/2009	\$ / R 2010/06/14	5.80	Call	Currency Future	2,026.0000	1,939.0000	(4.294)	0	0	0
09/11/2009	\$ / R 2010/06/14	12.75	Call	Currency Future	31.0000	21.0000	(32.258)	0	0	0
09/11/2009	\$ / R 2010/06/14	13.95	Put	Currency Future	6,155.0000	6,235.0000	1.300	0	0	0
09/11/2009	\$ / R 2010/06/14	4.80	Put	Currency Future	3.0000	3.0000	-	0	0	0
09/11/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	125.0000	105.0000	(16.000)	0	0	0
09/11/2009	\$ / R 2010/06/14	3.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	2,160.0000	2,230.0000	3.241	0	0	0
09/11/2009	\$ / R 2010/06/14	12.55	Put	Currency Future	4,769.0000	4,848.0000	1.657	0	0	0
09/11/2009	\$ / R 2010/06/14	12.55	Call	Currency Future	34.0000	23.0000	(32.353)	0	0	0
09/11/2009	\$ / R 2010/06/14	4.80	Call	Currency Future	3,018.0000	2,928.0000	(2.982)	0	0	0
09/11/2009	\$ / R 2010/06/14	13.95	Call	Currency Future	19.0000	10.0000	(47.368)	0	0	0
09/11/2009	\$ / R 2010/06/14	12.75	Put	Currency Future	4,967.0000	5,046.0000	1.590	0	0	0
09/11/2009	\$ / R 2010/06/14	11.95	Call	Currency Future	45.0000	33.0000	(26.667)	0	0	0
09/11/2009	\$ / R 2010/06/14	4.70	Put	Currency Future	3.0000	3.0000	-	0	0	0
09/11/2009	\$ / R 2010/06/14	15.80	Put	Currency Future	7,993.0000	8,076.0000	1.038	0	0	0
09/11/2009	\$ / R 2010/06/14	5.70	Call	Currency Future	2,125.0000	2,036.0000	(4.188)	0	0	0
09/11/2009	\$ / R 2010/06/14	11.95	Put	Currency Future	4,180.0000	4,258.0000	1.866	0	0	0
09/11/2009	\$ / R 2010/06/14	5.70	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
09/11/2009	\$ / R 2010/06/14	6.70	Put	Currency Future	79.0000	79.0000	-	0	0	0
09/11/2009	\$ / R 2010/06/14	15.70	Put	Currency Future	7,893.0000	7,977.0000	1.064	0	0	0
09/11/2009	\$ / R 2010/06/14	15.80	Call	Currency Future	8.0000	1.0000	(87.500)	0	0	0
09/11/2009	\$ / R 2010/06/14	15.70	Call	Currency Future	8.0000	2.0000	(75.000)	0	0	0
09/11/2009	\$ / R 2010/06/14	13.80	Put	Currency Future	6,006.0000	6,086.0000	1.332	0	0	0
09/11/2009	\$ / R 2010/06/14	11.80	Put	Currency Future	4,034.0000	4,112.0000	1.934	0	0	0
09/11/2009	\$ / R 2010/06/14	6.95	Put	Currency Future	129.0000	138.0000	6.977	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	\$ / R	2010/06/14	13.80	Call	Currency Future	21.0000	11.0000	(47.619)	0	0	0
09/11/2009	\$ / R	2010/06/14	5.80	Put	Currency Future	12.0000	14.0000	16.667	0	0	0
09/11/2009	\$ / R	2010/06/14	3.80	Call	Currency Future	4,015.0000	3,926.0000	(2.217)	0	0	0
09/11/2009	\$ / R	2010/06/14	6.80	Call	Currency Future	1,109.0000	1,025.0000	(7.574)	0	0	0
09/11/2009	\$ / R	2010/06/14	6.80	Put	Currency Future	94.0000	100.0000	6.383	0	0	0
09/11/2009	\$ / R	2010/06/14	11.80	Call	Currency Future	48.0000	36.0000	(25.000)	0	0	0
09/11/2009	\$ / R	2010/06/14	3.70	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
09/11/2009	\$ / R	2010/06/14	3.70	Call	Currency Future	4,115.0000	4,025.0000	(2.187)	0	0	0
09/11/2009	\$ / R	2010/06/14	6.70	Call	Currency Future	1,194.0000	1,104.0000	(7.538)	0	0	0
09/11/2009	\$ / R	2010/09/13			Currency Future	7.9449	7.8531	(1.155)	0.0000	0.0000	0
09/11/2009	\$ / R	2010/09/13	8.40	Call	Currency Future	445.0000	405.0000	(8.989)	0	0	585
09/11/2009	\$ / R	2010/09/13	8.40	Put	Currency Future	900.0000	951.0000	5.667	0	0	0
09/11/2009	\$ / R	2010/09/13	7.80	Put	Currency Future	508.0000	545.0000	7.283	0	0	0
09/11/2009	\$ / R	2010/09/13	7.85	Call	Currency Future	631.0000	578.0000	(8.399)	0	0	0
09/11/2009	\$ / R	2010/09/13	8.20	Put	Currency Future	758.0000	806.0000	6.332	0	0	0
09/11/2009	\$ / R	2010/09/13	8.00	Call	Currency Future	571.0000	523.0000	(8.406)	0	0	0
09/11/2009	\$ / R	2010/09/13	8.20	Call	Currency Future	503.0000	459.0000	(8.748)	0	0	0
09/11/2009	\$ / R	2010/09/13	7.80	Call	Currency Future	653.0000	598.0000	(8.423)	0	0	0
09/11/2009	\$ / R	2010/09/13	8.00	Put	Currency Future	626.0000	670.0000	7.029	0	0	0
09/11/2009	\$ / R	2010/09/13	7.85	Put	Currency Future	536.0000	575.0000	7.276	0	0	0
09/11/2009	\$ / R	2010/09/13	8.30	Put	Currency Future	828.0000	878.0000	6.039	0	0	0
09/11/2009	\$ / R	2010/09/13	8.30	Call	Currency Future	473.0000	431.0000	(8.879)	0	0	0
09/11/2009	\$ / R	2010/09/13	7.75	Call	Currency Future	676.0000	619.0000	(8.432)	0	0	0
09/11/2009	\$ / R	2010/09/13	8.05	Call	Currency Future	553.0000	506.0000	(8.499)	0	0	0
09/11/2009	\$ / R	2010/09/13	8.15	Call	Currency Future	519.0000	474.0000	(8.671)	0	0	0
09/11/2009	\$ / R	2010/09/13	7.75	Put	Currency Future	481.0000	516.0000	7.277	0	0	0
09/11/2009	\$ / R	2010/09/13	8.15	Put	Currency Future	724.0000	771.0000	6.492	0	0	0
09/11/2009	\$ / R	2010/09/13	7.70	Put	Currency Future	454.0000	488.0000	7.489	0	0	0
09/11/2009	\$ / R	2010/09/13	7.70	Call	Currency Future	699.0000	641.0000	(8.298)	0	0	0
09/11/2009	\$ / R	2010/09/13	8.05	Put	Currency Future	658.0000	703.0000	6.839	0	0	0
09/11/2009	\$ / R	2010/09/13	7.95	Call	Currency Future	589.0000	541.0000	(8.149)	0	0	0
09/11/2009	\$ / R	2010/09/13	7.95	Put	Currency Future	594.0000	638.0000	7.407	0	0	0
09/11/2009	\$ / R	2010/09/13	7.85	Put	Currency Future	536.0000	575.0000	7.276	0	0	0
09/11/2009	\$ / R	2010/09/13	7.85	Call	Currency Future	631.0000	578.0000	(8.399)	0	0	409
09/11/2009	\$ / R	2010/09/13	7.90	Put	Currency Future	565.0000	606.0000	7.257	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	\$ / R	2010/09/13	7.90	Call	Currency Future	610.0000	559.0000	(8.361)	0	0	0
09/11/2009	\$ / R	2010/09/13	16.30	Call	Currency Future	22.0000	12.0000	(45.455)	0	0	0
09/11/2009	\$ / R	2010/09/13	6.15	Call	Currency Future	1,834.0000	1,739.0000	(5.180)	0	0	0
09/11/2009	\$ / R	2010/09/13	8.10	Call	Currency Future	536.0000	490.0000	(8.582)	0	0	0
09/11/2009	\$ / R	2010/09/13	14.30	Put	Currency Future	6,397.0000	6,476.0000	1.235	0	0	0
09/11/2009	\$ / R	2010/09/13	5.15	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
09/11/2009	\$ / R	2010/09/13	8.10	Put	Currency Future	691.0000	737.0000	6.657	0	0	0
09/11/2009	\$ / R	2010/09/13	14.30	Call	Currency Future	42.0000	30.0000	(28.571)	0	0	0
09/11/2009	\$ / R	2010/09/13	13.95	Call	Currency Future	48.0000	35.0000	(27.083)	0	0	0
09/11/2009	\$ / R	2010/09/13	5.15	Call	Currency Future	2,805.0000	2,712.0000	(3.316)	0	0	0
09/11/2009	\$ / R	2010/09/13	12.30	Put	Currency Future	4,435.0000	4,511.0000	1.714	0	0	0
09/11/2009	\$ / R	2010/09/13	11.95	Put	Currency Future	4,096.0000	4,171.0000	1.831	0	0	0
09/11/2009	\$ / R	2010/09/13	4.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
09/11/2009	\$ / R	2010/09/13	5.80	Call	Currency Future	2,167.0000	2,070.0000	(4.476)	0	0	0
09/11/2009	\$ / R	2010/09/13	11.95	Call	Currency Future	91.0000	74.0000	(18.681)	0	0	0
09/11/2009	\$ / R	2010/09/13	6.15	Put	Currency Future	39.0000	36.0000	(7.692)	0	0	0
09/11/2009	\$ / R	2010/09/13	9.85	Call	Currency Future	208.0000	183.0000	(12.019)	0	0	0
09/11/2009	\$ / R	2010/09/13	16.30	Put	Currency Future	8,377.0000	8,459.0000	0.979	0	0	0
09/11/2009	\$ / R	2010/09/13	5.80	Put	Currency Future	22.0000	17.0000	(22.727)	0	0	0
09/11/2009	\$ / R	2010/09/13	13.95	Put	Currency Future	6,053.0000	6,131.0000	1.289	0	0	0
09/11/2009	\$ / R	2010/09/13	7.15	Put	Currency Future	214.0000	231.0000	7.944	0	0	0
09/11/2009	\$ / R	2010/09/13	6.85	Put	Currency Future	131.0000	135.0000	3.053	0	0	0
09/11/2009	\$ / R	2010/09/13	10.30	Put	Currency Future	2,524.0000	2,593.0000	2.734	0	0	0
09/11/2009	\$ / R	2010/09/13	4.80	Put	Currency Future	6.0000	6.0000	-	0	0	0
09/11/2009	\$ / R	2010/09/13	9.95	Put	Currency Future	2,204.0000	2,271.0000	3.040	0	0	0
09/11/2009	\$ / R	2010/09/13	7.15	Call	Currency Future	1,009.0000	934.0000	(7.433)	0	0	0
09/11/2009	\$ / R	2010/09/13	6.85	Call	Currency Future	1,226.0000	1,138.0000	(7.178)	0	0	0
09/11/2009	\$ / R	2010/09/13	12.30	Call	Currency Future	79.0000	64.0000	(18.987)	0	0	0
09/11/2009	\$ / R	2010/09/13	6.80	Call	Currency Future	1,266.0000	1,177.0000	(7.030)	0	0	0
09/11/2009	\$ / R	2010/09/13	14.00	Put	Currency Future	6,102.0000	6,181.0000	1.295	0	0	0
09/11/2009	\$ / R	2010/09/13	15.95	Call	Currency Future	26.0000	15.0000	(42.308)	0	0	0
09/11/2009	\$ / R	2010/09/13	10.15	Put	Currency Future	2,386.0000	2,454.0000	2.850	0	0	0
09/11/2009	\$ / R	2010/09/13	5.85	Put	Currency Future	23.0000	17.0000	(26.087)	0	0	0
09/11/2009	\$ / R	2010/09/13	10.30	Call	Currency Future	169.0000	146.0000	(13.609)	0	0	0
09/11/2009	\$ / R	2010/09/13	9.80	Call	Currency Future	212.0000	188.0000	(11.321)	0	0	0
09/11/2009	\$ / R	2010/09/13	12.00	Put	Currency Future	4,144.0000	4,219.0000	1.810	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	\$ / R 2010/09/13	10.15	Call	Currency Future	181.0000	157.0000	(13.260)	0	0	0
09/11/2009	\$ / R 2010/09/13	5.85	Call	Currency Future	2,118.0000	2,021.0000	(4.580)	0	0	0
09/11/2009	\$ / R 2010/09/13	3.90	Call	Currency Future	4,046.0000	3,955.0000	(2.249)	0	0	0
09/11/2009	\$ / R 2010/09/13	9.80	Put	Currency Future	2,068.0000	2,135.0000	3.240	0	0	0
09/11/2009	\$ / R 2010/09/13	12.00	Call	Currency Future	89.0000	72.0000	(19.101)	0	0	0
09/11/2009	\$ / R 2010/09/13	14.20	Put	Currency Future	6,299.0000	6,378.0000	1.254	0	0	0
09/11/2009	\$ / R 2010/09/13	12.15	Call	Currency Future	84.0000	68.0000	(19.048)	0	0	0
09/11/2009	\$ / R 2010/09/13	4.85	Put	Currency Future	6.0000	6.0000	-	0	0	0
09/11/2009	\$ / R 2010/09/13	6.80	Put	Currency Future	121.0000	124.0000	2.479	0	0	0
09/11/2009	\$ / R 2010/09/13	10.00	Put	Currency Future	2,249.0000	2,316.0000	2.979	0	0	0
09/11/2009	\$ / R 2010/09/13	4.15	Call	Currency Future	3,797.0000	3,705.0000	(2.423)	0	0	0
09/11/2009	\$ / R 2010/09/13	9.85	Put	Currency Future	2,113.0000	2,180.0000	3.171	0	0	0
09/11/2009	\$ / R 2010/09/13	10.00	Call	Currency Future	194.0000	170.0000	(12.371)	0	0	0
09/11/2009	\$ / R 2010/09/13	3.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	\$ / R 2010/09/13	8.25	Call	Currency Future	488.0000	445.0000	(8.811)	0	0	0
09/11/2009	\$ / R 2010/09/13	16.10	Call	Currency Future	25.0000	14.0000	(44.000)	0	0	0
09/11/2009	\$ / R 2010/09/13	7.00	Put	Currency Future	166.0000	179.0000	7.831	0	0	0
09/11/2009	\$ / R 2010/09/13	15.95	Put	Currency Future	8,031.0000	8,112.0000	1.009	0	0	0
09/11/2009	\$ / R 2010/09/13	4.85	Call	Currency Future	3,101.0000	3,010.0000	(2.935)	0	0	0
09/11/2009	\$ / R 2010/09/13	8.35	Put	Currency Future	864.0000	914.0000	5.787	0	0	0
09/11/2009	\$ / R 2010/09/13	16.10	Put	Currency Future	8,180.0000	8,260.0000	0.978	0	0	0
09/11/2009	\$ / R 2010/09/13	14.00	Call	Currency Future	47.0000	34.0000	(27.660)	0	0	0
09/11/2009	\$ / R 2010/09/13	3.85	Call	Currency Future	4,096.0000	4,005.0000	(2.222)	0	0	0
09/11/2009	\$ / R 2010/09/13	9.95	Call	Currency Future	199.0000	174.0000	(12.563)	0	0	0
09/11/2009	\$ / R 2010/09/13	11.85	Call	Currency Future	93.0000	77.0000	(17.204)	0	0	0
09/11/2009	\$ / R 2010/09/13	16.00	Call	Currency Future	26.0000	14.0000	(46.154)	0	0	0
09/11/2009	\$ / R 2010/09/13	6.95	Call	Currency Future	1,147.0000	1,066.0000	(7.062)	0	0	0
09/11/2009	\$ / R 2010/09/13	13.85	Call	Currency Future	49.0000	36.0000	(26.531)	0	0	0
09/11/2009	\$ / R 2010/09/13	16.00	Put	Currency Future	8,081.0000	8,161.0000	0.990	0	0	0
09/11/2009	\$ / R 2010/09/13	7.20	Call	Currency Future	977.0000	903.0000	(7.574)	0	0	0
09/11/2009	\$ / R 2010/09/13	13.85	Put	Currency Future	5,954.0000	6,033.0000	1.327	0	0	0
09/11/2009	\$ / R 2010/09/13	6.20	Call	Currency Future	1,788.0000	1,693.0000	(5.313)	0	0	0
09/11/2009	\$ / R 2010/09/13	15.85	Call	Currency Future	27.0000	16.0000	(40.741)	0	0	0
09/11/2009	\$ / R 2010/09/13	8.35	Call	Currency Future	459.0000	417.0000	(9.150)	0	0	0
09/11/2009	\$ / R 2010/09/13	4.20	Call	Currency Future	3,747.0000	3,656.0000	(2.429)	0	0	0
09/11/2009	\$ / R 2010/09/13	15.85	Put	Currency Future	7,932.0000	8,012.0000	1.009	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	\$ / R 2010/09/13	7.00	Call	Currency Future	1,111.0000	1,032.0000	(7.111)	0	0	0
09/11/2009	\$ / R 2010/09/13	6.20	Put	Currency Future	43.0000	40.0000	(6.977)	0	0	0
09/11/2009	\$ / R 2010/09/13	11.85	Put	Currency Future	3,999.0000	4,074.0000	1.875	0	0	0
09/11/2009	\$ / R 2010/09/13	6.95	Put	Currency Future	152.0000	163.0000	7.237	0	0	0
09/11/2009	\$ / R 2010/09/13	4.20	Put	Currency Future	3.0000	3.0000	-	0	0	0
09/11/2009	\$ / R 2010/09/13	3.95	Call	Currency Future	3,997.0000	3,905.0000	(2.302)	0	0	0
09/11/2009	\$ / R 2010/09/13	5.20	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
09/11/2009	\$ / R 2010/09/13	4.95	Call	Currency Future	3,002.0000	2,910.0000	(3.065)	0	0	0
09/11/2009	\$ / R 2010/09/13	5.20	Call	Currency Future	2,755.0000	2,662.0000	(3.376)	0	0	0
09/11/2009	\$ / R 2010/09/13	12.15	Put	Currency Future	4,289.0000	4,365.0000	1.772	0	0	0
09/11/2009	\$ / R 2010/09/13	5.95	Put	Currency Future	26.0000	22.0000	(15.385)	0	0	0
09/11/2009	\$ / R 2010/09/13	14.15	Put	Currency Future	6,250.0000	6,328.0000	1.248	0	0	0
09/11/2009	\$ / R 2010/09/13	6.00	Put	Currency Future	29.0000	25.0000	(13.793)	0	0	0
09/11/2009	\$ / R 2010/09/13	5.95	Call	Currency Future	2,021.0000	1,925.0000	(4.750)	0	0	0
09/11/2009	\$ / R 2010/09/13	14.20	Call	Currency Future	44.0000	31.0000	(29.545)	0	0	0
09/11/2009	\$ / R 2010/09/13	6.00	Call	Currency Future	1,974.0000	1,878.0000	(4.863)	0	0	0
09/11/2009	\$ / R 2010/09/13	4.95	Put	Currency Future	7.0000	7.0000	-	0	0	0
09/11/2009	\$ / R 2010/09/13	8.25	Put	Currency Future	793.0000	842.0000	6.179	0	0	0
09/11/2009	\$ / R 2010/09/13	5.00	Put	Currency Future	8.0000	8.0000	-	0	0	0
09/11/2009	\$ / R 2010/09/13	3.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
09/11/2009	\$ / R 2010/09/13	10.20	Put	Currency Future	2,432.0000	2,500.0000	2.796	0	0	0
09/11/2009	\$ / R 2010/09/13	7.20	Put	Currency Future	232.0000	250.0000	7.759	0	0	0
09/11/2009	\$ / R 2010/09/13	12.20	Call	Currency Future	82.0000	66.0000	(19.512)	0	0	0
09/11/2009	\$ / R 2010/09/13	12.20	Put	Currency Future	4,338.0000	4,413.0000	1.729	0	0	0
09/11/2009	\$ / R 2010/09/13	14.10	Put	Currency Future	6,200.0000	6,279.0000	1.274	0	0	0
09/11/2009	\$ / R 2010/09/13	3.70	Call	Currency Future	4,246.0000	4,154.0000	(2.167)	0	0	0
09/11/2009	\$ / R 2010/09/13	10.20	Call	Currency Future	177.0000	153.0000	(13.559)	0	0	0
09/11/2009	\$ / R 2010/09/13	4.90	Call	Currency Future	3,052.0000	2,960.0000	(3.014)	0	0	0
09/11/2009	\$ / R 2010/09/13	14.15	Call	Currency Future	44.0000	32.0000	(27.273)	0	0	0
09/11/2009	\$ / R 2010/09/13	3.90	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
09/11/2009	\$ / R 2010/09/13	3.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	\$ / R 2010/09/13	4.90	Put	Currency Future	7.0000	7.0000	-	0	0	0
09/11/2009	\$ / R 2010/09/13	4.80	Call	Currency Future	3,151.0000	3,059.0000	(2.920)	0	0	0
09/11/2009	\$ / R 2010/09/13	5.00	Call	Currency Future	2,953.0000	2,861.0000	(3.115)	0	0	0
09/11/2009	\$ / R 2010/09/13	4.70	Call	Currency Future	3,250.0000	3,158.0000	(2.831)	0	0	0
09/11/2009	\$ / R 2010/09/13	3.80	Put	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	\$ / R 2010/09/13	4.00	Put	Currency Future	2.0000	2.0000	-	0	0	0
09/11/2009	\$ / R 2010/09/13	4.70	Put	Currency Future	5.0000	5.0000	-	0	0	0
09/11/2009	\$ / R 2010/09/13	3.80	Call	Currency Future	4,146.0000	4,054.0000	(2.219)	0	0	0
09/11/2009	\$ / R 2010/09/13	7.30	Put	Currency Future	270.0000	291.0000	7.778	0	0	0
09/11/2009	\$ / R 2010/09/13	4.00	Call	Currency Future	3,947.0000	3,855.0000	(2.331)	0	0	0
09/11/2009	\$ / R 2010/09/13	9.70	Put	Currency Future	1,977.0000	2,044.0000	3.389	0	0	0
09/11/2009	\$ / R 2010/09/13	16.15	Put	Currency Future	8,229.0000	8,310.0000	0.984	0	0	0
09/11/2009	\$ / R 2010/09/13	7.30	Call	Currency Future	915.0000	844.0000	(7.760)	0	0	0
09/11/2009	\$ / R 2010/09/13	11.70	Call	Currency Future	98.0000	81.0000	(17.347)	0	0	0
09/11/2009	\$ / R 2010/09/13	16.15	Call	Currency Future	24.0000	13.0000	(45.833)	0	0	0
09/11/2009	\$ / R 2010/09/13	11.70	Put	Currency Future	3,853.0000	3,928.0000	1.947	0	0	0
09/11/2009	\$ / R 2010/09/13	9.70	Call	Currency Future	222.0000	197.0000	(11.261)	0	0	0
09/11/2009	\$ / R 2010/09/13	6.70	Call	Currency Future	1,349.0000	1,258.0000	(6.746)	0	0	0
09/11/2009	\$ / R 2010/09/13	6.70	Put	Currency Future	104.0000	105.0000	0.962	0	0	0
09/11/2009	\$ / R 2010/09/13	5.70	Call	Currency Future	2,264.0000	2,168.0000	(4.240)	0	0	0
09/11/2009	\$ / R 2010/09/13	5.70	Put	Currency Future	19.0000	15.0000	(21.053)	0	0	0
09/11/2009	\$ / R 2010/09/13	13.70	Call	Currency Future	51.0000	38.0000	(25.490)	0	0	0
09/11/2009	\$ / R 2010/09/13	5.90	Call	Currency Future	2,069.0000	1,973.0000	(4.640)	0	0	0
09/11/2009	\$ / R 2010/09/13	5.90	Put	Currency Future	25.0000	20.0000	(20.000)	0	0	0
09/11/2009	\$ / R 2010/09/13	6.90	Call	Currency Future	1,186.0000	1,102.0000	(7.083)	0	0	0
09/11/2009	\$ / R 2010/09/13	4.05	Call	Currency Future	3,897.0000	3,805.0000	(2.361)	0	0	0
09/11/2009	\$ / R 2010/09/13	4.05	Put	Currency Future	2.0000	2.0000	-	0	0	0
09/11/2009	\$ / R 2010/09/13	9.90	Put	Currency Future	2,158.0000	2,225.0000	3.105	0	0	0
09/11/2009	\$ / R 2010/09/13	9.90	Call	Currency Future	203.0000	179.0000	(11.823)	0	0	0
09/11/2009	\$ / R 2010/09/13	6.90	Put	Currency Future	141.0000	149.0000	5.674	0	0	0
09/11/2009	\$ / R 2010/09/13	11.90	Call	Currency Future	92.0000	76.0000	(17.391)	0	0	0
09/11/2009	\$ / R 2010/09/13	11.90	Put	Currency Future	4,047.0000	4,122.0000	1.853	0	0	0
09/11/2009	\$ / R 2010/09/13	13.90	Call	Currency Future	48.0000	35.0000	(27.083)	0	0	0
09/11/2009	\$ / R 2010/09/13	15.90	Put	Currency Future	7,982.0000	8,062.0000	1.002	0	0	0
09/11/2009	\$ / R 2010/09/13	15.90	Call	Currency Future	27.0000	15.0000	(44.444)	0	0	0
09/11/2009	\$ / R 2010/09/13	13.70	Put	Currency Future	5,806.0000	5,885.0000	1.361	0	0	0
09/11/2009	\$ / R 2010/09/13	13.90	Put	Currency Future	6,003.0000	6,082.0000	1.316	0	0	0
09/11/2009	\$ / R 2010/09/13	14.10	Call	Currency Future	45.0000	32.0000	(28.889)	0	0	0
09/11/2009	\$ / R 2010/09/13	15.70	Put	Currency Future	7,783.0000	7,863.0000	1.028	0	0	0
09/11/2009	\$ / R 2010/09/13	11.75	Put	Currency Future	3,902.0000	3,977.0000	1.922	0	0	0
09/11/2009	\$ / R 2010/09/13	12.10	Call	Currency Future	86.0000	69.0000	(19.767)	0	0	0

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09/11/2009	\$ / R	2010/09/13	13.75	Call	Currency Future	50.0000	37.0000	(26.000)	0	0	0
09/11/2009	\$ / R	2010/09/13	13.75	Put	Currency Future	5,855.0000	5,934.0000	1.349	0	0	0
09/11/2009	\$ / R	2010/09/13	15.75	Call	Currency Future	28.0000	16.0000	(42.857)	0	0	0
09/11/2009	\$ / R	2010/09/13	15.75	Put	Currency Future	7,833.0000	7,913.0000	1.021	0	0	0
09/11/2009	\$ / R	2010/09/13	11.75	Call	Currency Future	96.0000	80.0000	(16.667)	0	0	0
09/11/2009	\$ / R	2010/09/13	9.75	Put	Currency Future	2,022.0000	2,089.0000	3.314	0	0	0
09/11/2009	\$ / R	2010/09/13	6.75	Put	Currency Future	112.0000	114.0000	1.786	0	0	0
09/11/2009	\$ / R	2010/09/13	12.10	Put	Currency Future	4,241.0000	4,316.0000	1.768	0	0	0
09/11/2009	\$ / R	2010/09/13	3.75	Call	Currency Future	4,196.0000	4,104.0000	(2.193)	0	0	0
09/11/2009	\$ / R	2010/09/13	5.10	Call	Currency Future	2,854.0000	2,761.0000	(3.259)	0	0	0
09/11/2009	\$ / R	2010/09/13	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	\$ / R	2010/09/13	7.05	Call	Currency Future	1,076.0000	998.0000	(7.249)	0	0	0
09/11/2009	\$ / R	2010/09/13	6.10	Put	Currency Future	35.0000	32.0000	(8.571)	0	0	0
09/11/2009	\$ / R	2010/09/13	4.75	Call	Currency Future	3,201.0000	3,109.0000	(2.874)	0	0	0
09/11/2009	\$ / R	2010/09/13	7.05	Put	Currency Future	182.0000	195.0000	7.143	0	0	0
09/11/2009	\$ / R	2010/09/13	6.10	Call	Currency Future	1,880.0000	1,785.0000	(5.053)	0	0	0
09/11/2009	\$ / R	2010/09/13	4.75	Put	Currency Future	6.0000	6.0000	-	0	0	0
09/11/2009	\$ / R	2010/09/13	5.10	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
09/11/2009	\$ / R	2010/09/13	5.75	Call	Currency Future	2,215.0000	2,119.0000	(4.334)	0	0	0
09/11/2009	\$ / R	2010/09/13	6.05	Call	Currency Future	1,927.0000	1,831.0000	(4.982)	0	0	0
09/11/2009	\$ / R	2010/09/13	7.10	Call	Currency Future	1,042.0000	966.0000	(7.294)	0	0	0
09/11/2009	\$ / R	2010/09/13	9.75	Call	Currency Future	217.0000	192.0000	(11.521)	0	0	0
09/11/2009	\$ / R	2010/09/13	6.05	Put	Currency Future	32.0000	28.0000	(12.500)	0	0	0
09/11/2009	\$ / R	2010/09/13	7.10	Put	Currency Future	198.0000	213.0000	7.576	0	0	0
09/11/2009	\$ / R	2010/09/13	6.75	Call	Currency Future	1,307.0000	1,217.0000	(6.886)	0	0	0
09/11/2009	\$ / R	2010/09/13	5.05	Call	Currency Future	2,903.0000	2,811.0000	(3.169)	0	0	0
09/11/2009	\$ / R	2010/09/13	10.10	Call	Currency Future	185.0000	161.0000	(12.973)	0	0	0
09/11/2009	\$ / R	2010/09/13	5.75	Put	Currency Future	20.0000	16.0000	(20.000)	0	0	0
09/11/2009	\$ / R	2010/09/13	5.05	Put	Currency Future	8.0000	8.0000	-	0	0	0
09/11/2009	\$ / R	2010/09/13	4.10	Put	Currency Future	2.0000	2.0000	-	0	0	0
09/11/2009	\$ / R	2010/09/13	15.70	Call	Currency Future	28.0000	16.0000	(42.857)	0	0	0
09/11/2009	\$ / R	2010/09/13	10.05	Call	Currency Future	190.0000	165.0000	(13.158)	0	0	0
09/11/2009	\$ / R	2010/09/13	4.10	Call	Currency Future	3,847.0000	3,755.0000	(2.391)	0	0	0
09/11/2009	\$ / R	2010/09/13	10.05	Put	Currency Future	2,295.0000	2,362.0000	2.919	0	0	0
09/11/2009	\$ / R	2010/09/13	10.10	Put	Currency Future	2,340.0000	2,408.0000	2.906	0	0	0
09/11/2009	\$ / R	2010/09/13	12.05	Call	Currency Future	87.0000	71.0000	(18.391)	0	0	0

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09/11/2009	\$ / R	2010/09/13	4.25	Call	Currency Future	3,698.0000	3,606.0000	(2.488)	0	0	0
09/11/2009	\$ / R	2010/09/13	14.25	Put	Currency Future	6,348.0000	6,427.0000	1.244	0	0	0
09/11/2009	\$ / R	2010/09/13	16.25	Call	Currency Future	23.0000	13.0000	(43.478)	0	0	0
09/11/2009	\$ / R	2010/09/13	16.25	Put	Currency Future	8,328.0000	8,409.0000	0.973	0	0	0
09/11/2009	\$ / R	2010/09/13	11.80	Call	Currency Future	95.0000	79.0000	(16.842)	0	0	0
09/11/2009	\$ / R	2010/09/13	4.30	Call	Currency Future	3,648.0000	3,556.0000	(2.522)	0	0	0
09/11/2009	\$ / R	2010/09/13	16.05	Put	Currency Future	8,130.0000	8,211.0000	0.996	0	0	0
09/11/2009	\$ / R	2010/09/13	4.30	Put	Currency Future	3.0000	3.0000	-	0	0	0
09/11/2009	\$ / R	2010/09/13	16.05	Call	Currency Future	25.0000	14.0000	(44.000)	0	0	0
09/11/2009	\$ / R	2010/09/13	14.25	Call	Currency Future	43.0000	30.0000	(30.233)	0	0	0
09/11/2009	\$ / R	2010/09/13	11.80	Put	Currency Future	3,950.0000	4,025.0000	1.899	0	0	0
09/11/2009	\$ / R	2010/09/13	12.05	Put	Currency Future	4,192.0000	4,268.0000	1.813	0	0	0
09/11/2009	\$ / R	2010/09/13	5.30	Put	Currency Future	12.0000	10.0000	(16.667)	0	0	0
09/11/2009	\$ / R	2010/09/13	13.80	Call	Currency Future	49.0000	37.0000	(24.490)	0	0	0
09/11/2009	\$ / R	2010/09/13	14.05	Call	Currency Future	46.0000	33.0000	(28.261)	0	0	0
09/11/2009	\$ / R	2010/09/13	5.30	Call	Currency Future	2,657.0000	2,563.0000	(3.538)	0	0	0
09/11/2009	\$ / R	2010/09/13	13.80	Put	Currency Future	5,905.0000	5,984.0000	1.338	0	0	0
09/11/2009	\$ / R	2010/09/13	14.05	Put	Currency Future	6,151.0000	6,230.0000	1.284	0	0	0
09/11/2009	\$ / R	2010/09/13	12.25	Put	Currency Future	4,386.0000	4,462.0000	1.733	0	0	0
09/11/2009	\$ / R	2010/09/13	12.25	Call	Currency Future	81.0000	65.0000	(19.753)	0	0	0
09/11/2009	\$ / R	2010/09/13	10.25	Put	Currency Future	2,478.0000	2,547.0000	2.785	0	0	0
09/11/2009	\$ / R	2010/09/13	5.25	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
09/11/2009	\$ / R	2010/09/13	5.25	Call	Currency Future	2,706.0000	2,613.0000	(3.437)	0	0	0
09/11/2009	\$ / R	2010/09/13	4.25	Put	Currency Future	3.0000	3.0000	-	0	0	0
09/11/2009	\$ / R	2010/09/13	6.25	Call	Currency Future	1,742.0000	1,647.0000	(5.454)	0	0	0
09/11/2009	\$ / R	2010/09/13	7.25	Call	Currency Future	945.0000	873.0000	(7.619)	0	0	0
09/11/2009	\$ / R	2010/09/13	6.25	Put	Currency Future	47.0000	44.0000	(6.383)	0	0	0
09/11/2009	\$ / R	2010/09/13	15.80	Call	Currency Future	27.0000	16.0000	(40.741)	0	0	0
09/11/2009	\$ / R	2010/09/13	15.80	Put	Currency Future	7,883.0000	7,963.0000	1.015	0	0	0
09/11/2009	\$ / R	2010/09/13	10.25	Call	Currency Future	173.0000	150.0000	(13.295)	0	0	0
09/11/2009	\$ / R	2010/09/13	7.25	Put	Currency Future	251.0000	270.0000	7.570	0	0	0
09/11/2009	\$ / R	2010/09/13	12.40	Put	Currency Future	4,532.0000	4,608.0000	1.677	0	0	0
09/11/2009	\$ / R	2010/09/13	14.40	Call	Currency Future	41.0000	28.0000	(31.707)	0	0	0
09/11/2009	\$ / R	2010/09/13	14.40	Put	Currency Future	6,496.0000	6,575.0000	1.216	0	0	0
09/11/2009	\$ / R	2010/09/13	16.40	Call	Currency Future	21.0000	12.0000	(42.857)	0	0	0
09/11/2009	\$ / R	2010/09/13	16.40	Put	Currency Future	8,476.0000	8,558.0000	0.967	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	\$ / R	2010/09/13	12.40	Call	Currency Future	77.0000	61.0000	(20.779)	0	0	0
09/11/2009	\$ / R	2010/09/13	10.40	Put	Currency Future	2,616.0000	2,686.0000	2.676	0	0	0
09/11/2009	\$ / R	2010/09/13	10.40	Call	Currency Future	161.0000	139.0000	(13.665)	0	0	0
09/11/2009	\$ / R	2010/09/13	7.40	Put	Currency Future	311.0000	335.0000	7.717	0	0	0
09/11/2009	\$ / R	2010/09/13	4.40	Put	Currency Future	3.0000	3.0000	-	0	0	0
09/11/2009	\$ / R	2010/09/13	4.40	Call	Currency Future	3,548.0000	3,457.0000	(2.565)	0	0	0
09/11/2009	\$ / R	2010/09/13	5.40	Call	Currency Future	2,558.0000	2,464.0000	(3.675)	0	0	0
09/11/2009	\$ / R	2010/09/13	6.40	Call	Currency Future	1,607.0000	1,513.0000	(5.849)	0	0	0
09/11/2009	\$ / R	2010/09/13	5.40	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
09/11/2009	\$ / R	2010/09/13	7.40	Call	Currency Future	856.0000	788.0000	(7.944)	0	0	0
09/11/2009	\$ / R	2010/09/13	6.40	Put	Currency Future	63.0000	60.0000	(4.762)	0	0	0
09/11/2009	\$ / R	2010/09/13	6.30	Call	Currency Future	1,697.0000	1,602.0000	(5.598)	0	0	0
09/11/2009	\$ / R	2010/09/13	6.30	Put	Currency Future	52.0000	49.0000	(5.769)	0	0	0
09/11/2009	\$ / R	2010/09/13	16.20	Call	Currency Future	23.0000	13.0000	(43.478)	0	0	0
09/11/2009	\$ / R	2010/09/13	12.35	Call	Currency Future	78.0000	62.0000	(20.513)	0	0	0
09/11/2009	\$ / R	2010/09/13	10.35	Call	Currency Future	165.0000	143.0000	(13.333)	0	0	0
09/11/2009	\$ / R	2010/09/13	12.35	Put	Currency Future	4,483.0000	4,559.0000	1.695	0	0	0
09/11/2009	\$ / R	2010/09/13	14.35	Put	Currency Future	6,447.0000	6,526.0000	1.225	0	0	0
09/11/2009	\$ / R	2010/09/13	14.35	Call	Currency Future	42.0000	29.0000	(30.952)	0	0	0
09/11/2009	\$ / R	2010/09/13	7.35	Put	Currency Future	290.0000	313.0000	7.931	0	0	0
09/11/2009	\$ / R	2010/09/13	7.35	Call	Currency Future	885.0000	816.0000	(7.797)	0	0	0
09/11/2009	\$ / R	2010/09/13	6.35	Put	Currency Future	57.0000	54.0000	(5.263)	0	0	0
09/11/2009	\$ / R	2010/09/13	4.35	Call	Currency Future	3,598.0000	3,506.0000	(2.557)	0	0	0
09/11/2009	\$ / R	2010/09/13	4.35	Put	Currency Future	3.0000	3.0000	-	0	0	0
09/11/2009	\$ / R	2010/09/13	5.35	Call	Currency Future	2,607.0000	2,514.0000	(3.567)	0	0	0
09/11/2009	\$ / R	2010/09/13	5.35	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
09/11/2009	\$ / R	2010/09/13	6.35	Call	Currency Future	1,652.0000	1,557.0000	(5.751)	0	0	0
09/11/2009	\$ / R	2010/09/13	16.35	Call	Currency Future	22.0000	12.0000	(45.455)	0	0	0
09/11/2009	\$ / R	2010/09/13	16.35	Put	Currency Future	8,427.0000	8,509.0000	0.973	0	0	0
09/11/2009	\$ / R	2010/09/13	10.35	Put	Currency Future	2,570.0000	2,640.0000	2.724	0	0	0
09/11/2009	\$ / R	2010/09/13	16.20	Put	Currency Future	8,279.0000	8,360.0000	0.978	0	0	0
09/11/2009	\$ / R	2010/12/13			Currency Future	8.0691	7.9766	(1.146)	0.0000	0.0000	36
09/11/2009	\$ / R	2010/12/13	8.25	Call	Currency Future	622.0000	569.0000	(8.521)	0	0	0
09/11/2009	\$ / R	2010/12/13	7.90	Call	Currency Future	755.0000	693.0000	(8.212)	0	0	0
09/11/2009	\$ / R	2010/12/13	7.90	Put	Currency Future	585.0000	617.0000	5.470	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	\$ / R 2010/12/13	8.10	Call	Currency Future	674.0000	619.0000	(8.160)	0	0	0
09/11/2009	\$ / R 2010/12/13	8.50	Call	Currency Future	546.0000	497.0000	(8.974)	0	0	0
09/11/2009	\$ / R 2010/12/13	8.15	Put	Currency Future	737.0000	775.0000	5.156	0	0	0
09/11/2009	\$ / R 2010/12/13	8.00	Call	Currency Future	713.0000	655.0000	(8.135)	0	0	0
09/11/2009	\$ / R 2010/12/13	8.30	Put	Currency Future	837.0000	877.0000	4.779	0	0	0
09/11/2009	\$ / R 2010/12/13	8.15	Call	Currency Future	656.0000	602.0000	(8.232)	0	0	0
09/11/2009	\$ / R 2010/12/13	8.20	Put	Currency Future	770.0000	809.0000	5.065	0	0	0
09/11/2009	\$ / R 2010/12/13	8.45	Call	Currency Future	560.0000	511.0000	(8.750)	0	0	0
09/11/2009	\$ / R 2010/12/13	8.20	Call	Currency Future	639.0000	585.0000	(8.451)	0	0	0
09/11/2009	\$ / R 2010/12/13	8.00	Put	Currency Future	644.0000	678.0000	5.280	0	0	0
09/11/2009	\$ / R 2010/12/13	8.05	Call	Currency Future	693.0000	636.0000	(8.225)	0	0	0
09/11/2009	\$ / R 2010/12/13	8.45	Put	Currency Future	941.0000	984.0000	4.570	0	0	0
09/11/2009	\$ / R 2010/12/13	8.05	Put	Currency Future	674.0000	710.0000	5.341	0	0	0
09/11/2009	\$ / R 2010/12/13	7.85	Put	Currency Future	557.0000	587.0000	5.386	0	0	0
09/11/2009	\$ / R 2010/12/13	8.30	Call	Currency Future	606.0000	554.0000	(8.581)	0	0	0
09/11/2009	\$ / R 2010/12/13	7.85	Call	Currency Future	776.0000	714.0000	(7.990)	0	0	0
09/11/2009	\$ / R 2010/12/13	8.10	Put	Currency Future	705.0000	742.0000	5.248	0	0	0
09/11/2009	\$ / R 2010/12/13	8.50	Put	Currency Future	976.0000	1,021.0000	4.611	0	0	0
09/11/2009	\$ / R 2010/12/13	8.55	Call	Currency Future	532.0000	484.0000	(9.023)	0	0	0
09/11/2009	\$ / R 2010/12/13	8.55	Put	Currency Future	1,013.0000	1,058.0000	4.442	0	0	0
09/11/2009	\$ / R 2010/12/13	8.40	Call	Currency Future	575.0000	525.0000	(8.696)	0	0	0
09/11/2009	\$ / R 2010/12/13	8.40	Put	Currency Future	906.0000	948.0000	4.636	0	0	0
09/11/2009	\$ / R 2010/12/13	7.95	Put	Currency Future	614.0000	647.0000	5.375	0	0	0
09/11/2009	\$ / R 2010/12/13	8.60	Put	Currency Future	1,049.0000	1,095.0000	4.385	0	0	0
09/11/2009	\$ / R 2010/12/13	8.60	Call	Currency Future	518.0000	472.0000	(8.880)	0	0	117
09/11/2009	\$ / R 2010/12/13	7.95	Call	Currency Future	733.0000	673.0000	(8.186)	0	0	0
09/11/2009	\$ / R 2010/12/13	8.35	Call	Currency Future	590.0000	539.0000	(8.644)	0	0	0
09/11/2009	\$ / R 2010/12/13	8.35	Put	Currency Future	871.0000	913.0000	4.822	0	0	0
09/11/2009	\$ / R 2010/12/13	10.45	Put	Currency Future	2,613.0000	2,679.0000	2.526	0	0	0
09/11/2009	\$ / R 2010/12/13	12.45	Call	Currency Future	121.0000	104.0000	(14.050)	0	0	0
09/11/2009	\$ / R 2010/12/13	10.20	Put	Currency Future	2,387.0000	2,452.0000	2.723	0	0	0
09/11/2009	\$ / R 2010/12/13	12.20	Call	Currency Future	131.0000	113.0000	(13.740)	0	0	0
09/11/2009	\$ / R 2010/12/13	16.00	Call	Currency Future	50.0000	37.0000	(26.000)	0	0	0
09/11/2009	\$ / R 2010/12/13	10.20	Call	Currency Future	256.0000	228.0000	(10.938)	0	0	0
09/11/2009	\$ / R 2010/12/13	10.45	Call	Currency Future	232.0000	206.0000	(11.207)	0	0	0
09/11/2009	\$ / R 2010/12/13	12.20	Put	Currency Future	4,262.0000	4,336.0000	1.736	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	\$ / R	2010/12/13	4.30	Call	Currency Future	3,774.0000	3,683.0000	(2.411)	0	0	0
09/11/2009	\$ / R	2010/12/13	14.20	Put	Currency Future	6,208.0000	6,286.0000	1.256	0	0	0
09/11/2009	\$ / R	2010/12/13	14.00	Call	Currency Future	81.0000	67.0000	(17.284)	0	0	0
09/11/2009	\$ / R	2010/12/13	16.20	Call	Currency Future	46.0000	34.0000	(26.087)	0	0	0
09/11/2009	\$ / R	2010/12/13	14.20	Call	Currency Future	77.0000	63.0000	(18.182)	0	0	0
09/11/2009	\$ / R	2010/12/13	16.30	Put	Currency Future	8,276.0000	8,356.0000	0.967	0	0	0
09/11/2009	\$ / R	2010/12/13	4.10	Call	Currency Future	3,973.0000	3,881.0000	(2.316)	0	0	0
09/11/2009	\$ / R	2010/12/13	7.20	Put	Currency Future	255.0000	269.0000	5.490	0	0	0
09/11/2009	\$ / R	2010/12/13	4.40	Call	Currency Future	3,675.0000	3,583.0000	(2.503)	0	0	0
09/11/2009	\$ / R	2010/12/13	5.10	Put	Currency Future	12.0000	14.0000	16.667	0	0	0
09/11/2009	\$ / R	2010/12/13	7.20	Call	Currency Future	1,124.0000	1,046.0000	(6.940)	0	0	0
09/11/2009	\$ / R	2010/12/13	16.30	Call	Currency Future	45.0000	33.0000	(26.667)	0	0	0
09/11/2009	\$ / R	2010/12/13	5.40	Call	Currency Future	2,688.0000	2,595.0000	(3.460)	0	0	0
09/11/2009	\$ / R	2010/12/13	5.10	Call	Currency Future	2,982.0000	2,891.0000	(3.052)	0	0	0
09/11/2009	\$ / R	2010/12/13	16.35	Call	Currency Future	44.0000	32.0000	(27.273)	0	0	0
09/11/2009	\$ / R	2010/12/13	6.20	Put	Currency Future	58.0000	52.0000	(10.345)	0	0	0
09/11/2009	\$ / R	2010/12/13	4.10	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
09/11/2009	\$ / R	2010/12/13	16.35	Put	Currency Future	8,325.0000	8,406.0000	0.973	0	0	0
09/11/2009	\$ / R	2010/12/13	14.35	Put	Currency Future	6,355.0000	6,433.0000	1.227	0	0	0
09/11/2009	\$ / R	2010/12/13	6.10	Call	Currency Future	2,017.0000	1,919.0000	(4.859)	0	0	0
09/11/2009	\$ / R	2010/12/13	12.35	Put	Currency Future	4,406.0000	4,481.0000	1.702	0	0	0
09/11/2009	\$ / R	2010/12/13	4.20	Call	Currency Future	3,874.0000	3,782.0000	(2.375)	0	0	0
09/11/2009	\$ / R	2010/12/13	14.35	Call	Currency Future	74.0000	60.0000	(18.919)	0	0	0
09/11/2009	\$ / R	2010/12/13	4.20	Put	Currency Future	5.0000	5.0000	-	0	0	0
09/11/2009	\$ / R	2010/12/13	12.35	Call	Currency Future	125.0000	108.0000	(13.600)	0	0	0
09/11/2009	\$ / R	2010/12/13	8.25	Put	Currency Future	803.0000	843.0000	4.981	0	0	0
09/11/2009	\$ / R	2010/12/13	5.20	Call	Currency Future	2,883.0000	2,792.0000	(3.156)	0	0	0
09/11/2009	\$ / R	2010/12/13	16.20	Put	Currency Future	8,177.0000	8,258.0000	0.991	0	0	0
09/11/2009	\$ / R	2010/12/13	14.30	Put	Currency Future	6,306.0000	6,384.0000	1.237	0	0	0
09/11/2009	\$ / R	2010/12/13	6.20	Call	Currency Future	1,927.0000	1,828.0000	(5.138)	0	0	0
09/11/2009	\$ / R	2010/12/13	5.20	Put	Currency Future	14.0000	16.0000	14.286	0	0	0
09/11/2009	\$ / R	2010/12/13	12.30	Put	Currency Future	4,358.0000	4,433.0000	1.721	0	0	0
09/11/2009	\$ / R	2010/12/13	6.30	Put	Currency Future	68.0000	63.0000	(7.353)	0	0	0
09/11/2009	\$ / R	2010/12/13	6.30	Call	Currency Future	1,837.0000	1,739.0000	(5.335)	0	0	0
09/11/2009	\$ / R	2010/12/13	5.30	Put	Currency Future	17.0000	17.0000	-	0	0	0
09/11/2009	\$ / R	2010/12/13	5.30	Call	Currency Future	2,786.0000	2,694.0000	(3.302)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	\$ / R 2010/12/13	10.35	Put	Currency Future	2,522.0000	2,588.0000	2.617	0	0	0
09/11/2009	\$ / R 2010/12/13	4.30	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
09/11/2009	\$ / R 2010/12/13	14.25	Call	Currency Future	76.0000	62.0000	(18.421)	0	0	0
09/11/2009	\$ / R 2010/12/13	14.30	Call	Currency Future	75.0000	61.0000	(18.667)	0	0	0
09/11/2009	\$ / R 2010/12/13	7.35	Put	Currency Future	314.0000	331.0000	5.414	0	0	0
09/11/2009	\$ / R 2010/12/13	12.25	Put	Currency Future	4,310.0000	4,385.0000	1.740	0	0	0
09/11/2009	\$ / R 2010/12/13	7.30	Put	Currency Future	293.0000	310.0000	5.802	0	0	0
09/11/2009	\$ / R 2010/12/13	12.25	Call	Currency Future	129.0000	111.0000	(13.953)	0	0	0
09/11/2009	\$ / R 2010/12/13	7.30	Call	Currency Future	1,062.0000	986.0000	(7.156)	0	0	0
09/11/2009	\$ / R 2010/12/13	10.25	Put	Currency Future	2,432.0000	2,497.0000	2.673	0	0	0
09/11/2009	\$ / R 2010/12/13	10.30	Put	Currency Future	2,477.0000	2,542.0000	2.624	0	0	0
09/11/2009	\$ / R 2010/12/13	6.10	Put	Currency Future	48.0000	42.0000	(12.500)	0	0	0
09/11/2009	\$ / R 2010/12/13	14.25	Put	Currency Future	6,257.0000	6,335.0000	1.247	0	0	0
09/11/2009	\$ / R 2010/12/13	10.40	Put	Currency Future	2,568.0000	2,634.0000	2.570	0	0	0
09/11/2009	\$ / R 2010/12/13	10.30	Call	Currency Future	246.0000	219.0000	(10.976)	0	0	0
09/11/2009	\$ / R 2010/12/13	7.10	Put	Currency Future	220.0000	232.0000	5.455	0	0	0
09/11/2009	\$ / R 2010/12/13	10.35	Call	Currency Future	241.0000	215.0000	(10.788)	0	0	0
09/11/2009	\$ / R 2010/12/13	16.25	Put	Currency Future	8,226.0000	8,307.0000	0.985	0	0	0
09/11/2009	\$ / R 2010/12/13	10.40	Call	Currency Future	237.0000	210.0000	(11.392)	0	0	0
09/11/2009	\$ / R 2010/12/13	12.30	Call	Currency Future	127.0000	109.0000	(14.173)	0	0	0
09/11/2009	\$ / R 2010/12/13	16.25	Call	Currency Future	46.0000	34.0000	(26.087)	0	0	0
09/11/2009	\$ / R 2010/12/13	7.40	Put	Currency Future	335.0000	353.0000	5.373	0	0	0
09/11/2009	\$ / R 2010/12/13	4.35	Call	Currency Future	3,725.0000	3,633.0000	(2.470)	0	0	0
09/11/2009	\$ / R 2010/12/13	7.40	Call	Currency Future	1,004.0000	930.0000	(7.371)	0	0	0
09/11/2009	\$ / R 2010/12/13	6.40	Put	Currency Future	80.0000	75.0000	(6.250)	0	0	0
09/11/2009	\$ / R 2010/12/13	5.35	Call	Currency Future	2,737.0000	2,644.0000	(3.398)	0	0	0
09/11/2009	\$ / R 2010/12/13	4.40	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
09/11/2009	\$ / R 2010/12/13	6.35	Put	Currency Future	74.0000	69.0000	(6.757)	0	0	0
09/11/2009	\$ / R 2010/12/13	10.25	Call	Currency Future	251.0000	224.0000	(10.757)	0	0	0
09/11/2009	\$ / R 2010/12/13	5.40	Put	Currency Future	19.0000	19.0000	-	0	0	0
09/11/2009	\$ / R 2010/12/13	4.35	Put	Currency Future	6.0000	6.0000	-	0	0	0
09/11/2009	\$ / R 2010/12/13	7.25	Call	Currency Future	1,093.0000	1,015.0000	(7.136)	0	0	0
09/11/2009	\$ / R 2010/12/13	6.40	Call	Currency Future	1,749.0000	1,652.0000	(5.546)	0	0	0
09/11/2009	\$ / R 2010/12/13	6.35	Call	Currency Future	1,793.0000	1,695.0000	(5.466)	0	0	0
09/11/2009	\$ / R 2010/12/13	4.25	Call	Currency Future	3,824.0000	3,732.0000	(2.406)	0	0	0
09/11/2009	\$ / R 2010/12/13	7.35	Call	Currency Future	1,033.0000	958.0000	(7.260)	0	0	0

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09/11/2009	\$ / R 2010/12/13	12.05	Call	Currency Future	137.0000	119.0000	(13.139)	0	0	0
09/11/2009	\$ / R 2010/12/13	5.35	Put	Currency Future	18.0000	18.0000	-	0	0	0
09/11/2009	\$ / R 2010/12/13	10.05	Put	Currency Future	2,254.0000	2,317.0000	2.795	0	0	0
09/11/2009	\$ / R 2010/12/13	7.25	Put	Currency Future	274.0000	289.0000	5.474	0	0	0
09/11/2009	\$ / R 2010/12/13	10.05	Call	Currency Future	273.0000	243.0000	(10.989)	0	0	0
09/11/2009	\$ / R 2010/12/13	4.25	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
09/11/2009	\$ / R 2010/12/13	7.10	Call	Currency Future	1,189.0000	1,108.0000	(6.812)	0	0	0
09/11/2009	\$ / R 2010/12/13	5.25	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
09/11/2009	\$ / R 2010/12/13	12.05	Put	Currency Future	4,118.0000	4,192.0000	1.797	0	0	0
09/11/2009	\$ / R 2010/12/13	5.25	Call	Currency Future	2,835.0000	2,743.0000	(3.245)	0	0	0
09/11/2009	\$ / R 2010/12/13	14.05	Put	Currency Future	6,061.0000	6,139.0000	1.287	0	0	0
09/11/2009	\$ / R 2010/12/13	6.25	Put	Currency Future	63.0000	57.0000	(9.524)	0	0	0
09/11/2009	\$ / R 2010/12/13	12.10	Call	Currency Future	135.0000	117.0000	(13.333)	0	0	0
09/11/2009	\$ / R 2010/12/13	14.05	Call	Currency Future	80.0000	66.0000	(17.500)	0	0	0
09/11/2009	\$ / R 2010/12/13	6.25	Call	Currency Future	1,882.0000	1,783.0000	(5.260)	0	0	0
09/11/2009	\$ / R 2010/12/13	10.10	Put	Currency Future	2,298.0000	2,362.0000	2.785	0	0	0
09/11/2009	\$ / R 2010/12/13	16.05	Put	Currency Future	8,030.0000	8,110.0000	0.996	0	0	0
09/11/2009	\$ / R 2010/12/13	10.10	Call	Currency Future	267.0000	238.0000	(10.861)	0	0	0
09/11/2009	\$ / R 2010/12/13	16.05	Call	Currency Future	49.0000	37.0000	(24.490)	0	0	0
09/11/2009	\$ / R 2010/12/13	12.10	Put	Currency Future	4,166.0000	4,240.0000	1.776	0	0	0
09/11/2009	\$ / R 2010/12/13	11.85	Call	Currency Future	145.0000	127.0000	(12.414)	0	0	0
09/11/2009	\$ / R 2010/12/13	14.10	Call	Currency Future	79.0000	65.0000	(17.722)	0	0	0
09/11/2009	\$ / R 2010/12/13	11.85	Put	Currency Future	3,926.0000	4,000.0000	1.885	0	0	0
09/11/2009	\$ / R 2010/12/13	16.10	Call	Currency Future	48.0000	36.0000	(25.000)	0	0	0
09/11/2009	\$ / R 2010/12/13	7.00	Call	Currency Future	1,260.0000	1,174.0000	(6.825)	0	0	0
09/11/2009	\$ / R 2010/12/13	13.85	Call	Currency Future	84.0000	70.0000	(16.667)	0	0	0
09/11/2009	\$ / R 2010/12/13	6.00	Put	Currency Future	41.0000	34.0000	(17.073)	0	0	0
09/11/2009	\$ / R 2010/12/13	13.85	Put	Currency Future	5,865.0000	5,943.0000	1.330	0	0	0
09/11/2009	\$ / R 2010/12/13	6.00	Call	Currency Future	2,110.0000	2,011.0000	(4.692)	0	0	0
09/11/2009	\$ / R 2010/12/13	15.85	Call	Currency Future	51.0000	39.0000	(23.529)	0	0	0
09/11/2009	\$ / R 2010/12/13	16.10	Put	Currency Future	8,079.0000	8,159.0000	0.990	0	0	0
09/11/2009	\$ / R 2010/12/13	5.00	Put	Currency Future	11.0000	13.0000	18.182	0	0	0
09/11/2009	\$ / R 2010/12/13	9.85	Put	Currency Future	2,075.0000	2,138.0000	3.036	0	0	0
09/11/2009	\$ / R 2010/12/13	14.10	Put	Currency Future	6,110.0000	6,188.0000	1.277	0	0	0
09/11/2009	\$ / R 2010/12/13	7.00	Put	Currency Future	191.0000	197.0000	3.141	0	0	0
09/11/2009	\$ / R 2010/12/13	10.00	Put	Currency Future	2,209.0000	2,272.0000	2.852	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	\$ / R 2010/12/13	16.45	Put	Currency Future	8,423.0000	8,504.0000	0.962	0	0	0
09/11/2009	\$ / R 2010/12/13	15.85	Put	Currency Future	7,832.0000	7,913.0000	1.034	0	0	0
09/11/2009	\$ / R 2010/12/13	10.00	Call	Currency Future	278.0000	249.0000	(10.432)	0	0	0
09/11/2009	\$ / R 2010/12/13	9.85	Call	Currency Future	295.0000	265.0000	(10.169)	0	0	0
09/11/2009	\$ / R 2010/12/13	12.00	Put	Currency Future	4,070.0000	4,144.0000	1.818	0	0	0
09/11/2009	\$ / R 2010/12/13	6.85	Put	Currency Future	156.0000	157.0000	0.641	0	0	0
09/11/2009	\$ / R 2010/12/13	12.00	Call	Currency Future	139.0000	121.0000	(12.950)	0	0	0
09/11/2009	\$ / R 2010/12/13	6.85	Call	Currency Future	1,376.0000	1,284.0000	(6.686)	0	0	0
09/11/2009	\$ / R 2010/12/13	5.00	Call	Currency Future	3,080.0000	2,989.0000	(2.955)	0	0	0
09/11/2009	\$ / R 2010/12/13	3.85	Call	Currency Future	4,221.0000	4,129.0000	(2.180)	0	0	0
09/11/2009	\$ / R 2010/12/13	4.00	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
09/11/2009	\$ / R 2010/12/13	5.15	Call	Currency Future	2,932.0000	2,841.0000	(3.104)	0	0	0
09/11/2009	\$ / R 2010/12/13	4.00	Call	Currency Future	4,072.0000	3,981.0000	(2.235)	0	0	0
09/11/2009	\$ / R 2010/12/13	16.45	Call	Currency Future	42.0000	31.0000	(26.190)	0	0	0
09/11/2009	\$ / R 2010/12/13	3.85	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
09/11/2009	\$ / R 2010/12/13	12.45	Put	Currency Future	4,502.0000	4,577.0000	1.666	0	0	0
09/11/2009	\$ / R 2010/12/13	4.85	Put	Currency Future	9.0000	11.0000	22.222	0	0	0
09/11/2009	\$ / R 2010/12/13	14.45	Put	Currency Future	6,453.0000	6,531.0000	1.209	0	0	0
09/11/2009	\$ / R 2010/12/13	4.85	Call	Currency Future	3,229.0000	3,138.0000	(2.818)	0	0	0
09/11/2009	\$ / R 2010/12/13	14.45	Call	Currency Future	72.0000	58.0000	(19.444)	0	0	0
09/11/2009	\$ / R 2010/12/13	5.85	Put	Currency Future	34.0000	28.0000	(17.647)	0	0	0
09/11/2009	\$ / R 2010/12/13	5.85	Call	Currency Future	2,253.0000	2,155.0000	(4.350)	0	0	0
09/11/2009	\$ / R 2010/12/13	16.15	Put	Currency Future	8,128.0000	8,209.0000	0.997	0	0	0
09/11/2009	\$ / R 2010/12/13	14.15	Put	Currency Future	6,159.0000	6,237.0000	1.266	0	0	0
09/11/2009	\$ / R 2010/12/13	7.15	Put	Currency Future	237.0000	250.0000	5.485	0	0	0
09/11/2009	\$ / R 2010/12/13	7.15	Call	Currency Future	1,156.0000	1,076.0000	(6.920)	0	0	0
09/11/2009	\$ / R 2010/12/13	7.05	Put	Currency Future	203.0000	214.0000	5.419	0	0	0
09/11/2009	\$ / R 2010/12/13	6.15	Put	Currency Future	53.0000	47.0000	(11.321)	0	0	0
09/11/2009	\$ / R 2010/12/13	7.05	Call	Currency Future	1,222.0000	1,141.0000	(6.628)	0	0	0
09/11/2009	\$ / R 2010/12/13	16.15	Call	Currency Future	47.0000	35.0000	(25.532)	0	0	0
09/11/2009	\$ / R 2010/12/13	14.00	Put	Currency Future	6,012.0000	6,090.0000	1.297	0	0	0
09/11/2009	\$ / R 2010/12/13	10.15	Call	Currency Future	262.0000	233.0000	(11.069)	0	0	0
09/11/2009	\$ / R 2010/12/13	6.05	Call	Currency Future	2,063.0000	1,965.0000	(4.750)	0	0	0
09/11/2009	\$ / R 2010/12/13	12.15	Call	Currency Future	133.0000	115.0000	(13.534)	0	0	0
09/11/2009	\$ / R 2010/12/13	10.15	Put	Currency Future	2,343.0000	2,407.0000	2.732	0	0	0
09/11/2009	\$ / R 2010/12/13	14.15	Call	Currency Future	78.0000	64.0000	(17.949)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	\$ / R 2010/12/13	3.90	Put	Currency Future	3.0000	3.0000	-	0	0	0
09/11/2009	\$ / R 2010/12/13	12.15	Put	Currency Future	4,214.0000	4,288.0000	1.756	0	0	0
09/11/2009	\$ / R 2010/12/13	3.90	Call	Currency Future	4,172.0000	4,080.0000	(2.205)	0	0	0
09/11/2009	\$ / R 2010/12/13	4.90	Call	Currency Future	3,179.0000	3,088.0000	(2.863)	0	0	0
09/11/2009	\$ / R 2010/12/13	6.05	Put	Currency Future	44.0000	38.0000	(13.636)	0	0	0
09/11/2009	\$ / R 2010/12/13	4.90	Put	Currency Future	10.0000	12.0000	20.000	0	0	0
09/11/2009	\$ / R 2010/12/13	5.90	Put	Currency Future	37.0000	29.0000	(21.622)	0	0	0
09/11/2009	\$ / R 2010/12/13	15.90	Call	Currency Future	51.0000	39.0000	(23.529)	0	0	0
09/11/2009	\$ / R 2010/12/13	4.15	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
09/11/2009	\$ / R 2010/12/13	15.90	Put	Currency Future	7,882.0000	7,962.0000	1.015	0	0	0
09/11/2009	\$ / R 2010/12/13	4.05	Put	Currency Future	4.0000	4.0000	-	0	0	0
09/11/2009	\$ / R 2010/12/13	5.90	Call	Currency Future	2,206.0000	2,106.0000	(4.533)	0	0	0
09/11/2009	\$ / R 2010/12/13	5.05	Call	Currency Future	3,031.0000	2,940.0000	(3.002)	0	0	0
09/11/2009	\$ / R 2010/12/13	13.90	Put	Currency Future	5,914.0000	5,992.0000	1.319	0	0	0
09/11/2009	\$ / R 2010/12/13	4.15	Call	Currency Future	3,923.0000	3,831.0000	(2.345)	0	0	0
09/11/2009	\$ / R 2010/12/13	5.05	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
09/11/2009	\$ / R 2010/12/13	11.90	Put	Currency Future	3,974.0000	4,048.0000	1.862	0	0	0
09/11/2009	\$ / R 2010/12/13	13.90	Call	Currency Future	83.0000	69.0000	(16.867)	0	0	0
09/11/2009	\$ / R 2010/12/13	6.90	Call	Currency Future	1,336.0000	1,246.0000	(6.737)	0	0	0
09/11/2009	\$ / R 2010/12/13	4.05	Call	Currency Future	4,023.0000	3,931.0000	(2.287)	0	0	0
09/11/2009	\$ / R 2010/12/13	6.90	Put	Currency Future	167.0000	169.0000	1.198	0	0	0
09/11/2009	\$ / R 2010/12/13	9.90	Call	Currency Future	289.0000	259.0000	(10.381)	0	0	0
09/11/2009	\$ / R 2010/12/13	9.95	Put	Currency Future	2,164.0000	2,228.0000	2.957	0	0	0
09/11/2009	\$ / R 2010/12/13	9.90	Put	Currency Future	2,120.0000	2,183.0000	2.972	0	0	0
09/11/2009	\$ / R 2010/12/13	6.15	Call	Currency Future	1,972.0000	1,873.0000	(5.020)	0	0	0
09/11/2009	\$ / R 2010/12/13	11.95	Call	Currency Future	141.0000	123.0000	(12.766)	0	0	0
09/11/2009	\$ / R 2010/12/13	11.90	Call	Currency Future	143.0000	125.0000	(12.587)	0	0	0
09/11/2009	\$ / R 2010/12/13	5.15	Put	Currency Future	13.0000	15.0000	15.385	0	0	0
09/11/2009	\$ / R 2010/12/13	12.40	Call	Currency Future	123.0000	106.0000	(13.821)	0	0	0
09/11/2009	\$ / R 2010/12/13	11.95	Put	Currency Future	4,022.0000	4,097.0000	1.865	0	0	0
09/11/2009	\$ / R 2010/12/13	13.95	Call	Currency Future	82.0000	68.0000	(17.073)	0	0	0
09/11/2009	\$ / R 2010/12/13	13.95	Put	Currency Future	5,963.0000	6,041.0000	1.308	0	0	0
09/11/2009	\$ / R 2010/12/13	9.95	Call	Currency Future	283.0000	254.0000	(10.247)	0	0	0
09/11/2009	\$ / R 2010/12/13	15.95	Put	Currency Future	7,931.0000	8,012.0000	1.021	0	0	0
09/11/2009	\$ / R 2010/12/13	15.95	Call	Currency Future	50.0000	38.0000	(24.000)	0	0	0
09/11/2009	\$ / R 2010/12/13	6.95	Put	Currency Future	179.0000	182.0000	1.676	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	\$ / R 2010/12/13	5.95	Put	Currency Future	39.0000	31.0000	(20.513)	0	0	0
09/11/2009	\$ / R 2010/12/13	3.95	Call	Currency Future	4,122.0000	4,030.0000	(2.232)	0	0	0
09/11/2009	\$ / R 2010/12/13	3.95	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
09/11/2009	\$ / R 2010/12/13	4.95	Call	Currency Future	3,130.0000	3,039.0000	(2.907)	0	0	0
09/11/2009	\$ / R 2010/12/13	6.95	Call	Currency Future	1,298.0000	1,208.0000	(6.934)	0	0	0
09/11/2009	\$ / R 2010/12/13	5.95	Call	Currency Future	2,158.0000	2,057.0000	(4.680)	0	0	0
09/11/2009	\$ / R 2010/12/13	4.95	Put	Currency Future	10.0000	12.0000	20.000	0	0	0
09/11/2009	\$ / R 2010/12/13	16.00	Put	Currency Future	7,981.0000	8,061.0000	1.002	0	0	0
09/11/2009	\$ / R 2010/12/13	12.40	Put	Currency Future	4,454.0000	4,529.0000	1.684	0	0	0
09/11/2009	\$ / R 2010/12/13	14.40	Call	Currency Future	73.0000	59.0000	(19.178)	0	0	0
09/11/2009	\$ / R 2010/12/13	14.40	Put	Currency Future	6,404.0000	6,482.0000	1.218	0	0	0
09/11/2009	\$ / R 2010/12/13	4.50	Put	Currency Future	7.0000	7.0000	-	0	0	0
09/11/2009	\$ / R 2010/12/13	4.50	Call	Currency Future	3,576.0000	3,484.0000	(2.573)	0	0	0
09/11/2009	\$ / R 2010/12/13	7.45	Put	Currency Future	357.0000	376.0000	5.322	0	0	0
09/11/2009	\$ / R 2010/12/13	5.50	Call	Currency Future	2,591.0000	2,497.0000	(3.628)	0	0	0
09/11/2009	\$ / R 2010/12/13	5.50	Put	Currency Future	22.0000	20.0000	(9.091)	0	0	0
09/11/2009	\$ / R 2010/12/13	6.50	Put	Currency Future	94.0000	90.0000	(4.255)	0	0	0
09/11/2009	\$ / R 2010/12/13	6.45	Call	Currency Future	1,706.0000	1,609.0000	(5.686)	0	0	0
09/11/2009	\$ / R 2010/12/13	5.45	Put	Currency Future	20.0000	20.0000	-	0	0	0
09/11/2009	\$ / R 2010/12/13	5.45	Call	Currency Future	2,639.0000	2,546.0000	(3.524)	0	0	0
09/11/2009	\$ / R 2010/12/13	4.45	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
09/11/2009	\$ / R 2010/12/13	4.45	Call	Currency Future	3,625.0000	3,534.0000	(2.510)	0	0	0
09/11/2009	\$ / R 2010/12/13	6.45	Put	Currency Future	87.0000	82.0000	(5.747)	0	0	0
09/11/2009	\$ / R 2010/12/13	16.40	Call	Currency Future	43.0000	32.0000	(25.581)	0	0	0
09/11/2009	\$ / R 2010/12/13	16.40	Put	Currency Future	8,374.0000	8,455.0000	0.967	0	0	0
09/11/2009	\$ / R 2010/12/13	7.45	Call	Currency Future	976.0000	903.0000	(7.480)	0	0	0
09/11/2009	\$ / R 2010/12/13	16.50	Put	Currency Future	8,472.0000	8,554.0000	0.968	0	0	0
09/11/2009	\$ / R 2010/12/13	16.50	Call	Currency Future	41.0000	30.0000	(26.829)	0	0	0
09/11/2009	\$ / R 2010/12/13	10.50	Call	Currency Future	228.0000	202.0000	(11.404)	0	0	0
09/11/2009	\$ / R 2010/12/13	7.50	Put	Currency Future	379.0000	400.0000	5.541	0	0	0
09/11/2009	\$ / R 2010/12/13	7.50	Call	Currency Future	948.0000	877.0000	(7.489)	0	0	0
09/11/2009	\$ / R 2010/12/13	6.50	Call	Currency Future	1,663.0000	1,566.0000	(5.833)	0	0	0
09/11/2009	\$ / R 2010/12/13	10.50	Put	Currency Future	2,659.0000	2,725.0000	2.482	0	0	0
09/11/2009	\$ / R 2010/12/13	12.50	Put	Currency Future	4,550.0000	4,626.0000	1.670	0	0	0
09/11/2009	\$ / R 2010/12/13	12.50	Call	Currency Future	119.0000	102.0000	(14.286)	0	0	0
09/11/2009	\$ / R 2010/12/13	14.50	Put	Currency Future	6,502.0000	6,581.0000	1.215	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
09/11/2009	\$ / R	2010/12/13	14.50	Call	Currency Future	71.0000	57.0000	(19.718)	0	0	0
09/11/2009	£ / R	2009/12/14			Currency Future	12.5250	12.5335	0.068	12.6000	12.5100	39,532
09/11/2009	£ / R	2009/12/14	17.95	Put	Currency Future	5,427.0000	5,418.0000	(0.166)	0	0	0
09/11/2009	£ / R	2009/12/14	21.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	19.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	10.30	Put	Currency Future	10.0000	8.0000	(20.000)	0	0	0
09/11/2009	£ / R	2009/12/14	15.20	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
09/11/2009	£ / R	2009/12/14	17.35	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
09/11/2009	£ / R	2009/12/14	13.70	Call	Currency Future	66.0000	64.0000	(3.030)	0	0	0
09/11/2009	£ / R	2009/12/14	17.95	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
09/11/2009	£ / R	2009/12/14	11.75	Put	Currency Future	78.0000	66.0000	(15.385)	0	0	0
09/11/2009	£ / R	2009/12/14	21.70	Put	Currency Future	9,175.0000	9,167.0000	(0.087)	0	0	0
09/11/2009	£ / R	2009/12/14	21.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,615.0000	1,606.0000	(0.557)	0	0	0
09/11/2009	£ / R	2009/12/14	21.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	12.90	Call	Currency Future	193.0000	185.0000	(4.145)	0	0	0
09/11/2009	£ / R	2009/12/14	16.75	Put	Currency Future	4,229.0000	4,220.0000	(0.213)	0	0	0
09/11/2009	£ / R	2009/12/14	7.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	21.20	Put	Currency Future	8,675.0000	8,667.0000	(0.092)	0	0	0
09/11/2009	£ / R	2009/12/14	15.30	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
09/11/2009	£ / R	2009/12/14	15.10	Put	Currency Future	2,589.0000	2,580.0000	(0.348)	0	0	0
09/11/2009	£ / R	2009/12/14	11.35	Put	Currency Future	36.0000	31.0000	(13.889)	0	0	0
09/11/2009	£ / R	2009/12/14	8.95	Call	Currency Future	3,576.0000	3,584.0000	0.224	0	0	0
09/11/2009	£ / R	2009/12/14	13.45	Call	Currency Future	92.0000	88.0000	(4.348)	0	0	0
09/11/2009	£ / R	2009/12/14	7.65	Call	Currency Future	4,875.0000	4,884.0000	0.185	0	0	0
09/11/2009	£ / R	2009/12/14	21.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	19.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	7.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	11.90	Call	Currency Future	731.0000	727.0000	(0.547)	0	0	0
09/11/2009	£ / R	2009/12/14	15.20	Put	Currency Future	2,688.0000	2,679.0000	(0.335)	0	0	0
09/11/2009	£ / R	2009/12/14	18.30	Put	Currency Future	5,776.0000	5,768.0000	(0.139)	0	0	0
09/11/2009	£ / R	2009/12/14	19.35	Put	Currency Future	6,826.0000	6,817.0000	(0.132)	0	0	0
09/11/2009	£ / R	2009/12/14	16.95	Put	Currency Future	4,428.0000	4,419.0000	(0.203)	0	0	0
09/11/2009	£ / R	2009/12/14	20.75	Put	Currency Future	8,226.0000	8,217.0000	(0.109)	0	0	0
09/11/2009	£ / R	2009/12/14	7.95	Call	Currency Future	4,575.0000	4,584.0000	0.197	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	£ / R 2009/12/14	19.30	Put	Currency Future	6,776.0000	6,767.0000	(0.133)	0	0	0
09/11/2009	£ / R 2009/12/14	7.85	Call	Currency Future	4,675.0000	4,684.0000	0.193	0	0	0
09/11/2009	£ / R 2009/12/14	21.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	£ / R 2009/12/14	12.75	Put	Currency Future	462.0000	445.0000	(3.680)	0	0	0
09/11/2009	£ / R 2009/12/14	12.95	Put	Currency Future	606.0000	590.0000	(2.640)	0	0	0
09/11/2009	£ / R 2009/12/14	15.60	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
09/11/2009	£ / R 2009/12/14	18.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	£ / R 2009/12/14	17.35	Put	Currency Future	4,828.0000	4,819.0000	(0.186)	0	0	0
09/11/2009	£ / R 2009/12/14	16.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
09/11/2009	£ / R 2009/12/14	16.75	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
09/11/2009	£ / R 2009/12/14	10.85	Call	Currency Future	1,694.0000	1,700.0000	0.354	0	0	0
09/11/2009	£ / R 2009/12/14	19.70	Put	Currency Future	7,176.0000	7,167.0000	(0.125)	0	0	0
09/11/2009	£ / R 2009/12/14	19.20	Put	Currency Future	6,676.0000	6,667.0000	(0.135)	0	0	0
09/11/2009	£ / R 2009/12/14	21.30	Put	Currency Future	8,775.0000	8,767.0000	(0.091)	0	0	0
09/11/2009	£ / R 2009/12/14	17.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
09/11/2009	£ / R 2009/12/14	7.60	Call	Currency Future	4,925.0000	4,934.0000	0.183	0	0	0
09/11/2009	£ / R 2009/12/14	15.60	Put	Currency Future	3,084.0000	3,075.0000	(0.292)	0	0	0
09/11/2009	£ / R 2009/12/14	21.35	Put	Currency Future	8,825.0000	8,817.0000	(0.091)	0	0	0
09/11/2009	£ / R 2009/12/14	9.45	Call	Currency Future	3,078.0000	3,086.0000	0.260	0	0	0
09/11/2009	£ / R 2009/12/14	10.95	Put	Currency Future	22.0000	18.0000	(18.182)	0	0	0
09/11/2009	£ / R 2009/12/14	20.75	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
09/11/2009	£ / R 2009/12/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	£ / R 2009/12/14	17.70	Put	Currency Future	5,177.0000	5,168.0000	(0.174)	0	0	0
09/11/2009	£ / R 2009/12/14	17.20	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
09/11/2009	£ / R 2009/12/14	15.30	Put	Currency Future	2,787.0000	2,777.0000	(0.359)	0	0	0
09/11/2009	£ / R 2009/12/14	21.85	Put	Currency Future	9,325.0000	9,317.0000	(0.086)	0	0	0
09/11/2009	£ / R 2009/12/14	14.10	Call	Currency Future	40.0000	39.0000	(2.500)	0	0	0
09/11/2009	£ / R 2009/12/14	16.30	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
09/11/2009	£ / R 2009/12/14	19.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	£ / R 2009/12/14	19.45	Put	Currency Future	6,926.0000	6,917.0000	(0.130)	0	0	0
09/11/2009	£ / R 2009/12/14	10.95	Call	Currency Future	1,597.0000	1,602.0000	0.313	0	0	0
09/11/2009	£ / R 2009/12/14	13.45	Put	Currency Future	1,017.0000	1,004.0000	(1.278)	0	0	0
09/11/2009	£ / R 2009/12/14	19.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	£ / R 2009/12/14	11.95	Put	Currency Future	117.0000	104.0000	(11.111)	0	0	0
09/11/2009	£ / R 2009/12/14	17.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
09/11/2009	£ / R 2009/12/14	9.20	Call	Currency Future	3,327.0000	3,335.0000	0.240	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	£ / R 2009/12/14	10.50	Call	Currency Future	2,038.0000	2,044.0000	0.294	0	0	0
09/11/2009	£ / R 2009/12/14	11.65	Call	Currency Future	937.0000	936.0000	(0.107)	0	0	0
09/11/2009	£ / R 2009/12/14	12.75	Call	Currency Future	237.0000	228.0000	(3.797)	0	0	0
09/11/2009	£ / R 2009/12/14	14.20	Put	Currency Future	1,711.0000	1,702.0000	(0.526)	0	0	0
09/11/2009	£ / R 2009/12/14	16.30	Put	Currency Future	3,781.0000	3,771.0000	(0.264)	0	0	0
09/11/2009	£ / R 2009/12/14	21.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	£ / R 2009/12/14	9.95	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
09/11/2009	£ / R 2009/12/14	18.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	£ / R 2009/12/14	11.75	Call	Currency Future	853.0000	850.0000	(0.352)	0	0	0
09/11/2009	£ / R 2009/12/14	11.70	Call	Currency Future	895.0000	892.0000	(0.335)	0	0	0
09/11/2009	£ / R 2009/12/14	11.20	Put	Currency Future	30.0000	25.0000	(16.667)	0	0	0
09/11/2009	£ / R 2009/12/14	9.50	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
09/11/2009	£ / R 2009/12/14	12.80	Put	Currency Future	497.0000	479.0000	(3.622)	0	0	0
09/11/2009	£ / R 2009/12/14	11.65	Put	Currency Future	62.0000	52.0000	(16.129)	0	0	0
09/11/2009	£ / R 2009/12/14	17.85	Put	Currency Future	5,327.0000	5,318.0000	(0.169)	0	0	0
09/11/2009	£ / R 2009/12/14	12.95	Call	Currency Future	181.0000	173.0000	(4.420)	0	0	0
09/11/2009	£ / R 2009/12/14	15.10	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
09/11/2009	£ / R 2009/12/14	11.35	Call	Currency Future	1,211.0000	1,214.0000	0.248	0	0	0
09/11/2009	£ / R 2009/12/14	21.45	Put	Currency Future	8,925.0000	8,917.0000	(0.090)	0	0	0
09/11/2009	£ / R 2009/12/14	18.75	Put	Currency Future	6,226.0000	6,217.0000	(0.145)	0	0	0
09/11/2009	£ / R 2009/12/14	13.80	Call	Currency Future	58.0000	56.0000	(3.448)	0	0	0
09/11/2009	£ / R 2009/12/14	19.05	Put	Currency Future	6,526.0000	6,517.0000	(0.138)	0	0	0
09/11/2009	£ / R 2009/12/14	19.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	£ / R 2009/12/14	11.20	Call	Currency Future	1,355.0000	1,358.0000	0.221	0	0	0
09/11/2009	£ / R 2009/12/14	17.50	Put	Currency Future	4,977.0000	4,968.0000	(0.181)	0	0	0
09/11/2009	£ / R 2009/12/14	15.80	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
09/11/2009	£ / R 2009/12/14	21.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	£ / R 2009/12/14	14.20	Call	Currency Future	36.0000	35.0000	(2.778)	0	0	0
09/11/2009	£ / R 2009/12/14	8.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	£ / R 2009/12/14	13.65	Put	Currency Future	1,196.0000	1,184.0000	(1.003)	0	0	0
09/11/2009	£ / R 2009/12/14	21.05	Put	Currency Future	8,525.0000	8,517.0000	(0.094)	0	0	0
09/11/2009	£ / R 2009/12/14	15.95	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
09/11/2009	£ / R 2009/12/14	11.70	Put	Currency Future	70.0000	59.0000	(15.714)	0	0	0
09/11/2009	£ / R 2009/12/14	8.25	Call	Currency Future	4,275.0000	4,284.0000	0.211	0	0	0
09/11/2009	£ / R 2009/12/14	10.20	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
09/11/2009	£ / R 2009/12/14	17.50	Call	Currency Future	2.0000	2.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	£ / R	2009/12/14	15.80	Put	Currency Future	3,283.0000	3,273.0000	(0.305)	0	0	0
09/11/2009	£ / R	2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	15.00	Put	Currency Future	2,490.0000	2,481.0000	(0.361)	0	0	0
09/11/2009	£ / R	2009/12/14	20.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	9.95	Call	Currency Future	2,581.0000	2,588.0000	0.271	0	0	0
09/11/2009	£ / R	2009/12/14	13.50	Put	Currency Future	1,061.0000	1,049.0000	(1.131)	0	0	0
09/11/2009	£ / R	2009/12/14	21.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	19.95	Put	Currency Future	7,426.0000	7,417.0000	(0.121)	0	0	0
09/11/2009	£ / R	2009/12/14	11.95	Call	Currency Future	692.0000	688.0000	(0.578)	0	0	0
09/11/2009	£ / R	2009/12/14	15.70	Put	Currency Future	3,183.0000	3,174.0000	(0.283)	0	0	0
09/11/2009	£ / R	2009/12/14	16.25	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
09/11/2009	£ / R	2009/12/14	10.20	Call	Currency Future	2,333.0000	2,340.0000	0.300	0	0	0
09/11/2009	£ / R	2009/12/14	15.50	Put	Currency Future	2,985.0000	2,976.0000	(0.302)	0	0	0
09/11/2009	£ / R	2009/12/14	12.80	Call	Currency Future	222.0000	213.0000	(4.054)	0	0	0
09/11/2009	£ / R	2009/12/14	12.70	Call	Currency Future	254.0000	245.0000	(3.543)	0	0	0
09/11/2009	£ / R	2009/12/14	14.70	Put	Currency Future	2,195.0000	2,187.0000	(0.364)	0	0	0
09/11/2009	£ / R	2009/12/14	8.45	Call	Currency Future	4,075.0000	4,084.0000	0.221	0	0	0
09/11/2009	£ / R	2009/12/14	19.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	8.50	Call	Currency Future	4,025.0000	4,034.0000	0.224	0	0	0
09/11/2009	£ / R	2009/12/14	13.50	Put	Currency Future	1,061.0000	1,049.0000	(1.131)	0	0	0
09/11/2009	£ / R	2009/12/14	15.70	Call	Currency Future	8.0000	8.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	9.20	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
09/11/2009	£ / R	2009/12/14	15.50	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
09/11/2009	£ / R	2009/12/14	17.30	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
09/11/2009	£ / R	2009/12/14	12.50	Put	Currency Future	306.0000	292.0000	(4.575)	0	0	0
09/11/2009	£ / R	2009/12/14	13.00	Put	Currency Future	644.0000	628.0000	(2.484)	0	0	0
09/11/2009	£ / R	2009/12/14	14.80	Put	Currency Future	2,293.0000	2,285.0000	(0.349)	0	0	0
09/11/2009	£ / R	2009/12/14	17.45	Put	Currency Future	4,927.0000	4,918.0000	(0.183)	0	0	0
09/11/2009	£ / R	2009/12/14	8.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	18.95	Put	Currency Future	6,426.0000	6,417.0000	(0.140)	0	0	0
09/11/2009	£ / R	2009/12/14	13.50	Call	Currency Future	86.0000	82.0000	(4.651)	0	0	0
09/11/2009	£ / R	2009/12/14	9.10	Call	Currency Future	3,426.0000	3,434.0000	0.234	0	0	0
09/11/2009	£ / R	2009/12/14	18.20	Put	Currency Future	5,676.0000	5,668.0000	(0.141)	0	0	0
09/11/2009	£ / R	2009/12/14	17.20	Put	Currency Future	4,678.0000	4,669.0000	(0.192)	0	0	0
09/11/2009	£ / R	2009/12/14	11.50	Put	Currency Future	44.0000	38.0000	(13.636)	0	0	0
09/11/2009	£ / R	2009/12/14	11.30	Put	Currency Future	34.0000	29.0000	(14.706)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	£ / R	2009/12/14	12.35	Put	Currency Future	241.0000	227.0000	(5.809)	0	0	0
09/11/2009	£ / R	2009/12/14	15.00	Call	Currency Future	15.0000	15.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	17.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	16.50	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
09/11/2009	£ / R	2009/12/14	18.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	20.25	Put	Currency Future	7,726.0000	7,717.0000	(0.116)	0	0	0
09/11/2009	£ / R	2009/12/14	9.50	Call	Currency Future	3,028.0000	3,036.0000	0.264	0	0	0
09/11/2009	£ / R	2009/12/14	9.80	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
09/11/2009	£ / R	2009/12/14	12.35	Call	Currency Future	416.0000	410.0000	(1.442)	0	0	0
09/11/2009	£ / R	2009/12/14	12.70	Put	Currency Future	429.0000	411.0000	(4.196)	0	0	0
09/11/2009	£ / R	2009/12/14	14.60	Put	Currency Future	2,098.0000	2,089.0000	(0.429)	0	0	0
09/11/2009	£ / R	2009/12/14	15.45	Put	Currency Future	2,935.0000	2,926.0000	(0.307)	0	0	0
09/11/2009	£ / R	2009/12/14	16.50	Put	Currency Future	3,980.0000	3,971.0000	(0.226)	0	0	0
09/11/2009	£ / R	2009/12/14	13.50	Call	Currency Future	86.0000	82.0000	(4.651)	0	0	0
09/11/2009	£ / R	2009/12/14	20.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	20.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	10.50	Put	Currency Future	13.0000	10.0000	(23.077)	0	0	0
09/11/2009	£ / R	2009/12/14	8.30	Call	Currency Future	4,225.0000	4,234.0000	0.213	0	0	0
09/11/2009	£ / R	2009/12/14	12.50	Call	Currency Future	331.0000	326.0000	(1.511)	0	0	0
09/11/2009	£ / R	2009/12/14	13.00	Call	Currency Future	169.0000	162.0000	(4.142)	0	0	0
09/11/2009	£ / R	2009/12/14	14.60	Call	Currency Future	23.0000	23.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	9.45	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
09/11/2009	£ / R	2009/12/14	18.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	17.90	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
09/11/2009	£ / R	2009/12/14	16.20	Put	Currency Future	3,681.0000	3,672.0000	(0.244)	0	0	0
09/11/2009	£ / R	2009/12/14	18.25	Put	Currency Future	5,726.0000	5,718.0000	(0.140)	0	0	0
09/11/2009	£ / R	2009/12/14	11.50	Call	Currency Future	1,069.0000	1,071.0000	0.187	0	0	0
09/11/2009	£ / R	2009/12/14	8.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	14.55	Call	Currency Future	24.0000	24.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	14.80	Call	Currency Future	18.0000	18.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	10.35	Put	Currency Future	10.0000	8.0000	(20.000)	0	0	0
09/11/2009	£ / R	2009/12/14	10.45	Call	Currency Future	2,087.0000	2,093.0000	0.287	0	0	0
09/11/2009	£ / R	2009/12/14	8.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	11.80	Put	Currency Future	86.0000	75.0000	(12.791)	0	0	0
09/11/2009	£ / R	2009/12/14	8.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	17.10	Put	Currency Future	4,578.0000	4,569.0000	(0.197)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	£ / R 2009/12/14	10.30	Call	Currency Future	2,235.0000	2,241.0000	0.268	0	0	0
09/11/2009	£ / R 2009/12/14	14.55	Put	Currency Future	2,049.0000	2,040.0000	(0.439)	0	0	0
09/11/2009	£ / R 2009/12/14	14.70	Call	Currency Future	20.0000	20.0000	-	0	0	0
09/11/2009	£ / R 2009/12/14	21.55	Put	Currency Future	9,025.0000	9,017.0000	(0.089)	0	0	0
09/11/2009	£ / R 2009/12/14	20.50	Put	Currency Future	7,976.0000	7,967.0000	(0.113)	0	0	0
09/11/2009	£ / R 2009/12/14	13.40	Put	Currency Future	973.0000	961.0000	(1.233)	0	0	0
09/11/2009	£ / R 2009/12/14	17.05	Put	Currency Future	4,528.0000	4,519.0000	(0.199)	0	0	0
09/11/2009	£ / R 2009/12/14	8.20	Call	Currency Future	4,325.0000	4,334.0000	0.208	0	0	0
09/11/2009	£ / R 2009/12/14	12.20	Call	Currency Future	512.0000	506.0000	(1.172)	0	0	0
09/11/2009	£ / R 2009/12/14	16.25	Put	Currency Future	3,731.0000	3,721.0000	(0.268)	0	0	0
09/11/2009	£ / R 2009/12/14	19.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	£ / R 2009/12/14	9.30	Call	Currency Future	3,227.0000	3,235.0000	0.248	0	0	0
09/11/2009	£ / R 2009/12/14	11.30	Call	Currency Future	1,259.0000	1,262.0000	0.238	0	0	0
09/11/2009	£ / R 2009/12/14	14.75	Call	Currency Future	19.0000	19.0000	-	0	0	0
09/11/2009	£ / R 2009/12/14	10.45	Put	Currency Future	12.0000	10.0000	(16.667)	0	0	0
09/11/2009	£ / R 2009/12/14	13.40	Call	Currency Future	98.0000	94.0000	(4.082)	0	0	0
09/11/2009	£ / R 2009/12/14	19.85	Put	Currency Future	7,326.0000	7,317.0000	(0.123)	0	0	0
09/11/2009	£ / R 2009/12/14	16.20	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
09/11/2009	£ / R 2009/12/14	12.40	Call	Currency Future	387.0000	381.0000	(1.550)	0	0	0
09/11/2009	£ / R 2009/12/14	10.70	Put	Currency Future	16.0000	13.0000	(18.750)	0	0	0
09/11/2009	£ / R 2009/12/14	18.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	£ / R 2009/12/14	19.10	Put	Currency Future	6,576.0000	6,567.0000	(0.137)	0	0	0
09/11/2009	£ / R 2009/12/14	19.50	Put	Currency Future	6,976.0000	6,967.0000	(0.129)	0	0	0
09/11/2009	£ / R 2009/12/14	17.30	Put	Currency Future	4,778.0000	4,769.0000	(0.188)	0	0	0
09/11/2009	£ / R 2009/12/14	14.15	Put	Currency Future	1,663.0000	1,654.0000	(0.541)	0	0	0
09/11/2009	£ / R 2009/12/14	11.45	Put	Currency Future	41.0000	35.0000	(14.634)	0	0	0
09/11/2009	£ / R 2009/12/14	18.50	Put	Currency Future	5,976.0000	5,968.0000	(0.134)	0	0	0
09/11/2009	£ / R 2009/12/14	19.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	£ / R 2009/12/14	12.20	Put	Currency Future	187.0000	173.0000	(7.487)	0	0	0
09/11/2009	£ / R 2009/12/14	21.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	£ / R 2009/12/14	9.30	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
09/11/2009	£ / R 2009/12/14	9.80	Call	Currency Future	2,730.0000	2,737.0000	0.256	0	0	0
09/11/2009	£ / R 2009/12/14	11.90	Put	Currency Future	106.0000	93.0000	(12.264)	0	0	0
09/11/2009	£ / R 2009/12/14	15.15	Put	Currency Future	2,638.0000	2,629.0000	(0.341)	0	0	0
09/11/2009	£ / R 2009/12/14	13.45	Call	Currency Future	92.0000	88.0000	(4.348)	0	0	0
09/11/2009	£ / R 2009/12/14	12.60	Call	Currency Future	290.0000	281.0000	(3.103)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	£ / R 2009/12/14	15.45	Call	Currency Future	10.0000	10.0000	-	0	0	0
09/11/2009	£ / R 2009/12/14	18.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	£ / R 2009/12/14	13.75	Put	Currency Future	1,287.0000	1,276.0000	(0.855)	0	0	0
09/11/2009	£ / R 2009/12/14	19.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	£ / R 2009/12/14	20.20	Put	Currency Future	7,676.0000	7,667.0000	(0.117)	0	0	0
09/11/2009	£ / R 2009/12/14	17.10	Call	Currency Future	3.0000	3.0000	-	0	0	0
09/11/2009	£ / R 2009/12/14	18.80	Put	Currency Future	6,276.0000	6,267.0000	(0.143)	0	0	0
09/11/2009	£ / R 2009/12/14	12.00	Call	Currency Future	654.0000	649.0000	(0.765)	0	0	0
09/11/2009	£ / R 2009/12/14	14.15	Call	Currency Future	38.0000	37.0000	(2.632)	0	0	0
09/11/2009	£ / R 2009/12/14	10.35	Call	Currency Future	2,185.0000	2,192.0000	0.320	0	0	0
09/11/2009	£ / R 2009/12/14	11.45	Call	Currency Future	1,116.0000	1,119.0000	0.269	0	0	0
09/11/2009	£ / R 2009/12/14	13.75	Call	Currency Future	62.0000	60.0000	(3.226)	0	0	0
09/11/2009	£ / R 2009/12/14	15.95	Put	Currency Future	3,432.0000	3,423.0000	(0.262)	0	0	0
09/11/2009	£ / R 2009/12/14	8.40	Call	Currency Future	4,125.0000	4,134.0000	0.218	0	0	0
09/11/2009	£ / R 2009/12/14	11.10	Call	Currency Future	1,451.0000	1,455.0000	0.276	0	0	0
09/11/2009	£ / R 2009/12/14	12.45	Put	Currency Future	284.0000	269.0000	(5.282)	0	0	0
09/11/2009	£ / R 2009/12/14	13.85	Put	Currency Future	1,380.0000	1,369.0000	(0.797)	0	0	0
09/11/2009	£ / R 2009/12/14	14.00	Put	Currency Future	1,520.0000	1,511.0000	(0.592)	0	0	0
09/11/2009	£ / R 2009/12/14	21.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	£ / R 2009/12/14	11.10	Put	Currency Future	26.0000	22.0000	(15.385)	0	0	0
09/11/2009	£ / R 2009/12/14	13.60	Call	Currency Future	75.0000	72.0000	(4.000)	0	0	0
09/11/2009	£ / R 2009/12/14	13.95	Call	Currency Future	48.0000	47.0000	(2.083)	0	0	0
09/11/2009	£ / R 2009/12/14	12.30	Put	Currency Future	222.0000	208.0000	(6.306)	0	0	0
09/11/2009	£ / R 2009/12/14	19.55	Put	Currency Future	7,026.0000	7,017.0000	(0.128)	0	0	0
09/11/2009	£ / R 2009/12/14	11.80	Call	Currency Future	811.0000	808.0000	(0.370)	0	0	0
09/11/2009	£ / R 2009/12/14	18.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	£ / R 2009/12/14	13.90	Put	Currency Future	1,426.0000	1,416.0000	(0.701)	0	0	0
09/11/2009	£ / R 2009/12/14	13.45	Put	Currency Future	1,017.0000	1,004.0000	(1.278)	0	0	0
09/11/2009	£ / R 2009/12/14	14.00	Call	Currency Future	45.0000	44.0000	(2.222)	0	0	0
09/11/2009	£ / R 2009/12/14	16.45	Put	Currency Future	3,930.0000	3,921.0000	(0.229)	0	0	0
09/11/2009	£ / R 2009/12/14	19.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	£ / R 2009/12/14	10.10	Call	Currency Future	2,432.0000	2,439.0000	0.288	0	0	0
09/11/2009	£ / R 2009/12/14	12.45	Call	Currency Future	359.0000	353.0000	(1.671)	0	0	0
09/11/2009	£ / R 2009/12/14	15.85	Put	Currency Future	3,333.0000	3,323.0000	(0.300)	0	0	0
09/11/2009	£ / R 2009/12/14	13.95	Put	Currency Future	1,473.0000	1,463.0000	(0.679)	0	0	0
09/11/2009	£ / R 2009/12/14	16.45	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	£ / R	2009/12/14	21.10	Put	Currency Future	8,575.0000	8,567.0000	(0.093)	0	0	0
09/11/2009	£ / R	2009/12/14	19.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	12.25	Call	Currency Future	479.0000	473.0000	(1.253)	0	0	0
09/11/2009	£ / R	2009/12/14	21.75	Put	Currency Future	9,225.0000	9,217.0000	(0.087)	0	0	0
09/11/2009	£ / R	2009/12/14	14.75	Put	Currency Future	2,244.0000	2,236.0000	(0.357)	0	0	0
09/11/2009	£ / R	2009/12/14	12.30	Call	Currency Future	447.0000	441.0000	(1.342)	0	0	0
09/11/2009	£ / R	2009/12/14	8.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	13.80	Put	Currency Future	1,333.0000	1,323.0000	(0.750)	0	0	0
09/11/2009	£ / R	2009/12/14	10.10	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
09/11/2009	£ / R	2009/12/14	9.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	15.85	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
09/11/2009	£ / R	2009/12/14	12.65	Call	Currency Future	271.0000	262.0000	(3.321)	0	0	0
09/11/2009	£ / R	2009/12/14	15.15	Call	Currency Future	13.0000	13.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	13.70	Call	Currency Future	66.0000	64.0000	(3.030)	0	0	0
09/11/2009	£ / R	2009/12/14	18.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	9.90	Call	Currency Future	2,631.0000	2,638.0000	0.266	0	0	0
09/11/2009	£ / R	2009/12/14	13.85	Call	Currency Future	55.0000	53.0000	(3.636)	0	0	0
09/11/2009	£ / R	2009/12/14	12.25	Put	Currency Future	204.0000	189.0000	(7.353)	0	0	0
09/11/2009	£ / R	2009/12/14	11.85	Call	Currency Future	771.0000	767.0000	(0.519)	0	0	0
09/11/2009	£ / R	2009/12/14	13.55	Call	Currency Future	80.0000	77.0000	(3.750)	0	0	0
09/11/2009	£ / R	2009/12/14	13.85	Call	Currency Future	55.0000	53.0000	(3.636)	0	0	0
09/11/2009	£ / R	2009/12/14	18.45	Put	Currency Future	5,926.0000	5,918.0000	(0.135)	0	0	0
09/11/2009	£ / R	2009/12/14	10.70	Call	Currency Future	1,841.0000	1,847.0000	0.326	0	0	0
09/11/2009	£ / R	2009/12/14	17.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	13.55	Put	Currency Future	1,105.0000	1,094.0000	(0.995)	0	0	0
09/11/2009	£ / R	2009/12/14	14.60	Put	Currency Future	2,098.0000	2,089.0000	(0.429)	0	0	0
09/11/2009	£ / R	2009/12/14	13.70	Put	Currency Future	1,241.0000	1,230.0000	(0.886)	0	0	0
09/11/2009	£ / R	2009/12/14	13.25	Call	Currency Future	120.0000	115.0000	(4.167)	0	0	0
09/11/2009	£ / R	2009/12/14	20.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	21.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	10.90	Call	Currency Future	1,645.0000	1,651.0000	0.365	0	0	0
09/11/2009	£ / R	2009/12/14	18.35	Put	Currency Future	5,826.0000	5,818.0000	(0.137)	0	0	0
09/11/2009	£ / R	2009/12/14	12.15	Put	Currency Future	171.0000	157.0000	(8.187)	0	0	0
09/11/2009	£ / R	2009/12/14	21.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	20.30	Put	Currency Future	7,776.0000	7,767.0000	(0.116)	0	0	0
09/11/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,150.0000	1,139.0000	(0.957)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	£ / R	2009/12/14	14.95	Call	Currency Future	16.0000	16.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	13.10	Put	Currency Future	722.0000	707.0000	(2.078)	0	0	0
09/11/2009	£ / R	2009/12/14	19.80	Put	Currency Future	7,276.0000	7,267.0000	(0.124)	0	0	0
09/11/2009	£ / R	2009/12/14	9.90	Put	Currency Future	6.0000	4.0000	(33.333)	0	0	0
09/11/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,380.0000	1,369.0000	(0.797)	0	0	0
09/11/2009	£ / R	2009/12/14	17.05	Call	Currency Future	3.0000	3.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	18.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	9.70	Call	Currency Future	2,829.0000	2,837.0000	0.283	0	0	0
09/11/2009	£ / R	2009/12/14	20.40	Put	Currency Future	7,876.0000	7,867.0000	(0.114)	0	0	0
09/11/2009	£ / R	2009/12/14	20.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	15.75	Put	Currency Future	3,233.0000	3,224.0000	(0.278)	0	0	0
09/11/2009	£ / R	2009/12/14	14.65	Call	Currency Future	21.0000	21.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	13.15	Put	Currency Future	763.0000	748.0000	(1.966)	0	0	0
09/11/2009	£ / R	2009/12/14	21.80	Put	Currency Future	9,275.0000	9,267.0000	(0.086)	0	0	0
09/11/2009	£ / R	2009/12/14	21.90	Put	Currency Future	9,375.0000	9,367.0000	(0.085)	0	0	0
09/11/2009	£ / R	2009/12/14	13.65	Call	Currency Future	71.0000	68.0000	(4.225)	0	0	0
09/11/2009	£ / R	2009/12/14	12.05	Call	Currency Future	617.0000	612.0000	(0.810)	0	0	0
09/11/2009	£ / R	2009/12/14	16.85	Put	Currency Future	4,329.0000	4,320.0000	(0.208)	0	0	0
09/11/2009	£ / R	2009/12/14	14.55	Call	Currency Future	24.0000	24.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	13.60	Call	Currency Future	75.0000	72.0000	(4.000)	0	0	0
09/11/2009	£ / R	2009/12/14	20.45	Put	Currency Future	7,926.0000	7,917.0000	(0.114)	0	0	0
09/11/2009	£ / R	2009/12/14	15.05	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
09/11/2009	£ / R	2009/12/14	16.60	Put	Currency Future	4,080.0000	4,070.0000	(0.245)	0	0	0
09/11/2009	£ / R	2009/12/14	12.40	Put	Currency Future	262.0000	248.0000	(5.344)	0	0	0
09/11/2009	£ / R	2009/12/14	9.35	Call	Currency Future	3,177.0000	3,185.0000	0.252	0	0	0
09/11/2009	£ / R	2009/12/14	15.75	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
09/11/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,663.0000	1,654.0000	(0.541)	0	0	0
09/11/2009	£ / R	2009/12/14	12.60	Put	Currency Future	365.0000	347.0000	(4.932)	0	0	0
09/11/2009	£ / R	2009/12/14	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	19.90	Put	Currency Future	7,376.0000	7,367.0000	(0.122)	0	0	0
09/11/2009	£ / R	2009/12/14	13.35	Put	Currency Future	930.0000	917.0000	(1.398)	0	0	0
09/11/2009	£ / R	2009/12/14	15.05	Put	Currency Future	2,540.0000	2,530.0000	(0.394)	0	0	0
09/11/2009	£ / R	2009/12/14	18.10	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
09/11/2009	£ / R	2009/12/14	11.85	Put	Currency Future	96.0000	84.0000	(12.500)	0	0	0
09/11/2009	£ / R	2009/12/14	14.55	Put	Currency Future	2,049.0000	2,040.0000	(0.439)	0	0	0
09/11/2009	£ / R	2009/12/14	7.90	Call	Currency Future	4,625.0000	4,634.0000	0.195	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	£ / R	2009/12/14	12.90	Put	Currency Future	568.0000	552.0000	(2.817)	0	0	0
09/11/2009	£ / R	2009/12/14	19.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	18.10	Put	Currency Future	5,577.0000	5,568.0000	(0.161)	0	0	0
09/11/2009	£ / R	2009/12/14	12.15	Call	Currency Future	546.0000	540.0000	(1.099)	0	0	0
09/11/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,615.0000	1,606.0000	(0.557)	0	0	0
09/11/2009	£ / R	2009/12/14	14.65	Put	Currency Future	2,146.0000	2,138.0000	(0.373)	0	0	0
09/11/2009	£ / R	2009/12/14	12.85	Call	Currency Future	207.0000	199.0000	(3.865)	0	0	0
09/11/2009	£ / R	2009/12/14	21.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	19.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	17.60	Put	Currency Future	5,077.0000	5,068.0000	(0.177)	0	0	0
09/11/2009	£ / R	2009/12/14	20.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,150.0000	1,139.0000	(0.957)	0	0	0
09/11/2009	£ / R	2009/12/14	14.65	Call	Currency Future	21.0000	21.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	8.15	Call	Currency Future	4,375.0000	4,384.0000	0.206	0	0	0
09/11/2009	£ / R	2009/12/14	19.60	Put	Currency Future	7,076.0000	7,067.0000	(0.127)	0	0	0
09/11/2009	£ / R	2009/12/14	17.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	18.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	8.65	Call	Currency Future	3,875.0000	3,884.0000	0.232	0	0	0
09/11/2009	£ / R	2009/12/14	14.95	Put	Currency Future	2,441.0000	2,432.0000	(0.369)	0	0	0
09/11/2009	£ / R	2009/12/14	13.20	Call	Currency Future	129.0000	123.0000	(4.651)	0	0	0
09/11/2009	£ / R	2009/12/14	12.85	Put	Currency Future	532.0000	515.0000	(3.195)	0	0	0
09/11/2009	£ / R	2009/12/14	8.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	20.00	Put	Currency Future	7,476.0000	7,467.0000	(0.120)	0	0	0
09/11/2009	£ / R	2009/12/14	10.90	Put	Currency Future	20.0000	17.0000	(15.000)	0	0	0
09/11/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,426.0000	1,416.0000	(0.701)	0	0	0
09/11/2009	£ / R	2009/12/14	16.60	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
09/11/2009	£ / R	2009/12/14	11.60	Call	Currency Future	981.0000	980.0000	(0.102)	0	0	0
09/11/2009	£ / R	2009/12/14	16.40	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
09/11/2009	£ / R	2009/12/14	14.15	Call	Currency Future	38.0000	37.0000	(2.632)	0	0	0
09/11/2009	£ / R	2009/12/14	13.10	Call	Currency Future	147.0000	141.0000	(4.082)	0	0	0
09/11/2009	£ / R	2009/12/14	20.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	17.90	Put	Currency Future	5,377.0000	5,368.0000	(0.167)	0	0	0
09/11/2009	£ / R	2009/12/14	13.90	Call	Currency Future	51.0000	50.0000	(1.961)	0	0	0
09/11/2009	£ / R	2009/12/14	12.10	Put	Currency Future	156.0000	142.0000	(8.974)	0	0	0
09/11/2009	£ / R	2009/12/14	11.60	Put	Currency Future	56.0000	46.0000	(17.857)	0	0	0
09/11/2009	£ / R	2009/12/14	18.40	Put	Currency Future	5,876.0000	5,868.0000	(0.136)	0	0	0

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09/11/2009	£ / R	2009/12/14	12.00	Put	Currency Future	129.0000	116.0000	(10.078)	0	0	0
09/11/2009	£ / R	2009/12/14	14.60	Call	Currency Future	23.0000	23.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	13.10	Put	Currency Future	722.0000	707.0000	(2.078)	0	0	0
09/11/2009	£ / R	2009/12/14	16.15	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
09/11/2009	£ / R	2009/12/14	12.10	Call	Currency Future	581.0000	575.0000	(1.033)	0	0	0
09/11/2009	£ / R	2009/12/14	21.60	Put	Currency Future	9,075.0000	9,067.0000	(0.088)	0	0	0
09/11/2009	£ / R	2009/12/14	8.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	20.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	18.55	Put	Currency Future	6,026.0000	6,017.0000	(0.149)	0	0	0
09/11/2009	£ / R	2009/12/14	10.75	Put	Currency Future	17.0000	14.0000	(17.647)	0	0	0
09/11/2009	£ / R	2009/12/14	15.05	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
09/11/2009	£ / R	2009/12/14	13.15	Call	Currency Future	138.0000	132.0000	(4.348)	0	0	0
09/11/2009	£ / R	2009/12/14	18.00	Put	Currency Future	5,477.0000	5,468.0000	(0.164)	0	0	0
09/11/2009	£ / R	2009/12/14	19.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	15.90	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
09/11/2009	£ / R	2009/12/14	10.60	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
09/11/2009	£ / R	2009/12/14	11.15	Call	Currency Future	1,403.0000	1,407.0000	0.285	0	0	0
09/11/2009	£ / R	2009/12/14	9.60	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
09/11/2009	£ / R	2009/12/14	16.40	Put	Currency Future	3,880.0000	3,871.0000	(0.232)	0	0	0
09/11/2009	£ / R	2009/12/14	20.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	10.75	Call	Currency Future	1,792.0000	1,798.0000	0.335	0	0	0
09/11/2009	£ / R	2009/12/14	13.60	Call	Currency Future	75.0000	72.0000	(4.000)	0	0	0
09/11/2009	£ / R	2009/12/14	13.90	Call	Currency Future	51.0000	50.0000	(1.961)	0	0	0
09/11/2009	£ / R	2009/12/14	13.10	Call	Currency Future	147.0000	141.0000	(4.082)	0	0	0
09/11/2009	£ / R	2009/12/14	18.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	16.00	Put	Currency Future	3,482.0000	3,472.0000	(0.287)	0	0	0
09/11/2009	£ / R	2009/12/14	15.90	Put	Currency Future	3,382.0000	3,373.0000	(0.266)	0	0	0
09/11/2009	£ / R	2009/12/14	16.85	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
09/11/2009	£ / R	2009/12/14	9.15	Call	Currency Future	3,376.0000	3,384.0000	0.237	0	0	0
09/11/2009	£ / R	2009/12/14	21.50	Put	Currency Future	8,975.0000	8,967.0000	(0.089)	0	0	0
09/11/2009	£ / R	2009/12/14	18.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	9.75	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
09/11/2009	£ / R	2009/12/14	13.65	Call	Currency Future	71.0000	68.0000	(4.225)	0	0	0
09/11/2009	£ / R	2009/12/14	14.65	Put	Currency Future	2,146.0000	2,138.0000	(0.373)	0	0	0
09/11/2009	£ / R	2009/12/14	20.15	Put	Currency Future	7,626.0000	7,617.0000	(0.118)	0	0	0
09/11/2009	£ / R	2009/12/14	16.00	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	£ / R 2009/12/14	13.95	Put	Currency Future	1,473.0000	1,463.0000	(0.679)	0	0	0
09/11/2009	£ / R 2009/12/14	15.35	Put	Currency Future	2,836.0000	2,827.0000	(0.317)	0	0	0
09/11/2009	£ / R 2009/12/14	10.15	Call	Currency Future	2,383.0000	2,390.0000	0.294	0	0	0
09/11/2009	£ / R 2009/12/14	21.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	£ / R 2009/12/14	8.60	Call	Currency Future	3,925.0000	3,934.0000	0.229	0	0	0
09/11/2009	£ / R 2009/12/14	16.55	Put	Currency Future	4,030.0000	4,020.0000	(0.248)	0	0	0
09/11/2009	£ / R 2009/12/14	19.75	Put	Currency Future	7,226.0000	7,217.0000	(0.125)	0	0	0
09/11/2009	£ / R 2009/12/14	15.05	Put	Currency Future	2,540.0000	2,530.0000	(0.394)	0	0	0
09/11/2009	£ / R 2009/12/14	13.20	Put	Currency Future	804.0000	789.0000	(1.866)	0	0	0
09/11/2009	£ / R 2009/12/14	20.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	£ / R 2009/12/14	18.00	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
09/11/2009	£ / R 2009/12/14	13.85	Put	Currency Future	1,380.0000	1,369.0000	(0.797)	0	0	0
09/11/2009	£ / R 2009/12/14	10.15	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
09/11/2009	£ / R 2009/12/14	8.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	£ / R 2009/12/14	20.55	Put	Currency Future	8,026.0000	8,017.0000	(0.112)	0	0	0
09/11/2009	£ / R 2009/12/14	9.85	Call	Currency Future	2,680.0000	2,688.0000	0.299	0	0	0
09/11/2009	£ / R 2009/12/14	13.65	Put	Currency Future	1,196.0000	1,184.0000	(1.003)	0	0	0
09/11/2009	£ / R 2009/12/14	14.85	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
09/11/2009	£ / R 2009/12/14	18.15	Put	Currency Future	5,626.0000	5,618.0000	(0.142)	0	0	0
09/11/2009	£ / R 2009/12/14	8.90	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
09/11/2009	£ / R 2009/12/14	15.35	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
09/11/2009	£ / R 2009/12/14	9.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	£ / R 2009/12/14	18.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	£ / R 2009/12/14	8.55	Call	Currency Future	3,975.0000	3,984.0000	0.226	0	0	0
09/11/2009	£ / R 2009/12/14	9.85	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
09/11/2009	£ / R 2009/12/14	14.85	Put	Currency Future	2,343.0000	2,334.0000	(0.384)	0	0	0
09/11/2009	£ / R 2009/12/14	13.60	Put	Currency Future	1,150.0000	1,139.0000	(0.957)	0	0	0
09/11/2009	£ / R 2009/12/14	13.25	Put	Currency Future	845.0000	831.0000	(1.657)	0	0	0
09/11/2009	£ / R 2009/12/14	16.15	Put	Currency Future	3,631.0000	3,622.0000	(0.248)	0	0	0
09/11/2009	£ / R 2009/12/14	10.55	Put	Currency Future	14.0000	11.0000	(21.429)	0	0	0
09/11/2009	£ / R 2009/12/14	9.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	£ / R 2009/12/14	20.60	Put	Currency Future	8,076.0000	8,067.0000	(0.111)	0	0	0
09/11/2009	£ / R 2009/12/14	16.55	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
09/11/2009	£ / R 2009/12/14	19.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	£ / R 2009/12/14	14.90	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
09/11/2009	£ / R 2009/12/14	14.00	Call	Currency Future	45.0000	44.0000	(2.222)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	£ / R 2009/12/14	17.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
09/11/2009	£ / R 2009/12/14	13.95	Call	Currency Future	48.0000	47.0000	(2.083)	0	0	0
09/11/2009	£ / R 2009/12/14	10.60	Call	Currency Future	1,939.0000	1,945.0000	0.309	0	0	0
09/11/2009	£ / R 2009/12/14	9.60	Call	Currency Future	2,929.0000	2,936.0000	0.239	0	0	0
09/11/2009	£ / R 2009/12/14	9.70	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
09/11/2009	£ / R 2009/12/14	8.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	£ / R 2009/12/14	17.75	Put	Currency Future	5,227.0000	5,218.0000	(0.172)	0	0	0
09/11/2009	£ / R 2009/12/14	14.90	Put	Currency Future	2,392.0000	2,383.0000	(0.376)	0	0	0
09/11/2009	£ / R 2009/12/14	14.40	Call	Currency Future	28.0000	28.0000	-	0	0	0
09/11/2009	£ / R 2009/12/14	7.75	Call	Currency Future	4,775.0000	4,784.0000	0.188	0	0	0
09/11/2009	£ / R 2009/12/14	11.55	Call	Currency Future	1,025.0000	1,024.0000	(0.098)	0	0	0
09/11/2009	£ / R 2009/12/14	10.85	Put	Currency Future	19.0000	16.0000	(15.789)	0	0	0
09/11/2009	£ / R 2009/12/14	11.55	Put	Currency Future	50.0000	41.0000	(18.000)	0	0	0
09/11/2009	£ / R 2009/12/14	8.90	Call	Currency Future	3,626.0000	3,634.0000	0.221	0	0	0
09/11/2009	£ / R 2009/12/14	12.55	Call	Currency Future	310.0000	300.0000	(3.226)	0	0	0
09/11/2009	£ / R 2009/12/14	13.70	Put	Currency Future	1,241.0000	1,230.0000	(0.886)	0	0	0
09/11/2009	£ / R 2009/12/14	19.40	Put	Currency Future	6,876.0000	6,867.0000	(0.131)	0	0	0
09/11/2009	£ / R 2009/12/14	12.55	Put	Currency Future	335.0000	317.0000	(5.373)	0	0	0
09/11/2009	£ / R 2009/12/14	20.85	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
09/11/2009	£ / R 2009/12/14	21.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	£ / R 2009/12/14	10.55	Call	Currency Future	1,989.0000	1,995.0000	0.302	0	0	0
09/11/2009	£ / R 2009/12/14	20.95	Put	Currency Future	8,425.0000	8,417.0000	(0.095)	0	0	0
09/11/2009	£ / R 2009/12/14	10.40	Call	Currency Future	2,136.0000	2,143.0000	0.328	0	0	0
09/11/2009	£ / R 2009/12/14	8.80	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
09/11/2009	£ / R 2009/12/14	8.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	£ / R 2009/12/14	15.55	Call	Currency Future	9.0000	9.0000	-	0	0	0
09/11/2009	£ / R 2009/12/14	8.85	Call	Currency Future	3,676.0000	3,684.0000	0.218	0	0	0
09/11/2009	£ / R 2009/12/14	18.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	£ / R 2009/12/14	13.75	Call	Currency Future	62.0000	60.0000	(3.226)	0	0	0
09/11/2009	£ / R 2009/12/14	9.40	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
09/11/2009	£ / R 2009/12/14	7.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	£ / R 2009/12/14	9.55	Put	Currency Future	3.0000	3.0000	-	0	0	0
09/11/2009	£ / R 2009/12/14	8.85	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
09/11/2009	£ / R 2009/12/14	9.40	Call	Currency Future	3,128.0000	3,135.0000	0.224	0	0	0
09/11/2009	£ / R 2009/12/14	10.80	Call	Currency Future	1,743.0000	1,749.0000	0.344	0	0	0
09/11/2009	£ / R 2009/12/14	18.85	Call	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	£ / R 2009/12/14	16.90	Put	Currency Future	4,379.0000	4,369.0000	(0.228)	0	0	0
09/11/2009	£ / R 2009/12/14	9.05	Call	Currency Future	3,476.0000	3,484.0000	0.230	0	0	0
09/11/2009	£ / R 2009/12/14	10.40	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
09/11/2009	£ / R 2009/12/14	8.80	Call	Currency Future	3,726.0000	3,734.0000	0.215	0	0	0
09/11/2009	£ / R 2009/12/14	17.55	Put	Currency Future	5,027.0000	5,018.0000	(0.179)	0	0	0
09/11/2009	£ / R 2009/12/14	18.85	Put	Currency Future	6,326.0000	6,317.0000	(0.142)	0	0	0
09/11/2009	£ / R 2009/12/14	16.90	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
09/11/2009	£ / R 2009/12/14	13.75	Put	Currency Future	1,287.0000	1,276.0000	(0.855)	0	0	0
09/11/2009	£ / R 2009/12/14	10.05	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
09/11/2009	£ / R 2009/12/14	21.40	Put	Currency Future	8,875.0000	8,867.0000	(0.090)	0	0	0
09/11/2009	£ / R 2009/12/14	8.00	Call	Currency Future	4,525.0000	4,534.0000	0.199	0	0	0
09/11/2009	£ / R 2009/12/14	17.80	Put	Currency Future	5,277.0000	5,268.0000	(0.171)	0	0	0
09/11/2009	£ / R 2009/12/14	20.85	Put	Currency Future	8,326.0000	8,317.0000	(0.108)	0	0	0
09/11/2009	£ / R 2009/12/14	18.90	Put	Currency Future	6,376.0000	6,367.0000	(0.141)	0	0	0
09/11/2009	£ / R 2009/12/14	11.05	Call	Currency Future	1,500.0000	1,504.0000	0.267	0	0	0
09/11/2009	£ / R 2009/12/14	11.40	Call	Currency Future	1,164.0000	1,166.0000	0.172	0	0	0
09/11/2009	£ / R 2009/12/14	7.80	Call	Currency Future	4,725.0000	4,734.0000	0.190	0	0	0
09/11/2009	£ / R 2009/12/14	17.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
09/11/2009	£ / R 2009/12/14	13.85	Call	Currency Future	55.0000	53.0000	(3.636)	0	0	0
09/11/2009	£ / R 2009/12/14	11.05	Put	Currency Future	25.0000	21.0000	(16.000)	0	0	0
09/11/2009	£ / R 2009/12/14	15.40	Put	Currency Future	2,886.0000	2,876.0000	(0.347)	0	0	0
09/11/2009	£ / R 2009/12/14	20.90	Put	Currency Future	8,375.0000	8,367.0000	(0.096)	0	0	0
09/11/2009	£ / R 2009/12/14	12.05	Put	Currency Future	142.0000	128.0000	(9.859)	0	0	0
09/11/2009	£ / R 2009/12/14	19.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	£ / R 2009/12/14	14.40	Put	Currency Future	1,903.0000	1,895.0000	(0.420)	0	0	0
09/11/2009	£ / R 2009/12/14	8.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	£ / R 2009/12/14	10.80	Put	Currency Future	18.0000	15.0000	(16.667)	0	0	0
09/11/2009	£ / R 2009/12/14	20.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	£ / R 2009/12/14	11.00	Call	Currency Future	1,548.0000	1,553.0000	0.323	0	0	0
09/11/2009	£ / R 2009/12/14	9.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	£ / R 2009/12/14	17.40	Put	Currency Future	4,877.0000	4,869.0000	(0.164)	0	0	0
09/11/2009	£ / R 2009/12/14	8.75	Call	Currency Future	3,775.0000	3,784.0000	0.238	0	0	0
09/11/2009	£ / R 2009/12/14	9.55	Call	Currency Future	2,978.0000	2,986.0000	0.269	0	0	0
09/11/2009	£ / R 2009/12/14	10.00	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
09/11/2009	£ / R 2009/12/14	13.35	Call	Currency Future	105.0000	100.0000	(4.762)	0	0	0
09/11/2009	£ / R 2009/12/14	10.05	Call	Currency Future	2,482.0000	2,489.0000	0.282	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	£ / R	2009/12/14	17.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	14.90	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
09/11/2009	£ / R	2009/12/14	15.55	Put	Currency Future	3,034.0000	3,025.0000	(0.297)	0	0	0
09/11/2009	£ / R	2009/12/14	11.00	Put	Currency Future	23.0000	19.0000	(17.391)	0	0	0
09/11/2009	£ / R	2009/12/14	13.20	Put	Currency Future	804.0000	789.0000	(1.866)	0	0	0
09/11/2009	£ / R	2009/12/14	11.40	Put	Currency Future	39.0000	33.0000	(15.385)	0	0	0
09/11/2009	£ / R	2009/12/14	14.40	Call	Currency Future	28.0000	28.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	7.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	15.65	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
09/11/2009	£ / R	2009/12/14	10.00	Call	Currency Future	2,531.0000	2,539.0000	0.316	0	0	0
09/11/2009	£ / R	2009/12/14	15.40	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
09/11/2009	£ / R	2009/12/14	14.35	Call	Currency Future	30.0000	30.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	10.65	Call	Currency Future	1,890.0000	1,896.0000	0.317	0	0	0
09/11/2009	£ / R	2009/12/14	16.65	Call	Currency Future	4.0000	4.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	20.70	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
09/11/2009	£ / R	2009/12/14	9.00	Call	Currency Future	3,526.0000	3,534.0000	0.227	0	0	0
09/11/2009	£ / R	2009/12/14	15.15	Call	Currency Future	13.0000	13.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,855.0000	1,846.0000	(0.485)	0	0	0
09/11/2009	£ / R	2009/12/14	9.65	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
09/11/2009	£ / R	2009/12/14	20.70	Put	Currency Future	8,176.0000	8,167.0000	(0.110)	0	0	0
09/11/2009	£ / R	2009/12/14	13.20	Call	Currency Future	129.0000	123.0000	(4.651)	0	0	0
09/11/2009	£ / R	2009/12/14	14.90	Put	Currency Future	2,392.0000	2,383.0000	(0.376)	0	0	0
09/11/2009	£ / R	2009/12/14	10.65	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
09/11/2009	£ / R	2009/12/14	9.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	13.40	Put	Currency Future	973.0000	961.0000	(1.233)	0	0	0
09/11/2009	£ / R	2009/12/14	15.65	Put	Currency Future	3,134.0000	3,124.0000	(0.319)	0	0	0
09/11/2009	£ / R	2009/12/14	18.70	Put	Currency Future	6,176.0000	6,167.0000	(0.146)	0	0	0
09/11/2009	£ / R	2009/12/14	17.00	Call	Currency Future	3.0000	3.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	13.40	Call	Currency Future	98.0000	94.0000	(4.082)	0	0	0
09/11/2009	£ / R	2009/12/14	19.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	18.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	11.15	Put	Currency Future	28.0000	23.0000	(17.857)	0	0	0
09/11/2009	£ / R	2009/12/14	9.65	Call	Currency Future	2,879.0000	2,887.0000	0.278	0	0	0
09/11/2009	£ / R	2009/12/14	16.70	Put	Currency Future	4,179.0000	4,170.0000	(0.215)	0	0	0
09/11/2009	£ / R	2009/12/14	19.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	14.10	Call	Currency Future	40.0000	39.0000	(2.500)	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
09/11/2009	£ / R	2009/12/14	19.65	Put	Currency Future	7,126.0000	7,117.0000	(0.126)	0	0	0
09/11/2009	£ / R	2009/12/14	8.70	Call	Currency Future	3,825.0000	3,834.0000	0.235	0	0	0
09/11/2009	£ / R	2009/12/14	17.00	Put	Currency Future	4,478.0000	4,469.0000	(0.201)	0	0	0
09/11/2009	£ / R	2009/12/14	17.65	Put	Currency Future	5,127.0000	5,118.0000	(0.176)	0	0	0
09/11/2009	£ / R	2009/12/14	20.65	Put	Currency Future	8,126.0000	8,117.0000	(0.111)	0	0	0
09/11/2009	£ / R	2009/12/14	8.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	18.60	Put	Currency Future	6,076.0000	6,067.0000	(0.148)	0	0	0
09/11/2009	£ / R	2009/12/14	21.65	Put	Currency Future	9,125.0000	9,117.0000	(0.088)	0	0	0
09/11/2009	£ / R	2009/12/14	16.70	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
09/11/2009	£ / R	2009/12/14	9.25	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
09/11/2009	£ / R	2009/12/14	21.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	8.35	Call	Currency Future	4,175.0000	4,184.0000	0.216	0	0	0
09/11/2009	£ / R	2009/12/14	9.25	Call	Currency Future	3,277.0000	3,285.0000	0.244	0	0	0
09/11/2009	£ / R	2009/12/14	17.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	8.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	21.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	10.25	Call	Currency Future	2,284.0000	2,291.0000	0.306	0	0	0
09/11/2009	£ / R	2009/12/14	12.65	Put	Currency Future	396.0000	378.0000	(4.545)	0	0	0
09/11/2009	£ / R	2009/12/14	16.35	Call	Currency Future	5.0000	5.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	21.00	Put	Currency Future	8,475.0000	8,467.0000	(0.094)	0	0	0
09/11/2009	£ / R	2009/12/14	20.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	16.35	Put	Currency Future	3,830.0000	3,821.0000	(0.235)	0	0	0
09/11/2009	£ / R	2009/12/14	9.75	Call	Currency Future	2,780.0000	2,787.0000	0.252	0	0	0
09/11/2009	£ / R	2009/12/14	13.30	Put	Currency Future	887.0000	874.0000	(1.466)	0	0	0
09/11/2009	£ / R	2009/12/14	13.05	Put	Currency Future	683.0000	667.0000	(2.343)	0	0	0
09/11/2009	£ / R	2009/12/14	8.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	13.05	Call	Currency Future	158.0000	151.0000	(4.430)	0	0	0
09/11/2009	£ / R	2009/12/14	20.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	19.00	Put	Currency Future	6,476.0000	6,467.0000	(0.139)	0	0	0
09/11/2009	£ / R	2009/12/14	18.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	20.35	Put	Currency Future	7,826.0000	7,817.0000	(0.115)	0	0	0
09/11/2009	£ / R	2009/12/14	18.65	Put	Currency Future	6,126.0000	6,117.0000	(0.147)	0	0	0
09/11/2009	£ / R	2009/12/14	16.65	Put	Currency Future	4,129.0000	4,120.0000	(0.218)	0	0	0
09/11/2009	£ / R	2009/12/14	14.30	Call	Currency Future	32.0000	31.0000	(3.125)	0	0	0
09/11/2009	£ / R	2009/12/14	20.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,903.0000	1,895.0000	(0.420)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	£ / R 2009/12/14	14.30	Put	Currency Future	1,807.0000	1,798.0000	(0.498)	0	0	0
09/11/2009	£ / R 2009/12/14	15.15	Put	Currency Future	2,638.0000	2,629.0000	(0.341)	0	0	0
09/11/2009	£ / R 2009/12/14	14.35	Put	Currency Future	1,855.0000	1,846.0000	(0.485)	0	0	0
09/11/2009	£ / R 2009/12/14	17.15	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
09/11/2009	£ / R 2009/12/14	14.05	Call	Currency Future	43.0000	42.0000	(2.326)	0	0	0
09/11/2009	£ / R 2009/12/14	17.15	Put	Currency Future	4,628.0000	4,619.0000	(0.194)	0	0	0
09/11/2009	£ / R 2009/12/14	13.35	Put	Currency Future	930.0000	917.0000	(1.398)	0	0	0
09/11/2009	£ / R 2009/12/14	14.00	Put	Currency Future	1,520.0000	1,511.0000	(0.592)	0	0	0
09/11/2009	£ / R 2009/12/14	19.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	£ / R 2009/12/14	14.10	Put	Currency Future	1,615.0000	1,606.0000	(0.557)	0	0	0
09/11/2009	£ / R 2009/12/14	19.15	Put	Currency Future	6,626.0000	6,617.0000	(0.136)	0	0	0
09/11/2009	£ / R 2009/12/14	14.10	Call	Currency Future	40.0000	39.0000	(2.500)	0	0	0
09/11/2009	£ / R 2009/12/14	14.05	Put	Currency Future	1,568.0000	1,558.0000	(0.638)	0	0	0
09/11/2009	£ / R 2009/12/14	21.15	Put	Currency Future	8,625.0000	8,617.0000	(0.093)	0	0	0
09/11/2009	£ / R 2009/12/14	14.35	Call	Currency Future	30.0000	30.0000	-	0	0	0
09/11/2009	£ / R 2009/12/14	21.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	£ / R 2009/12/14	14.25	Put	Currency Future	1,758.0000	1,750.0000	(0.455)	0	0	0
09/11/2009	£ / R 2009/12/14	10.25	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
09/11/2009	£ / R 2009/12/14	14.25	Call	Currency Future	33.0000	33.0000	-	0	0	0
09/11/2009	£ / R 2009/12/14	14.05	Call	Currency Future	43.0000	42.0000	(2.326)	0	0	0
09/11/2009	£ / R 2009/12/14	11.25	Put	Currency Future	32.0000	27.0000	(15.625)	0	0	0
09/11/2009	£ / R 2009/12/14	14.50	Put	Currency Future	2,000.0000	1,992.0000	(0.400)	0	0	0
09/11/2009	£ / R 2009/12/14	14.50	Call	Currency Future	25.0000	25.0000	-	0	0	0
09/11/2009	£ / R 2009/12/14	14.45	Put	Currency Future	1,952.0000	1,943.0000	(0.461)	0	0	0
09/11/2009	£ / R 2009/12/14	14.05	Put	Currency Future	1,568.0000	1,558.0000	(0.638)	0	0	0
09/11/2009	£ / R 2009/12/14	21.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	£ / R 2009/12/14	14.45	Call	Currency Future	27.0000	27.0000	-	0	0	0
09/11/2009	£ / R 2009/12/14	21.25	Put	Currency Future	8,725.0000	8,717.0000	(0.092)	0	0	0
09/11/2009	£ / R 2009/12/14	12.90	Put	Currency Future	568.0000	552.0000	(2.817)	0	0	0
09/11/2009	£ / R 2009/12/14	13.35	Call	Currency Future	105.0000	100.0000	(4.762)	0	0	0
09/11/2009	£ / R 2009/12/14	12.90	Call	Currency Future	193.0000	185.0000	(4.145)	0	0	0
09/11/2009	£ / R 2009/12/14	13.15	Call	Currency Future	138.0000	132.0000	(4.348)	0	0	0
09/11/2009	£ / R 2009/12/14	13.30	Call	Currency Future	112.0000	107.0000	(4.464)	0	0	0
09/11/2009	£ / R 2009/12/14	19.25	Put	Currency Future	6,726.0000	6,717.0000	(0.134)	0	0	0
09/11/2009	£ / R 2009/12/14	11.25	Call	Currency Future	1,307.0000	1,310.0000	0.230	0	0	0
09/11/2009	£ / R 2009/12/14	19.25	Call	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	£ / R	2009/12/14	17.25	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
09/11/2009	£ / R	2009/12/14	15.25	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
09/11/2009	£ / R	2009/12/14	13.15	Put	Currency Future	763.0000	748.0000	(1.966)	0	0	0
09/11/2009	£ / R	2009/12/14	15.25	Put	Currency Future	2,737.0000	2,728.0000	(0.329)	0	0	0
09/11/2009	£ / R	2009/12/14	17.25	Put	Currency Future	4,728.0000	4,719.0000	(0.190)	0	0	0
09/11/2009	£ / R	2010/03/15			Currency Future	12.7299	12.7341	0.033	12.7900	12.7400	1,393
09/11/2009	£ / R	2010/03/15	19.25	Put	Currency Future	6,535.0000	6,530.0000	(0.077)	0	0	0
09/11/2009	£ / R	2010/03/15	8.60	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
09/11/2009	£ / R	2010/03/15	13.20	Call	Currency Future	406.0000	402.0000	(0.985)	0	0	0
09/11/2009	£ / R	2010/03/15	19.80	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
09/11/2009	£ / R	2010/03/15	18.70	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
09/11/2009	£ / R	2010/03/15	11.00	Call	Currency Future	1,802.0000	1,803.0000	0.055	0	0	0
09/11/2009	£ / R	2010/03/15	16.15	Call	Currency Future	50.0000	50.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	16.45	Put	Currency Future	3,760.0000	3,757.0000	(0.080)	0	0	0
09/11/2009	£ / R	2010/03/15	13.15	Call	Currency Future	421.0000	417.0000	(0.950)	0	0	0
09/11/2009	£ / R	2010/03/15	19.80	Put	Currency Future	7,082.0000	7,077.0000	(0.071)	0	0	0
09/11/2009	£ / R	2010/03/15	11.00	Put	Currency Future	72.0000	69.0000	(4.167)	0	0	0
09/11/2009	£ / R	2010/03/15	11.15	Put	Currency Future	85.0000	82.0000	(3.529)	0	0	0
09/11/2009	£ / R	2010/03/15	21.90	Call	Currency Future	4.0000	4.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	18.45	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
09/11/2009	£ / R	2010/03/15	12.95	Call	Currency Future	486.0000	483.0000	(0.617)	0	0	0
09/11/2009	£ / R	2010/03/15	13.15	Put	Currency Future	841.0000	833.0000	(0.951)	0	0	0
09/11/2009	£ / R	2010/03/15	21.80	Put	Currency Future	9,074.0000	9,070.0000	(0.044)	0	0	0
09/11/2009	£ / R	2010/03/15	10.15	Put	Currency Future	34.0000	32.0000	(5.882)	0	0	0
09/11/2009	£ / R	2010/03/15	12.00	Call	Currency Future	970.0000	968.0000	(0.206)	0	0	0
09/11/2009	£ / R	2010/03/15	19.90	Put	Currency Future	7,181.0000	7,177.0000	(0.056)	0	0	0
09/11/2009	£ / R	2010/03/15	18.45	Put	Currency Future	5,740.0000	5,735.0000	(0.087)	0	0	0
09/11/2009	£ / R	2010/03/15	13.20	Put	Currency Future	876.0000	868.0000	(0.913)	0	0	0
09/11/2009	£ / R	2010/03/15	20.65	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
09/11/2009	£ / R	2010/03/15	21.80	Call	Currency Future	4.0000	4.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	18.70	Put	Currency Future	5,989.0000	5,984.0000	(0.083)	0	0	0
09/11/2009	£ / R	2010/03/15	11.15	Call	Currency Future	1,665.0000	1,666.0000	0.060	0	0	0
09/11/2009	£ / R	2010/03/15	21.25	Call	Currency Future	6.0000	6.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	12.00	Put	Currency Future	240.0000	234.0000	(2.500)	0	0	0
09/11/2009	£ / R	2010/03/15	21.90	Put	Currency Future	9,174.0000	9,170.0000	(0.044)	0	0	0

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09/11/2009	£ / R	2010/03/15	20.45	Call	Currency Future	9.0000	9.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	12.20	Call	Currency Future	844.0000	842.0000	(0.237)	0	0	0
09/11/2009	£ / R	2010/03/15	8.15	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
09/11/2009	£ / R	2010/03/15	16.15	Put	Currency Future	3,470.0000	3,466.0000	(0.115)	0	0	0
09/11/2009	£ / R	2010/03/15	7.85	Call	Currency Future	4,881.0000	4,885.0000	0.082	0	0	0
09/11/2009	£ / R	2010/03/15	20.45	Put	Currency Future	7,729.0000	7,725.0000	(0.052)	0	0	0
09/11/2009	£ / R	2010/03/15	12.95	Put	Currency Future	707.0000	698.0000	(1.273)	0	0	0
09/11/2009	£ / R	2010/03/15	8.70	Call	Currency Future	4,039.0000	4,042.0000	0.074	0	0	0
09/11/2009	£ / R	2010/03/15	18.15	Call	Currency Future	21.0000	21.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	12.15	Call	Currency Future	875.0000	872.0000	(0.343)	0	0	0
09/11/2009	£ / R	2010/03/15	16.45	Call	Currency Future	40.0000	41.0000	2.500	0	0	0
09/11/2009	£ / R	2010/03/15	12.10	Put	Currency Future	276.0000	269.0000	(2.536)	0	0	0
09/11/2009	£ / R	2010/03/15	15.50	Put	Currency Future	2,850.0000	2,846.0000	(0.140)	0	0	0
09/11/2009	£ / R	2010/03/15	8.70	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
09/11/2009	£ / R	2010/03/15	22.10	Call	Currency Future	3.0000	3.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	18.60	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
09/11/2009	£ / R	2010/03/15	13.25	Call	Currency Future	392.0000	388.0000	(1.020)	0	0	0
09/11/2009	£ / R	2010/03/15	16.50	Call	Currency Future	39.0000	40.0000	2.564	0	0	0
09/11/2009	£ / R	2010/03/15	19.55	Call	Currency Future	13.0000	13.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	20.15	Call	Currency Future	10.0000	10.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	21.25	Put	Currency Future	8,526.0000	8,522.0000	(0.047)	0	0	0
09/11/2009	£ / R	2010/03/15	20.60	Put	Currency Future	7,879.0000	7,874.0000	(0.063)	0	0	0
09/11/2009	£ / R	2010/03/15	16.50	Put	Currency Future	3,809.0000	3,806.0000	(0.079)	0	0	0
09/11/2009	£ / R	2010/03/15	7.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	14.45	Call	Currency Future	172.0000	168.0000	(2.326)	0	0	0
09/11/2009	£ / R	2010/03/15	17.50	Call	Currency Future	25.0000	25.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	20.50	Put	Currency Future	7,779.0000	7,775.0000	(0.051)	0	0	0
09/11/2009	£ / R	2010/03/15	19.55	Put	Currency Future	6,833.0000	6,829.0000	(0.059)	0	0	0
09/11/2009	£ / R	2010/03/15	10.15	Call	Currency Future	2,613.0000	2,616.0000	0.115	0	0	0
09/11/2009	£ / R	2010/03/15	11.85	Put	Currency Future	193.0000	187.0000	(3.109)	0	0	0
09/11/2009	£ / R	2010/03/15	12.90	Call	Currency Future	504.0000	500.0000	(0.794)	0	0	11,630
09/11/2009	£ / R	2010/03/15	17.50	Put	Currency Future	4,795.0000	4,791.0000	(0.083)	0	0	0
09/11/2009	£ / R	2010/03/15	21.55	Call	Currency Future	5.0000	5.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	20.65	Put	Currency Future	7,929.0000	7,924.0000	(0.063)	0	0	0
09/11/2009	£ / R	2010/03/15	22.15	Put	Currency Future	9,423.0000	9,419.0000	(0.042)	0	0	0
09/11/2009	£ / R	2010/03/15	13.60	Call	Currency Future	306.0000	301.0000	(1.634)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	£ / R	2010/03/15	11.85	Call	Currency Future	1,073.0000	1,071.0000	(0.186)	0	0	0
09/11/2009	£ / R	2010/03/15	13.25	Put	Currency Future	912.0000	904.0000	(0.877)	0	0	0
09/11/2009	£ / R	2010/03/15	15.50	Call	Currency Future	80.0000	80.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	18.50	Call	Currency Future	19.0000	19.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	22.15	Call	Currency Future	3.0000	3.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	15.30	Call	Currency Future	93.0000	92.0000	(1.075)	0	0	0
09/11/2009	£ / R	2010/03/15	8.45	Put	Currency Future	5.0000	5.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	12.05	Put	Currency Future	258.0000	251.0000	(2.713)	0	0	0
09/11/2009	£ / R	2010/03/15	14.50	Put	Currency Future	1,937.0000	1,929.0000	(0.413)	0	0	0
09/11/2009	£ / R	2010/03/15	21.55	Put	Currency Future	8,825.0000	8,821.0000	(0.045)	0	0	0
09/11/2009	£ / R	2010/03/15	20.15	Put	Currency Future	7,431.0000	7,426.0000	(0.067)	0	0	0
09/11/2009	£ / R	2010/03/15	15.30	Put	Currency Future	2,663.0000	2,658.0000	(0.188)	0	0	0
09/11/2009	£ / R	2010/03/15	12.60	Call	Currency Future	629.0000	627.0000	(0.318)	0	0	0
09/11/2009	£ / R	2010/03/15	19.90	Call	Currency Future	11.0000	11.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	8.45	Call	Currency Future	4,285.0000	4,289.0000	0.093	0	0	0
09/11/2009	£ / R	2010/03/15	10.05	Call	Currency Future	2,711.0000	2,713.0000	0.074	0	0	0
09/11/2009	£ / R	2010/03/15	12.90	Put	Currency Future	674.0000	666.0000	(1.187)	0	0	0
09/11/2009	£ / R	2010/03/15	14.50	Call	Currency Future	166.0000	163.0000	(1.807)	0	0	0
09/11/2009	£ / R	2010/03/15	20.50	Call	Currency Future	9.0000	9.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	18.15	Put	Currency Future	5,441.0000	5,437.0000	(0.074)	0	0	0
09/11/2009	£ / R	2010/03/15	14.30	Call	Currency Future	190.0000	186.0000	(2.105)	0	0	0
09/11/2009	£ / R	2010/03/15	12.15	Put	Currency Future	295.0000	288.0000	(2.373)	0	0	0
09/11/2009	£ / R	2010/03/15	21.85	Call	Currency Future	4.0000	4.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	17.30	Call	Currency Future	27.0000	27.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	20.05	Put	Currency Future	7,331.0000	7,326.0000	(0.068)	0	0	0
09/11/2009	£ / R	2010/03/15	11.50	Put	Currency Future	123.0000	121.0000	(1.626)	0	0	0
09/11/2009	£ / R	2010/03/15	8.50	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
09/11/2009	£ / R	2010/03/15	13.60	Put	Currency Future	1,176.0000	1,167.0000	(0.765)	0	0	0
09/11/2009	£ / R	2010/03/15	10.25	Call	Currency Future	2,516.0000	2,518.0000	0.079	0	0	0
09/11/2009	£ / R	2010/03/15	11.95	Call	Currency Future	1,004.0000	1,002.0000	(0.199)	0	0	0
09/11/2009	£ / R	2010/03/15	19.85	Put	Currency Future	7,132.0000	7,127.0000	(0.070)	0	0	0
09/11/2009	£ / R	2010/03/15	12.20	Put	Currency Future	314.0000	308.0000	(1.911)	0	0	0
09/11/2009	£ / R	2010/03/15	22.05	Call	Currency Future	3.0000	3.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	18.50	Put	Currency Future	5,789.0000	5,785.0000	(0.069)	0	0	0
09/11/2009	£ / R	2010/03/15	20.00	Put	Currency Future	7,281.0000	7,277.0000	(0.055)	0	0	0
09/11/2009	£ / R	2010/03/15	12.30	Call	Currency Future	786.0000	783.0000	(0.382)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	£ / R	2010/03/15	9.25	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
09/11/2009	£ / R	2010/03/15	11.95	Put	Currency Future	224.0000	218.0000	(2.679)	0	0	0
09/11/2009	£ / R	2010/03/15	12.55	Call	Currency Future	653.0000	651.0000	(0.306)	0	0	0
09/11/2009	£ / R	2010/03/15	22.05	Put	Currency Future	9,323.0000	9,319.0000	(0.043)	0	0	0
09/11/2009	£ / R	2010/03/15	9.50	Call	Currency Future	3,249.0000	3,252.0000	0.092	0	0	0
09/11/2009	£ / R	2010/03/15	10.00	Call	Currency Future	2,760.0000	2,762.0000	0.072	0	0	0
09/11/2009	£ / R	2010/03/15	12.30	Put	Currency Future	356.0000	349.0000	(1.966)	0	0	0
09/11/2009	£ / R	2010/03/15	9.25	Call	Currency Future	3,495.0000	3,498.0000	0.086	0	0	0
09/11/2009	£ / R	2010/03/15	12.55	Put	Currency Future	473.0000	467.0000	(1.268)	0	0	0
09/11/2009	£ / R	2010/03/15	20.05	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
09/11/2009	£ / R	2010/03/15	12.75	Call	Currency Future	562.0000	558.0000	(0.712)	0	0	0
09/11/2009	£ / R	2010/03/15	8.65	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
09/11/2009	£ / R	2010/03/15	22.00	Call	Currency Future	3.0000	3.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	11.10	Put	Currency Future	81.0000	77.0000	(4.938)	0	0	0
09/11/2009	£ / R	2010/03/15	11.30	Put	Currency Future	100.0000	97.0000	(3.000)	0	0	0
09/11/2009	£ / R	2010/03/15	12.10	Call	Currency Future	906.0000	903.0000	(0.331)	0	0	0
09/11/2009	£ / R	2010/03/15	18.05	Put	Currency Future	5,342.0000	5,337.0000	(0.094)	0	0	0
09/11/2009	£ / R	2010/03/15	12.75	Put	Currency Future	582.0000	574.0000	(1.375)	0	0	0
09/11/2009	£ / R	2010/03/15	13.70	Put	Currency Future	1,255.0000	1,247.0000	(0.637)	0	0	0
09/11/2009	£ / R	2010/03/15	9.50	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
09/11/2009	£ / R	2010/03/15	8.50	Call	Currency Future	4,236.0000	4,239.0000	0.071	0	0	0
09/11/2009	£ / R	2010/03/15	11.45	Put	Currency Future	117.0000	114.0000	(2.564)	0	0	0
09/11/2009	£ / R	2010/03/15	8.65	Call	Currency Future	4,088.0000	4,091.0000	0.073	0	0	0
09/11/2009	£ / R	2010/03/15	10.00	Put	Currency Future	30.0000	28.0000	(6.667)	0	0	0
09/11/2009	£ / R	2010/03/15	11.10	Call	Currency Future	1,711.0000	1,711.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	14.30	Put	Currency Future	1,760.0000	1,752.0000	(0.455)	0	0	0
09/11/2009	£ / R	2010/03/15	18.05	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
09/11/2009	£ / R	2010/03/15	10.50	Put	Currency Future	45.0000	42.0000	(6.667)	0	0	0
09/11/2009	£ / R	2010/03/15	15.45	Call	Currency Future	83.0000	83.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	18.65	Put	Currency Future	5,939.0000	5,934.0000	(0.084)	0	0	0
09/11/2009	£ / R	2010/03/15	22.00	Put	Currency Future	9,274.0000	9,269.0000	(0.054)	0	0	0
09/11/2009	£ / R	2010/03/15	10.10	Put	Currency Future	32.0000	30.0000	(6.250)	0	0	0
09/11/2009	£ / R	2010/03/15	10.25	Put	Currency Future	36.0000	34.0000	(5.556)	0	0	0
09/11/2009	£ / R	2010/03/15	20.60	Call	Currency Future	9.0000	9.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	16.05	Put	Currency Future	3,373.0000	3,370.0000	(0.089)	0	0	0
09/11/2009	£ / R	2010/03/15	11.50	Call	Currency Future	1,353.0000	1,355.0000	0.148	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	£ / R	2010/03/15	15.45	Put	Currency Future	2,803.0000	2,799.0000	(0.143)	0	0	0
09/11/2009	£ / R	2010/03/15	18.65	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
09/11/2009	£ / R	2010/03/15	16.10	Call	Currency Future	51.0000	52.0000	1.961	0	0	0
09/11/2009	£ / R	2010/03/15	11.25	Call	Currency Future	1,575.0000	1,575.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	21.85	Put	Currency Future	9,124.0000	9,120.0000	(0.044)	0	0	0
09/11/2009	£ / R	2010/03/15	14.45	Put	Currency Future	1,892.0000	1,884.0000	(0.423)	0	0	0
09/11/2009	£ / R	2010/03/15	10.05	Put	Currency Future	31.0000	29.0000	(6.452)	0	0	0
09/11/2009	£ / R	2010/03/15	13.80	Call	Currency Future	266.0000	262.0000	(1.504)	0	0	0
09/11/2009	£ / R	2010/03/15	13.70	Call	Currency Future	285.0000	281.0000	(1.404)	0	0	0
09/11/2009	£ / R	2010/03/15	10.50	Call	Currency Future	2,274.0000	2,276.0000	0.088	0	0	0
09/11/2009	£ / R	2010/03/15	20.40	Put	Currency Future	7,680.0000	7,675.0000	(0.065)	0	0	0
09/11/2009	£ / R	2010/03/15	18.00	Put	Currency Future	5,292.0000	5,288.0000	(0.076)	0	0	0
09/11/2009	£ / R	2010/03/15	16.10	Put	Currency Future	3,421.0000	3,418.0000	(0.088)	0	0	0
09/11/2009	£ / R	2010/03/15	11.25	Put	Currency Future	95.0000	91.0000	(4.211)	0	0	0
09/11/2009	£ / R	2010/03/15	13.80	Put	Currency Future	1,336.0000	1,328.0000	(0.599)	0	0	0
09/11/2009	£ / R	2010/03/15	17.45	Call	Currency Future	26.0000	26.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	16.35	Call	Currency Future	43.0000	44.0000	2.326	0	0	0
09/11/2009	£ / R	2010/03/15	20.00	Call	Currency Future	11.0000	11.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	18.10	Call	Currency Future	21.0000	21.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	12.25	Call	Currency Future	815.0000	812.0000	(0.368)	0	0	0
09/11/2009	£ / R	2010/03/15	12.05	Call	Currency Future	938.0000	935.0000	(0.320)	0	0	0
09/11/2009	£ / R	2010/03/15	19.45	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
09/11/2009	£ / R	2010/03/15	16.35	Put	Currency Future	3,663.0000	3,660.0000	(0.082)	0	0	0
09/11/2009	£ / R	2010/03/15	16.00	Call	Currency Future	55.0000	56.0000	1.818	0	0	0
09/11/2009	£ / R	2010/03/15	22.10	Put	Currency Future	9,373.0000	9,369.0000	(0.043)	0	0	0
09/11/2009	£ / R	2010/03/15	14.05	Put	Currency Future	1,544.0000	1,536.0000	(0.518)	0	0	0
09/11/2009	£ / R	2010/03/15	19.25	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
09/11/2009	£ / R	2010/03/15	8.05	Call	Currency Future	4,682.0000	4,686.0000	0.085	0	0	0
09/11/2009	£ / R	2010/03/15	19.85	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
09/11/2009	£ / R	2010/03/15	17.30	Put	Currency Future	4,597.0000	4,593.0000	(0.087)	0	0	0
09/11/2009	£ / R	2010/03/15	19.60	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
09/11/2009	£ / R	2010/03/15	16.05	Call	Currency Future	53.0000	54.0000	1.887	0	0	0
09/11/2009	£ / R	2010/03/15	13.75	Put	Currency Future	1,295.0000	1,287.0000	(0.618)	0	0	0
09/11/2009	£ / R	2010/03/15	19.45	Put	Currency Future	6,734.0000	6,729.0000	(0.074)	0	0	0
09/11/2009	£ / R	2010/03/15	18.35	Call	Currency Future	20.0000	20.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	13.00	Call	Currency Future	469.0000	465.0000	(0.853)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	£ / R	2010/03/15	20.10	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
09/11/2009	£ / R	2010/03/15	14.05	Call	Currency Future	224.0000	220.0000	(1.786)	0	0	0
09/11/2009	£ / R	2010/03/15	17.25	Put	Currency Future	4,547.0000	4,544.0000	(0.066)	0	0	0
09/11/2009	£ / R	2010/03/15	8.05	Put	Currency Future	2.0000	2.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	19.60	Put	Currency Future	6,883.0000	6,878.0000	(0.073)	0	0	0
09/11/2009	£ / R	2010/03/15	13.05	Put	Currency Future	773.0000	765.0000	(1.035)	0	0	0
09/11/2009	£ / R	2010/03/15	17.45	Put	Currency Future	4,746.0000	4,742.0000	(0.084)	0	0	0
09/11/2009	£ / R	2010/03/15	18.35	Put	Currency Future	5,640.0000	5,636.0000	(0.071)	0	0	0
09/11/2009	£ / R	2010/03/15	18.00	Call	Currency Future	22.0000	22.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	18.10	Put	Currency Future	5,391.0000	5,387.0000	(0.074)	0	0	0
09/11/2009	£ / R	2010/03/15	17.20	Put	Currency Future	4,498.0000	4,494.0000	(0.089)	0	0	0
09/11/2009	£ / R	2010/03/15	12.35	Put	Currency Future	378.0000	371.0000	(1.852)	0	0	0
09/11/2009	£ / R	2010/03/15	21.45	Put	Currency Future	8,725.0000	8,721.0000	(0.046)	0	0	0
09/11/2009	£ / R	2010/03/15	14.35	Put	Currency Future	1,804.0000	1,795.0000	(0.499)	0	0	0
09/11/2009	£ / R	2010/03/15	16.00	Put	Currency Future	3,325.0000	3,322.0000	(0.090)	0	0	0
09/11/2009	£ / R	2010/03/15	9.30	Call	Currency Future	3,446.0000	3,449.0000	0.087	0	0	0
09/11/2009	£ / R	2010/03/15	17.25	Call	Currency Future	27.0000	28.0000	3.704	0	0	0
09/11/2009	£ / R	2010/03/15	11.20	Call	Currency Future	1,620.0000	1,620.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	21.60	Put	Currency Future	8,875.0000	8,870.0000	(0.056)	0	0	0
09/11/2009	£ / R	2010/03/15	11.45	Call	Currency Future	1,397.0000	1,398.0000	0.072	0	0	0
09/11/2009	£ / R	2010/03/15	8.35	Put	Currency Future	4.0000	4.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	13.00	Put	Currency Future	739.0000	731.0000	(1.083)	0	0	0
09/11/2009	£ / R	2010/03/15	9.30	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
09/11/2009	£ / R	2010/03/15	15.25	Call	Currency Future	97.0000	96.0000	(1.031)	0	0	0
09/11/2009	£ / R	2010/03/15	19.20	Put	Currency Future	6,485.0000	6,481.0000	(0.062)	0	0	0
09/11/2009	£ / R	2010/03/15	21.60	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
09/11/2009	£ / R	2010/03/15	12.85	Put	Currency Future	643.0000	635.0000	(1.244)	0	0	0
09/11/2009	£ / R	2010/03/15	21.45	Call	Currency Future	5.0000	5.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	14.35	Call	Currency Future	183.0000	180.0000	(1.639)	0	0	0
09/11/2009	£ / R	2010/03/15	9.65	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
09/11/2009	£ / R	2010/03/15	10.10	Call	Currency Future	2,662.0000	2,665.0000	0.113	0	0	0
09/11/2009	£ / R	2010/03/15	10.30	Call	Currency Future	2,468.0000	2,470.0000	0.081	0	0	0
09/11/2009	£ / R	2010/03/15	13.95	Put	Currency Future	1,460.0000	1,451.0000	(0.616)	0	0	0
09/11/2009	£ / R	2010/03/15	12.25	Put	Currency Future	335.0000	328.0000	(2.090)	0	0	0
09/11/2009	£ / R	2010/03/15	19.20	Call	Currency Future	15.0000	15.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	12.40	Call	Currency Future	730.0000	728.0000	(0.274)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	£ / R	2010/03/15	12.65	Put	Currency Future	525.0000	519.0000	(1.143)	0	0	0
09/11/2009	£ / R	2010/03/15	16.65	Put	Currency Future	3,955.0000	3,952.0000	(0.076)	0	0	0
09/11/2009	£ / R	2010/03/15	10.30	Put	Currency Future	38.0000	36.0000	(5.263)	0	0	0
09/11/2009	£ / R	2010/03/15	13.95	Call	Currency Future	240.0000	236.0000	(1.667)	0	0	0
09/11/2009	£ / R	2010/03/15	15.25	Put	Currency Future	2,617.0000	2,612.0000	(0.191)	0	0	0
09/11/2009	£ / R	2010/03/15	17.20	Call	Currency Future	28.0000	28.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	8.60	Call	Currency Future	4,137.0000	4,140.0000	0.073	0	0	0
09/11/2009	£ / R	2010/03/15	21.30	Call	Currency Future	6.0000	6.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	8.35	Call	Currency Future	4,384.0000	4,388.0000	0.091	0	0	0
09/11/2009	£ / R	2010/03/15	17.65	Call	Currency Future	24.0000	24.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	15.20	Put	Currency Future	2,570.0000	2,565.0000	(0.195)	0	0	0
09/11/2009	£ / R	2010/03/15	12.35	Call	Currency Future	758.0000	755.0000	(0.396)	0	0	0
09/11/2009	£ / R	2010/03/15	19.30	Put	Currency Future	6,584.0000	6,580.0000	(0.061)	0	0	0
09/11/2009	£ / R	2010/03/15	10.45	Put	Currency Future	43.0000	40.0000	(6.977)	0	0	0
09/11/2009	£ / R	2010/03/15	20.70	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
09/11/2009	£ / R	2010/03/15	16.65	Call	Currency Future	35.0000	36.0000	2.857	0	0	0
09/11/2009	£ / R	2010/03/15	15.20	Call	Currency Future	100.0000	99.0000	(1.000)	0	0	0
09/11/2009	£ / R	2010/03/15	12.40	Put	Currency Future	401.0000	394.0000	(1.746)	0	0	0
09/11/2009	£ / R	2010/03/15	21.30	Put	Currency Future	8,576.0000	8,571.0000	(0.058)	0	0	0
09/11/2009	£ / R	2010/03/15	12.45	Put	Currency Future	424.0000	417.0000	(1.651)	0	0	0
09/11/2009	£ / R	2010/03/15	20.35	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
09/11/2009	£ / R	2010/03/15	17.65	Put	Currency Future	4,944.0000	4,940.0000	(0.081)	0	0	0
09/11/2009	£ / R	2010/03/15	11.20	Put	Currency Future	90.0000	86.0000	(4.444)	0	0	0
09/11/2009	£ / R	2010/03/15	12.65	Call	Currency Future	605.0000	603.0000	(0.331)	0	0	0
09/11/2009	£ / R	2010/03/15	13.85	Put	Currency Future	1,377.0000	1,369.0000	(0.581)	0	0	0
09/11/2009	£ / R	2010/03/15	9.45	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
09/11/2009	£ / R	2010/03/15	8.40	Call	Currency Future	4,335.0000	4,338.0000	0.069	0	0	0
09/11/2009	£ / R	2010/03/15	15.65	Put	Currency Future	2,992.0000	2,988.0000	(0.134)	0	0	0
09/11/2009	£ / R	2010/03/15	10.20	Put	Currency Future	35.0000	33.0000	(5.714)	0	0	0
09/11/2009	£ / R	2010/03/15	12.60	Put	Currency Future	499.0000	493.0000	(1.202)	0	0	0
09/11/2009	£ / R	2010/03/15	13.85	Call	Currency Future	257.0000	253.0000	(1.556)	0	0	0
09/11/2009	£ / R	2010/03/15	12.50	Call	Currency Future	678.0000	676.0000	(0.295)	0	0	0
09/11/2009	£ / R	2010/03/15	10.45	Call	Currency Future	2,323.0000	2,324.0000	0.043	0	0	0
09/11/2009	£ / R	2010/03/15	18.40	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
09/11/2009	£ / R	2010/03/15	9.55	Call	Currency Future	3,200.0000	3,203.0000	0.094	0	0	0
09/11/2009	£ / R	2010/03/15	13.50	Put	Currency Future	1,098.0000	1,090.0000	(0.729)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	£ / R	2010/03/15	15.40	Put	Currency Future	2,756.0000	2,752.0000	(0.145)	0	0	0
09/11/2009	£ / R	2010/03/15	21.20	Call	Currency Future	6.0000	6.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	18.60	Put	Currency Future	5,889.0000	5,884.0000	(0.085)	0	0	0
09/11/2009	£ / R	2010/03/15	19.30	Call	Currency Future	14.0000	14.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	21.95	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
09/11/2009	£ / R	2010/03/15	13.90	Call	Currency Future	248.0000	244.0000	(1.613)	0	0	0
09/11/2009	£ / R	2010/03/15	13.45	Call	Currency Future	340.0000	336.0000	(1.176)	0	0	0
09/11/2009	£ / R	2010/03/15	9.45	Call	Currency Future	3,298.0000	3,301.0000	0.091	0	0	0
09/11/2009	£ / R	2010/03/15	8.15	Call	Currency Future	4,583.0000	4,586.0000	0.065	0	0	0
09/11/2009	£ / R	2010/03/15	18.40	Put	Currency Future	5,690.0000	5,685.0000	(0.088)	0	0	0
09/11/2009	£ / R	2010/03/15	17.75	Put	Currency Future	5,043.0000	5,039.0000	(0.079)	0	0	0
09/11/2009	£ / R	2010/03/15	11.30	Call	Currency Future	1,530.0000	1,531.0000	0.065	0	0	0
09/11/2009	£ / R	2010/03/15	14.10	Put	Currency Future	1,587.0000	1,578.0000	(0.567)	0	0	0
09/11/2009	£ / R	2010/03/15	11.40	Put	Currency Future	111.0000	108.0000	(2.703)	0	0	0
09/11/2009	£ / R	2010/03/15	21.20	Put	Currency Future	8,476.0000	8,472.0000	(0.047)	0	0	0
09/11/2009	£ / R	2010/03/15	19.75	Call	Currency Future	12.0000	12.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	20.90	Call	Currency Future	7.0000	7.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	10.90	Call	Currency Future	1,895.0000	1,895.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	12.45	Call	Currency Future	704.0000	702.0000	(0.284)	0	0	0
09/11/2009	£ / R	2010/03/15	13.45	Put	Currency Future	1,060.0000	1,052.0000	(0.755)	0	0	0
09/11/2009	£ / R	2010/03/15	16.20	Call	Currency Future	48.0000	49.0000	2.083	0	0	0
09/11/2009	£ / R	2010/03/15	20.40	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
09/11/2009	£ / R	2010/03/15	10.65	Call	Currency Future	2,130.0000	2,131.0000	0.047	0	0	0
09/11/2009	£ / R	2010/03/15	20.10	Put	Currency Future	7,381.0000	7,376.0000	(0.068)	0	0	0
09/11/2009	£ / R	2010/03/15	14.10	Call	Currency Future	217.0000	212.0000	(2.304)	0	0	0
09/11/2009	£ / R	2010/03/15	17.40	Call	Currency Future	26.0000	26.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	19.35	Put	Currency Future	6,634.0000	6,630.0000	(0.060)	0	0	0
09/11/2009	£ / R	2010/03/15	19.75	Put	Currency Future	7,032.0000	7,028.0000	(0.057)	0	0	0
09/11/2009	£ / R	2010/03/15	10.90	Put	Currency Future	65.0000	61.0000	(6.154)	0	0	0
09/11/2009	£ / R	2010/03/15	19.95	Call	Currency Future	11.0000	11.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	13.90	Put	Currency Future	1,418.0000	1,410.0000	(0.564)	0	0	0
09/11/2009	£ / R	2010/03/15	20.35	Put	Currency Future	7,630.0000	7,625.0000	(0.066)	0	0	0
09/11/2009	£ / R	2010/03/15	10.65	Put	Currency Future	50.0000	47.0000	(6.000)	0	0	0
09/11/2009	£ / R	2010/03/15	19.40	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
09/11/2009	£ / R	2010/03/15	9.35	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
09/11/2009	£ / R	2010/03/15	8.90	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	£ / R	2010/03/15	9.90	Put	Currency Future	28.0000	26.0000	(7.143)	0	0	0
09/11/2009	£ / R	2010/03/15	19.95	Put	Currency Future	7,231.0000	7,227.0000	(0.055)	0	0	0
09/11/2009	£ / R	2010/03/15	12.50	Put	Currency Future	448.0000	442.0000	(1.339)	0	0	0
09/11/2009	£ / R	2010/03/15	16.40	Put	Currency Future	3,711.0000	3,708.0000	(0.081)	0	0	0
09/11/2009	£ / R	2010/03/15	15.65	Call	Currency Future	72.0000	72.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	16.90	Call	Currency Future	31.0000	32.0000	3.226	0	0	0
09/11/2009	£ / R	2010/03/15	19.40	Put	Currency Future	6,684.0000	6,679.0000	(0.075)	0	0	0
09/11/2009	£ / R	2010/03/15	21.35	Call	Currency Future	5.0000	5.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	11.90	Call	Currency Future	1,038.0000	1,036.0000	(0.193)	0	0	0
09/11/2009	£ / R	2010/03/15	21.95	Put	Currency Future	9,224.0000	9,219.0000	(0.054)	0	0	0
09/11/2009	£ / R	2010/03/15	13.05	Call	Currency Future	453.0000	449.0000	(0.883)	0	0	0
09/11/2009	£ / R	2010/03/15	14.40	Put	Currency Future	1,848.0000	1,840.0000	(0.433)	0	0	0
09/11/2009	£ / R	2010/03/15	11.65	Call	Currency Future	1,224.0000	1,227.0000	0.245	0	0	0
09/11/2009	£ / R	2010/03/15	16.30	Put	Currency Future	3,615.0000	3,611.0000	(0.111)	0	0	0
09/11/2009	£ / R	2010/03/15	17.40	Put	Currency Future	4,696.0000	4,692.0000	(0.085)	0	0	0
09/11/2009	£ / R	2010/03/15	21.35	Put	Currency Future	8,626.0000	8,621.0000	(0.058)	0	0	0
09/11/2009	£ / R	2010/03/15	8.90	Call	Currency Future	3,841.0000	3,844.0000	0.078	0	0	0
09/11/2009	£ / R	2010/03/15	14.90	Call	Currency Future	126.0000	124.0000	(1.587)	0	0	0
09/11/2009	£ / R	2010/03/15	12.80	Put	Currency Future	612.0000	604.0000	(1.307)	0	0	0
09/11/2009	£ / R	2010/03/15	12.85	Call	Currency Future	523.0000	519.0000	(0.765)	0	0	0
09/11/2009	£ / R	2010/03/15	17.15	Call	Currency Future	28.0000	29.0000	3.571	0	0	0
09/11/2009	£ / R	2010/03/15	16.40	Call	Currency Future	41.0000	42.0000	2.439	0	0	0
09/11/2009	£ / R	2010/03/15	14.65	Call	Currency Future	151.0000	148.0000	(1.987)	0	0	0
09/11/2009	£ / R	2010/03/15	13.70	Put	Currency Future	1,255.0000	1,247.0000	(0.637)	0	0	0
09/11/2009	£ / R	2010/03/15	11.40	Call	Currency Future	1,441.0000	1,442.0000	0.069	0	0	0
09/11/2009	£ / R	2010/03/15	20.80	Put	Currency Future	8,078.0000	8,074.0000	(0.050)	0	0	0
09/11/2009	£ / R	2010/03/15	14.90	Put	Currency Future	2,296.0000	2,290.0000	(0.261)	0	0	0
09/11/2009	£ / R	2010/03/15	12.70	Call	Currency Future	582.0000	580.0000	(0.344)	0	0	0
09/11/2009	£ / R	2010/03/15	21.15	Call	Currency Future	6.0000	6.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	8.40	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
09/11/2009	£ / R	2010/03/15	14.65	Put	Currency Future	2,071.0000	2,064.0000	(0.338)	0	0	0
09/11/2009	£ / R	2010/03/15	13.70	Call	Currency Future	285.0000	281.0000	(1.404)	0	0	0
09/11/2009	£ / R	2010/03/15	10.40	Put	Currency Future	41.0000	39.0000	(4.878)	0	0	0
09/11/2009	£ / R	2010/03/15	11.90	Put	Currency Future	208.0000	202.0000	(2.885)	0	0	0
09/11/2009	£ / R	2010/03/15	13.30	Put	Currency Future	948.0000	940.0000	(0.844)	0	0	0
09/11/2009	£ / R	2010/03/15	14.40	Call	Currency Future	178.0000	174.0000	(2.247)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	£ / R	2010/03/15	11.65	Put	Currency Future	144.0000	143.0000	(0.694)	0	0	0
09/11/2009	£ / R	2010/03/15	11.05	Call	Currency Future	1,756.0000	1,757.0000	0.057	0	0	0
09/11/2009	£ / R	2010/03/15	10.40	Call	Currency Future	2,371.0000	2,373.0000	0.084	0	0	0
09/11/2009	£ / R	2010/03/15	9.90	Call	Currency Future	2,857.0000	2,860.0000	0.105	0	0	0
09/11/2009	£ / R	2010/03/15	13.75	Call	Currency Future	275.0000	271.0000	(1.455)	0	0	0
09/11/2009	£ / R	2010/03/15	12.70	Put	Currency Future	553.0000	546.0000	(1.266)	0	0	0
09/11/2009	£ / R	2010/03/15	20.70	Put	Currency Future	7,979.0000	7,974.0000	(0.063)	0	0	0
09/11/2009	£ / R	2010/03/15	17.75	Call	Currency Future	23.0000	23.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	16.30	Call	Currency Future	44.0000	45.0000	2.273	0	0	0
09/11/2009	£ / R	2010/03/15	20.90	Put	Currency Future	8,178.0000	8,173.0000	(0.061)	0	0	0
09/11/2009	£ / R	2010/03/15	13.30	Call	Currency Future	378.0000	374.0000	(1.058)	0	0	0
09/11/2009	£ / R	2010/03/15	9.85	Put	Currency Future	26.0000	25.0000	(3.846)	0	0	0
09/11/2009	£ / R	2010/03/15	9.65	Call	Currency Future	3,102.0000	3,105.0000	0.097	0	0	0
09/11/2009	£ / R	2010/03/15	17.90	Put	Currency Future	5,192.0000	5,188.0000	(0.077)	0	0	0
09/11/2009	£ / R	2010/03/15	11.05	Put	Currency Future	76.0000	73.0000	(3.947)	0	0	0
09/11/2009	£ / R	2010/03/15	19.65	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
09/11/2009	£ / R	2010/03/15	12.80	Call	Currency Future	542.0000	538.0000	(0.738)	0	0	0
09/11/2009	£ / R	2010/03/15	10.85	Call	Currency Future	1,942.0000	1,942.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	16.75	Call	Currency Future	33.0000	34.0000	3.030	0	0	0
09/11/2009	£ / R	2010/03/15	21.10	Put	Currency Future	8,377.0000	8,372.0000	(0.060)	0	0	0
09/11/2009	£ / R	2010/03/15	16.90	Put	Currency Future	4,201.0000	4,198.0000	(0.071)	0	0	0
09/11/2009	£ / R	2010/03/15	19.65	Put	Currency Future	6,933.0000	6,928.0000	(0.072)	0	0	0
09/11/2009	£ / R	2010/03/15	9.35	Call	Currency Future	3,397.0000	3,400.0000	0.088	0	0	0
09/11/2009	£ / R	2010/03/15	20.20	Put	Currency Future	7,480.0000	7,476.0000	(0.053)	0	0	0
09/11/2009	£ / R	2010/03/15	9.85	Call	Currency Future	2,906.0000	2,909.0000	0.103	0	0	0
09/11/2009	£ / R	2010/03/15	17.55	Put	Currency Future	4,845.0000	4,841.0000	(0.083)	0	0	0
09/11/2009	£ / R	2010/03/15	21.10	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
09/11/2009	£ / R	2010/03/15	14.15	Put	Currency Future	1,629.0000	1,621.0000	(0.491)	0	0	0
09/11/2009	£ / R	2010/03/15	21.65	Call	Currency Future	4.0000	4.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	19.35	Call	Currency Future	14.0000	14.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	14.20	Call	Currency Future	202.0000	199.0000	(1.485)	0	0	0
09/11/2009	£ / R	2010/03/15	14.85	Call	Currency Future	131.0000	129.0000	(1.527)	0	0	0
09/11/2009	£ / R	2010/03/15	17.55	Call	Currency Future	25.0000	25.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	19.10	Put	Currency Future	6,386.0000	6,381.0000	(0.078)	0	0	0
09/11/2009	£ / R	2010/03/15	17.90	Call	Currency Future	22.0000	22.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	14.00	Put	Currency Future	1,502.0000	1,493.0000	(0.599)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	£ / R 2010/03/15	21.65	Put	Currency Future	8,925.0000	8,920.0000	(0.056)	0	0	0
09/11/2009	£ / R 2010/03/15	7.95	Call	Currency Future	4,782.0000	4,786.0000	0.084	0	0	0
09/11/2009	£ / R 2010/03/15	14.20	Put	Currency Future	1,673.0000	1,664.0000	(0.538)	0	0	0
09/11/2009	£ / R 2010/03/15	14.85	Put	Currency Future	2,251.0000	2,245.0000	(0.267)	0	0	0
09/11/2009	£ / R 2010/03/15	16.55	Put	Currency Future	3,857.0000	3,854.0000	(0.078)	0	0	0
09/11/2009	£ / R 2010/03/15	17.35	Call	Currency Future	26.0000	27.0000	3.846	0	0	0
09/11/2009	£ / R 2010/03/15	14.00	Call	Currency Future	232.0000	228.0000	(1.724)	0	0	0
09/11/2009	£ / R 2010/03/15	21.40	Call	Currency Future	5.0000	5.0000	-	0	0	0
09/11/2009	£ / R 2010/03/15	17.85	Put	Currency Future	5,143.0000	5,139.0000	(0.078)	0	0	0
09/11/2009	£ / R 2010/03/15	9.75	Call	Currency Future	3,004.0000	3,007.0000	0.100	0	0	0
09/11/2009	£ / R 2010/03/15	10.35	Call	Currency Future	2,419.0000	2,421.0000	0.083	0	0	0
09/11/2009	£ / R 2010/03/15	9.40	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
09/11/2009	£ / R 2010/03/15	16.20	Put	Currency Future	3,518.0000	3,515.0000	(0.085)	0	0	0
09/11/2009	£ / R 2010/03/15	17.85	Call	Currency Future	23.0000	23.0000	-	0	0	0
09/11/2009	£ / R 2010/03/15	9.75	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
09/11/2009	£ / R 2010/03/15	10.35	Put	Currency Future	39.0000	37.0000	(5.128)	0	0	0
09/11/2009	£ / R 2010/03/15	9.40	Call	Currency Future	3,347.0000	3,351.0000	0.120	0	0	0
09/11/2009	£ / R 2010/03/15	18.20	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
09/11/2009	£ / R 2010/03/15	16.85	Put	Currency Future	4,152.0000	4,148.0000	(0.096)	0	0	0
09/11/2009	£ / R 2010/03/15	10.75	Call	Currency Future	2,035.0000	2,036.0000	0.049	0	0	0
09/11/2009	£ / R 2010/03/15	17.35	Put	Currency Future	4,647.0000	4,643.0000	(0.086)	0	0	0
09/11/2009	£ / R 2010/03/15	21.40	Put	Currency Future	8,675.0000	8,671.0000	(0.046)	0	0	0
09/11/2009	£ / R 2010/03/15	15.85	Put	Currency Future	3,182.0000	3,178.0000	(0.126)	0	0	0
09/11/2009	£ / R 2010/03/15	11.75	Put	Currency Future	165.0000	159.0000	(3.636)	0	0	0
09/11/2009	£ / R 2010/03/15	11.35	Call	Currency Future	1,485.0000	1,486.0000	0.067	0	0	0
09/11/2009	£ / R 2010/03/15	15.40	Call	Currency Future	86.0000	86.0000	-	0	0	0
09/11/2009	£ / R 2010/03/15	20.20	Call	Currency Future	10.0000	10.0000	-	0	0	0
09/11/2009	£ / R 2010/03/15	15.85	Call	Currency Future	62.0000	62.0000	-	0	0	0
09/11/2009	£ / R 2010/03/15	11.75	Call	Currency Future	1,145.0000	1,143.0000	(0.175)	0	0	0
09/11/2009	£ / R 2010/03/15	17.10	Call	Currency Future	29.0000	29.0000	-	0	0	0
09/11/2009	£ / R 2010/03/15	15.35	Call	Currency Future	90.0000	89.0000	(1.111)	0	0	0
09/11/2009	£ / R 2010/03/15	7.95	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
09/11/2009	£ / R 2010/03/15	18.20	Put	Currency Future	5,491.0000	5,486.0000	(0.091)	0	0	0
09/11/2009	£ / R 2010/03/15	10.75	Put	Currency Future	55.0000	51.0000	(7.273)	0	0	0
09/11/2009	£ / R 2010/03/15	15.35	Put	Currency Future	2,710.0000	2,705.0000	(0.185)	0	0	0
09/11/2009	£ / R 2010/03/15	14.15	Call	Currency Future	209.0000	205.0000	(1.914)	0	0	0

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09/11/2009	£ / R	2010/03/15	8.20	Put	Currency Future	3.0000	3.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	16.85	Call	Currency Future	32.0000	32.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	16.55	Call	Currency Future	37.0000	38.0000	2.703	0	0	0
09/11/2009	£ / R	2010/03/15	11.35	Put	Currency Future	105.0000	102.0000	(2.857)	0	0	0
09/11/2009	£ / R	2010/03/15	10.85	Put	Currency Future	62.0000	58.0000	(6.452)	0	0	0
09/11/2009	£ / R	2010/03/15	16.75	Put	Currency Future	4,053.0000	4,050.0000	(0.074)	0	0	0
09/11/2009	£ / R	2010/03/15	9.20	Put	Currency Future	14.0000	14.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	9.15	Call	Currency Future	3,594.0000	3,597.0000	0.083	0	0	0
09/11/2009	£ / R	2010/03/15	8.20	Call	Currency Future	4,533.0000	4,537.0000	0.088	0	0	0
09/11/2009	£ / R	2010/03/15	21.15	Put	Currency Future	8,426.0000	8,422.0000	(0.047)	0	0	0
09/11/2009	£ / R	2010/03/15	15.55	Put	Currency Future	2,897.0000	2,893.0000	(0.138)	0	0	0
09/11/2009	£ / R	2010/03/15	10.20	Call	Currency Future	2,565.0000	2,567.0000	0.078	0	0	0
09/11/2009	£ / R	2010/03/15	8.00	Put	Currency Future	2.0000	2.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	15.95	Put	Currency Future	3,277.0000	3,274.0000	(0.092)	0	0	0
09/11/2009	£ / R	2010/03/15	14.55	Put	Currency Future	1,981.0000	1,973.0000	(0.404)	0	0	0
09/11/2009	£ / R	2010/03/15	14.70	Put	Currency Future	2,117.0000	2,109.0000	(0.378)	0	0	0
09/11/2009	£ / R	2010/03/15	9.05	Call	Currency Future	3,692.0000	3,696.0000	0.108	0	0	0
09/11/2009	£ / R	2010/03/15	16.95	Call	Currency Future	30.0000	31.0000	3.333	0	0	0
09/11/2009	£ / R	2010/03/15	15.75	Put	Currency Future	3,087.0000	3,083.0000	(0.130)	0	0	0
09/11/2009	£ / R	2010/03/15	21.75	Put	Currency Future	9,024.0000	9,020.0000	(0.044)	0	0	0
09/11/2009	£ / R	2010/03/15	15.15	Call	Currency Future	104.0000	103.0000	(0.962)	0	0	0
09/11/2009	£ / R	2010/03/15	16.95	Put	Currency Future	4,250.0000	4,247.0000	(0.071)	0	0	0
09/11/2009	£ / R	2010/03/15	10.55	Call	Currency Future	2,226.0000	2,228.0000	0.090	0	0	0
09/11/2009	£ / R	2010/03/15	15.10	Put	Currency Future	2,478.0000	2,473.0000	(0.202)	0	0	0
09/11/2009	£ / R	2010/03/15	8.00	Call	Currency Future	4,732.0000	4,736.0000	0.085	0	0	0
09/11/2009	£ / R	2010/03/15	21.75	Call	Currency Future	4.0000	4.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	15.15	Put	Currency Future	2,524.0000	2,519.0000	(0.198)	0	0	0
09/11/2009	£ / R	2010/03/15	15.95	Call	Currency Future	57.0000	58.0000	1.754	0	0	0
09/11/2009	£ / R	2010/03/15	9.55	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
09/11/2009	£ / R	2010/03/15	18.95	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
09/11/2009	£ / R	2010/03/15	17.15	Put	Currency Future	4,448.0000	4,445.0000	(0.067)	0	0	0
09/11/2009	£ / R	2010/03/15	17.95	Call	Currency Future	22.0000	22.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	10.55	Put	Currency Future	46.0000	44.0000	(4.348)	0	0	0
09/11/2009	£ / R	2010/03/15	9.10	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
09/11/2009	£ / R	2010/03/15	13.40	Call	Currency Future	352.0000	348.0000	(1.136)	0	0	0
09/11/2009	£ / R	2010/03/15	9.00	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	£ / R	2010/03/15	19.15	Call	Currency Future	15.0000	15.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	14.95	Put	Currency Future	2,341.0000	2,335.0000	(0.256)	0	0	0
09/11/2009	£ / R	2010/03/15	11.55	Call	Currency Future	1,310.0000	1,312.0000	0.153	0	0	0
09/11/2009	£ / R	2010/03/15	13.40	Put	Currency Future	1,022.0000	1,014.0000	(0.783)	0	0	0
09/11/2009	£ / R	2010/03/15	9.00	Call	Currency Future	3,742.0000	3,745.0000	0.080	0	0	0
09/11/2009	£ / R	2010/03/15	18.90	Put	Currency Future	6,187.0000	6,183.0000	(0.065)	0	0	0
09/11/2009	£ / R	2010/03/15	19.15	Put	Currency Future	6,435.0000	6,431.0000	(0.062)	0	0	0
09/11/2009	£ / R	2010/03/15	10.95	Put	Currency Future	69.0000	65.0000	(5.797)	0	0	0
09/11/2009	£ / R	2010/03/15	11.55	Put	Currency Future	130.0000	128.0000	(1.538)	0	0	0
09/11/2009	£ / R	2010/03/15	9.20	Call	Currency Future	3,544.0000	3,548.0000	0.113	0	0	0
09/11/2009	£ / R	2010/03/15	21.50	Put	Currency Future	8,775.0000	8,771.0000	(0.046)	0	0	0
09/11/2009	£ / R	2010/03/15	21.05	Put	Currency Future	8,327.0000	8,323.0000	(0.048)	0	0	0
09/11/2009	£ / R	2010/03/15	9.95	Call	Currency Future	2,809.0000	2,811.0000	0.071	0	0	0
09/11/2009	£ / R	2010/03/15	14.55	Call	Currency Future	161.0000	157.0000	(2.484)	0	0	0
09/11/2009	£ / R	2010/03/15	9.95	Put	Currency Future	29.0000	27.0000	(6.897)	0	0	0
09/11/2009	£ / R	2010/03/15	14.75	Put	Currency Future	2,161.0000	2,154.0000	(0.324)	0	0	0
09/11/2009	£ / R	2010/03/15	21.05	Call	Currency Future	7.0000	7.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	10.95	Call	Currency Future	1,849.0000	1,849.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	15.75	Call	Currency Future	66.0000	67.0000	1.515	0	0	0
09/11/2009	£ / R	2010/03/15	19.05	Call	Currency Future	16.0000	16.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	14.95	Call	Currency Future	121.0000	119.0000	(1.653)	0	0	0
09/11/2009	£ / R	2010/03/15	15.55	Call	Currency Future	77.0000	77.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	9.15	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
09/11/2009	£ / R	2010/03/15	20.80	Call	Currency Future	8.0000	8.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	9.05	Put	Currency Future	12.0000	12.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	14.75	Call	Currency Future	141.0000	139.0000	(1.418)	0	0	0
09/11/2009	£ / R	2010/03/15	13.65	Call	Currency Future	295.0000	291.0000	(1.356)	0	0	0
09/11/2009	£ / R	2010/03/15	18.80	Put	Currency Future	6,088.0000	6,083.0000	(0.082)	0	0	0
09/11/2009	£ / R	2010/03/15	15.05	Call	Currency Future	112.0000	111.0000	(0.893)	0	0	0
09/11/2009	£ / R	2010/03/15	17.95	Put	Currency Future	5,242.0000	5,238.0000	(0.076)	0	0	0
09/11/2009	£ / R	2010/03/15	18.55	Put	Currency Future	5,839.0000	5,835.0000	(0.069)	0	0	0
09/11/2009	£ / R	2010/03/15	14.70	Call	Currency Future	147.0000	143.0000	(2.721)	0	0	11,630
09/11/2009	£ / R	2010/03/15	15.05	Put	Currency Future	2,432.0000	2,427.0000	(0.206)	0	0	0
09/11/2009	£ / R	2010/03/15	13.50	Call	Currency Future	328.0000	324.0000	(1.220)	0	0	0
09/11/2009	£ / R	2010/03/15	18.80	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
09/11/2009	£ / R	2010/03/15	8.85	Put	Currency Future	10.0000	10.0000	-	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
09/11/2009	£ / R	2010/03/15	17.05	Call	Currency Future	29.0000	30.0000	3.448	0	0	0
09/11/2009	£ / R	2010/03/15	13.65	Put	Currency Future	1,215.0000	1,207.0000	(0.658)	0	0	0
09/11/2009	£ / R	2010/03/15	8.80	Call	Currency Future	3,940.0000	3,943.0000	0.076	0	0	0
09/11/2009	£ / R	2010/03/15	15.90	Put	Currency Future	3,230.0000	3,226.0000	(0.124)	0	0	0
09/11/2009	£ / R	2010/03/15	20.85	Put	Currency Future	8,128.0000	8,124.0000	(0.049)	0	0	0
09/11/2009	£ / R	2010/03/15	17.05	Put	Currency Future	4,349.0000	4,346.0000	(0.069)	0	0	0
09/11/2009	£ / R	2010/03/15	8.85	Call	Currency Future	3,890.0000	3,894.0000	0.103	0	0	0
09/11/2009	£ / R	2010/03/15	19.05	Put	Currency Future	6,336.0000	6,332.0000	(0.063)	0	0	0
09/11/2009	£ / R	2010/03/15	8.80	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
09/11/2009	£ / R	2010/03/15	15.90	Call	Currency Future	59.0000	60.0000	1.695	0	0	0
09/11/2009	£ / R	2010/03/15	20.85	Call	Currency Future	8.0000	8.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	13.10	Put	Currency Future	807.0000	798.0000	(1.115)	0	0	0
09/11/2009	£ / R	2010/03/15	18.85	Call	Currency Future	17.0000	17.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	18.85	Put	Currency Future	6,137.0000	6,133.0000	(0.065)	0	0	0
09/11/2009	£ / R	2010/03/15	20.95	Call	Currency Future	7.0000	7.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	20.95	Put	Currency Future	8,227.0000	8,223.0000	(0.049)	0	0	0
09/11/2009	£ / R	2010/03/15	9.10	Call	Currency Future	3,643.0000	3,646.0000	0.082	0	0	0
09/11/2009	£ / R	2010/03/15	13.35	Call	Currency Future	365.0000	361.0000	(1.096)	0	0	0
09/11/2009	£ / R	2010/03/15	18.95	Put	Currency Future	6,237.0000	6,232.0000	(0.080)	0	0	0
09/11/2009	£ / R	2010/03/15	11.70	Put	Currency Future	152.0000	151.0000	(0.658)	0	0	0
09/11/2009	£ / R	2010/03/15	15.10	Call	Currency Future	108.0000	107.0000	(0.926)	0	0	0
09/11/2009	£ / R	2010/03/15	13.35	Put	Currency Future	985.0000	977.0000	(0.812)	0	0	0
09/11/2009	£ / R	2010/03/15	10.70	Put	Currency Future	52.0000	49.0000	(5.769)	0	0	0
09/11/2009	£ / R	2010/03/15	18.90	Call	Currency Future	17.0000	17.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	19.10	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
09/11/2009	£ / R	2010/03/15	13.10	Call	Currency Future	437.0000	433.0000	(0.915)	0	0	0
09/11/2009	£ / R	2010/03/15	8.55	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
09/11/2009	£ / R	2010/03/15	10.70	Call	Currency Future	2,082.0000	2,083.0000	0.048	0	0	0
09/11/2009	£ / R	2010/03/15	8.95	Call	Currency Future	3,791.0000	3,795.0000	0.106	0	0	0
09/11/2009	£ / R	2010/03/15	8.55	Call	Currency Future	4,186.0000	4,190.0000	0.096	0	0	0
09/11/2009	£ / R	2010/03/15	9.70	Call	Currency Future	3,053.0000	3,056.0000	0.098	0	0	0
09/11/2009	£ / R	2010/03/15	20.55	Put	Currency Future	7,829.0000	7,825.0000	(0.051)	0	0	0
09/11/2009	£ / R	2010/03/15	9.70	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
09/11/2009	£ / R	2010/03/15	18.55	Call	Currency Future	19.0000	19.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	15.70	Call	Currency Future	69.0000	69.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	8.95	Put	Currency Future	11.0000	11.0000	-	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
09/11/2009	£ / R	2010/03/15	20.55	Call	Currency Future	9.0000	9.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	15.70	Put	Currency Future	3,039.0000	3,035.0000	(0.132)	0	0	0
09/11/2009	£ / R	2010/03/15	16.70	Put	Currency Future	4,004.0000	4,001.0000	(0.075)	0	0	0
09/11/2009	£ / R	2010/03/15	14.80	Put	Currency Future	2,206.0000	2,199.0000	(0.317)	0	0	0
09/11/2009	£ / R	2010/03/15	15.80	Call	Currency Future	64.0000	64.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	15.80	Put	Currency Future	3,134.0000	3,130.0000	(0.128)	0	0	0
09/11/2009	£ / R	2010/03/15	16.80	Call	Currency Future	32.0000	33.0000	3.125	0	0	0
09/11/2009	£ / R	2010/03/15	16.80	Put	Currency Future	4,102.0000	4,099.0000	(0.073)	0	0	0
09/11/2009	£ / R	2010/03/15	14.80	Call	Currency Future	136.0000	133.0000	(2.206)	0	0	0
09/11/2009	£ / R	2010/03/15	17.80	Put	Currency Future	5,093.0000	5,089.0000	(0.079)	0	0	0
09/11/2009	£ / R	2010/03/15	17.80	Call	Currency Future	23.0000	23.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	16.70	Call	Currency Future	33.0000	35.0000	6.061	0	0	0
09/11/2009	£ / R	2010/03/15	11.80	Put	Currency Future	179.0000	173.0000	(3.352)	0	0	0
09/11/2009	£ / R	2010/03/15	10.80	Put	Currency Future	58.0000	54.0000	(6.897)	0	0	0
09/11/2009	£ / R	2010/03/15	17.70	Call	Currency Future	24.0000	24.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	17.10	Put	Currency Future	4,399.0000	4,395.0000	(0.091)	0	0	0
09/11/2009	£ / R	2010/03/15	17.70	Put	Currency Future	4,994.0000	4,990.0000	(0.080)	0	0	0
09/11/2009	£ / R	2010/03/15	21.50	Call	Currency Future	5.0000	5.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	9.80	Call	Currency Future	2,955.0000	2,958.0000	0.102	0	0	0
09/11/2009	£ / R	2010/03/15	19.50	Put	Currency Future	6,783.0000	6,779.0000	(0.059)	0	0	0
09/11/2009	£ / R	2010/03/15	11.80	Call	Currency Future	1,108.0000	1,107.0000	(0.090)	0	0	0
09/11/2009	£ / R	2010/03/15	19.50	Call	Currency Future	13.0000	13.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	10.80	Call	Currency Future	1,988.0000	1,989.0000	0.050	0	0	0
09/11/2009	£ / R	2010/03/15	9.80	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
09/11/2009	£ / R	2010/03/15	11.70	Call	Currency Future	1,182.0000	1,185.0000	0.254	0	0	0
09/11/2009	£ / R	2010/03/15	9.60	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
09/11/2009	£ / R	2010/03/15	13.55	Call	Currency Future	317.0000	312.0000	(1.577)	0	0	0
09/11/2009	£ / R	2010/03/15	9.60	Call	Currency Future	3,151.0000	3,154.0000	0.095	0	0	0
09/11/2009	£ / R	2010/03/15	13.55	Put	Currency Future	1,137.0000	1,128.0000	(0.792)	0	0	0
09/11/2009	£ / R	2010/03/15	10.60	Call	Currency Future	2,178.0000	2,180.0000	0.092	0	0	0
09/11/2009	£ / R	2010/03/15	10.60	Put	Currency Future	48.0000	45.0000	(6.250)	0	0	0
09/11/2009	£ / R	2010/03/15	15.60	Call	Currency Future	74.0000	74.0000	-	0	0	0
09/11/2009	£ / R	2010/03/15	14.60	Put	Currency Future	2,026.0000	2,018.0000	(0.395)	0	0	0
09/11/2009	£ / R	2010/03/15	14.60	Call	Currency Future	156.0000	152.0000	(2.564)	0	0	0
09/11/2009	£ / R	2010/03/15	11.60	Call	Currency Future	1,267.0000	1,269.0000	0.158	0	0	0
09/11/2009	£ / R	2010/03/15	15.60	Put	Currency Future	2,944.0000	2,940.0000	(0.136)	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
09/11/2009	£ / R	2010/03/15	16.60	Call	Currency Future	36.0000	37.0000	2.778	0	0	0
09/11/2009	£ / R	2010/03/15	11.60	Put	Currency Future	137.0000	135.0000	(1.460)	0	0	0
09/11/2009	£ / R	2010/03/15	17.60	Put	Currency Future	4,895.0000	4,890.0000	(0.102)	0	0	0
09/11/2009	£ / R	2010/03/15	17.60	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
09/11/2009	£ / R	2010/03/15	16.60	Put	Currency Future	3,906.0000	3,903.0000	(0.077)	0	0	0
09/11/2009	£ / R	2010/06/14			Currency Future	12.9353	12.9399	0.036	12.9200	12.9200	687
09/11/2009	£ / R	2010/06/14	14.10	Call	Currency Future	413.0000	412.0000	(0.242)	0	0	0
09/11/2009	£ / R	2010/06/14	15.40	Put	Currency Future	2,687.0000	2,681.0000	(0.223)	0	0	0
09/11/2009	£ / R	2010/06/14	12.20	Call	Currency Future	1,115.0000	1,116.0000	0.090	0	0	0
09/11/2009	£ / R	2010/06/14	20.60	Call	Currency Future	23.0000	23.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	12.30	Put	Currency Future	422.0000	418.0000	(0.948)	0	0	0
09/11/2009	£ / R	2010/06/14	10.30	Put	Currency Future	56.0000	54.0000	(3.571)	0	0	0
09/11/2009	£ / R	2010/06/14	12.95	Call	Currency Future	744.0000	744.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	21.50	Put	Currency Future	8,581.0000	8,576.0000	(0.058)	0	0	0
09/11/2009	£ / R	2010/06/14	14.70	Call	Currency Future	311.0000	310.0000	(0.322)	0	0	0
09/11/2009	£ / R	2010/06/14	14.65	Put	Currency Future	2,033.0000	2,027.0000	(0.295)	0	0	0
09/11/2009	£ / R	2010/06/14	17.40	Put	Currency Future	4,549.0000	4,543.0000	(0.132)	0	0	0
09/11/2009	£ / R	2010/06/14	21.20	Put	Currency Future	8,284.0000	8,279.0000	(0.060)	0	0	0
09/11/2009	£ / R	2010/06/14	9.45	Call	Currency Future	3,519.0000	3,522.0000	0.085	0	0	0
09/11/2009	£ / R	2010/06/14	15.40	Call	Currency Future	223.0000	221.0000	(0.897)	0	0	0
09/11/2009	£ / R	2010/06/14	10.65	Put	Currency Future	66.0000	64.0000	(3.030)	0	0	0
09/11/2009	£ / R	2010/06/14	20.60	Put	Currency Future	7,688.0000	7,683.0000	(0.065)	0	0	0
09/11/2009	£ / R	2010/06/14	12.75	Call	Currency Future	830.0000	830.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	20.30	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
09/11/2009	£ / R	2010/06/14	13.10	Call	Currency Future	688.0000	688.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	19.50	Put	Currency Future	6,593.0000	6,589.0000	(0.061)	0	0	0
09/11/2009	£ / R	2010/06/14	8.70	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
09/11/2009	£ / R	2010/06/14	8.35	Call	Currency Future	4,594.0000	4,598.0000	0.087	0	0	0
09/11/2009	£ / R	2010/06/14	18.90	Call	Currency Future	34.0000	34.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	13.90	Call	Currency Future	456.0000	455.0000	(0.219)	0	0	0
09/11/2009	£ / R	2010/06/14	10.45	Call	Currency Future	2,545.0000	2,548.0000	0.118	0	0	0
09/11/2009	£ / R	2010/06/14	10.90	Put	Currency Future	75.0000	72.0000	(4.000)	0	0	0
09/11/2009	£ / R	2010/06/14	12.20	Put	Currency Future	380.0000	376.0000	(1.053)	0	0	0
09/11/2009	£ / R	2010/06/14	19.10	Put	Currency Future	6,196.0000	6,192.0000	(0.065)	0	0	0
09/11/2009	£ / R	2010/06/14	12.75	Put	Currency Future	645.0000	640.0000	(0.775)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	£ / R	2010/06/14	11.30	Put	Currency Future	128.0000	125.0000	(2.344)	0	0	0
09/11/2009	£ / R	2010/06/14	21.50	Call	Currency Future	16.0000	16.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	8.70	Call	Currency Future	4,251.0000	4,255.0000	0.094	0	0	0
09/11/2009	£ / R	2010/06/14	8.35	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
09/11/2009	£ / R	2010/06/14	16.75	Put	Currency Future	3,934.0000	3,928.0000	(0.153)	0	0	0
09/11/2009	£ / R	2010/06/14	18.90	Put	Currency Future	5,998.0000	5,994.0000	(0.067)	0	0	0
09/11/2009	£ / R	2010/06/14	19.20	Call	Currency Future	31.0000	31.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	9.45	Put	Currency Future	33.0000	32.0000	(3.030)	0	0	0
09/11/2009	£ / R	2010/06/14	10.90	Call	Currency Future	2,110.0000	2,112.0000	0.095	0	0	0
09/11/2009	£ / R	2010/06/14	11.30	Call	Currency Future	1,763.0000	1,765.0000	0.113	0	0	0
09/11/2009	£ / R	2010/06/14	12.95	Put	Currency Future	759.0000	754.0000	(0.659)	0	0	0
09/11/2009	£ / R	2010/06/14	19.50	Call	Currency Future	29.0000	29.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	16.50	Put	Currency Future	3,698.0000	3,692.0000	(0.162)	0	0	0
09/11/2009	£ / R	2010/06/14	13.65	Call	Currency Future	517.0000	517.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	16.90	Call	Currency Future	112.0000	111.0000	(0.893)	0	0	0
09/11/2009	£ / R	2010/06/14	10.65	Call	Currency Future	2,351.0000	2,353.0000	0.085	0	0	0
09/11/2009	£ / R	2010/06/14	9.90	Put	Currency Future	46.0000	44.0000	(4.348)	0	0	0
09/11/2009	£ / R	2010/06/14	22.25	Call	Currency Future	10.0000	10.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	15.75	Put	Currency Future	3,003.0000	2,997.0000	(0.200)	0	0	0
09/11/2009	£ / R	2010/06/14	20.90	Call	Currency Future	22.0000	22.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	13.65	Put	Currency Future	1,232.0000	1,227.0000	(0.406)	0	0	0
09/11/2009	£ / R	2010/06/14	21.45	Call	Currency Future	17.0000	17.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	12.15	Call	Currency Future	1,145.0000	1,146.0000	0.087	0	0	0
09/11/2009	£ / R	2010/06/14	19.10	Call	Currency Future	31.0000	32.0000	3.226	0	0	0
09/11/2009	£ / R	2010/06/14	12.30	Call	Currency Future	1,058.0000	1,058.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	11.90	Call	Currency Future	1,305.0000	1,306.0000	0.077	0	0	0
09/11/2009	£ / R	2010/06/14	14.70	Put	Currency Future	2,076.0000	2,070.0000	(0.289)	0	0	0
09/11/2009	£ / R	2010/06/14	20.65	Put	Currency Future	7,738.0000	7,733.0000	(0.065)	0	0	0
09/11/2009	£ / R	2010/06/14	11.35	Put	Currency Future	137.0000	134.0000	(2.190)	0	0	0
09/11/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,421.0000	1,415.0000	(0.422)	0	0	0
09/11/2009	£ / R	2010/06/14	10.45	Put	Currency Future	60.0000	58.0000	(3.333)	0	0	0
09/11/2009	£ / R	2010/06/14	18.40	Call	Currency Future	46.0000	46.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	11.60	Put	Currency Future	190.0000	186.0000	(2.105)	0	0	0
09/11/2009	£ / R	2010/06/14	13.20	Call	Currency Future	652.0000	652.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	13.45	Call	Currency Future	573.0000	573.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	20.65	Call	Currency Future	23.0000	23.0000	-	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
09/11/2009	£ / R	2010/06/14	17.55	Call	Currency Future	77.0000	76.0000	(1.299)	0	0	0
09/11/2009	£ / R	2010/06/14	19.20	Put	Currency Future	6,295.0000	6,291.0000	(0.064)	0	0	0
09/11/2009	£ / R	2010/06/14	9.40	Put	Currency Future	32.0000	31.0000	(3.125)	0	0	0
09/11/2009	£ / R	2010/06/14	8.05	Call	Currency Future	4,890.0000	4,894.0000	0.082	0	0	0
09/11/2009	£ / R	2010/06/14	17.60	Call	Currency Future	74.0000	74.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	20.30	Put	Currency Future	7,389.0000	7,385.0000	(0.054)	0	0	0
09/11/2009	£ / R	2010/06/14	14.65	Call	Currency Future	318.0000	317.0000	(0.314)	0	0	0
09/11/2009	£ / R	2010/06/14	17.55	Put	Currency Future	4,691.0000	4,686.0000	(0.107)	0	0	0
09/11/2009	£ / R	2010/06/14	14.90	Put	Currency Future	2,249.0000	2,243.0000	(0.267)	0	0	0
09/11/2009	£ / R	2010/06/14	14.10	Put	Currency Future	1,578.0000	1,572.0000	(0.380)	0	0	0
09/11/2009	£ / R	2010/06/14	16.90	Put	Currency Future	4,077.0000	4,071.0000	(0.147)	0	0	0
09/11/2009	£ / R	2010/06/14	8.05	Put	Currency Future	5.0000	5.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	13.20	Put	Currency Future	917.0000	912.0000	(0.545)	0	0	0
09/11/2009	£ / R	2010/06/14	16.70	Call	Currency Future	122.0000	121.0000	(0.820)	0	0	0
09/11/2009	£ / R	2010/06/14	8.65	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
09/11/2009	£ / R	2010/06/14	11.35	Call	Currency Future	1,723.0000	1,724.0000	0.058	0	0	0
09/11/2009	£ / R	2010/06/14	20.90	Put	Currency Future	7,987.0000	7,982.0000	(0.063)	0	0	0
09/11/2009	£ / R	2010/06/14	22.05	Put	Currency Future	9,126.0000	9,122.0000	(0.044)	0	0	0
09/11/2009	£ / R	2010/06/14	21.85	Put	Currency Future	8,928.0000	8,923.0000	(0.056)	0	0	0
09/11/2009	£ / R	2010/06/14	19.90	Put	Currency Future	6,991.0000	6,987.0000	(0.057)	0	0	0
09/11/2009	£ / R	2010/06/14	12.15	Put	Currency Future	360.0000	356.0000	(1.111)	0	0	0
09/11/2009	£ / R	2010/06/14	12.05	Call	Currency Future	1,206.0000	1,207.0000	0.083	0	0	0
09/11/2009	£ / R	2010/06/14	13.10	Put	Currency Future	852.0000	848.0000	(0.469)	0	0	0
09/11/2009	£ / R	2010/06/14	13.45	Put	Currency Future	1,088.0000	1,083.0000	(0.460)	0	0	0
09/11/2009	£ / R	2010/06/14	8.65	Call	Currency Future	4,300.0000	4,304.0000	0.093	0	0	0
09/11/2009	£ / R	2010/06/14	15.90	Call	Currency Future	175.0000	174.0000	(0.571)	0	0	0
09/11/2009	£ / R	2010/06/14	10.35	Put	Currency Future	57.0000	55.0000	(3.509)	0	0	0
09/11/2009	£ / R	2010/06/14	14.90	Call	Currency Future	284.0000	283.0000	(0.352)	0	0	0
09/11/2009	£ / R	2010/06/14	21.20	Call	Currency Future	19.0000	19.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	18.40	Put	Currency Future	5,510.0000	5,506.0000	(0.073)	0	0	0
09/11/2009	£ / R	2010/06/14	12.35	Put	Currency Future	445.0000	441.0000	(0.899)	0	0	0
09/11/2009	£ / R	2010/06/14	10.30	Call	Currency Future	2,691.0000	2,694.0000	0.111	0	0	0
09/11/2009	£ / R	2010/06/14	18.70	Call	Currency Future	38.0000	39.0000	2.632	0	0	0
09/11/2009	£ / R	2010/06/14	15.90	Put	Currency Future	3,140.0000	3,134.0000	(0.191)	0	0	0
09/11/2009	£ / R	2010/06/14	10.35	Call	Currency Future	2,642.0000	2,645.0000	0.114	0	0	0
09/11/2009	£ / R	2010/06/14	19.90	Call	Currency Future	26.0000	27.0000	3.846	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
09/11/2009	£ / R	2010/06/14	22.30	Call	Currency Future	10.0000	10.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	21.75	Put	Currency Future	8,829.0000	8,824.0000	(0.057)	0	0	0
09/11/2009	£ / R	2010/06/14	9.35	Put	Currency Future	31.0000	30.0000	(3.226)	0	0	0
09/11/2009	£ / R	2010/06/14	22.05	Call	Currency Future	12.0000	12.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	11.45	Call	Currency Future	1,642.0000	1,643.0000	0.061	0	0	0
09/11/2009	£ / R	2010/06/14	9.40	Call	Currency Future	3,568.0000	3,571.0000	0.084	0	0	0
09/11/2009	£ / R	2010/06/14	8.25	Call	Currency Future	4,692.0000	4,697.0000	0.107	0	0	0
09/11/2009	£ / R	2010/06/14	12.35	Call	Currency Future	1,030.0000	1,031.0000	0.097	0	0	0
09/11/2009	£ / R	2010/06/14	12.05	Put	Currency Future	321.0000	317.0000	(1.246)	0	0	0
09/11/2009	£ / R	2010/06/14	16.70	Put	Currency Future	3,887.0000	3,881.0000	(0.154)	0	0	0
09/11/2009	£ / R	2010/06/14	20.85	Call	Currency Future	22.0000	22.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	15.75	Call	Currency Future	188.0000	187.0000	(0.532)	0	0	0
09/11/2009	£ / R	2010/06/14	11.45	Put	Currency Future	157.0000	153.0000	(2.548)	0	0	0
09/11/2009	£ / R	2010/06/14	13.40	Call	Currency Future	588.0000	588.0000	-	0	0	11,323
09/11/2009	£ / R	2010/06/14	19.75	Put	Currency Future	6,842.0000	6,838.0000	(0.058)	0	0	0
09/11/2009	£ / R	2010/06/14	18.85	Put	Currency Future	5,949.0000	5,945.0000	(0.067)	0	0	0
09/11/2009	£ / R	2010/06/14	16.75	Call	Currency Future	120.0000	118.0000	(1.667)	0	0	0
09/11/2009	£ / R	2010/06/14	20.05	Call	Currency Future	26.0000	26.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,459.0000	1,454.0000	(0.343)	0	0	0
09/11/2009	£ / R	2010/06/14	19.45	Call	Currency Future	29.0000	29.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	7.90	Call	Currency Future	5,039.0000	5,043.0000	0.079	0	0	0
09/11/2009	£ / R	2010/06/14	13.40	Put	Currency Future	1,053.0000	1,048.0000	(0.475)	0	0	0
09/11/2009	£ / R	2010/06/14	19.75	Call	Currency Future	27.0000	28.0000	3.704	0	0	0
09/11/2009	£ / R	2010/06/14	18.85	Call	Currency Future	35.0000	35.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	14.75	Put	Currency Future	2,119.0000	2,113.0000	(0.283)	0	0	0
09/11/2009	£ / R	2010/06/14	20.05	Put	Currency Future	7,140.0000	7,136.0000	(0.056)	0	0	0
09/11/2009	£ / R	2010/06/14	22.35	Put	Currency Future	9,425.0000	9,420.0000	(0.053)	0	0	0
09/11/2009	£ / R	2010/06/14	7.90	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
09/11/2009	£ / R	2010/06/14	21.55	Call	Currency Future	16.0000	16.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	11.90	Put	Currency Future	270.0000	266.0000	(1.481)	0	0	0
09/11/2009	£ / R	2010/06/14	21.75	Call	Currency Future	14.0000	14.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	16.85	Put	Currency Future	4,029.0000	4,023.0000	(0.149)	0	0	0
09/11/2009	£ / R	2010/06/14	9.35	Call	Currency Future	3,617.0000	3,620.0000	0.083	0	0	0
09/11/2009	£ / R	2010/06/14	13.80	Put	Currency Future	1,344.0000	1,339.0000	(0.372)	0	0	0
09/11/2009	£ / R	2010/06/14	9.65	Call	Currency Future	3,324.0000	3,327.0000	0.090	0	0	0
09/11/2009	£ / R	2010/06/14	22.00	Call	Currency Future	12.0000	12.0000	-	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
09/11/2009	£ / R	2010/06/14	11.65	Put	Currency Future	202.0000	198.0000	(1.980)	0	0	0
09/11/2009	£ / R	2010/06/14	20.70	Call	Currency Future	23.0000	23.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	20.85	Put	Currency Future	7,937.0000	7,932.0000	(0.063)	0	0	0
09/11/2009	£ / R	2010/06/14	14.75	Call	Currency Future	304.0000	303.0000	(0.329)	0	0	0
09/11/2009	£ / R	2010/06/14	8.90	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
09/11/2009	£ / R	2010/06/14	20.35	Put	Currency Future	7,439.0000	7,435.0000	(0.054)	0	0	0
09/11/2009	£ / R	2010/06/14	13.80	Call	Currency Future	479.0000	479.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	8.15	Put	Currency Future	6.0000	6.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	22.00	Put	Currency Future	9,077.0000	9,072.0000	(0.055)	0	0	0
09/11/2009	£ / R	2010/06/14	17.60	Put	Currency Future	4,739.0000	4,734.0000	(0.106)	0	0	0
09/11/2009	£ / R	2010/06/14	9.90	Call	Currency Future	3,081.0000	3,084.0000	0.097	0	0	0
09/11/2009	£ / R	2010/06/14	20.70	Put	Currency Future	7,787.0000	7,783.0000	(0.051)	0	0	0
09/11/2009	£ / R	2010/06/14	19.65	Call	Currency Future	28.0000	28.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	17.40	Call	Currency Future	84.0000	83.0000	(1.190)	0	0	0
09/11/2009	£ / R	2010/06/14	8.15	Call	Currency Future	4,791.0000	4,795.0000	0.083	0	0	0
09/11/2009	£ / R	2010/06/14	20.00	Put	Currency Future	7,090.0000	7,086.0000	(0.056)	0	0	0
09/11/2009	£ / R	2010/06/14	16.40	Call	Currency Future	139.0000	138.0000	(0.719)	0	0	0
09/11/2009	£ / R	2010/06/14	8.90	Call	Currency Future	4,057.0000	4,061.0000	0.099	0	0	0
09/11/2009	£ / R	2010/06/14	21.45	Put	Currency Future	8,531.0000	8,527.0000	(0.047)	0	0	0
09/11/2009	£ / R	2010/06/14	12.45	Call	Currency Future	976.0000	977.0000	0.102	0	0	8,032
09/11/2009	£ / R	2010/06/14	13.70	Put	Currency Future	1,269.0000	1,264.0000	(0.394)	0	0	0
09/11/2009	£ / R	2010/06/14	18.70	Put	Currency Future	5,803.0000	5,799.0000	(0.069)	0	0	0
09/11/2009	£ / R	2010/06/14	11.40	Put	Currency Future	147.0000	143.0000	(2.721)	0	0	0
09/11/2009	£ / R	2010/06/14	9.55	Call	Currency Future	3,421.0000	3,425.0000	0.117	0	0	0
09/11/2009	£ / R	2010/06/14	13.95	Call	Currency Future	445.0000	444.0000	(0.225)	0	0	0
09/11/2009	£ / R	2010/06/14	20.15	Put	Currency Future	7,240.0000	7,235.0000	(0.069)	0	0	0
09/11/2009	£ / R	2010/06/14	20.00	Call	Currency Future	26.0000	26.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	12.50	Call	Currency Future	950.0000	951.0000	0.105	0	0	0
09/11/2009	£ / R	2010/06/14	20.55	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
09/11/2009	£ / R	2010/06/14	9.55	Put	Currency Future	36.0000	35.0000	(2.778)	0	0	0
09/11/2009	£ / R	2010/06/14	12.55	Call	Currency Future	925.0000	926.0000	0.108	0	0	0
09/11/2009	£ / R	2010/06/14	19.80	Put	Currency Future	6,892.0000	6,887.0000	(0.073)	0	0	0
09/11/2009	£ / R	2010/06/14	13.30	Put	Currency Future	984.0000	979.0000	(0.508)	0	0	0
09/11/2009	£ / R	2010/06/14	16.85	Call	Currency Future	115.0000	113.0000	(1.739)	0	0	0
09/11/2009	£ / R	2010/06/14	12.50	Put	Currency Future	515.0000	511.0000	(0.777)	0	0	0
09/11/2009	£ / R	2010/06/14	18.05	Put	Currency Future	5,171.0000	5,167.0000	(0.077)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	£ / R	2010/06/14	20.15	Call	Currency Future	25.0000	25.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	12.80	Call	Currency Future	808.0000	808.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	16.15	Call	Currency Future	156.0000	155.0000	(0.641)	0	0	0
09/11/2009	£ / R	2010/06/14	19.80	Call	Currency Future	27.0000	27.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	16.10	Call	Currency Future	160.0000	158.0000	(1.250)	0	0	0
09/11/2009	£ / R	2010/06/14	22.30	Put	Currency Future	9,375.0000	9,370.0000	(0.053)	0	0	0
09/11/2009	£ / R	2010/06/14	13.70	Call	Currency Future	504.0000	504.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	13.30	Call	Currency Future	619.0000	619.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	14.85	Put	Currency Future	2,205.0000	2,200.0000	(0.227)	0	0	0
09/11/2009	£ / R	2010/06/14	14.50	Call	Currency Future	341.0000	340.0000	(0.293)	0	0	0
09/11/2009	£ / R	2010/06/14	18.05	Call	Currency Future	57.0000	57.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	14.25	Call	Currency Future	384.0000	383.0000	(0.260)	0	0	0
09/11/2009	£ / R	2010/06/14	18.65	Call	Currency Future	39.0000	40.0000	2.564	0	0	0
09/11/2009	£ / R	2010/06/14	8.25	Put	Currency Future	7.0000	7.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	12.80	Put	Currency Future	672.0000	668.0000	(0.595)	0	0	0
09/11/2009	£ / R	2010/06/14	18.15	Call	Currency Future	53.0000	54.0000	1.887	0	0	0
09/11/2009	£ / R	2010/06/14	14.80	Call	Currency Future	297.0000	296.0000	(0.337)	0	0	0
09/11/2009	£ / R	2010/06/14	21.80	Put	Currency Future	8,878.0000	8,874.0000	(0.045)	0	0	0
09/11/2009	£ / R	2010/06/14	16.10	Put	Currency Future	3,324.0000	3,318.0000	(0.181)	0	0	0
09/11/2009	£ / R	2010/06/14	12.45	Put	Currency Future	491.0000	487.0000	(0.815)	0	0	0
09/11/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,421.0000	1,415.0000	(0.422)	0	0	0
09/11/2009	£ / R	2010/06/14	18.25	Call	Currency Future	50.0000	50.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	14.85	Call	Currency Future	291.0000	290.0000	(0.344)	0	0	0
09/11/2009	£ / R	2010/06/14	14.50	Put	Currency Future	1,906.0000	1,900.0000	(0.315)	0	0	0
09/11/2009	£ / R	2010/06/14	15.05	Put	Currency Future	2,379.0000	2,374.0000	(0.210)	0	0	0
09/11/2009	£ / R	2010/06/14	11.15	Put	Currency Future	104.0000	100.0000	(3.846)	0	0	0
09/11/2009	£ / R	2010/06/14	8.80	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
09/11/2009	£ / R	2010/06/14	12.65	Put	Currency Future	591.0000	587.0000	(0.677)	0	0	0
09/11/2009	£ / R	2010/06/14	17.50	Call	Currency Future	79.0000	79.0000	-	0	0	11,279
09/11/2009	£ / R	2010/06/14	15.50	Call	Currency Future	212.0000	211.0000	(0.472)	0	0	0
09/11/2009	£ / R	2010/06/14	16.05	Call	Currency Future	163.0000	162.0000	(0.613)	0	0	0
09/11/2009	£ / R	2010/06/14	15.65	Call	Currency Future	197.0000	196.0000	(0.508)	0	0	0
09/11/2009	£ / R	2010/06/14	12.60	Call	Currency Future	900.0000	901.0000	0.111	0	0	0
09/11/2009	£ / R	2010/06/14	16.15	Put	Currency Future	3,371.0000	3,365.0000	(0.178)	0	0	0
09/11/2009	£ / R	2010/06/14	8.80	Call	Currency Future	4,154.0000	4,158.0000	0.096	0	0	0
09/11/2009	£ / R	2010/06/14	11.60	Call	Currency Future	1,525.0000	1,526.0000	0.066	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	£ / R	2010/06/14	14.00	Put	Currency Future	1,499.0000	1,493.0000	(0.400)	0	0	0
09/11/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,459.0000	1,454.0000	(0.343)	0	0	0
09/11/2009	£ / R	2010/06/14	9.75	Put	Currency Future	41.0000	40.0000	(2.439)	0	0	0
09/11/2009	£ / R	2010/06/14	22.10	Put	Currency Future	9,176.0000	9,172.0000	(0.044)	0	0	0
09/11/2009	£ / R	2010/06/14	16.40	Put	Currency Future	3,604.0000	3,598.0000	(0.166)	0	0	0
09/11/2009	£ / R	2010/06/14	16.05	Put	Currency Future	3,278.0000	3,272.0000	(0.183)	0	0	0
09/11/2009	£ / R	2010/06/14	14.25	Put	Currency Future	1,699.0000	1,693.0000	(0.353)	0	0	0
09/11/2009	£ / R	2010/06/14	19.45	Put	Currency Future	6,544.0000	6,540.0000	(0.061)	0	0	0
09/11/2009	£ / R	2010/06/14	15.65	Put	Currency Future	2,912.0000	2,906.0000	(0.206)	0	0	0
09/11/2009	£ / R	2010/06/14	22.15	Put	Currency Future	9,226.0000	9,221.0000	(0.054)	0	0	0
09/11/2009	£ / R	2010/06/14	14.80	Put	Currency Future	2,162.0000	2,156.0000	(0.278)	0	0	0
09/11/2009	£ / R	2010/06/14	10.10	Put	Currency Future	51.0000	49.0000	(3.922)	0	0	0
09/11/2009	£ / R	2010/06/14	14.00	Call	Currency Future	434.0000	433.0000	(0.230)	0	0	0
09/11/2009	£ / R	2010/06/14	13.95	Call	Currency Future	445.0000	444.0000	(0.225)	0	0	0
09/11/2009	£ / R	2010/06/14	10.75	Call	Currency Future	2,255.0000	2,257.0000	0.089	0	0	0
09/11/2009	£ / R	2010/06/14	10.25	Put	Currency Future	54.0000	53.0000	(1.852)	0	0	0
09/11/2009	£ / R	2010/06/14	16.50	Call	Currency Future	133.0000	132.0000	(0.752)	0	0	0
09/11/2009	£ / R	2010/06/14	22.35	Call	Currency Future	10.0000	10.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	17.15	Call	Currency Future	97.0000	97.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	12.55	Put	Currency Future	540.0000	536.0000	(0.741)	0	0	0
09/11/2009	£ / R	2010/06/14	18.15	Put	Currency Future	5,268.0000	5,264.0000	(0.076)	0	0	0
09/11/2009	£ / R	2010/06/14	16.80	Call	Currency Future	117.0000	116.0000	(0.855)	0	0	0
09/11/2009	£ / R	2010/06/14	12.85	Put	Currency Future	701.0000	696.0000	(0.713)	0	0	0
09/11/2009	£ / R	2010/06/14	10.75	Put	Currency Future	69.0000	67.0000	(2.899)	0	0	0
09/11/2009	£ / R	2010/06/14	13.05	Put	Currency Future	820.0000	816.0000	(0.488)	0	0	0
09/11/2009	£ / R	2010/06/14	22.10	Call	Currency Future	11.0000	11.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	15.50	Put	Currency Future	2,777.0000	2,771.0000	(0.216)	0	0	0
09/11/2009	£ / R	2010/06/14	17.15	Put	Currency Future	4,312.0000	4,307.0000	(0.116)	0	0	0
09/11/2009	£ / R	2010/06/14	12.60	Put	Currency Future	565.0000	561.0000	(0.708)	0	0	0
09/11/2009	£ / R	2010/06/14	22.15	Call	Currency Future	11.0000	11.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	16.80	Put	Currency Future	3,982.0000	3,976.0000	(0.151)	0	0	0
09/11/2009	£ / R	2010/06/14	19.55	Put	Currency Future	6,643.0000	6,639.0000	(0.060)	0	0	0
09/11/2009	£ / R	2010/06/14	8.60	Put	Currency Future	13.0000	13.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	13.90	Call	Currency Future	456.0000	455.0000	(0.219)	0	0	0
09/11/2009	£ / R	2010/06/14	9.75	Call	Currency Future	3,227.0000	3,230.0000	0.093	0	0	0
09/11/2009	£ / R	2010/06/14	10.25	Call	Currency Future	2,740.0000	2,742.0000	0.073	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	£ / R	2010/06/14	11.50	Call	Currency Future	1,603.0000	1,604.0000	0.062	0	0	0
09/11/2009	£ / R	2010/06/14	18.65	Put	Currency Future	5,754.0000	5,750.0000	(0.070)	0	0	0
09/11/2009	£ / R	2010/06/14	18.80	Call	Currency Future	36.0000	36.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	19.55	Call	Currency Future	28.0000	29.0000	3.571	0	0	0
09/11/2009	£ / R	2010/06/14	17.80	Put	Currency Future	4,931.0000	4,926.0000	(0.101)	0	0	0
09/11/2009	£ / R	2010/06/14	10.10	Call	Currency Future	2,886.0000	2,889.0000	0.104	0	0	0
09/11/2009	£ / R	2010/06/14	13.05	Call	Currency Future	706.0000	706.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	19.65	Put	Currency Future	6,742.0000	6,738.0000	(0.059)	0	0	0
09/11/2009	£ / R	2010/06/14	11.50	Put	Currency Future	167.0000	164.0000	(1.796)	0	0	0
09/11/2009	£ / R	2010/06/14	20.55	Put	Currency Future	7,638.0000	7,634.0000	(0.052)	0	0	0
09/11/2009	£ / R	2010/06/14	17.80	Call	Currency Future	66.0000	66.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	12.85	Call	Currency Future	786.0000	786.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	20.20	Put	Currency Future	7,290.0000	7,285.0000	(0.069)	0	0	0
09/11/2009	£ / R	2010/06/14	17.00	Put	Currency Future	4,171.0000	4,165.0000	(0.144)	0	0	0
09/11/2009	£ / R	2010/06/14	12.90	Call	Currency Future	765.0000	765.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	21.65	Call	Currency Future	15.0000	15.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	8.85	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
09/11/2009	£ / R	2010/06/14	11.40	Call	Currency Future	1,682.0000	1,683.0000	0.059	0	0	0
09/11/2009	£ / R	2010/06/14	10.55	Call	Currency Future	2,448.0000	2,450.0000	0.082	0	0	0
09/11/2009	£ / R	2010/06/14	21.80	Call	Currency Future	14.0000	14.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	12.65	Call	Currency Future	876.0000	877.0000	0.114	0	0	0
09/11/2009	£ / R	2010/06/14	13.00	Put	Currency Future	789.0000	785.0000	(0.507)	0	0	0
09/11/2009	£ / R	2010/06/14	18.25	Put	Currency Future	5,365.0000	5,361.0000	(0.075)	0	0	0
09/11/2009	£ / R	2010/06/14	17.50	Put	Currency Future	4,644.0000	4,639.0000	(0.108)	0	0	0
09/11/2009	£ / R	2010/06/14	8.85	Call	Currency Future	4,105.0000	4,109.0000	0.097	0	0	0
09/11/2009	£ / R	2010/06/14	10.50	Put	Currency Future	61.0000	59.0000	(3.279)	0	0	0
09/11/2009	£ / R	2010/06/14	10.55	Put	Currency Future	63.0000	61.0000	(3.175)	0	0	0
09/11/2009	£ / R	2010/06/14	21.95	Call	Currency Future	12.0000	12.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	20.80	Put	Currency Future	7,887.0000	7,883.0000	(0.051)	0	0	0
09/11/2009	£ / R	2010/06/14	15.80	Call	Currency Future	184.0000	182.0000	(1.087)	0	0	0
09/11/2009	£ / R	2010/06/14	8.60	Call	Currency Future	4,349.0000	4,353.0000	0.092	0	0	0
09/11/2009	£ / R	2010/06/14	22.20	Call	Currency Future	11.0000	11.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	13.00	Call	Currency Future	725.0000	725.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	18.00	Put	Currency Future	5,123.0000	5,119.0000	(0.078)	0	0	0
09/11/2009	£ / R	2010/06/14	12.70	Put	Currency Future	618.0000	613.0000	(0.809)	0	0	0
09/11/2009	£ / R	2010/06/14	21.65	Put	Currency Future	8,729.0000	8,725.0000	(0.046)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	£ / R	2010/06/14	20.10	Put	Currency Future	7,190.0000	7,186.0000	(0.056)	0	0	0
09/11/2009	£ / R	2010/06/14	10.40	Put	Currency Future	58.0000	56.0000	(3.448)	0	0	0
09/11/2009	£ / R	2010/06/14	20.35	Call	Currency Future	24.0000	24.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	17.05	Put	Currency Future	4,218.0000	4,212.0000	(0.142)	0	0	0
09/11/2009	£ / R	2010/06/14	13.70	Put	Currency Future	1,269.0000	1,264.0000	(0.394)	0	0	0
09/11/2009	£ / R	2010/06/14	21.95	Put	Currency Future	9,027.0000	9,023.0000	(0.044)	0	0	0
09/11/2009	£ / R	2010/06/14	18.80	Put	Currency Future	5,900.0000	5,897.0000	(0.051)	0	0	0
09/11/2009	£ / R	2010/06/14	21.55	Put	Currency Future	8,630.0000	8,626.0000	(0.046)	0	0	0
09/11/2009	£ / R	2010/06/14	10.80	Put	Currency Future	71.0000	68.0000	(4.225)	0	0	0
09/11/2009	£ / R	2010/06/14	13.50	Put	Currency Future	1,123.0000	1,118.0000	(0.445)	0	0	0
09/11/2009	£ / R	2010/06/14	18.00	Call	Currency Future	58.0000	58.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	20.10	Call	Currency Future	25.0000	26.0000	4.000	0	0	0
09/11/2009	£ / R	2010/06/14	17.75	Call	Currency Future	68.0000	68.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	11.55	Call	Currency Future	1,563.0000	1,565.0000	0.128	0	0	0
09/11/2009	£ / R	2010/06/14	19.95	Put	Currency Future	7,041.0000	7,036.0000	(0.071)	0	0	0
09/11/2009	£ / R	2010/06/14	20.80	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
09/11/2009	£ / R	2010/06/14	11.65	Call	Currency Future	1,487.0000	1,488.0000	0.067	0	0	0
09/11/2009	£ / R	2010/06/14	15.80	Put	Currency Future	3,048.0000	3,042.0000	(0.197)	0	0	0
09/11/2009	£ / R	2010/06/14	15.60	Call	Currency Future	202.0000	201.0000	(0.495)	0	0	0
09/11/2009	£ / R	2010/06/14	12.70	Put	Currency Future	618.0000	613.0000	(0.809)	0	0	0
09/11/2009	£ / R	2010/06/14	13.50	Call	Currency Future	558.0000	558.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	11.75	Call	Currency Future	1,412.0000	1,414.0000	0.142	0	0	0
09/11/2009	£ / R	2010/06/14	18.10	Put	Currency Future	5,220.0000	5,215.0000	(0.096)	0	0	0
09/11/2009	£ / R	2010/06/14	15.05	Call	Currency Future	264.0000	263.0000	(0.379)	0	0	0
09/11/2009	£ / R	2010/06/14	15.95	Call	Currency Future	171.0000	170.0000	(0.585)	0	0	0
09/11/2009	£ / R	2010/06/14	10.80	Call	Currency Future	2,206.0000	2,208.0000	0.091	0	0	0
09/11/2009	£ / R	2010/06/14	12.40	Call	Currency Future	1,003.0000	1,003.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	17.00	Call	Currency Future	107.0000	105.0000	(1.869)	0	0	0
09/11/2009	£ / R	2010/06/14	20.25	Put	Currency Future	7,339.0000	7,335.0000	(0.055)	0	0	0
09/11/2009	£ / R	2010/06/14	10.40	Call	Currency Future	2,594.0000	2,596.0000	0.077	0	0	0
09/11/2009	£ / R	2010/06/14	9.80	Call	Currency Future	3,178.0000	3,181.0000	0.094	0	0	0
09/11/2009	£ / R	2010/06/14	22.20	Put	Currency Future	9,275.0000	9,271.0000	(0.043)	0	0	0
09/11/2009	£ / R	2010/06/14	16.00	Put	Currency Future	3,232.0000	3,226.0000	(0.186)	0	0	0
09/11/2009	£ / R	2010/06/14	12.90	Put	Currency Future	729.0000	725.0000	(0.549)	0	0	0
09/11/2009	£ / R	2010/06/14	20.25	Call	Currency Future	25.0000	25.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	9.50	Call	Currency Future	3,470.0000	3,473.0000	0.086	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	£ / R	2010/06/14	11.55	Put	Currency Future	178.0000	175.0000	(1.685)	0	0	0
09/11/2009	£ / R	2010/06/14	9.80	Put	Currency Future	43.0000	41.0000	(4.651)	0	0	0
09/11/2009	£ / R	2010/06/14	12.40	Put	Currency Future	468.0000	463.0000	(1.068)	0	0	0
09/11/2009	£ / R	2010/06/14	16.00	Call	Currency Future	167.0000	166.0000	(0.599)	0	0	0
09/11/2009	£ / R	2010/06/14	12.25	Put	Currency Future	401.0000	397.0000	(0.998)	0	0	0
09/11/2009	£ / R	2010/06/14	17.75	Put	Currency Future	4,883.0000	4,878.0000	(0.102)	0	0	0
09/11/2009	£ / R	2010/06/14	17.05	Call	Currency Future	104.0000	102.0000	(1.923)	0	0	0
09/11/2009	£ / R	2010/06/14	15.95	Put	Currency Future	3,186.0000	3,180.0000	(0.188)	0	0	0
09/11/2009	£ / R	2010/06/14	11.80	Put	Currency Future	241.0000	237.0000	(1.660)	0	0	0
09/11/2009	£ / R	2010/06/14	12.70	Call	Currency Future	853.0000	853.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	14.15	Put	Currency Future	1,618.0000	1,612.0000	(0.371)	0	0	0
09/11/2009	£ / R	2010/06/14	16.25	Put	Currency Future	3,464.0000	3,458.0000	(0.173)	0	0	0
09/11/2009	£ / R	2010/06/14	8.55	Put	Currency Future	12.0000	12.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	12.25	Call	Currency Future	1,086.0000	1,087.0000	0.092	0	0	0
09/11/2009	£ / R	2010/06/14	10.50	Call	Currency Future	2,497.0000	2,499.0000	0.080	0	0	0
09/11/2009	£ / R	2010/06/14	19.95	Call	Currency Future	26.0000	26.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	9.10	Put	Currency Future	26.0000	25.0000	(3.846)	0	0	0
09/11/2009	£ / R	2010/06/14	11.80	Call	Currency Future	1,376.0000	1,377.0000	0.073	0	0	0
09/11/2009	£ / R	2010/06/14	14.15	Call	Currency Future	403.0000	402.0000	(0.248)	0	0	0
09/11/2009	£ / R	2010/06/14	17.25	Call	Currency Future	92.0000	91.0000	(1.087)	0	0	0
09/11/2009	£ / R	2010/06/14	8.40	Call	Currency Future	4,545.0000	4,549.0000	0.088	0	0	0
09/11/2009	£ / R	2010/06/14	11.25	Put	Currency Future	120.0000	116.0000	(3.333)	0	0	0
09/11/2009	£ / R	2010/06/14	9.50	Put	Currency Future	35.0000	33.0000	(5.714)	0	0	0
09/11/2009	£ / R	2010/06/14	21.85	Call	Currency Future	13.0000	13.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	14.30	Call	Currency Future	375.0000	374.0000	(0.267)	0	0	0
09/11/2009	£ / R	2010/06/14	17.95	Put	Currency Future	5,075.0000	5,070.0000	(0.099)	0	0	0
09/11/2009	£ / R	2010/06/14	17.25	Put	Currency Future	4,407.0000	4,401.0000	(0.136)	0	0	0
09/11/2009	£ / R	2010/06/14	8.55	Call	Currency Future	4,398.0000	4,402.0000	0.091	0	0	0
09/11/2009	£ / R	2010/06/14	13.70	Call	Currency Future	504.0000	504.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	17.95	Call	Currency Future	60.0000	60.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	21.10	Put	Currency Future	8,185.0000	8,180.0000	(0.061)	0	0	0
09/11/2009	£ / R	2010/06/14	16.25	Call	Currency Future	149.0000	148.0000	(0.671)	0	0	0
09/11/2009	£ / R	2010/06/14	18.10	Call	Currency Future	55.0000	55.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	14.30	Put	Currency Future	1,740.0000	1,734.0000	(0.345)	0	0	0
09/11/2009	£ / R	2010/06/14	17.85	Put	Currency Future	4,979.0000	4,974.0000	(0.100)	0	0	0
09/11/2009	£ / R	2010/06/14	11.85	Put	Currency Future	255.0000	251.0000	(1.569)	0	0	0

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09/11/2009	£ / R	2010/06/14	21.10	Call	Currency Future	20.0000	20.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	9.00	Call	Currency Future	3,960.0000	3,963.0000	0.076	0	0	0
09/11/2009	£ / R	2010/06/14	15.25	Put	Currency Future	2,554.0000	2,548.0000	(0.235)	0	0	0
09/11/2009	£ / R	2010/06/14	12.70	Call	Currency Future	853.0000	853.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	11.25	Call	Currency Future	1,805.0000	1,806.0000	0.055	0	0	0
09/11/2009	£ / R	2010/06/14	19.25	Call	Currency Future	30.0000	31.0000	3.333	0	0	0
09/11/2009	£ / R	2010/06/14	21.30	Put	Currency Future	8,383.0000	8,378.0000	(0.060)	0	0	0
09/11/2009	£ / R	2010/06/14	10.95	Call	Currency Future	2,062.0000	2,064.0000	0.097	0	0	0
09/11/2009	£ / R	2010/06/14	9.85	Call	Currency Future	3,129.0000	3,133.0000	0.128	0	0	0
09/11/2009	£ / R	2010/06/14	17.10	Put	Currency Future	4,265.0000	4,259.0000	(0.141)	0	0	0
09/11/2009	£ / R	2010/06/14	15.00	Call	Currency Future	271.0000	270.0000	(0.369)	0	0	0
09/11/2009	£ / R	2010/06/14	22.25	Put	Currency Future	9,325.0000	9,321.0000	(0.043)	0	0	0
09/11/2009	£ / R	2010/06/14	19.25	Put	Currency Future	6,345.0000	6,341.0000	(0.063)	0	0	0
09/11/2009	£ / R	2010/06/14	21.30	Call	Currency Future	18.0000	18.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	21.90	Put	Currency Future	8,977.0000	8,973.0000	(0.045)	0	0	0
09/11/2009	£ / R	2010/06/14	11.15	Call	Currency Future	1,889.0000	1,890.0000	0.053	0	0	0
09/11/2009	£ / R	2010/06/14	17.85	Call	Currency Future	64.0000	64.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	10.95	Put	Currency Future	77.0000	74.0000	(3.896)	0	0	0
09/11/2009	£ / R	2010/06/14	10.85	Call	Currency Future	2,158.0000	2,160.0000	0.093	0	0	0
09/11/2009	£ / R	2010/06/14	18.60	Put	Currency Future	5,705.0000	5,701.0000	(0.070)	0	0	0
09/11/2009	£ / R	2010/06/14	15.25	Call	Currency Future	239.0000	238.0000	(0.418)	0	0	0
09/11/2009	£ / R	2010/06/14	16.35	Put	Currency Future	3,557.0000	3,551.0000	(0.169)	0	0	0
09/11/2009	£ / R	2010/06/14	8.40	Put	Currency Future	9.0000	9.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	17.90	Put	Currency Future	5,027.0000	5,022.0000	(0.099)	0	0	0
09/11/2009	£ / R	2010/06/14	21.25	Call	Currency Future	19.0000	19.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	15.85	Call	Currency Future	179.0000	178.0000	(0.559)	0	0	0
09/11/2009	£ / R	2010/06/14	11.95	Call	Currency Future	1,270.0000	1,271.0000	0.079	0	0	0
09/11/2009	£ / R	2010/06/14	10.85	Put	Currency Future	73.0000	70.0000	(4.110)	0	0	0
09/11/2009	£ / R	2010/06/14	9.10	Call	Currency Future	3,861.0000	3,865.0000	0.104	0	0	0
09/11/2009	£ / R	2010/06/14	18.60	Call	Currency Future	40.0000	41.0000	2.500	0	0	0
09/11/2009	£ / R	2010/06/14	15.30	Call	Currency Future	234.0000	233.0000	(0.427)	0	0	0
09/11/2009	£ / R	2010/06/14	20.40	Call	Currency Future	24.0000	24.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	21.25	Put	Currency Future	8,333.0000	8,329.0000	(0.048)	0	0	0
09/11/2009	£ / R	2010/06/14	14.35	Put	Currency Future	1,781.0000	1,775.0000	(0.337)	0	0	0
09/11/2009	£ / R	2010/06/14	15.85	Put	Currency Future	3,094.0000	3,088.0000	(0.194)	0	0	0
09/11/2009	£ / R	2010/06/14	11.95	Put	Currency Future	285.0000	281.0000	(1.404)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	£ / R	2010/06/14	11.85	Call	Currency Future	1,340.0000	1,341.0000	0.075	0	0	0
09/11/2009	£ / R	2010/06/14	15.10	Call	Currency Future	258.0000	257.0000	(0.388)	0	0	0
09/11/2009	£ / R	2010/06/14	11.10	Call	Currency Future	1,932.0000	1,933.0000	0.052	0	0	0
09/11/2009	£ / R	2010/06/14	14.05	Put	Currency Future	1,538.0000	1,533.0000	(0.325)	0	0	0
09/11/2009	£ / R	2010/06/14	11.75	Put	Currency Future	227.0000	224.0000	(1.322)	0	0	0
09/11/2009	£ / R	2010/06/14	15.35	Put	Currency Future	2,643.0000	2,637.0000	(0.227)	0	0	0
09/11/2009	£ / R	2010/06/14	14.55	Put	Currency Future	1,948.0000	1,943.0000	(0.257)	0	0	0
09/11/2009	£ / R	2010/06/14	19.35	Call	Currency Future	30.0000	30.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	9.85	Put	Currency Future	44.0000	43.0000	(2.273)	0	0	0
09/11/2009	£ / R	2010/06/14	15.10	Put	Currency Future	2,423.0000	2,417.0000	(0.248)	0	0	0
09/11/2009	£ / R	2010/06/14	9.00	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
09/11/2009	£ / R	2010/06/14	11.10	Put	Currency Future	96.0000	93.0000	(3.125)	0	0	0
09/11/2009	£ / R	2010/06/14	14.05	Call	Currency Future	423.0000	423.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	15.00	Put	Currency Future	2,336.0000	2,330.0000	(0.257)	0	0	0
09/11/2009	£ / R	2010/06/14	15.30	Put	Currency Future	2,598.0000	2,593.0000	(0.192)	0	0	0
09/11/2009	£ / R	2010/06/14	9.25	Put	Currency Future	29.0000	28.0000	(3.448)	0	0	0
09/11/2009	£ / R	2010/06/14	16.35	Call	Currency Future	143.0000	141.0000	(1.399)	0	0	0
09/11/2009	£ / R	2010/06/14	19.35	Put	Currency Future	6,444.0000	6,440.0000	(0.062)	0	0	0
09/11/2009	£ / R	2010/06/14	9.65	Put	Currency Future	38.0000	37.0000	(2.632)	0	0	0
09/11/2009	£ / R	2010/06/14	17.35	Call	Currency Future	86.0000	86.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	8.20	Put	Currency Future	6.0000	6.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	20.40	Put	Currency Future	7,489.0000	7,484.0000	(0.067)	0	0	0
09/11/2009	£ / R	2010/06/14	9.25	Call	Currency Future	3,714.0000	3,718.0000	0.108	0	0	0
09/11/2009	£ / R	2010/06/14	19.30	Put	Currency Future	6,395.0000	6,391.0000	(0.063)	0	0	0
09/11/2009	£ / R	2010/06/14	16.30	Call	Currency Future	146.0000	144.0000	(1.370)	0	0	0
09/11/2009	£ / R	2010/06/14	8.20	Call	Currency Future	4,742.0000	4,746.0000	0.084	0	0	0
09/11/2009	£ / R	2010/06/14	9.30	Put	Currency Future	30.0000	29.0000	(3.333)	0	0	0
09/11/2009	£ / R	2010/06/14	14.35	Call	Currency Future	366.0000	365.0000	(0.273)	0	0	0
09/11/2009	£ / R	2010/06/14	17.30	Call	Currency Future	89.0000	88.0000	(1.124)	0	0	0
09/11/2009	£ / R	2010/06/14	9.20	Call	Currency Future	3,763.0000	3,767.0000	0.106	0	0	0
09/11/2009	£ / R	2010/06/14	9.30	Call	Currency Future	3,665.0000	3,669.0000	0.109	0	0	0
09/11/2009	£ / R	2010/06/14	14.20	Call	Currency Future	393.0000	393.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	17.35	Put	Currency Future	4,501.0000	4,496.0000	(0.111)	0	0	0
09/11/2009	£ / R	2010/06/14	16.30	Put	Currency Future	3,511.0000	3,505.0000	(0.171)	0	0	0
09/11/2009	£ / R	2010/06/14	14.20	Put	Currency Future	1,658.0000	1,653.0000	(0.302)	0	0	0
09/11/2009	£ / R	2010/06/14	21.90	Call	Currency Future	13.0000	13.0000	-	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
09/11/2009	£ / R	2010/06/14	18.35	Call	Currency Future	47.0000	48.0000	2.128	0	0	0
09/11/2009	£ / R	2010/06/14	10.15	Put	Currency Future	52.0000	50.0000	(3.846)	0	0	0
09/11/2009	£ / R	2010/06/14	17.30	Put	Currency Future	4,454.0000	4,448.0000	(0.135)	0	0	0
09/11/2009	£ / R	2010/06/14	18.35	Put	Currency Future	5,462.0000	5,458.0000	(0.073)	0	0	0
09/11/2009	£ / R	2010/06/14	9.20	Put	Currency Future	28.0000	27.0000	(3.571)	0	0	0
09/11/2009	£ / R	2010/06/14	15.35	Call	Currency Future	228.0000	227.0000	(0.439)	0	0	0
09/11/2009	£ / R	2010/06/14	16.65	Call	Currency Future	125.0000	124.0000	(0.800)	0	0	0
09/11/2009	£ / R	2010/06/14	19.30	Call	Currency Future	30.0000	31.0000	3.333	0	0	0
09/11/2009	£ / R	2010/06/14	18.30	Put	Currency Future	5,413.0000	5,409.0000	(0.074)	0	0	0
09/11/2009	£ / R	2010/06/14	15.95	Put	Currency Future	3,186.0000	3,180.0000	(0.188)	0	0	0
09/11/2009	£ / R	2010/06/14	17.90	Call	Currency Future	62.0000	62.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	21.35	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
09/11/2009	£ / R	2010/06/14	21.40	Put	Currency Future	8,482.0000	8,477.0000	(0.059)	0	0	0
09/11/2009	£ / R	2010/06/14	15.95	Call	Currency Future	171.0000	170.0000	(0.585)	0	0	0
09/11/2009	£ / R	2010/06/14	13.60	Put	Currency Future	1,195.0000	1,190.0000	(0.418)	0	0	0
09/11/2009	£ / R	2010/06/14	18.30	Call	Currency Future	49.0000	49.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	18.20	Put	Currency Future	5,316.0000	5,312.0000	(0.075)	0	0	0
09/11/2009	£ / R	2010/06/14	17.10	Call	Currency Future	100.0000	99.0000	(1.000)	0	0	0
09/11/2009	£ / R	2010/06/14	18.20	Call	Currency Future	52.0000	52.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	11.70	Call	Currency Future	1,449.0000	1,450.0000	0.069	0	0	0
09/11/2009	£ / R	2010/06/14	17.20	Put	Currency Future	4,359.0000	4,354.0000	(0.115)	0	0	0
09/11/2009	£ / R	2010/06/14	14.55	Call	Currency Future	333.0000	332.0000	(0.300)	0	0	0
09/11/2009	£ / R	2010/06/14	19.05	Put	Currency Future	6,146.0000	6,143.0000	(0.049)	0	0	0
09/11/2009	£ / R	2010/06/14	9.15	Call	Currency Future	3,812.0000	3,816.0000	0.105	0	0	0
09/11/2009	£ / R	2010/06/14	10.70	Put	Currency Future	68.0000	65.0000	(4.412)	0	0	0
09/11/2009	£ / R	2010/06/14	19.60	Call	Currency Future	28.0000	28.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	19.00	Call	Currency Future	32.0000	33.0000	3.125	0	0	0
09/11/2009	£ / R	2010/06/14	12.10	Call	Currency Future	1,175.0000	1,176.0000	0.085	0	0	0
09/11/2009	£ / R	2010/06/14	21.05	Call	Currency Future	21.0000	21.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	21.35	Put	Currency Future	8,432.0000	8,428.0000	(0.047)	0	0	0
09/11/2009	£ / R	2010/06/14	10.70	Call	Currency Future	2,303.0000	2,305.0000	0.087	0	0	0
09/11/2009	£ / R	2010/06/14	19.60	Put	Currency Future	6,693.0000	6,689.0000	(0.060)	0	0	0
09/11/2009	£ / R	2010/06/14	19.00	Put	Currency Future	6,097.0000	6,093.0000	(0.066)	0	0	0
09/11/2009	£ / R	2010/06/14	12.10	Put	Currency Future	340.0000	336.0000	(1.176)	0	0	0
09/11/2009	£ / R	2010/06/14	19.05	Call	Currency Future	32.0000	32.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	13.85	Put	Currency Future	1,382.0000	1,377.0000	(0.362)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	£ / R	2010/06/14	11.70	Put	Currency Future	214.0000	211.0000	(1.402)	0	0	0
09/11/2009	£ / R	2010/06/14	21.60	Call	Currency Future	15.0000	15.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	21.00	Call	Currency Future	21.0000	21.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	15.60	Put	Currency Future	2,867.0000	2,861.0000	(0.209)	0	0	0
09/11/2009	£ / R	2010/06/14	9.05	Call	Currency Future	3,911.0000	3,914.0000	0.077	0	0	0
09/11/2009	£ / R	2010/06/14	15.20	Call	Currency Future	245.0000	244.0000	(0.408)	0	0	0
09/11/2009	£ / R	2010/06/14	21.60	Put	Currency Future	8,680.0000	8,675.0000	(0.058)	0	0	0
09/11/2009	£ / R	2010/06/14	9.05	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
09/11/2009	£ / R	2010/06/14	10.15	Call	Currency Future	2,837.0000	2,840.0000	0.106	0	0	0
09/11/2009	£ / R	2010/06/14	15.20	Put	Currency Future	2,510.0000	2,504.0000	(0.239)	0	0	0
09/11/2009	£ / R	2010/06/14	19.85	Call	Currency Future	27.0000	27.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	16.60	Put	Currency Future	3,792.0000	3,786.0000	(0.158)	0	0	0
09/11/2009	£ / R	2010/06/14	21.40	Call	Currency Future	17.0000	17.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	17.20	Call	Currency Future	95.0000	94.0000	(1.053)	0	0	0
09/11/2009	£ / R	2010/06/14	10.60	Put	Currency Future	64.0000	62.0000	(3.125)	0	0	0
09/11/2009	£ / R	2010/06/14	16.60	Call	Currency Future	128.0000	126.0000	(1.563)	0	0	0
09/11/2009	£ / R	2010/06/14	21.05	Put	Currency Future	8,135.0000	8,131.0000	(0.049)	0	0	0
09/11/2009	£ / R	2010/06/14	16.65	Put	Currency Future	3,840.0000	3,834.0000	(0.156)	0	0	0
09/11/2009	£ / R	2010/06/14	18.75	Put	Currency Future	5,852.0000	5,848.0000	(0.068)	0	0	0
09/11/2009	£ / R	2010/06/14	19.40	Call	Currency Future	29.0000	30.0000	3.448	0	0	0
09/11/2009	£ / R	2010/06/14	16.20	Put	Currency Future	3,417.0000	3,411.0000	(0.176)	0	0	0
09/11/2009	£ / R	2010/06/14	10.70	Call	Currency Future	2,303.0000	2,305.0000	0.087	0	0	0
09/11/2009	£ / R	2010/06/14	17.65	Put	Currency Future	4,787.0000	4,782.0000	(0.104)	0	0	0
09/11/2009	£ / R	2010/06/14	9.15	Put	Currency Future	27.0000	26.0000	(3.704)	0	0	0
09/11/2009	£ / R	2010/06/14	19.40	Put	Currency Future	6,494.0000	6,490.0000	(0.062)	0	0	0
09/11/2009	£ / R	2010/06/14	16.20	Call	Currency Future	153.0000	151.0000	(1.307)	0	0	0
09/11/2009	£ / R	2010/06/14	17.65	Call	Currency Future	72.0000	72.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	15.15	Call	Currency Future	252.0000	251.0000	(0.397)	0	0	0
09/11/2009	£ / R	2010/06/14	13.85	Call	Currency Future	467.0000	467.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	9.70	Put	Currency Future	40.0000	38.0000	(5.000)	0	0	0
09/11/2009	£ / R	2010/06/14	21.00	Put	Currency Future	8,086.0000	8,082.0000	(0.049)	0	0	0
09/11/2009	£ / R	2010/06/14	12.00	Call	Currency Future	1,238.0000	1,239.0000	0.081	0	0	0
09/11/2009	£ / R	2010/06/14	10.20	Call	Currency Future	2,788.0000	2,791.0000	0.108	0	0	0
09/11/2009	£ / R	2010/06/14	15.15	Put	Currency Future	2,466.0000	2,461.0000	(0.203)	0	0	0
09/11/2009	£ / R	2010/06/14	13.60	Call	Currency Future	530.0000	530.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	9.70	Call	Currency Future	3,275.0000	3,278.0000	0.092	0	0	0

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09/11/2009	£ / R	2010/06/14	10.60	Call	Currency Future	2,400.0000	2,402.0000	0.083	0	0	0
09/11/2009	£ / R	2010/06/14	10.20	Put	Currency Future	53.0000	51.0000	(3.774)	0	0	0
09/11/2009	£ / R	2010/06/14	11.00	Put	Currency Future	83.0000	80.0000	(3.614)	0	0	0
09/11/2009	£ / R	2010/06/14	19.15	Call	Currency Future	31.0000	32.0000	3.226	0	0	0
09/11/2009	£ / R	2010/06/14	18.75	Call	Currency Future	37.0000	38.0000	2.703	0	0	0
09/11/2009	£ / R	2010/06/14	12.00	Put	Currency Future	302.0000	299.0000	(0.993)	0	0	0
09/11/2009	£ / R	2010/06/14	20.20	Call	Currency Future	25.0000	25.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	20.75	Call	Currency Future	23.0000	23.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	18.50	Put	Currency Future	5,608.0000	5,604.0000	(0.071)	0	0	0
09/11/2009	£ / R	2010/06/14	11.20	Call	Currency Future	1,847.0000	1,848.0000	0.054	0	0	0
09/11/2009	£ / R	2010/06/14	8.75	Call	Currency Future	4,202.0000	4,206.0000	0.095	0	0	0
09/11/2009	£ / R	2010/06/14	18.50	Call	Currency Future	43.0000	44.0000	2.326	0	0	0
09/11/2009	£ / R	2010/06/14	11.20	Put	Currency Future	111.0000	108.0000	(2.703)	0	0	0
09/11/2009	£ / R	2010/06/14	8.75	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
09/11/2009	£ / R	2010/06/14	11.00	Call	Currency Future	2,018.0000	2,020.0000	0.099	0	0	0
09/11/2009	£ / R	2010/06/14	13.55	Call	Currency Future	544.0000	544.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	10.00	Put	Currency Future	48.0000	47.0000	(2.083)	0	0	0
09/11/2009	£ / R	2010/06/14	20.75	Put	Currency Future	7,837.0000	7,833.0000	(0.051)	0	0	0
09/11/2009	£ / R	2010/06/14	10.00	Call	Currency Future	2,984.0000	2,987.0000	0.101	0	0	0
09/11/2009	£ / R	2010/06/14	10.70	Put	Currency Future	68.0000	65.0000	(4.412)	0	0	0
09/11/2009	£ / R	2010/06/14	13.35	Put	Currency Future	1,018.0000	1,013.0000	(0.491)	0	0	0
09/11/2009	£ / R	2010/06/14	11.70	Call	Currency Future	1,449.0000	1,450.0000	0.069	0	0	0
09/11/2009	£ / R	2010/06/14	19.15	Put	Currency Future	6,246.0000	6,242.0000	(0.064)	0	0	0
09/11/2009	£ / R	2010/06/14	14.40	Put	Currency Future	1,822.0000	1,817.0000	(0.274)	0	0	0
09/11/2009	£ / R	2010/06/14	11.70	Put	Currency Future	214.0000	211.0000	(1.402)	0	0	0
09/11/2009	£ / R	2010/06/14	18.55	Call	Currency Future	42.0000	42.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	14.60	Call	Currency Future	326.0000	325.0000	(0.307)	0	0	0
09/11/2009	£ / R	2010/06/14	21.15	Call	Currency Future	20.0000	20.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	13.15	Put	Currency Future	884.0000	880.0000	(0.452)	0	0	0
09/11/2009	£ / R	2010/06/14	15.20	Call	Currency Future	245.0000	244.0000	(0.408)	0	0	0
09/11/2009	£ / R	2010/06/14	14.60	Put	Currency Future	1,990.0000	1,985.0000	(0.251)	0	0	0
09/11/2009	£ / R	2010/06/14	21.15	Put	Currency Future	8,234.0000	8,230.0000	(0.049)	0	0	0
09/11/2009	£ / R	2010/06/14	14.40	Call	Currency Future	358.0000	357.0000	(0.279)	0	0	8,032
09/11/2009	£ / R	2010/06/14	15.20	Put	Currency Future	2,510.0000	2,504.0000	(0.239)	0	0	0
09/11/2009	£ / R	2010/06/14	13.15	Call	Currency Future	670.0000	670.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	9.60	Call	Currency Future	3,372.0000	3,376.0000	0.119	0	0	0

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09/11/2009	£ / R 2010/06/14	18.55	Put	Currency Future	5,656.0000	5,652.0000	(0.071)	0	0	0
09/11/2009	£ / R 2010/06/14	16.55	Put	Currency Future	3,745.0000	3,739.0000	(0.160)	0	0	0
09/11/2009	£ / R 2010/06/14	9.60	Put	Currency Future	37.0000	36.0000	(2.703)	0	0	0
09/11/2009	£ / R 2010/06/14	19.85	Put	Currency Future	6,941.0000	6,937.0000	(0.058)	0	0	0
09/11/2009	£ / R 2010/06/14	15.70	Put	Currency Future	2,957.0000	2,951.0000	(0.203)	0	0	0
09/11/2009	£ / R 2010/06/14	17.70	Call	Currency Future	70.0000	70.0000	-	0	0	0
09/11/2009	£ / R 2010/06/14	15.70	Call	Currency Future	193.0000	191.0000	(1.036)	0	0	0
09/11/2009	£ / R 2010/06/14	17.70	Put	Currency Future	4,835.0000	4,830.0000	(0.103)	0	0	0
09/11/2009	£ / R 2010/06/14	19.70	Call	Currency Future	27.0000	28.0000	3.704	0	0	0
09/11/2009	£ / R 2010/06/14	19.70	Put	Currency Future	6,792.0000	6,788.0000	(0.059)	0	0	0
09/11/2009	£ / R 2010/06/14	16.55	Call	Currency Future	130.0000	129.0000	(0.769)	0	0	0
09/11/2009	£ / R 2010/06/14	13.55	Put	Currency Future	1,159.0000	1,154.0000	(0.431)	0	0	0
09/11/2009	£ / R 2010/06/14	13.35	Call	Currency Future	603.0000	603.0000	-	0	0	0
09/11/2009	£ / R 2010/06/14	13.75	Call	Currency Future	492.0000	491.0000	(0.203)	0	0	0
09/11/2009	£ / R 2010/06/14	21.70	Put	Currency Future	8,779.0000	8,774.0000	(0.057)	0	0	0
09/11/2009	£ / R 2010/06/14	13.25	Call	Currency Future	636.0000	635.0000	(0.157)	0	0	0
09/11/2009	£ / R 2010/06/14	21.70	Call	Currency Future	14.0000	14.0000	-	0	0	0
09/11/2009	£ / R 2010/06/14	15.55	Put	Currency Future	2,822.0000	2,816.0000	(0.213)	0	0	0
09/11/2009	£ / R 2010/06/14	13.25	Put	Currency Future	950.0000	946.0000	(0.421)	0	0	0
09/11/2009	£ / R 2010/06/14	11.05	Put	Currency Future	89.0000	86.0000	(3.371)	0	0	0
09/11/2009	£ / R 2010/06/14	13.75	Put	Currency Future	1,306.0000	1,301.0000	(0.383)	0	0	0
09/11/2009	£ / R 2010/06/14	18.45	Put	Currency Future	5,559.0000	5,555.0000	(0.072)	0	0	0
09/11/2009	£ / R 2010/06/14	18.45	Call	Currency Future	44.0000	45.0000	2.273	0	0	0
09/11/2009	£ / R 2010/06/14	15.55	Call	Currency Future	207.0000	206.0000	(0.483)	0	0	0
09/11/2009	£ / R 2010/06/14	17.45	Put	Currency Future	4,596.0000	4,591.0000	(0.109)	0	0	0
09/11/2009	£ / R 2010/06/14	16.45	Put	Currency Future	3,651.0000	3,645.0000	(0.164)	0	0	0
09/11/2009	£ / R 2010/06/14	10.95	Put	Currency Future	77.0000	74.0000	(3.896)	0	0	0
09/11/2009	£ / R 2010/06/14	10.95	Call	Currency Future	2,062.0000	2,064.0000	0.097	0	0	0
09/11/2009	£ / R 2010/06/14	9.95	Put	Currency Future	47.0000	46.0000	(2.128)	0	0	0
09/11/2009	£ / R 2010/06/14	11.95	Call	Currency Future	1,270.0000	1,271.0000	0.079	0	0	0
09/11/2009	£ / R 2010/06/14	17.45	Call	Currency Future	81.0000	81.0000	-	0	0	0
09/11/2009	£ / R 2010/06/14	11.95	Put	Currency Future	285.0000	281.0000	(1.404)	0	0	0
09/11/2009	£ / R 2010/06/14	12.95	Put	Currency Future	759.0000	754.0000	(0.659)	0	0	0
09/11/2009	£ / R 2010/06/14	16.45	Call	Currency Future	136.0000	135.0000	(0.735)	0	0	0
09/11/2009	£ / R 2010/06/14	15.45	Put	Currency Future	2,732.0000	2,726.0000	(0.220)	0	0	0
09/11/2009	£ / R 2010/06/14	15.45	Call	Currency Future	217.0000	216.0000	(0.461)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	£ / R	2010/06/14	12.95	Call	Currency Future	744.0000	744.0000	-	0	0	0
09/11/2009	£ / R	2010/06/14	9.95	Call	Currency Future	3,033.0000	3,036.0000	0.099	0	0	0
09/11/2009	£ / R	2010/06/14	11.05	Call	Currency Future	1,975.0000	1,976.0000	0.051	0	0	0
09/11/2009	£ / R	2010/06/14	10.05	Call	Currency Future	2,935.0000	2,938.0000	0.102	0	0	0
09/11/2009	£ / R	2010/06/14	10.05	Put	Currency Future	50.0000	48.0000	(4.000)	0	0	0
09/11/2009	£ / R	2010/06/14	16.95	Put	Currency Future	0.0000	4,119.0000	100.000	0	0	0
09/11/2009	£ / R	2010/06/14	8.95	Put	Currency Future	0.0000	23.0000	100.000	0	0	0
09/11/2009	£ / R	2010/06/14	14.95	Call	Currency Future	0.0000	277.0000	100.000	0	0	0
09/11/2009	£ / R	2010/06/14	8.95	Call	Currency Future	0.0000	4,013.0000	100.000	0	0	0
09/11/2009	£ / R	2010/06/14	14.95	Put	Currency Future	0.0000	2,287.0000	100.000	0	0	0
09/11/2009	£ / R	2010/06/14	18.95	Call	Currency Future	0.0000	33.0000	100.000	0	0	0
09/11/2009	£ / R	2010/06/14	18.95	Put	Currency Future	0.0000	6,043.0000	100.000	0	0	0
09/11/2009	£ / R	2010/06/14	16.95	Call	Currency Future	0.0000	109.0000	100.000	0	0	0
09/11/2009	£ / R	2010/06/14	20.95	Call	Currency Future	0.0000	22.0000	100.000	0	0	0
09/11/2009	£ / R	2010/06/14	20.95	Put	Currency Future	0.0000	8,032.0000	100.000	0	0	0
09/11/2009	€ / R	2009/12/14			Currency Future	11.2529	11.2060	(0.417)	11.2400	11.1900	34,499
09/11/2009	€ / R	2009/12/14	12.20	Call	Currency Future	53.0000	43.0000	(18.868)	0	0	0
09/11/2009	€ / R	2009/12/14	19.60	Put	Currency Future	8,347.0000	8,394.0000	0.563	0	0	0
09/11/2009	€ / R	2009/12/14	12.60	Call	Currency Future	29.0000	23.0000	(20.690)	0	0	0
09/11/2009	€ / R	2009/12/14	7.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	€ / R	2009/12/14	13.55	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
09/11/2009	€ / R	2009/12/14	11.50	Put	Currency Future	413.0000	437.0000	5.811	0	0	0
09/11/2009	€ / R	2009/12/14	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	€ / R	2009/12/14	14.30	Put	Currency Future	3,051.0000	3,097.0000	1.508	0	0	0
09/11/2009	€ / R	2009/12/14	9.10	Call	Currency Future	2,156.0000	2,108.0000	(2.226)	0	0	0
09/11/2009	€ / R	2009/12/14	17.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	€ / R	2009/12/14	10.45	Put	Currency Future	41.0000	41.0000	-	0	0	0
09/11/2009	€ / R	2009/12/14	17.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	€ / R	2009/12/14	13.60	Put	Currency Future	2,355.0000	2,400.0000	1.911	0	0	0
09/11/2009	€ / R	2009/12/14	19.45	Put	Currency Future	8,197.0000	8,244.0000	0.573	0	0	0
09/11/2009	€ / R	2009/12/14	15.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	€ / R	2009/12/14	18.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	€ / R	2009/12/14	17.60	Put	Currency Future	6,348.0000	6,394.0000	0.725	0	0	0
09/11/2009	€ / R	2009/12/14	14.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
09/11/2009	€ / R	2009/12/14	14.50	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	€ / R 2009/12/14	19.00	Put	Currency Future	7,747.0000	7,794.0000	0.607	0	0	0
09/11/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,306.0000	2,351.0000	1.951	0	0	0
09/11/2009	€ / R 2009/12/14	7.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	11.70	Call	Currency Future	118.0000	100.0000	(15.254)	0	0	0
09/11/2009	€ / R 2009/12/14	17.45	Put	Currency Future	6,198.0000	6,244.0000	0.742	0	0	0
09/11/2009	€ / R 2009/12/14	14.30	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
09/11/2009	€ / R 2009/12/14	18.10	Put	Currency Future	6,847.0000	6,894.0000	0.686	0	0	0
09/11/2009	€ / R 2009/12/14	19.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,618.0000	1,661.0000	2.658	0	0	0
09/11/2009	€ / R 2009/12/14	17.00	Put	Currency Future	5,748.0000	5,795.0000	0.818	0	0	0
09/11/2009	€ / R 2009/12/14	13.65	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
09/11/2009	€ / R 2009/12/14	17.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	11.50	Call	Currency Future	166.0000	143.0000	(13.855)	0	0	0
09/11/2009	€ / R 2009/12/14	17.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	15.30	Put	Currency Future	4,049.0000	4,095.0000	1.136	0	0	0
09/11/2009	€ / R 2009/12/14	7.80	Call	Currency Future	3,453.0000	3,406.0000	(1.361)	0	0	0
09/11/2009	€ / R 2009/12/14	10.45	Call	Currency Future	844.0000	797.0000	(5.569)	0	0	0
09/11/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,653.0000	3,606.0000	(1.287)	0	0	0
09/11/2009	€ / R 2009/12/14	17.85	Put	Currency Future	6,598.0000	6,644.0000	0.697	0	0	0
09/11/2009	€ / R 2009/12/14	19.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,405.0000	2,450.0000	1.871	0	0	0
09/11/2009	€ / R 2009/12/14	19.10	Put	Currency Future	7,847.0000	7,894.0000	0.599	0	0	0
09/11/2009	€ / R 2009/12/14	11.70	Put	Currency Future	565.0000	594.0000	5.133	0	0	0
09/11/2009	€ / R 2009/12/14	15.45	Put	Currency Future	4,198.0000	4,245.0000	1.120	0	0	0
09/11/2009	€ / R 2009/12/14	16.60	Put	Currency Future	5,348.0000	5,395.0000	0.879	0	0	0
09/11/2009	€ / R 2009/12/14	12.90	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0
09/11/2009	€ / R 2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	19.75	Put	Currency Future	8,497.0000	8,544.0000	0.553	0	0	0
09/11/2009	€ / R 2009/12/14	7.85	Call	Currency Future	3,403.0000	3,356.0000	(1.381)	0	0	0
09/11/2009	€ / R 2009/12/14	11.80	Call	Currency Future	100.0000	84.0000	(16.000)	0	0	0
09/11/2009	€ / R 2009/12/14	19.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	13.60	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
09/11/2009	€ / R 2009/12/14	8.45	Call	Currency Future	2,803.0000	2,756.0000	(1.677)	0	0	0
09/11/2009	€ / R 2009/12/14	10.30	Call	Currency Future	980.0000	933.0000	(4.796)	0	0	0
09/11/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,000.0000	1,037.0000	3.700	0	0	0
09/11/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,667.0000	1,710.0000	2.579	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	€ / R 2009/12/14	8.60	Call	Currency Future	2,654.0000	2,606.0000	(1.809)	0	0	0
09/11/2009	€ / R 2009/12/14	7.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	19.85	Put	Currency Future	8,597.0000	8,644.0000	0.547	0	0	0
09/11/2009	€ / R 2009/12/14	7.05	Call	Currency Future	4,203.0000	4,156.0000	(1.118)	0	0	0
09/11/2009	€ / R 2009/12/14	13.50	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
09/11/2009	€ / R 2009/12/14	7.10	Call	Currency Future	4,153.0000	4,106.0000	(1.132)	0	0	0
09/11/2009	€ / R 2009/12/14	8.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	9.30	Put	Currency Future	4.0000	4.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	16.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	12.85	Call	Currency Future	21.0000	17.0000	(19.048)	0	0	0
09/11/2009	€ / R 2009/12/14	8.85	Call	Currency Future	2,404.0000	2,357.0000	(1.955)	0	0	0
09/11/2009	€ / R 2009/12/14	17.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,653.0000	3,606.0000	(1.287)	0	0	0
09/11/2009	€ / R 2009/12/14	13.50	Put	Currency Future	2,256.0000	2,301.0000	1.995	0	0	0
09/11/2009	€ / R 2009/12/14	9.45	Call	Currency Future	1,809.0000	1,761.0000	(2.653)	0	0	0
09/11/2009	€ / R 2009/12/14	16.05	Put	Currency Future	4,798.0000	4,845.0000	0.980	0	0	0
09/11/2009	€ / R 2009/12/14	7.30	Call	Currency Future	3,953.0000	3,906.0000	(1.189)	0	0	0
09/11/2009	€ / R 2009/12/14	15.10	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
09/11/2009	€ / R 2009/12/14	14.75	Put	Currency Future	3,499.0000	3,546.0000	1.343	0	0	0
09/11/2009	€ / R 2009/12/14	9.60	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
09/11/2009	€ / R 2009/12/14	13.70	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
09/11/2009	€ / R 2009/12/14	12.50	Put	Currency Future	1,281.0000	1,321.0000	3.123	0	0	0
09/11/2009	€ / R 2009/12/14	9.45	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
09/11/2009	€ / R 2009/12/14	16.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	7.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	9.10	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
09/11/2009	€ / R 2009/12/14	13.05	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
09/11/2009	€ / R 2009/12/14	9.60	Call	Currency Future	1,660.0000	1,612.0000	(2.892)	0	0	0
09/11/2009	€ / R 2009/12/14	11.85	Put	Currency Future	689.0000	721.0000	4.644	0	0	0
09/11/2009	€ / R 2009/12/14	17.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	13.70	Put	Currency Future	2,454.0000	2,499.0000	1.834	0	0	0
09/11/2009	€ / R 2009/12/14	15.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	15.05	Put	Currency Future	3,799.0000	3,845.0000	1.211	0	0	0
09/11/2009	€ / R 2009/12/14	8.30	Call	Currency Future	2,953.0000	2,906.0000	(1.592)	0	0	0
09/11/2009	€ / R 2009/12/14	10.60	Call	Currency Future	713.0000	666.0000	(6.592)	0	0	0
09/11/2009	€ / R 2009/12/14	12.60	Call	Currency Future	29.0000	23.0000	(20.690)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	€ / R 2009/12/14	17.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	11.85	Call	Currency Future	92.0000	77.0000	(16.304)	0	0	0
09/11/2009	€ / R 2009/12/14	19.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	13.40	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
09/11/2009	€ / R 2009/12/14	17.10	Put	Currency Future	5,848.0000	5,895.0000	0.804	0	0	0
09/11/2009	€ / R 2009/12/14	12.50	Call	Currency Future	34.0000	27.0000	(20.588)	0	0	80
09/11/2009	€ / R 2009/12/14	7.45	Call	Currency Future	3,803.0000	3,756.0000	(1.236)	0	0	0
09/11/2009	€ / R 2009/12/14	10.60	Put	Currency Future	60.0000	60.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,376.0000	1,417.0000	2.980	0	0	0
09/11/2009	€ / R 2009/12/14	17.75	Put	Currency Future	6,498.0000	6,544.0000	0.708	0	0	0
09/11/2009	€ / R 2009/12/14	11.80	Put	Currency Future	647.0000	678.0000	4.791	0	0	0
09/11/2009	€ / R 2009/12/14	8.35	Call	Currency Future	2,903.0000	2,856.0000	(1.619)	0	0	0
09/11/2009	€ / R 2009/12/14	19.05	Put	Currency Future	7,797.0000	7,844.0000	0.603	0	0	0
09/11/2009	€ / R 2009/12/14	13.35	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
09/11/2009	€ / R 2009/12/14	19.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	19.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	9.30	Call	Currency Future	1,957.0000	1,910.0000	(2.402)	0	0	0
09/11/2009	€ / R 2009/12/14	15.10	Put	Currency Future	3,849.0000	3,895.0000	1.195	0	0	0
09/11/2009	€ / R 2009/12/14	12.30	Call	Currency Future	45.0000	37.0000	(17.778)	0	0	0
09/11/2009	€ / R 2009/12/14	7.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	10.15	Call	Currency Future	1,123.0000	1,074.0000	(4.363)	0	0	0
09/11/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,424.0000	1,466.0000	2.949	0	0	0
09/11/2009	€ / R 2009/12/14	19.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	10.30	Put	Currency Future	27.0000	27.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	7.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	10.65	Call	Currency Future	671.0000	625.0000	(6.855)	0	0	0
09/11/2009	€ / R 2009/12/14	19.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	11.90	Call	Currency Future	85.0000	71.0000	(16.471)	0	0	0
09/11/2009	€ / R 2009/12/14	19.90	Put	Currency Future	8,647.0000	8,694.0000	0.544	0	0	0
09/11/2009	€ / R 2009/12/14	7.35	Call	Currency Future	3,903.0000	3,856.0000	(1.204)	0	0	0
09/11/2009	€ / R 2009/12/14	19.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	7.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	12.70	Call	Currency Future	25.0000	20.0000	(20.000)	0	0	0
09/11/2009	€ / R 2009/12/14	8.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	8.25	Call	Currency Future	3,003.0000	2,956.0000	(1.565)	0	0	0

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09/11/2009	€ / R 2009/12/14	12.30	Put	Currency Future	1,092.0000	1,131.0000	3.571	0	0	0
09/11/2009	€ / R 2009/12/14	11.00	Call	Currency Future	404.0000	362.0000	(10.396)	0	0	0
09/11/2009	€ / R 2009/12/14	11.90	Put	Currency Future	732.0000	765.0000	4.508	0	0	0
09/11/2009	€ / R 2009/12/14	17.90	Put	Currency Future	6,647.0000	6,694.0000	0.707	0	0	0
09/11/2009	€ / R 2009/12/14	8.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	8.15	Call	Currency Future	3,103.0000	3,056.0000	(1.515)	0	0	0
09/11/2009	€ / R 2009/12/14	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,472.0000	1,514.0000	2.853	0	0	0
09/11/2009	€ / R 2009/12/14	7.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,186.0000	1,226.0000	3.373	0	0	0
09/11/2009	€ / R 2009/12/14	11.00	Put	Currency Future	151.0000	156.0000	3.311	0	0	0
09/11/2009	€ / R 2009/12/14	8.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	7.00	Call	Currency Future	4,253.0000	4,206.0000	(1.105)	0	0	0
09/11/2009	€ / R 2009/12/14	12.65	Call	Currency Future	27.0000	22.0000	(18.519)	0	0	0
09/11/2009	€ / R 2009/12/14	17.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	7.25	Call	Currency Future	4,003.0000	3,956.0000	(1.174)	0	0	0
09/11/2009	€ / R 2009/12/14	12.40	Call	Currency Future	39.0000	32.0000	(17.949)	0	0	0
09/11/2009	€ / R 2009/12/14	9.90	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
09/11/2009	€ / R 2009/12/14	7.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	12.75	Call	Currency Future	24.0000	19.0000	(20.833)	0	0	0
09/11/2009	€ / R 2009/12/14	15.05	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
09/11/2009	€ / R 2009/12/14	8.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,813.0000	1,857.0000	2.427	0	0	0
09/11/2009	€ / R 2009/12/14	15.85	Put	Currency Future	4,598.0000	4,645.0000	1.022	0	0	0
09/11/2009	€ / R 2009/12/14	9.90	Call	Currency Future	1,365.0000	1,317.0000	(3.516)	0	0	0
09/11/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,186.0000	1,226.0000	3.373	0	0	0
09/11/2009	€ / R 2009/12/14	9.20	Call	Currency Future	2,056.0000	2,009.0000	(2.286)	0	0	0
09/11/2009	€ / R 2009/12/14	10.65	Put	Currency Future	68.0000	69.0000	1.471	0	0	0
09/11/2009	€ / R 2009/12/14	9.85	Call	Currency Future	1,414.0000	1,366.0000	(3.395)	0	0	0
09/11/2009	€ / R 2009/12/14	8.90	Call	Currency Future	2,354.0000	2,307.0000	(1.997)	0	0	0
09/11/2009	€ / R 2009/12/14	7.15	Call	Currency Future	4,103.0000	4,056.0000	(1.146)	0	0	0
09/11/2009	€ / R 2009/12/14	12.45	Put	Currency Future	1,233.0000	1,273.0000	3.244	0	0	0
09/11/2009	€ / R 2009/12/14	17.50	Put	Currency Future	6,248.0000	6,294.0000	0.736	0	0	0
09/11/2009	€ / R 2009/12/14	9.20	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
09/11/2009	€ / R 2009/12/14	8.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	19.30	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	€ / R 2009/12/14	14.65	Put	Currency Future	3,400.0000	3,446.0000	1.353	0	0	0
09/11/2009	€ / R 2009/12/14	11.20	Put	Currency Future	227.0000	237.0000	4.405	0	0	0
09/11/2009	€ / R 2009/12/14	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	19.15	Put	Currency Future	7,897.0000	7,944.0000	0.595	0	0	0
09/11/2009	€ / R 2009/12/14	12.55	Call	Currency Future	31.0000	25.0000	(19.355)	0	0	0
09/11/2009	€ / R 2009/12/14	17.65	Put	Currency Future	6,398.0000	6,444.0000	0.719	0	0	0
09/11/2009	€ / R 2009/12/14	10.20	Call	Currency Future	1,075.0000	1,026.0000	(4.558)	0	0	0
09/11/2009	€ / R 2009/12/14	17.30	Put	Currency Future	6,048.0000	6,094.0000	0.761	0	0	0
09/11/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,376.0000	1,417.0000	2.980	0	0	0
09/11/2009	€ / R 2009/12/14	11.35	Call	Currency Future	213.0000	186.0000	(12.676)	0	0	0
09/11/2009	€ / R 2009/12/14	8.90	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
09/11/2009	€ / R 2009/12/14	9.15	Call	Currency Future	2,106.0000	2,059.0000	(2.232)	0	0	0
09/11/2009	€ / R 2009/12/14	12.55	Put	Currency Future	1,328.0000	1,369.0000	3.087	0	0	0
09/11/2009	€ / R 2009/12/14	17.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	8.20	Call	Currency Future	3,053.0000	3,006.0000	(1.539)	0	0	0
09/11/2009	€ / R 2009/12/14	10.25	Call	Currency Future	1,027.0000	979.0000	(4.674)	0	0	0
09/11/2009	€ / R 2009/12/14	17.30	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
09/11/2009	€ / R 2009/12/14	14.65	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
09/11/2009	€ / R 2009/12/14	8.60	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
09/11/2009	€ / R 2009/12/14	7.90	Call	Currency Future	3,353.0000	3,306.0000	(1.402)	0	0	0
09/11/2009	€ / R 2009/12/14	10.15	Put	Currency Future	20.0000	18.0000	(10.000)	0	0	0
09/11/2009	€ / R 2009/12/14	12.45	Call	Currency Future	36.0000	29.0000	(19.444)	0	0	0
09/11/2009	€ / R 2009/12/14	19.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	7.20	Call	Currency Future	4,053.0000	4,006.0000	(1.160)	0	0	0
09/11/2009	€ / R 2009/12/14	17.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	19.30	Put	Currency Future	8,047.0000	8,094.0000	0.584	0	0	0
09/11/2009	€ / R 2009/12/14	12.35	Put	Currency Future	1,139.0000	1,178.0000	3.424	0	0	0
09/11/2009	€ / R 2009/12/14	8.80	Call	Currency Future	2,454.0000	2,407.0000	(1.915)	0	0	0
09/11/2009	€ / R 2009/12/14	17.15	Put	Currency Future	5,898.0000	5,945.0000	0.797	0	0	0
09/11/2009	€ / R 2009/12/14	12.40	Call	Currency Future	39.0000	32.0000	(17.949)	0	0	0
09/11/2009	€ / R 2009/12/14	19.65	Put	Currency Future	8,397.0000	8,444.0000	0.560	0	0	0
09/11/2009	€ / R 2009/12/14	7.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,424.0000	1,466.0000	2.949	0	0	0
09/11/2009	€ / R 2009/12/14	15.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	11.20	Call	Currency Future	280.0000	243.0000	(13.214)	0	0	0
09/11/2009	€ / R 2009/12/14	15.65	Call	Currency Future	1.0000	1.0000	-	0	0	0

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09/11/2009	€ / R 2009/12/14	9.15	Put	Currency Future	3.0000	3.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	13.35	Put	Currency Future	2,108.0000	2,153.0000	2.135	0	0	0
09/11/2009	€ / R 2009/12/14	19.50	Put	Currency Future	8,247.0000	8,294.0000	0.570	0	0	0
09/11/2009	€ / R 2009/12/14	12.65	Call	Currency Future	27.0000	22.0000	(18.519)	0	0	0
09/11/2009	€ / R 2009/12/14	15.80	Put	Currency Future	4,548.0000	4,595.0000	1.033	0	0	0
09/11/2009	€ / R 2009/12/14	15.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	17.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	9.50	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
09/11/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,521.0000	1,563.0000	2.761	0	0	0
09/11/2009	€ / R 2009/12/14	19.25	Put	Currency Future	7,997.0000	8,044.0000	0.588	0	0	0
09/11/2009	€ / R 2009/12/14	19.20	Put	Currency Future	7,947.0000	7,994.0000	0.591	0	0	0
09/11/2009	€ / R 2009/12/14	12.35	Call	Currency Future	42.0000	34.0000	(19.048)	0	0	0
09/11/2009	€ / R 2009/12/14	15.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	10.35	Put	Currency Future	31.0000	31.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	15.15	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
09/11/2009	€ / R 2009/12/14	14.50	Put	Currency Future	3,250.0000	3,296.0000	1.415	0	0	0
09/11/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,569.0000	1,612.0000	2.741	0	0	0
09/11/2009	€ / R 2009/12/14	19.40	Put	Currency Future	8,147.0000	8,194.0000	0.577	0	0	0
09/11/2009	€ / R 2009/12/14	10.20	Put	Currency Future	22.0000	20.0000	(9.091)	0	0	0
09/11/2009	€ / R 2009/12/14	19.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	7.70	Call	Currency Future	3,553.0000	3,506.0000	(1.323)	0	0	0
09/11/2009	€ / R 2009/12/14	10.35	Call	Currency Future	934.0000	887.0000	(5.032)	0	0	0
09/11/2009	€ / R 2009/12/14	15.15	Put	Currency Future	3,899.0000	3,945.0000	1.180	0	0	0
09/11/2009	€ / R 2009/12/14	13.30	Put	Currency Future	2,059.0000	2,103.0000	2.137	0	0	0
09/11/2009	€ / R 2009/12/14	14.20	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
09/11/2009	€ / R 2009/12/14	17.25	Put	Currency Future	5,998.0000	6,045.0000	0.784	0	0	0
09/11/2009	€ / R 2009/12/14	11.35	Put	Currency Future	311.0000	330.0000	6.109	0	0	0
09/11/2009	€ / R 2009/12/14	8.70	Call	Currency Future	2,554.0000	2,507.0000	(1.840)	0	0	0
09/11/2009	€ / R 2009/12/14	9.35	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
09/11/2009	€ / R 2009/12/14	15.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	13.35	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
09/11/2009	€ / R 2009/12/14	10.40	Put	Currency Future	36.0000	35.0000	(2.778)	0	0	0
09/11/2009	€ / R 2009/12/14	14.20	Put	Currency Future	2,951.0000	2,997.0000	1.559	0	0	0
09/11/2009	€ / R 2009/12/14	10.25	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
09/11/2009	€ / R 2009/12/14	17.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	7.70	Put	Currency Future	0.0000	0.0000	-	0	0	0

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09/11/2009	€ / R 2009/12/14	15.35	Put	Currency Future	4,098.0000	4,145.0000	1.147	0	0	0
09/11/2009	€ / R 2009/12/14	10.50	Call	Currency Future	800.0000	753.0000	(5.875)	0	0	0
09/11/2009	€ / R 2009/12/14	13.35	Put	Currency Future	2,108.0000	2,153.0000	2.135	0	0	0
09/11/2009	€ / R 2009/12/14	15.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	19.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	8.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	17.35	Put	Currency Future	6,098.0000	6,144.0000	0.754	0	0	0
09/11/2009	€ / R 2009/12/14	15.50	Put	Currency Future	4,248.0000	4,295.0000	1.106	0	0	0
09/11/2009	€ / R 2009/12/14	13.30	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
09/11/2009	€ / R 2009/12/14	10.40	Call	Currency Future	889.0000	841.0000	(5.399)	0	0	0
09/11/2009	€ / R 2009/12/14	10.05	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
09/11/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,813.0000	1,857.0000	2.427	0	0	0
09/11/2009	€ / R 2009/12/14	17.20	Put	Currency Future	5,948.0000	5,995.0000	0.790	0	0	0
09/11/2009	€ / R 2009/12/14	14.60	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	12,389
09/11/2009	€ / R 2009/12/14	10.85	Put	Currency Future	109.0000	112.0000	2.752	0	0	0
09/11/2009	€ / R 2009/12/14	14.80	Put	Currency Future	3,549.0000	3,596.0000	1.324	0	0	0
09/11/2009	€ / R 2009/12/14	17.35	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
09/11/2009	€ / R 2009/12/14	10.50	Put	Currency Future	47.0000	47.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	12.80	Call	Currency Future	22.0000	18.0000	(18.182)	0	0	0
09/11/2009	€ / R 2009/12/14	15.40	Put	Currency Future	4,148.0000	4,195.0000	1.133	0	0	0
09/11/2009	€ / R 2009/12/14	10.05	Call	Currency Future	1,219.0000	1,171.0000	(3.938)	0	0	0
09/11/2009	€ / R 2009/12/14	13.15	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
09/11/2009	€ / R 2009/12/14	10.85	Call	Currency Future	512.0000	468.0000	(8.594)	0	0	0
09/11/2009	€ / R 2009/12/14	10.80	Put	Currency Future	97.0000	99.0000	2.062	0	0	0
09/11/2009	€ / R 2009/12/14	19.35	Put	Currency Future	8,097.0000	8,144.0000	0.580	0	0	0
09/11/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,158.0000	2,202.0000	2.039	0	0	0
09/11/2009	€ / R 2009/12/14	17.40	Put	Currency Future	6,148.0000	6,194.0000	0.748	0	0	0
09/11/2009	€ / R 2009/12/14	9.05	Put	Currency Future	2.0000	2.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,405.0000	2,450.0000	1.871	0	0	0
09/11/2009	€ / R 2009/12/14	11.95	Put	Currency Future	775.0000	809.0000	4.387	0	0	0
09/11/2009	€ / R 2009/12/14	11.30	Call	Currency Future	232.0000	204.0000	(12.069)	0	0	0
09/11/2009	€ / R 2009/12/14	9.85	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
09/11/2009	€ / R 2009/12/14	8.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	19.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	13.20	Put	Currency Future	1,961.0000	2,005.0000	2.244	0	0	0
09/11/2009	€ / R 2009/12/14	19.40	Call	Currency Future	0.0000	0.0000	-	0	0	0

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09/11/2009	€ / R 2009/12/14	9.05	Call	Currency Future	2,205.0000	2,158.0000	(2.132)	0	0	0
09/11/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,911.0000	1,955.0000	2.302	0	0	0
09/11/2009	€ / R 2009/12/14	12.15	Put	Currency Future	954.0000	991.0000	3.878	0	0	0
09/11/2009	€ / R 2009/12/14	8.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	14.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	7.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	13.00	Call	Currency Future	17.0000	14.0000	(17.647)	0	0	0
09/11/2009	€ / R 2009/12/14	17.40	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
09/11/2009	€ / R 2009/12/14	8.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	13.65	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
09/11/2009	€ / R 2009/12/14	12.25	Call	Currency Future	49.0000	40.0000	(18.367)	0	0	0
09/11/2009	€ / R 2009/12/14	15.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	9.80	Call	Currency Future	1,463.0000	1,415.0000	(3.281)	0	0	0
09/11/2009	€ / R 2009/12/14	9.35	Call	Currency Future	1,908.0000	1,860.0000	(2.516)	0	0	0
09/11/2009	€ / R 2009/12/14	7.50	Call	Currency Future	3,753.0000	3,706.0000	(1.252)	0	0	0
09/11/2009	€ / R 2009/12/14	13.00	Put	Currency Future	1,764.0000	1,808.0000	2.494	0	0	0
09/11/2009	€ / R 2009/12/14	9.40	Put	Currency Future	5.0000	5.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	15.20	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
09/11/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,653.0000	2,698.0000	1.696	0	0	0
09/11/2009	€ / R 2009/12/14	14.60	Put	Currency Future	3,350.0000	3,396.0000	1.373	0	0	0
09/11/2009	€ / R 2009/12/14	10.80	Call	Currency Future	550.0000	505.0000	(8.182)	0	0	0
09/11/2009	€ / R 2009/12/14	13.20	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
09/11/2009	€ / R 2009/12/14	8.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	15.20	Put	Currency Future	3,949.0000	3,995.0000	1.165	0	0	0
09/11/2009	€ / R 2009/12/14	13.15	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
09/11/2009	€ / R 2009/12/14	9.80	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
09/11/2009	€ / R 2009/12/14	8.50	Call	Currency Future	2,753.0000	2,706.0000	(1.707)	0	0	0
09/11/2009	€ / R 2009/12/14	13.55	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
09/11/2009	€ / R 2009/12/14	8.40	Call	Currency Future	2,853.0000	2,806.0000	(1.647)	0	0	0
09/11/2009	€ / R 2009/12/14	8.05	Call	Currency Future	3,203.0000	3,156.0000	(1.467)	0	0	0
09/11/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,667.0000	1,710.0000	2.579	0	0	0
09/11/2009	€ / R 2009/12/14	12.10	Call	Currency Future	61.0000	51.0000	(16.393)	0	0	0
09/11/2009	€ / R 2009/12/14	15.65	Put	Currency Future	4,398.0000	4,445.0000	1.069	0	0	0
09/11/2009	€ / R 2009/12/14	8.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,306.0000	2,351.0000	1.951	0	0	0
09/11/2009	€ / R 2009/12/14	12.90	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	€ / R 2009/12/14	12.10	Put	Currency Future	909.0000	945.0000	3.960	0	0	0
09/11/2009	€ / R 2009/12/14	9.70	Call	Currency Future	1,562.0000	1,514.0000	(3.073)	0	0	0
09/11/2009	€ / R 2009/12/14	13.45	Put	Currency Future	2,207.0000	2,252.0000	2.039	0	0	0
09/11/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,862.0000	1,906.0000	2.363	0	0	0
09/11/2009	€ / R 2009/12/14	12.05	Put	Currency Future	864.0000	899.0000	4.051	0	0	0
09/11/2009	€ / R 2009/12/14	11.30	Put	Currency Future	279.0000	298.0000	6.810	0	0	0
09/11/2009	€ / R 2009/12/14	10.70	Call	Currency Future	630.0000	584.0000	(7.302)	0	0	0
09/11/2009	€ / R 2009/12/14	13.45	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
09/11/2009	€ / R 2009/12/14	14.90	Put	Currency Future	3,649.0000	3,695.0000	1.261	0	0	0
09/11/2009	€ / R 2009/12/14	13.80	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
09/11/2009	€ / R 2009/12/14	11.95	Call	Currency Future	78.0000	65.0000	(16.667)	0	0	0
09/11/2009	€ / R 2009/12/14	8.65	Call	Currency Future	2,604.0000	2,557.0000	(1.805)	0	0	0
09/11/2009	€ / R 2009/12/14	13.85	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
09/11/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,553.0000	2,599.0000	1.802	0	0	0
09/11/2009	€ / R 2009/12/14	12.05	Call	Currency Future	67.0000	55.0000	(17.910)	0	0	0
09/11/2009	€ / R 2009/12/14	15.75	Put	Currency Future	4,498.0000	4,545.0000	1.045	0	0	0
09/11/2009	€ / R 2009/12/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	14.85	Put	Currency Future	3,599.0000	3,646.0000	1.306	0	0	0
09/11/2009	€ / R 2009/12/14	13.10	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
09/11/2009	€ / R 2009/12/14	11.60	Put	Currency Future	487.0000	514.0000	5.544	0	0	0
09/11/2009	€ / R 2009/12/14	8.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,603.0000	2,649.0000	1.767	0	0	0
09/11/2009	€ / R 2009/12/14	12.95	Call	Currency Future	18.0000	15.0000	(16.667)	0	0	0
09/11/2009	€ / R 2009/12/14	12.15	Call	Currency Future	57.0000	47.0000	(17.544)	0	0	0
09/11/2009	€ / R 2009/12/14	12.20	Call	Currency Future	53.0000	43.0000	(18.868)	0	0	12,389
09/11/2009	€ / R 2009/12/14	9.65	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
09/11/2009	€ / R 2009/12/14	13.25	Put	Currency Future	2,010.0000	2,054.0000	2.189	0	0	0
09/11/2009	€ / R 2009/12/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	12.95	Put	Currency Future	1,715.0000	1,759.0000	2.566	0	0	0
09/11/2009	€ / R 2009/12/14	7.75	Call	Currency Future	3,503.0000	3,456.0000	(1.342)	0	0	0
09/11/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,000.0000	1,037.0000	3.700	0	0	0
09/11/2009	€ / R 2009/12/14	9.65	Call	Currency Future	1,611.0000	1,563.0000	(2.980)	0	0	0
09/11/2009	€ / R 2009/12/14	14.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	7.40	Call	Currency Future	3,853.0000	3,806.0000	(1.220)	0	0	0
09/11/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,862.0000	1,906.0000	2.363	0	0	0
09/11/2009	€ / R 2009/12/14	7.75	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	€ / R 2009/12/14	11.60	Call	Currency Future	140.0000	120.0000	(14.286)	0	0	0
09/11/2009	€ / R 2009/12/14	9.70	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
09/11/2009	€ / R 2009/12/14	9.50	Call	Currency Future	1,759.0000	1,711.0000	(2.729)	0	0	0
09/11/2009	€ / R 2009/12/14	13.25	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
09/11/2009	€ / R 2009/12/14	9.40	Call	Currency Future	1,858.0000	1,811.0000	(2.530)	0	0	0
09/11/2009	€ / R 2009/12/14	13.60	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
09/11/2009	€ / R 2009/12/14	12.00	Call	Currency Future	72.0000	60.0000	(16.667)	0	0	0
09/11/2009	€ / R 2009/12/14	9.95	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
09/11/2009	€ / R 2009/12/14	7.65	Call	Currency Future	3,603.0000	3,556.0000	(1.304)	0	0	0
09/11/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,355.0000	2,400.0000	1.911	0	0	0
09/11/2009	€ / R 2009/12/14	12.00	Put	Currency Future	819.0000	854.0000	4.274	0	0	0
09/11/2009	€ / R 2009/12/14	8.75	Call	Currency Future	2,504.0000	2,457.0000	(1.877)	0	0	0
09/11/2009	€ / R 2009/12/14	7.95	Call	Currency Future	3,303.0000	3,256.0000	(1.423)	0	0	0
09/11/2009	€ / R 2009/12/14	15.70	Put	Currency Future	4,448.0000	4,495.0000	1.057	0	0	0
09/11/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,603.0000	2,649.0000	1.767	0	0	0
09/11/2009	€ / R 2009/12/14	9.75	Call	Currency Future	1,512.0000	1,464.0000	(3.175)	0	0	0
09/11/2009	€ / R 2009/12/14	9.95	Call	Currency Future	1,317.0000	1,268.0000	(3.721)	0	0	0
09/11/2009	€ / R 2009/12/14	10.70	Put	Currency Future	77.0000	78.0000	1.299	0	0	0
09/11/2009	€ / R 2009/12/14	13.85	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
09/11/2009	€ / R 2009/12/14	12.25	Put	Currency Future	1,046.0000	1,084.0000	3.633	0	0	0
09/11/2009	€ / R 2009/12/14	9.75	Put	Currency Future	10.0000	8.0000	(20.000)	0	0	0
09/11/2009	€ / R 2009/12/14	14.95	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
09/11/2009	€ / R 2009/12/14	10.90	Call	Currency Future	475.0000	431.0000	(9.263)	0	0	0
09/11/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,911.0000	1,955.0000	2.302	0	0	0
09/11/2009	€ / R 2009/12/14	8.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	14.95	Put	Currency Future	3,699.0000	3,745.0000	1.244	0	0	0
09/11/2009	€ / R 2009/12/14	14.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	13.90	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
09/11/2009	€ / R 2009/12/14	18.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	15.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	14.10	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
09/11/2009	€ / R 2009/12/14	16.95	Put	Currency Future	5,698.0000	5,745.0000	0.825	0	0	0
09/11/2009	€ / R 2009/12/14	14.70	Put	Currency Future	3,449.0000	3,496.0000	1.363	0	0	0
09/11/2009	€ / R 2009/12/14	16.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	14.05	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
09/11/2009	€ / R 2009/12/14	7.95	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
09/11/2009	€ / R 2009/12/14	10.90	Put	Currency Future	122.0000	125.0000	2.459	0	0	0
09/11/2009	€ / R 2009/12/14	16.75	Put	Currency Future	5,498.0000	5,545.0000	0.855	0	0	0
09/11/2009	€ / R 2009/12/14	14.10	Put	Currency Future	2,852.0000	2,897.0000	1.578	0	0	0
09/11/2009	€ / R 2009/12/14	18.95	Put	Currency Future	7,697.0000	7,744.0000	0.611	0	0	0
09/11/2009	€ / R 2009/12/14	18.25	Put	Currency Future	6,997.0000	7,044.0000	0.672	0	0	0
09/11/2009	€ / R 2009/12/14	15.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	13.10	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
09/11/2009	€ / R 2009/12/14	8.95	Call	Currency Future	2,305.0000	2,257.0000	(2.082)	0	0	0
09/11/2009	€ / R 2009/12/14	15.25	Put	Currency Future	3,999.0000	4,045.0000	1.150	0	0	0
09/11/2009	€ / R 2009/12/14	8.00	Call	Currency Future	3,253.0000	3,206.0000	(1.445)	0	0	0
09/11/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,802.0000	2,848.0000	1.642	0	0	0
09/11/2009	€ / R 2009/12/14	16.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	18.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	8.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	13.05	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
09/11/2009	€ / R 2009/12/14	15.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	8.95	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
09/11/2009	€ / R 2009/12/14	9.55	Call	Currency Future	1,710.0000	1,662.0000	(2.807)	0	0	0
09/11/2009	€ / R 2009/12/14	16.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	11.15	Call	Currency Future	309.0000	270.0000	(12.621)	0	0	0
09/11/2009	€ / R 2009/12/14	9.55	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
09/11/2009	€ / R 2009/12/14	10.10	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
09/11/2009	€ / R 2009/12/14	11.15	Put	Currency Future	206.0000	214.0000	3.883	0	0	0
09/11/2009	€ / R 2009/12/14	15.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	10.10	Call	Currency Future	1,171.0000	1,122.0000	(4.184)	0	0	0
09/11/2009	€ / R 2009/12/14	11.10	Call	Currency Future	339.0000	299.0000	(11.799)	0	0	0
09/11/2009	€ / R 2009/12/14	9.25	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
09/11/2009	€ / R 2009/12/14	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	15.60	Put	Currency Future	4,348.0000	4,395.0000	1.081	0	0	0
09/11/2009	€ / R 2009/12/14	10.75	Call	Currency Future	589.0000	544.0000	(7.640)	0	0	0
09/11/2009	€ / R 2009/12/14	8.10	Call	Currency Future	3,153.0000	3,106.0000	(1.491)	0	0	0
09/11/2009	€ / R 2009/12/14	11.40	Put	Currency Future	343.0000	365.0000	6.414	0	0	0
09/11/2009	€ / R 2009/12/14	18.55	Put	Currency Future	7,297.0000	7,344.0000	0.644	0	0	0
09/11/2009	€ / R 2009/12/14	16.10	Put	Currency Future	4,848.0000	4,895.0000	0.969	0	0	0
09/11/2009	€ / R 2009/12/14	17.70	Put	Currency Future	6,448.0000	6,494.0000	0.713	0	0	0
09/11/2009	€ / R 2009/12/14	18.55	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	€ / R 2009/12/14	15.90	Put	Currency Future	4,648.0000	4,695.0000	1.011	0	0	0
09/11/2009	€ / R 2009/12/14	19.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	10.75	Put	Currency Future	87.0000	88.0000	1.149	0	0	0
09/11/2009	€ / R 2009/12/14	16.00	Put	Currency Future	4,748.0000	4,795.0000	0.990	0	0	0
09/11/2009	€ / R 2009/12/14	17.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	11.40	Call	Currency Future	196.0000	171.0000	(12.755)	0	0	0
09/11/2009	€ / R 2009/12/14	17.05	Put	Currency Future	5,798.0000	5,845.0000	0.811	0	0	0
09/11/2009	€ / R 2009/12/14	15.00	Put	Currency Future	3,749.0000	3,795.0000	1.227	0	0	0
09/11/2009	€ / R 2009/12/14	11.05	Call	Currency Future	371.0000	330.0000	(11.051)	0	0	0
09/11/2009	€ / R 2009/12/14	19.70	Put	Currency Future	8,447.0000	8,494.0000	0.556	0	0	0
09/11/2009	€ / R 2009/12/14	11.45	Call	Currency Future	180.0000	156.0000	(13.333)	0	0	0
09/11/2009	€ / R 2009/12/14	15.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	9.00	Call	Currency Future	2,255.0000	2,208.0000	(2.084)	0	0	0
09/11/2009	€ / R 2009/12/14	10.95	Put	Currency Future	136.0000	140.0000	2.941	0	0	0
09/11/2009	€ / R 2009/12/14	9.25	Call	Currency Future	2,007.0000	1,959.0000	(2.392)	0	0	0
09/11/2009	€ / R 2009/12/14	9.00	Put	Currency Future	2.0000	2.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	17.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	10.00	Call	Currency Future	1,268.0000	1,220.0000	(3.785)	0	0	0
09/11/2009	€ / R 2009/12/14	15.55	Put	Currency Future	4,298.0000	4,345.0000	1.094	0	0	0
09/11/2009	€ / R 2009/12/14	10.00	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
09/11/2009	€ / R 2009/12/14	17.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	11.45	Put	Currency Future	377.0000	400.0000	6.101	0	0	0
09/11/2009	€ / R 2009/12/14	15.00	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
09/11/2009	€ / R 2009/12/14	17.80	Put	Currency Future	6,548.0000	6,594.0000	0.703	0	0	0
09/11/2009	€ / R 2009/12/14	11.25	Put	Currency Future	249.0000	266.0000	6.827	0	0	0
09/11/2009	€ / R 2009/12/14	16.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	11.05	Put	Currency Future	168.0000	174.0000	3.571	0	0	0
09/11/2009	€ / R 2009/12/14	19.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	14.90	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
09/11/2009	€ / R 2009/12/14	11.55	Put	Currency Future	449.0000	475.0000	5.791	0	0	0
09/11/2009	€ / R 2009/12/14	11.55	Call	Currency Future	152.0000	131.0000	(13.816)	0	0	0
09/11/2009	€ / R 2009/12/14	11.75	Call	Currency Future	109.0000	92.0000	(15.596)	0	0	0
09/11/2009	€ / R 2009/12/14	10.95	Call	Currency Future	439.0000	396.0000	(9.795)	0	0	0
09/11/2009	€ / R 2009/12/14	19.80	Put	Currency Future	8,547.0000	8,594.0000	0.550	0	0	0
09/11/2009	€ / R 2009/12/14	11.10	Put	Currency Future	186.0000	193.0000	3.763	0	0	0
09/11/2009	€ / R 2009/12/14	11.25	Call	Currency Future	252.0000	222.0000	(11.905)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	€ / R 2009/12/14	11.65	Put	Currency Future	526.0000	554.0000	5.323	0	0	0
09/11/2009	€ / R 2009/12/14	11.65	Call	Currency Future	129.0000	110.0000	(14.729)	0	0	0
09/11/2009	€ / R 2009/12/14	14.15	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
09/11/2009	€ / R 2009/12/14	14.00	Put	Currency Future	2,752.0000	2,798.0000	1.672	0	0	0
09/11/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,802.0000	2,848.0000	1.642	0	0	0
09/11/2009	€ / R 2009/12/14	13.95	Put	Currency Future	2,702.0000	2,748.0000	1.702	0	0	0
09/11/2009	€ / R 2009/12/14	14.00	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
09/11/2009	€ / R 2009/12/14	8.55	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
09/11/2009	€ / R 2009/12/14	14.05	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
09/11/2009	€ / R 2009/12/14	8.55	Call	Currency Future	2,703.0000	2,656.0000	(1.739)	0	0	0
09/11/2009	€ / R 2009/12/14	13.75	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
09/11/2009	€ / R 2009/12/14	7.55	Call	Currency Future	3,703.0000	3,656.0000	(1.269)	0	0	0
09/11/2009	€ / R 2009/12/14	13.75	Put	Currency Future	2,504.0000	2,549.0000	1.797	0	0	0
09/11/2009	€ / R 2009/12/14	7.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,653.0000	2,698.0000	1.696	0	0	0
09/11/2009	€ / R 2009/12/14	10.55	Call	Currency Future	756.0000	709.0000	(6.217)	0	0	0
09/11/2009	€ / R 2009/12/14	6.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	13.80	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
09/11/2009	€ / R 2009/12/14	17.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,553.0000	2,599.0000	1.802	0	0	0
09/11/2009	€ / R 2009/12/14	19.55	Put	Currency Future	8,297.0000	8,344.0000	0.566	0	0	0
09/11/2009	€ / R 2009/12/14	14.25	Put	Currency Future	3,001.0000	3,047.0000	1.533	0	0	0
09/11/2009	€ / R 2009/12/14	19.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	6.95	Call	Currency Future	4,303.0000	4,256.0000	(1.092)	0	0	0
09/11/2009	€ / R 2009/12/14	14.25	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
09/11/2009	€ / R 2009/12/14	17.55	Put	Currency Future	6,298.0000	6,344.0000	0.730	0	0	0
09/11/2009	€ / R 2009/12/14	14.15	Put	Currency Future	2,901.0000	2,947.0000	1.586	0	0	0
09/11/2009	€ / R 2009/12/14	10.55	Put	Currency Future	53.0000	53.0000	-	0	0	0
09/11/2009	€ / R 2009/12/14	13.30	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
09/11/2009	€ / R 2009/12/14	11.75	Put	Currency Future	606.0000	636.0000	4.950	0	0	0
09/11/2009	€ / R 2009/12/14	13.30	Put	Currency Future	2,059.0000	2,103.0000	2.137	0	0	0
09/11/2009	€ / R 2009/12/14	13.90	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
09/11/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,158.0000	2,202.0000	2.039	0	0	0
09/11/2009	€ / R 2009/12/14	13.40	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
09/11/2009	€ / R 2009/12/14	13.95	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	€ / R 2010/03/15			Currency Future	11.4389	11.3868	(0.455)	11.4000	11.4000	4,007
09/11/2009	€ / R 2010/03/15	7.50	Put	Currency Future	4.0000	4.0000	-	0	0	0
09/11/2009	€ / R 2010/03/15	10.45	Call	Currency Future	1,085.0000	1,047.0000	(3.502)	0	0	0
09/11/2009	€ / R 2010/03/15	7.95	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
09/11/2009	€ / R 2010/03/15	19.95	Put	Currency Future	8,513.0000	8,566.0000	0.623	0	0	0
09/11/2009	€ / R 2010/03/15	13.15	Call	Currency Future	121.0000	117.0000	(3.306)	0	0	0
09/11/2009	€ / R 2010/03/15	11.70	Call	Currency Future	381.0000	360.0000	(5.512)	0	0	0
09/11/2009	€ / R 2010/03/15	10.90	Call	Currency Future	764.0000	731.0000	(4.319)	0	0	0
09/11/2009	€ / R 2010/03/15	19.30	Put	Currency Future	7,865.0000	7,917.0000	0.661	0	0	0
09/11/2009	€ / R 2010/03/15	20.05	Put	Currency Future	8,613.0000	8,665.0000	0.604	0	0	0
09/11/2009	€ / R 2010/03/15	9.55	Put	Currency Future	34.0000	36.0000	5.882	0	0	0
09/11/2009	€ / R 2010/03/15	13.30	Call	Currency Future	109.0000	106.0000	(2.752)	0	0	0
09/11/2009	€ / R 2010/03/15	10.75	Call	Currency Future	863.0000	828.0000	(4.056)	0	0	0
09/11/2009	€ / R 2010/03/15	17.25	Call	Currency Future	9.0000	9.0000	-	0	0	0
09/11/2009	€ / R 2010/03/15	9.10	Put	Currency Future	21.0000	23.0000	9.524	0	0	0
09/11/2009	€ / R 2010/03/15	10.45	Put	Currency Future	96.0000	110.0000	14.583	0	0	0
09/11/2009	€ / R 2010/03/15	8.95	Call	Currency Future	2,507.0000	2,456.0000	(2.034)	0	0	0
09/11/2009	€ / R 2010/03/15	17.95	Put	Currency Future	6,517.0000	6,570.0000	0.813	0	0	0
09/11/2009	€ / R 2010/03/15	10.15	Put	Currency Future	67.0000	73.0000	8.955	0	0	0
09/11/2009	€ / R 2010/03/15	11.00	Put	Currency Future	263.0000	283.0000	7.605	0	0	0
09/11/2009	€ / R 2010/03/15	9.90	Put	Currency Future	51.0000	55.0000	7.843	0	0	0
09/11/2009	€ / R 2010/03/15	20.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
09/11/2009	€ / R 2010/03/15	10.55	Call	Currency Future	1,007.0000	970.0000	(3.674)	0	0	0
09/11/2009	€ / R 2010/03/15	9.30	Put	Currency Future	26.0000	27.0000	3.846	0	0	0
09/11/2009	€ / R 2010/03/15	10.75	Put	Currency Future	174.0000	191.0000	9.770	0	0	0
09/11/2009	€ / R 2010/03/15	19.25	Call	Currency Future	4.0000	4.0000	-	0	0	0
09/11/2009	€ / R 2010/03/15	11.70	Call	Currency Future	381.0000	360.0000	(5.512)	0	0	0
09/11/2009	€ / R 2010/03/15	13.10	Call	Currency Future	126.0000	121.0000	(3.968)	0	0	0
09/11/2009	€ / R 2010/03/15	13.45	Call	Currency Future	99.0000	95.0000	(4.040)	0	0	0
09/11/2009	€ / R 2010/03/15	19.10	Put	Currency Future	7,665.0000	7,717.0000	0.678	0	0	0
09/11/2009	€ / R 2010/03/15	15.95	Call	Currency Future	15.0000	15.0000	-	0	0	0
09/11/2009	€ / R 2010/03/15	19.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
09/11/2009	€ / R 2010/03/15	9.15	Put	Currency Future	22.0000	24.0000	9.091	0	0	0
09/11/2009	€ / R 2010/03/15	12.00	Put	Currency Future	857.0000	893.0000	4.201	0	0	0
09/11/2009	€ / R 2010/03/15	10.90	Put	Currency Future	225.0000	244.0000	8.444	0	0	0
09/11/2009	€ / R 2010/03/15	18.10	Call	Currency Future	6.0000	6.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	€ / R 2010/03/15	9.55	Call	Currency Future	1,923.0000	1,873.0000	(2.600)	0	0	0
09/11/2009	€ / R 2010/03/15	10.30	Call	Currency Future	1,219.0000	1,175.0000	(3.610)	0	0	0
09/11/2009	€ / R 2010/03/15	10.10	Put	Currency Future	64.0000	69.0000	7.813	0	0	0
09/11/2009	€ / R 2010/03/15	15.45	Put	Currency Future	4,031.0000	4,082.0000	1.265	0	0	0
09/11/2009	€ / R 2010/03/15	15.95	Put	Currency Future	4,527.0000	4,578.0000	1.127	0	0	0
09/11/2009	€ / R 2010/03/15	17.95	Call	Currency Future	6.0000	6.0000	-	0	0	0
09/11/2009	€ / R 2010/03/15	9.15	Call	Currency Future	2,311.0000	2,260.0000	(2.207)	0	0	0
09/11/2009	€ / R 2010/03/15	12.00	Call	Currency Future	296.0000	280.0000	(5.405)	0	0	0
09/11/2009	€ / R 2010/03/15	15.90	Put	Currency Future	4,477.0000	4,529.0000	1.161	0	0	0
09/11/2009	€ / R 2010/03/15	19.30	Call	Currency Future	4.0000	4.0000	-	0	0	0
09/11/2009	€ / R 2010/03/15	18.05	Call	Currency Future	6.0000	6.0000	-	0	0	0
09/11/2009	€ / R 2010/03/15	7.55	Put	Currency Future	4.0000	4.0000	-	0	0	0
09/11/2009	€ / R 2010/03/15	13.30	Put	Currency Future	1,970.0000	2,019.0000	2.487	0	0	0
09/11/2009	€ / R 2010/03/15	12.75	Put	Currency Future	1,474.0000	1,519.0000	3.053	0	0	0
09/11/2009	€ / R 2010/03/15	13.10	Put	Currency Future	1,787.0000	1,835.0000	2.686	0	0	0
09/11/2009	€ / R 2010/03/15	15.45	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
09/11/2009	€ / R 2010/03/15	9.35	Put	Currency Future	28.0000	29.0000	3.571	0	0	0
09/11/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,594.0000	3,543.0000	(1.419)	0	0	0
09/11/2009	€ / R 2010/03/15	10.15	Call	Currency Future	1,356.0000	1,310.0000	(3.392)	0	0	0
09/11/2009	€ / R 2010/03/15	11.70	Put	Currency Future	642.0000	673.0000	4.829	0	0	0
09/11/2009	€ / R 2010/03/15	12.90	Put	Currency Future	1,606.0000	1,653.0000	2.927	0	0	0
09/11/2009	€ / R 2010/03/15	8.55	Call	Currency Future	2,901.0000	2,850.0000	(1.758)	0	0	0
09/11/2009	€ / R 2010/03/15	10.30	Put	Currency Future	80.0000	88.0000	10.000	0	0	0
09/11/2009	€ / R 2010/03/15	13.75	Call	Currency Future	77.0000	74.0000	(3.896)	0	0	0
09/11/2009	€ / R 2010/03/15	10.10	Call	Currency Future	1,403.0000	1,356.0000	(3.350)	0	0	0
09/11/2009	€ / R 2010/03/15	7.50	Call	Currency Future	3,943.0000	3,891.0000	(1.319)	0	0	0
09/11/2009	€ / R 2010/03/15	19.45	Put	Currency Future	8,014.0000	8,067.0000	0.661	0	0	0
09/11/2009	€ / R 2010/03/15	12.35	Put	Currency Future	1,133.0000	1,174.0000	3.619	0	0	0
09/11/2009	€ / R 2010/03/15	15.90	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
09/11/2009	€ / R 2010/03/15	8.55	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
09/11/2009	€ / R 2010/03/15	9.30	Call	Currency Future	2,165.0000	2,114.0000	(2.356)	0	0	0
09/11/2009	€ / R 2010/03/15	12.75	Call	Currency Future	162.0000	156.0000	(3.704)	0	0	0
09/11/2009	€ / R 2010/03/15	17.15	Put	Currency Future	5,720.0000	5,772.0000	0.909	0	0	0
09/11/2009	€ / R 2010/03/15	19.25	Put	Currency Future	7,815.0000	7,867.0000	0.665	0	0	0
09/11/2009	€ / R 2010/03/15	11.55	Put	Currency Future	544.0000	572.0000	5.147	0	0	0
09/11/2009	€ / R 2010/03/15	14.10	Put	Currency Future	2,718.0000	2,768.0000	1.840	0	0	0

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09/11/2009	€ / R 2010/03/15	19.45	Call	Currency Future	3.0000	3.0000	-	0	0	0
09/11/2009	€ / R 2010/03/15	10.35	Call	Currency Future	1,174.0000	1,130.0000	(3.748)	0	0	0
09/11/2009	€ / R 2010/03/15	17.85	Call	Currency Future	7.0000	7.0000	-	0	0	0
09/11/2009	€ / R 2010/03/15	12.05	Call	Currency Future	284.0000	269.0000	(5.282)	0	0	0
09/11/2009	€ / R 2010/03/15	14.90	Put	Currency Future	3,491.0000	3,542.0000	1.461	0	0	0
09/11/2009	€ / R 2010/03/15	7.55	Call	Currency Future	3,893.0000	3,841.0000	(1.336)	0	0	0
09/11/2009	€ / R 2010/03/15	15.30	Put	Currency Future	3,884.0000	3,935.0000	1.313	0	0	0
09/11/2009	€ / R 2010/03/15	9.75	Put	Currency Future	43.0000	46.0000	6.977	0	0	0
09/11/2009	€ / R 2010/03/15	11.70	Put	Currency Future	642.0000	673.0000	4.829	0	0	0
09/11/2009	€ / R 2010/03/15	9.10	Call	Currency Future	2,360.0000	2,309.0000	(2.161)	0	0	0
09/11/2009	€ / R 2010/03/15	17.45	Put	Currency Future	6,019.0000	6,071.0000	0.864	0	0	0
09/11/2009	€ / R 2010/03/15	10.35	Put	Currency Future	85.0000	93.0000	9.412	0	0	0
09/11/2009	€ / R 2010/03/15	14.95	Put	Currency Future	3,540.0000	3,591.0000	1.441	0	0	0
09/11/2009	€ / R 2010/03/15	17.85	Put	Currency Future	6,418.0000	6,470.0000	0.810	0	0	0
09/11/2009	€ / R 2010/03/15	12.10	Call	Currency Future	272.0000	258.0000	(5.147)	0	0	0
09/11/2009	€ / R 2010/03/15	14.90	Call	Currency Future	30.0000	29.0000	(3.333)	0	0	0
09/11/2009	€ / R 2010/03/15	10.55	Put	Currency Future	118.0000	134.0000	13.559	0	0	0
09/11/2009	€ / R 2010/03/15	7.30	Call	Currency Future	4,141.0000	4,089.0000	(1.256)	0	0	0
09/11/2009	€ / R 2010/03/15	19.15	Call	Currency Future	4.0000	4.0000	-	0	0	0
09/11/2009	€ / R 2010/03/15	7.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
09/11/2009	€ / R 2010/03/15	11.55	Call	Currency Future	433.0000	409.0000	(5.543)	0	0	0
09/11/2009	€ / R 2010/03/15	17.45	Call	Currency Future	8.0000	8.0000	-	0	0	0
09/11/2009	€ / R 2010/03/15	12.35	Call	Currency Future	222.0000	211.0000	(4.955)	0	0	0
09/11/2009	€ / R 2010/03/15	7.85	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
09/11/2009	€ / R 2010/03/15	14.15	Call	Currency Future	55.0000	53.0000	(3.636)	0	0	0
09/11/2009	€ / R 2010/03/15	12.60	Call	Currency Future	182.0000	174.0000	(4.396)	0	0	13,636
09/11/2009	€ / R 2010/03/15	13.90	Put	Currency Future	2,529.0000	2,578.0000	1.938	0	0	0
09/11/2009	€ / R 2010/03/15	18.05	Put	Currency Future	6,617.0000	6,669.0000	0.786	0	0	0
09/11/2009	€ / R 2010/03/15	13.55	Call	Currency Future	91.0000	87.0000	(4.396)	0	0	0
09/11/2009	€ / R 2010/03/15	7.30	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
09/11/2009	€ / R 2010/03/15	8.75	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
09/11/2009	€ / R 2010/03/15	19.15	Put	Currency Future	7,715.0000	7,767.0000	0.674	0	0	0
09/11/2009	€ / R 2010/03/15	7.25	Call	Currency Future	4,191.0000	4,139.0000	(1.241)	0	0	0
09/11/2009	€ / R 2010/03/15	9.45	Put	Currency Future	31.0000	32.0000	3.226	0	0	0
09/11/2009	€ / R 2010/03/15	9.35	Call	Currency Future	2,116.0000	2,066.0000	(2.363)	0	0	0
09/11/2009	€ / R 2010/03/15	19.85	Call	Currency Future	2.0000	2.0000	-	0	0	0

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09/11/2009	€ / R 2010/03/15	8.15	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
09/11/2009	€ / R 2010/03/15	13.90	Call	Currency Future	68.0000	65.0000	(4.412)	0	0	0
09/11/2009	€ / R 2010/03/15	15.55	Put	Currency Future	4,130.0000	4,181.0000	1.235	0	0	0
09/11/2009	€ / R 2010/03/15	8.30	Call	Currency Future	3,148.0000	3,097.0000	(1.620)	0	0	0
09/11/2009	€ / R 2010/03/15	13.75	Put	Currency Future	2,388.0000	2,437.0000	2.052	0	0	0
09/11/2009	€ / R 2010/03/15	7.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
09/11/2009	€ / R 2010/03/15	17.25	Put	Currency Future	5,820.0000	5,872.0000	0.893	0	0	0
09/11/2009	€ / R 2010/03/15	11.90	Call	Currency Future	322.0000	304.0000	(5.590)	0	0	0
09/11/2009	€ / R 2010/03/15	13.45	Put	Currency Future	2,110.0000	2,158.0000	2.275	0	0	0
09/11/2009	€ / R 2010/03/15	13.35	Call	Currency Future	106.0000	103.0000	(2.830)	0	0	0
09/11/2009	€ / R 2010/03/15	7.95	Call	Currency Future	3,495.0000	3,444.0000	(1.459)	0	0	0
09/11/2009	€ / R 2010/03/15	14.15	Put	Currency Future	2,766.0000	2,816.0000	1.808	0	0	0
09/11/2009	€ / R 2010/03/15	12.90	Call	Currency Future	145.0000	140.0000	(3.448)	0	0	0
09/11/2009	€ / R 2010/03/15	15.55	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
09/11/2009	€ / R 2010/03/15	8.30	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
09/11/2009	€ / R 2010/03/15	7.15	Call	Currency Future	4,290.0000	4,239.0000	(1.189)	0	0	0
09/11/2009	€ / R 2010/03/15	16.10	Put	Currency Future	4,675.0000	4,727.0000	1.112	0	0	0
09/11/2009	€ / R 2010/03/15	8.50	Call	Currency Future	2,950.0000	2,899.0000	(1.729)	0	0	0
09/11/2009	€ / R 2010/03/15	9.45	Call	Currency Future	2,020.0000	1,969.0000	(2.525)	0	0	0
09/11/2009	€ / R 2010/03/15	17.35	Put	Currency Future	5,920.0000	5,972.0000	0.878	0	0	0
09/11/2009	€ / R 2010/03/15	14.95	Call	Currency Future	29.0000	28.0000	(3.448)	0	0	0
09/11/2009	€ / R 2010/03/15	15.15	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
09/11/2009	€ / R 2010/03/15	9.90	Call	Currency Future	1,590.0000	1,541.0000	(3.082)	0	0	0
09/11/2009	€ / R 2010/03/15	18.10	Put	Currency Future	6,667.0000	6,719.0000	0.780	0	0	0
09/11/2009	€ / R 2010/03/15	15.30	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
09/11/2009	€ / R 2010/03/15	7.75	Call	Currency Future	3,694.0000	3,642.0000	(1.408)	0	0	0
09/11/2009	€ / R 2010/03/15	11.90	Put	Currency Future	783.0000	817.0000	4.342	0	0	0
09/11/2009	€ / R 2010/03/15	16.10	Call	Currency Future	14.0000	14.0000	-	0	0	0
09/11/2009	€ / R 2010/03/15	8.45	Call	Currency Future	3,000.0000	2,949.0000	(1.700)	0	0	0
09/11/2009	€ / R 2010/03/15	8.35	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
09/11/2009	€ / R 2010/03/15	13.95	Call	Currency Future	65.0000	62.0000	(4.615)	0	0	0
09/11/2009	€ / R 2010/03/15	19.85	Put	Currency Future	8,414.0000	8,466.0000	0.618	0	0	0
09/11/2009	€ / R 2010/03/15	15.15	Put	Currency Future	3,736.0000	3,787.0000	1.365	0	0	0
09/11/2009	€ / R 2010/03/15	12.60	Put	Currency Future	1,343.0000	1,387.0000	3.276	0	0	0
09/11/2009	€ / R 2010/03/15	14.80	Put	Currency Future	3,394.0000	3,445.0000	1.503	0	0	0
09/11/2009	€ / R 2010/03/15	20.10	Put	Currency Future	8,663.0000	8,715.0000	0.600	0	0	0

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09/11/2009	€ / R	2010/03/15	7.75	Put	Currency Future	5.0000	5.0000	-	0	0	0
09/11/2009	€ / R	2010/03/15	17.15	Call	Currency Future	9.0000	9.0000	-	0	0	0
09/11/2009	€ / R	2010/03/15	9.60	Put	Currency Future	36.0000	38.0000	5.556	0	0	0
09/11/2009	€ / R	2010/03/15	14.10	Call	Currency Future	57.0000	55.0000	(3.509)	0	0	0
09/11/2009	€ / R	2010/03/15	17.80	Put	Currency Future	6,368.0000	6,420.0000	0.817	0	0	0
09/11/2009	€ / R	2010/03/15	7.35	Call	Currency Future	4,092.0000	4,040.0000	(1.271)	0	0	0
09/11/2009	€ / R	2010/03/15	8.95	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
09/11/2009	€ / R	2010/03/15	13.15	Put	Currency Future	1,832.0000	1,880.0000	2.620	0	0	0
09/11/2009	€ / R	2010/03/15	8.90	Call	Currency Future	2,556.0000	2,505.0000	(1.995)	0	0	0
09/11/2009	€ / R	2010/03/15	8.75	Call	Currency Future	2,704.0000	2,653.0000	(1.886)	0	0	0
09/11/2009	€ / R	2010/03/15	10.60	Put	Currency Future	131.0000	147.0000	12.214	0	0	0
09/11/2009	€ / R	2010/03/15	19.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
09/11/2009	€ / R	2010/03/15	15.10	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0
09/11/2009	€ / R	2010/03/15	8.35	Call	Currency Future	3,098.0000	3,048.0000	(1.614)	0	0	0
09/11/2009	€ / R	2010/03/15	9.95	Call	Currency Future	1,543.0000	1,495.0000	(3.111)	0	0	0
09/11/2009	€ / R	2010/03/15	16.15	Put	Currency Future	4,725.0000	4,777.0000	1.101	0	0	0
09/11/2009	€ / R	2010/03/15	9.80	Put	Currency Future	45.0000	48.0000	6.667	0	0	0
09/11/2009	€ / R	2010/03/15	9.75	Call	Currency Future	1,732.0000	1,682.0000	(2.887)	0	0	0
09/11/2009	€ / R	2010/03/15	9.60	Call	Currency Future	1,875.0000	1,825.0000	(2.667)	0	0	0
09/11/2009	€ / R	2010/03/15	19.70	Put	Currency Future	8,264.0000	8,316.0000	0.629	0	0	0
09/11/2009	€ / R	2010/03/15	15.10	Put	Currency Future	3,687.0000	3,738.0000	1.383	0	0	0
09/11/2009	€ / R	2010/03/15	8.50	Put	Currency Future	11.0000	13.0000	18.182	0	0	0
09/11/2009	€ / R	2010/03/15	7.35	Put	Currency Future	3.0000	3.0000	-	0	0	0
09/11/2009	€ / R	2010/03/15	19.10	Call	Currency Future	4.0000	4.0000	-	0	0	0
09/11/2009	€ / R	2010/03/15	9.95	Put	Currency Future	54.0000	58.0000	7.407	0	0	0
09/11/2009	€ / R	2010/03/15	16.15	Call	Currency Future	14.0000	14.0000	-	0	0	0
09/11/2009	€ / R	2010/03/15	12.10	Put	Currency Future	933.0000	971.0000	4.073	0	0	0
09/11/2009	€ / R	2010/03/15	9.80	Call	Currency Future	1,684.0000	1,635.0000	(2.910)	0	0	0
09/11/2009	€ / R	2010/03/15	20.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
09/11/2009	€ / R	2010/03/15	19.55	Put	Currency Future	8,114.0000	8,166.0000	0.641	0	0	0
09/11/2009	€ / R	2010/03/15	14.75	Call	Currency Future	34.0000	33.0000	(2.941)	0	0	0
09/11/2009	€ / R	2010/03/15	17.60	Put	Currency Future	6,169.0000	6,221.0000	0.843	0	0	0
09/11/2009	€ / R	2010/03/15	8.10	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
09/11/2009	€ / R	2010/03/15	9.50	Put	Currency Future	32.0000	34.0000	6.250	0	0	0
09/11/2009	€ / R	2010/03/15	13.35	Put	Currency Future	2,017.0000	2,066.0000	2.429	0	0	0
09/11/2009	€ / R	2010/03/15	10.95	Call	Currency Future	732.0000	700.0000	(4.372)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	€ / R 2010/03/15	8.15	Call	Currency Future	3,297.0000	3,245.0000	(1.577)	0	0	0
09/11/2009	€ / R 2010/03/15	12.05	Put	Currency Future	895.0000	932.0000	4.134	0	0	0
09/11/2009	€ / R 2010/03/15	10.80	Call	Currency Future	829.0000	795.0000	(4.101)	0	0	0
09/11/2009	€ / R 2010/03/15	19.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
09/11/2009	€ / R 2010/03/15	14.75	Put	Currency Future	3,345.0000	3,396.0000	1.525	0	0	0
09/11/2009	€ / R 2010/03/15	19.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
09/11/2009	€ / R 2010/03/15	17.70	Put	Currency Future	6,268.0000	6,320.0000	0.830	0	0	0
09/11/2009	€ / R 2010/03/15	19.80	Put	Currency Future	8,364.0000	8,416.0000	0.622	0	0	0
09/11/2009	€ / R 2010/03/15	15.35	Put	Currency Future	3,933.0000	3,984.0000	1.297	0	0	0
09/11/2009	€ / R 2010/03/15	10.95	Put	Currency Future	243.0000	263.0000	8.230	0	0	0
09/11/2009	€ / R 2010/03/15	11.10	Put	Currency Future	306.0000	326.0000	6.536	0	0	0
09/11/2009	€ / R 2010/03/15	11.00	Call	Currency Future	702.0000	670.0000	(4.558)	0	0	13,636
09/11/2009	€ / R 2010/03/15	8.80	Put	Currency Future	15.0000	17.0000	13.333	0	0	0
09/11/2009	€ / R 2010/03/15	19.40	Put	Currency Future	7,965.0000	8,017.0000	0.653	0	0	0
09/11/2009	€ / R 2010/03/15	17.30	Call	Currency Future	9.0000	9.0000	-	0	0	0
09/11/2009	€ / R 2010/03/15	15.75	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
09/11/2009	€ / R 2010/03/15	19.60	Put	Currency Future	8,164.0000	8,216.0000	0.637	0	0	0
09/11/2009	€ / R 2010/03/15	17.70	Call	Currency Future	7.0000	7.0000	-	0	0	0
09/11/2009	€ / R 2010/03/15	15.20	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
09/11/2009	€ / R 2010/03/15	19.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
09/11/2009	€ / R 2010/03/15	14.35	Put	Currency Future	2,958.0000	3,008.0000	1.690	0	0	0
09/11/2009	€ / R 2010/03/15	13.95	Put	Currency Future	2,576.0000	2,626.0000	1.941	0	0	0
09/11/2009	€ / R 2010/03/15	11.10	Call	Currency Future	645.0000	613.0000	(4.961)	0	0	0
09/11/2009	€ / R 2010/03/15	7.80	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
09/11/2009	€ / R 2010/03/15	17.55	Call	Currency Future	8.0000	8.0000	-	0	0	0
09/11/2009	€ / R 2010/03/15	8.70	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
09/11/2009	€ / R 2010/03/15	10.60	Call	Currency Future	970.0000	933.0000	(3.814)	0	0	0
09/11/2009	€ / R 2010/03/15	10.20	Put	Currency Future	71.0000	78.0000	9.859	0	0	0
09/11/2009	€ / R 2010/03/15	12.95	Put	Currency Future	1,651.0000	1,698.0000	2.847	0	0	0
09/11/2009	€ / R 2010/03/15	13.05	Call	Currency Future	130.0000	126.0000	(3.077)	0	0	0
09/11/2009	€ / R 2010/03/15	7.80	Call	Currency Future	3,644.0000	3,592.0000	(1.427)	0	0	0
09/11/2009	€ / R 2010/03/15	17.55	Put	Currency Future	6,119.0000	6,171.0000	0.850	0	0	0
09/11/2009	€ / R 2010/03/15	9.70	Call	Currency Future	1,779.0000	1,730.0000	(2.754)	0	0	0
09/11/2009	€ / R 2010/03/15	17.60	Call	Currency Future	8.0000	8.0000	-	0	0	0
09/11/2009	€ / R 2010/03/15	13.20	Call	Currency Future	117.0000	113.0000	(3.419)	0	0	0
09/11/2009	€ / R 2010/03/15	8.45	Put	Currency Future	11.0000	12.0000	9.091	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	€ / R 2010/03/15	12.95	Call	Currency Future	140.0000	135.0000	(3.571)	0	0	0
09/11/2009	€ / R 2010/03/15	11.05	Put	Currency Future	284.0000	304.0000	7.042	0	0	0
09/11/2009	€ / R 2010/03/15	7.90	Put	Currency Future	6.0000	6.0000	-	0	0	0
09/11/2009	€ / R 2010/03/15	13.55	Put	Currency Future	2,202.0000	2,251.0000	2.225	0	0	0
09/11/2009	€ / R 2010/03/15	9.70	Put	Currency Future	40.0000	43.0000	7.500	0	0	0
09/11/2009	€ / R 2010/03/15	15.60	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
09/11/2009	€ / R 2010/03/15	13.20	Put	Currency Future	1,878.0000	1,927.0000	2.609	0	0	0
09/11/2009	€ / R 2010/03/15	8.05	Call	Currency Future	3,396.0000	3,344.0000	(1.531)	0	0	0
09/11/2009	€ / R 2010/03/15	8.90	Put	Currency Future	17.0000	19.0000	11.765	0	0	0
09/11/2009	€ / R 2010/03/15	19.40	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
09/11/2009	€ / R 2010/03/15	8.70	Call	Currency Future	2,753.0000	2,702.0000	(1.853)	0	0	0
09/11/2009	€ / R 2010/03/15	15.60	Put	Currency Future	4,180.0000	4,231.0000	1.220	0	0	0
09/11/2009	€ / R 2010/03/15	14.20	Call	Currency Future	53.0000	51.0000	(3.774)	0	0	0
09/11/2009	€ / R 2010/03/15	13.00	Call	Currency Future	135.0000	130.0000	(3.704)	0	0	0
09/11/2009	€ / R 2010/03/15	8.05	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
09/11/2009	€ / R 2010/03/15	10.80	Put	Currency Future	190.0000	208.0000	9.474	0	0	0
09/11/2009	€ / R 2010/03/15	15.40	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
09/11/2009	€ / R 2010/03/15	7.70	Put	Currency Future	5.0000	5.0000	-	0	0	0
09/11/2009	€ / R 2010/03/15	13.60	Call	Currency Future	87.0000	84.0000	(3.448)	0	0	0
09/11/2009	€ / R 2010/03/15	14.20	Put	Currency Future	2,814.0000	2,864.0000	1.777	0	0	0
09/11/2009	€ / R 2010/03/15	7.45	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
09/11/2009	€ / R 2010/03/15	19.35	Put	Currency Future	7,915.0000	7,967.0000	0.657	0	0	0
09/11/2009	€ / R 2010/03/15	9.05	Call	Currency Future	2,409.0000	2,358.0000	(2.117)	0	0	0
09/11/2009	€ / R 2010/03/15	12.80	Put	Currency Future	1,518.0000	1,563.0000	2.964	0	0	0
09/11/2009	€ / R 2010/03/15	17.40	Call	Currency Future	8.0000	8.0000	-	0	0	0
09/11/2009	€ / R 2010/03/15	7.70	Call	Currency Future	3,744.0000	3,692.0000	(1.389)	0	0	0
09/11/2009	€ / R 2010/03/15	13.60	Put	Currency Future	2,248.0000	2,297.0000	2.180	0	0	0
09/11/2009	€ / R 2010/03/15	10.20	Call	Currency Future	1,310.0000	1,265.0000	(3.435)	0	0	0
09/11/2009	€ / R 2010/03/15	15.50	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
09/11/2009	€ / R 2010/03/15	7.45	Call	Currency Future	3,992.0000	3,940.0000	(1.303)	0	0	0
09/11/2009	€ / R 2010/03/15	17.35	Call	Currency Future	8.0000	8.0000	-	0	0	0
09/11/2009	€ / R 2010/03/15	13.85	Call	Currency Future	70.0000	68.0000	(2.857)	0	0	0
09/11/2009	€ / R 2010/03/15	13.05	Put	Currency Future	1,741.0000	1,789.0000	2.757	0	0	0
09/11/2009	€ / R 2010/03/15	15.80	Put	Currency Future	4,378.0000	4,429.0000	1.165	0	0	0
09/11/2009	€ / R 2010/03/15	8.60	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
09/11/2009	€ / R 2010/03/15	16.20	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0

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09/11/2009	€ / R 2010/03/15	14.50	Put	Currency Future	3,103.0000	3,153.0000	1.611	0	0	0
09/11/2009	€ / R 2010/03/15	13.85	Put	Currency Future	2,482.0000	2,531.0000	1.974	0	0	0
09/11/2009	€ / R 2010/03/15	11.40	Put	Currency Future	455.0000	478.0000	5.055	0	0	0
09/11/2009	€ / R 2010/03/15	10.05	Call	Currency Future	1,449.0000	1,402.0000	(3.244)	0	0	0
09/11/2009	€ / R 2010/03/15	15.80	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
09/11/2009	€ / R 2010/03/15	16.20	Put	Currency Future	4,775.0000	4,826.0000	1.068	0	0	0
09/11/2009	€ / R 2010/03/15	15.35	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
09/11/2009	€ / R 2010/03/15	17.75	Call	Currency Future	7.0000	7.0000	-	0	0	0
09/11/2009	€ / R 2010/03/15	12.85	Put	Currency Future	1,562.0000	1,608.0000	2.945	0	0	0
09/11/2009	€ / R 2010/03/15	9.05	Put	Currency Future	20.0000	21.0000	5.000	0	0	0
09/11/2009	€ / R 2010/03/15	12.80	Call	Currency Future	156.0000	150.0000	(3.846)	0	0	0
09/11/2009	€ / R 2010/03/15	10.70	Call	Currency Future	897.0000	862.0000	(3.902)	0	0	0
09/11/2009	€ / R 2010/03/15	7.60	Put	Currency Future	4.0000	4.0000	-	0	0	0
09/11/2009	€ / R 2010/03/15	8.10	Call	Currency Future	3,346.0000	3,295.0000	(1.524)	0	0	0
09/11/2009	€ / R 2010/03/15	14.35	Call	Currency Future	47.0000	45.0000	(4.255)	0	0	0
09/11/2009	€ / R 2010/03/15	17.75	Put	Currency Future	6,318.0000	6,370.0000	0.823	0	0	0
09/11/2009	€ / R 2010/03/15	14.85	Call	Currency Future	32.0000	30.0000	(6.250)	0	0	0
09/11/2009	€ / R 2010/03/15	14.05	Call	Currency Future	60.0000	57.0000	(5.000)	0	0	0
09/11/2009	€ / R 2010/03/15	7.90	Call	Currency Future	3,545.0000	3,493.0000	(1.467)	0	0	0
09/11/2009	€ / R 2010/03/15	17.30	Put	Currency Future	5,870.0000	5,922.0000	0.886	0	0	0
09/11/2009	€ / R 2010/03/15	9.20	Put	Currency Future	23.0000	25.0000	8.696	0	0	0
09/11/2009	€ / R 2010/03/15	19.75	Put	Currency Future	8,314.0000	8,366.0000	0.625	0	0	0
09/11/2009	€ / R 2010/03/15	15.85	Call	Currency Future	16.0000	16.0000	-	0	0	0
09/11/2009	€ / R 2010/03/15	11.40	Call	Currency Future	493.0000	464.0000	(5.882)	0	0	0
09/11/2009	€ / R 2010/03/15	14.05	Put	Currency Future	2,671.0000	2,721.0000	1.872	0	0	0
09/11/2009	€ / R 2010/03/15	13.80	Put	Currency Future	2,435.0000	2,484.0000	2.012	0	0	0
09/11/2009	€ / R 2010/03/15	8.20	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
09/11/2009	€ / R 2010/03/15	12.50	Call	Currency Future	197.0000	188.0000	(4.569)	0	0	0
09/11/2009	€ / R 2010/03/15	17.80	Call	Currency Future	7.0000	7.0000	-	0	0	0
09/11/2009	€ / R 2010/03/15	19.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
09/11/2009	€ / R 2010/03/15	15.85	Put	Currency Future	4,427.0000	4,479.0000	1.175	0	0	0
09/11/2009	€ / R 2010/03/15	15.05	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
09/11/2009	€ / R 2010/03/15	13.80	Call	Currency Future	73.0000	71.0000	(2.740)	0	0	0
09/11/2009	€ / R 2010/03/15	10.50	Put	Currency Future	107.0000	121.0000	13.084	0	0	0
09/11/2009	€ / R 2010/03/15	14.85	Put	Currency Future	3,443.0000	3,493.0000	1.452	0	0	0
09/11/2009	€ / R 2010/03/15	14.80	Call	Currency Future	33.0000	31.0000	(6.061)	0	0	0

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09/11/2009	€ / R 2010/03/15	10.50	Call	Currency Future	1,045.0000	1,008.0000	(3.541)	0	0	0
09/11/2009	€ / R 2010/03/15	19.35	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
09/11/2009	€ / R 2010/03/15	8.00	Call	Currency Future	3,445.0000	3,394.0000	(1.480)	0	0	0
09/11/2009	€ / R 2010/03/15	8.80	Call	Currency Future	2,654.0000	2,604.0000	(1.884)	0	0	0
09/11/2009	€ / R 2010/03/15	10.70	Put	Currency Future	158.0000	176.0000	11.392	0	0	0
09/11/2009	€ / R 2010/03/15	12.50	Put	Currency Future	1,258.0000	1,301.0000	3.418	0	0	0
09/11/2009	€ / R 2010/03/15	12.85	Call	Currency Future	151.0000	145.0000	(3.974)	0	0	0
09/11/2009	€ / R 2010/03/15	12.70	Put	Currency Future	1,430.0000	1,475.0000	3.147	0	0	0
09/11/2009	€ / R 2010/03/15	13.50	Call	Currency Future	95.0000	91.0000	(4.211)	0	0	0
09/11/2009	€ / R 2010/03/15	10.85	Call	Currency Future	796.0000	762.0000	(4.271)	0	0	0
09/11/2009	€ / R 2010/03/15	17.40	Put	Currency Future	5,969.0000	6,022.0000	0.888	0	0	0
09/11/2009	€ / R 2010/03/15	13.50	Put	Currency Future	2,156.0000	2,204.0000	2.226	0	0	0
09/11/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,594.0000	3,543.0000	(1.419)	0	0	0
09/11/2009	€ / R 2010/03/15	9.20	Call	Currency Future	2,262.0000	2,212.0000	(2.210)	0	0	0
09/11/2009	€ / R 2010/03/15	12.25	Call	Currency Future	241.0000	228.0000	(5.394)	0	0	0
09/11/2009	€ / R 2010/03/15	7.85	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
09/11/2009	€ / R 2010/03/15	16.05	Put	Currency Future	4,626.0000	4,677.0000	1.102	0	0	0
09/11/2009	€ / R 2010/03/15	7.40	Put	Currency Future	3.0000	3.0000	-	0	0	0
09/11/2009	€ / R 2010/03/15	15.75	Put	Currency Future	4,328.0000	4,380.0000	1.201	0	0	0
09/11/2009	€ / R 2010/03/15	8.20	Call	Currency Future	3,247.0000	3,196.0000	(1.571)	0	0	0
09/11/2009	€ / R 2010/03/15	12.25	Put	Currency Future	1,052.0000	1,092.0000	3.802	0	0	0
09/11/2009	€ / R 2010/03/15	10.85	Put	Currency Future	207.0000	225.0000	8.696	0	0	0
09/11/2009	€ / R 2010/03/15	11.05	Call	Currency Future	673.0000	641.0000	(4.755)	0	0	0
09/11/2009	€ / R 2010/03/15	13.40	Call	Currency Future	102.0000	99.0000	(2.941)	0	0	0
09/11/2009	€ / R 2010/03/15	14.50	Call	Currency Future	42.0000	40.0000	(4.762)	0	0	0
09/11/2009	€ / R 2010/03/15	8.85	Call	Currency Future	2,605.0000	2,554.0000	(1.958)	0	0	0
09/11/2009	€ / R 2010/03/15	15.05	Put	Currency Future	3,638.0000	3,689.0000	1.402	0	0	0
09/11/2009	€ / R 2010/03/15	13.40	Put	Currency Future	2,063.0000	2,113.0000	2.424	0	0	0
09/11/2009	€ / R 2010/03/15	7.60	Call	Currency Future	3,843.0000	3,791.0000	(1.353)	0	0	0
09/11/2009	€ / R 2010/03/15	15.20	Put	Currency Future	3,785.0000	3,836.0000	1.347	0	0	0
09/11/2009	€ / R 2010/03/15	9.50	Call	Currency Future	1,971.0000	1,921.0000	(2.537)	0	0	0
09/11/2009	€ / R 2010/03/15	9.85	Call	Currency Future	1,637.0000	1,588.0000	(2.993)	0	0	0
09/11/2009	€ / R 2010/03/15	16.05	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
09/11/2009	€ / R 2010/03/15	15.40	Put	Currency Future	3,982.0000	4,033.0000	1.281	0	0	0
09/11/2009	€ / R 2010/03/15	15.70	Put	Currency Future	4,279.0000	4,330.0000	1.192	0	0	0
09/11/2009	€ / R 2010/03/15	17.50	Call	Currency Future	8.0000	8.0000	-	0	0	0

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09/11/2009	€ / R 2010/03/15	15.50	Put	Currency Future	4,081.0000	4,132.0000	1.250	0	0	0
09/11/2009	€ / R 2010/03/15	9.85	Put	Currency Future	48.0000	51.0000	6.250	0	0	0
09/11/2009	€ / R 2010/03/15	10.05	Put	Currency Future	60.0000	65.0000	8.333	0	0	0
09/11/2009	€ / R 2010/03/15	7.40	Call	Currency Future	4,042.0000	3,990.0000	(1.286)	0	0	0
09/11/2009	€ / R 2010/03/15	15.70	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
09/11/2009	€ / R 2010/03/15	17.50	Put	Currency Future	6,069.0000	6,121.0000	0.857	0	0	0
09/11/2009	€ / R 2010/03/15	8.85	Put	Currency Future	16.0000	18.0000	12.500	0	0	0
09/11/2009	€ / R 2010/03/15	11.50	Put	Currency Future	513.0000	540.0000	5.263	0	0	0
09/11/2009	€ / R 2010/03/15	10.40	Put	Currency Future	90.0000	99.0000	10.000	0	0	0
09/11/2009	€ / R 2010/03/15	13.70	Call	Currency Future	80.0000	77.0000	(3.750)	0	0	0
09/11/2009	€ / R 2010/03/15	19.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
09/11/2009	€ / R 2010/03/15	8.25	Call	Currency Future	3,197.0000	3,146.0000	(1.595)	0	0	0
09/11/2009	€ / R 2010/03/15	11.50	Call	Currency Future	452.0000	426.0000	(5.752)	0	0	24
09/11/2009	€ / R 2010/03/15	9.40	Call	Currency Future	2,068.0000	2,017.0000	(2.466)	0	0	0
09/11/2009	€ / R 2010/03/15	12.70	Call	Currency Future	169.0000	161.0000	(4.734)	0	0	0
09/11/2009	€ / R 2010/03/15	19.50	Put	Currency Future	8,064.0000	8,117.0000	0.657	0	0	0
09/11/2009	€ / R 2010/03/15	13.25	Put	Currency Future	1,924.0000	1,973.0000	2.547	0	0	0
09/11/2009	€ / R 2010/03/15	12.20	Call	Currency Future	251.0000	238.0000	(5.179)	0	0	0
09/11/2009	€ / R 2010/03/15	8.00	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
09/11/2009	€ / R 2010/03/15	10.40	Call	Currency Future	1,129.0000	1,086.0000	(3.809)	0	0	0
09/11/2009	€ / R 2010/03/15	13.70	Put	Currency Future	2,341.0000	2,390.0000	2.093	0	0	0
09/11/2009	€ / R 2010/03/15	8.60	Call	Currency Future	2,851.0000	2,801.0000	(1.754)	0	0	0
09/11/2009	€ / R 2010/03/15	9.25	Call	Currency Future	2,214.0000	2,163.0000	(2.304)	0	0	0
09/11/2009	€ / R 2010/03/15	9.00	Put	Currency Future	19.0000	20.0000	5.263	0	0	0
09/11/2009	€ / R 2010/03/15	8.40	Call	Currency Future	3,049.0000	2,998.0000	(1.673)	0	0	0
09/11/2009	€ / R 2010/03/15	14.70	Put	Currency Future	3,297.0000	3,347.0000	1.517	0	0	0
09/11/2009	€ / R 2010/03/15	15.25	Put	Currency Future	3,834.0000	3,885.0000	1.330	0	0	0
09/11/2009	€ / R 2010/03/15	12.15	Call	Currency Future	261.0000	248.0000	(4.981)	0	0	0
09/11/2009	€ / R 2010/03/15	8.40	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
09/11/2009	€ / R 2010/03/15	14.70	Call	Currency Future	35.0000	34.0000	(2.857)	0	0	0
09/11/2009	€ / R 2010/03/15	16.25	Call	Currency Future	13.0000	13.0000	-	0	0	0
09/11/2009	€ / R 2010/03/15	12.15	Put	Currency Future	972.0000	1,011.0000	4.012	0	0	0
09/11/2009	€ / R 2010/03/15	9.40	Put	Currency Future	29.0000	30.0000	3.448	0	0	0
09/11/2009	€ / R 2010/03/15	16.25	Put	Currency Future	4,824.0000	4,876.0000	1.078	0	0	0
09/11/2009	€ / R 2010/03/15	16.00	Put	Currency Future	4,576.0000	4,628.0000	1.136	0	0	0
09/11/2009	€ / R 2010/03/15	7.20	Call	Currency Future	4,241.0000	4,189.0000	(1.226)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	€ / R 2010/03/15	15.25	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
09/11/2009	€ / R 2010/03/15	17.20	Put	Currency Future	5,770.0000	5,822.0000	0.901	0	0	0
09/11/2009	€ / R 2010/03/15	8.25	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
09/11/2009	€ / R 2010/03/15	12.20	Put	Currency Future	1,012.0000	1,051.0000	3.854	0	0	0
09/11/2009	€ / R 2010/03/15	11.45	Call	Currency Future	471.0000	445.0000	(5.520)	0	0	0
09/11/2009	€ / R 2010/03/15	17.20	Call	Currency Future	9.0000	9.0000	-	0	0	0
09/11/2009	€ / R 2010/03/15	14.25	Put	Currency Future	2,862.0000	2,912.0000	1.747	0	0	0
09/11/2009	€ / R 2010/03/15	7.10	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
09/11/2009	€ / R 2010/03/15	13.25	Call	Currency Future	113.0000	110.0000	(2.655)	0	0	0
09/11/2009	€ / R 2010/03/15	13.65	Call	Currency Future	83.0000	80.0000	(3.614)	0	0	0
09/11/2009	€ / R 2010/03/15	7.10	Call	Currency Future	4,340.0000	4,288.0000	(1.198)	0	0	0
09/11/2009	€ / R 2010/03/15	9.25	Put	Currency Future	25.0000	26.0000	4.000	0	0	0
09/11/2009	€ / R 2010/03/15	10.65	Put	Currency Future	144.0000	161.0000	11.806	0	0	0
09/11/2009	€ / R 2010/03/15	9.00	Call	Currency Future	2,458.0000	2,407.0000	(2.075)	0	0	0
09/11/2009	€ / R 2010/03/15	11.45	Put	Currency Future	482.0000	508.0000	5.394	0	0	0
09/11/2009	€ / R 2010/03/15	19.20	Put	Currency Future	7,765.0000	7,817.0000	0.670	0	0	0
09/11/2009	€ / R 2010/03/15	10.25	Call	Currency Future	1,265.0000	1,219.0000	(3.636)	0	0	0
09/11/2009	€ / R 2010/03/15	13.65	Put	Currency Future	2,294.0000	2,344.0000	2.180	0	0	0
09/11/2009	€ / R 2010/03/15	16.00	Call	Currency Future	15.0000	15.0000	-	0	0	0
09/11/2009	€ / R 2010/03/15	7.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
09/11/2009	€ / R 2010/03/15	10.25	Put	Currency Future	76.0000	83.0000	9.211	0	0	0
09/11/2009	€ / R 2010/03/15	17.65	Put	Currency Future	6,218.0000	6,271.0000	0.852	0	0	0
09/11/2009	€ / R 2010/03/15	15.00	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
09/11/2009	€ / R 2010/03/15	19.20	Call	Currency Future	4.0000	4.0000	-	0	0	0
09/11/2009	€ / R 2010/03/15	14.25	Call	Currency Future	51.0000	49.0000	(3.922)	0	0	0
09/11/2009	€ / R 2010/03/15	15.65	Put	Currency Future	4,229.0000	4,281.0000	1.230	0	0	0
09/11/2009	€ / R 2010/03/15	10.00	Call	Currency Future	1,496.0000	1,448.0000	(3.209)	0	0	0
09/11/2009	€ / R 2010/03/15	19.65	Put	Currency Future	8,214.0000	8,266.0000	0.633	0	0	0
09/11/2009	€ / R 2010/03/15	10.00	Put	Currency Future	57.0000	61.0000	7.018	0	0	0
09/11/2009	€ / R 2010/03/15	15.65	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
09/11/2009	€ / R 2010/03/15	15.00	Put	Currency Future	3,589.0000	3,640.0000	1.421	0	0	0
09/11/2009	€ / R 2010/03/15	19.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
09/11/2009	€ / R 2010/03/15	17.65	Call	Currency Future	7.0000	7.0000	-	0	0	0
09/11/2009	€ / R 2010/03/15	14.00	Call	Currency Future	62.0000	60.0000	(3.226)	0	0	0
09/11/2009	€ / R 2010/03/15	10.65	Call	Currency Future	933.0000	897.0000	(3.859)	0	0	0
09/11/2009	€ / R 2010/03/15	14.00	Put	Currency Future	2,623.0000	2,673.0000	1.906	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	€ / R 2010/03/15	9.65	Put	Currency Future	38.0000	41.0000	7.895	0	0	0
09/11/2009	€ / R 2010/03/15	13.00	Put	Currency Future	1,696.0000	1,743.0000	2.771	0	0	0
09/11/2009	€ / R 2010/03/15	8.65	Call	Currency Future	2,802.0000	2,751.0000	(1.820)	0	0	0
09/11/2009	€ / R 2010/03/15	11.20	Call	Currency Future	591.0000	560.0000	(5.245)	0	0	0
09/11/2009	€ / R 2010/03/15	8.65	Put	Currency Future	13.0000	15.0000	15.385	0	0	0
09/11/2009	€ / R 2010/03/15	11.30	Put	Currency Future	401.0000	424.0000	5.736	0	0	0
09/11/2009	€ / R 2010/03/15	11.20	Put	Currency Future	352.0000	373.0000	5.966	0	0	0
09/11/2009	€ / R 2010/03/15	17.90	Put	Currency Future	6,468.0000	6,520.0000	0.804	0	0	0
09/11/2009	€ / R 2010/03/15	11.25	Call	Currency Future	565.0000	535.0000	(5.310)	0	0	0
09/11/2009	€ / R 2010/03/15	17.90	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
09/11/2009	€ / R 2010/03/15	11.15	Put	Currency Future	328.0000	349.0000	6.402	0	0	0
09/11/2009	€ / R 2010/03/15	19.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
09/11/2009	€ / R 2010/03/15	11.15	Call	Currency Future	617.0000	586.0000	(5.024)	0	0	0
09/11/2009	€ / R 2010/03/15	11.60	Put	Currency Future	576.0000	605.0000	5.035	0	0	0
09/11/2009	€ / R 2010/03/15	7.65	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
09/11/2009	€ / R 2010/03/15	11.35	Put	Currency Future	427.0000	450.0000	5.386	0	0	0
09/11/2009	€ / R 2010/03/15	7.65	Call	Currency Future	3,793.0000	3,741.0000	(1.371)	0	0	0
09/11/2009	€ / R 2010/03/15	11.65	Put	Currency Future	609.0000	638.0000	4.762	0	0	0
09/11/2009	€ / R 2010/03/15	18.00	Call	Currency Future	6.0000	6.0000	-	0	0	0
09/11/2009	€ / R 2010/03/15	11.65	Call	Currency Future	398.0000	375.0000	(5.779)	0	0	0
09/11/2009	€ / R 2010/03/15	18.00	Put	Currency Future	6,567.0000	6,619.0000	0.792	0	0	0
09/11/2009	€ / R 2010/03/15	11.25	Put	Currency Future	376.0000	398.0000	5.851	0	0	0
09/11/2009	€ / R 2010/03/15	20.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
09/11/2009	€ / R 2010/03/15	9.65	Call	Currency Future	1,827.0000	1,777.0000	(2.737)	0	0	0
09/11/2009	€ / R 2010/03/15	11.75	Call	Currency Future	365.0000	345.0000	(5.479)	0	0	0
09/11/2009	€ / R 2010/03/15	11.35	Call	Currency Future	516.0000	487.0000	(5.620)	0	0	0
09/11/2009	€ / R 2010/03/15	20.00	Put	Currency Future	8,563.0000	8,615.0000	0.607	0	0	0
09/11/2009	€ / R 2010/03/15	17.10	Call	Currency Future	9.0000	9.0000	-	0	0	0
09/11/2009	€ / R 2010/03/15	19.90	Put	Currency Future	8,463.0000	8,516.0000	0.626	0	0	0
09/11/2009	€ / R 2010/03/15	11.60	Call	Currency Future	415.0000	391.0000	(5.783)	0	0	0
09/11/2009	€ / R 2010/03/15	11.95	Call	Currency Future	309.0000	292.0000	(5.502)	0	0	0
09/11/2009	€ / R 2010/03/15	11.30	Call	Currency Future	540.0000	510.0000	(5.556)	0	0	0
09/11/2009	€ / R 2010/03/15	11.85	Call	Currency Future	336.0000	317.0000	(5.655)	0	0	0
09/11/2009	€ / R 2010/03/15	11.85	Put	Currency Future	747.0000	780.0000	4.418	0	0	0
09/11/2009	€ / R 2010/03/15	17.10	Put	Currency Future	5,670.0000	5,722.0000	0.917	0	0	0
09/11/2009	€ / R 2010/03/15	11.95	Put	Currency Future	820.0000	855.0000	4.268	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
09/11/2009	€ / R	2010/03/15	11.75	Put	Currency Future	676.0000	708.0000	4.734	0	0	0
09/11/2009	€ / R	2010/03/15	11.80	Call	Currency Future	350.0000	331.0000	(5.429)	0	0	0
09/11/2009	€ / R	2010/03/15	11.80	Put	Currency Future	711.0000	744.0000	4.641	0	0	0
09/11/2009	€ / R	2010/06/14			Currency Future	11.6244	11.5714	(0.456)	0.0000	0.0000	876
09/11/2009	€ / R	2010/06/14	8.55	Call	Currency Future	3,098.0000	3,047.0000	(1.646)	0	0	0
09/11/2009	€ / R	2010/06/14	9.30	Put	Currency Future	39.0000	41.0000	5.128	0	0	0
09/11/2009	€ / R	2010/06/14	7.55	Put	Currency Future	9.0000	11.0000	22.222	0	0	0
09/11/2009	€ / R	2010/06/14	9.30	Call	Currency Future	2,363.0000	2,312.0000	(2.158)	0	0	0
09/11/2009	€ / R	2010/06/14	12.10	Call	Currency Future	480.0000	463.0000	(3.542)	0	0	0
09/11/2009	€ / R	2010/06/14	8.55	Put	Currency Future	24.0000	26.0000	8.333	0	0	0
09/11/2009	€ / R	2010/06/14	12.10	Put	Currency Future	956.0000	992.0000	3.766	0	0	0
09/11/2009	€ / R	2010/06/14	7.55	Call	Currency Future	4,084.0000	4,033.0000	(1.249)	0	0	0
09/11/2009	€ / R	2010/06/14	8.30	Call	Currency Future	3,343.0000	3,292.0000	(1.526)	0	0	0
09/11/2009	€ / R	2010/06/14	19.45	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
09/11/2009	€ / R	2010/06/14	10.30	Call	Currency Future	1,453.0000	1,411.0000	(2.891)	0	0	0
09/11/2009	€ / R	2010/06/14	17.45	Put	Currency Future	5,848.0000	5,911.0000	1.077	0	0	0
09/11/2009	€ / R	2010/06/14	8.30	Put	Currency Future	19.0000	21.0000	10.526	0	0	0
09/11/2009	€ / R	2010/06/14	19.45	Put	Currency Future	7,837.0000	7,890.0000	0.676	0	0	0
09/11/2009	€ / R	2010/06/14	10.30	Put	Currency Future	128.0000	140.0000	9.375	0	0	0
09/11/2009	€ / R	2010/06/14	9.55	Call	Currency Future	2,120.0000	2,070.0000	(2.358)	0	0	0
09/11/2009	€ / R	2010/06/14	15.30	Put	Currency Future	3,773.0000	3,829.0000	1.484	0	0	0
09/11/2009	€ / R	2010/06/14	9.55	Put	Currency Future	46.0000	48.0000	4.348	0	0	0
09/11/2009	€ / R	2010/06/14	13.30	Put	Currency Future	1,925.0000	1,974.0000	2.545	0	0	0
09/11/2009	€ / R	2010/06/14	10.55	Call	Currency Future	1,250.0000	1,211.0000	(3.120)	0	0	0
09/11/2009	€ / R	2010/06/14	19.30	Put	Currency Future	7,687.0000	7,741.0000	0.702	0	0	0
09/11/2009	€ / R	2010/06/14	17.55	Put	Currency Future	5,946.0000	6,010.0000	1.076	0	0	0
09/11/2009	€ / R	2010/06/14	19.30	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
09/11/2009	€ / R	2010/06/14	17.55	Call	Currency Future	20.0000	31.0000	55.000	0	0	0
09/11/2009	€ / R	2010/06/14	17.30	Put	Currency Future	5,700.0000	5,764.0000	1.123	0	0	0
09/11/2009	€ / R	2010/06/14	15.55	Put	Currency Future	4,013.0000	4,070.0000	1.420	0	0	0
09/11/2009	€ / R	2010/06/14	17.30	Call	Currency Future	25.0000	35.0000	40.000	0	0	0
09/11/2009	€ / R	2010/06/14	15.55	Call	Currency Future	88.0000	91.0000	3.409	0	0	0
09/11/2009	€ / R	2010/06/14	15.30	Call	Currency Future	97.0000	100.0000	3.093	0	0	0
09/11/2009	€ / R	2010/06/14	13.55	Put	Currency Future	2,147.0000	2,197.0000	2.329	0	0	0
09/11/2009	€ / R	2010/06/14	13.30	Call	Currency Future	250.0000	246.0000	(1.600)	0	0	0

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09/11/2009	€ / R 2010/06/14	19.55	Put	Currency Future	7,937.0000	7,990.0000	0.668	0	0	0
09/11/2009	€ / R 2010/06/14	10.55	Put	Currency Future	176.0000	190.0000	7.955	0	0	0
09/11/2009	€ / R 2010/06/14	11.30	Call	Currency Future	787.0000	758.0000	(3.685)	0	0	0
09/11/2009	€ / R 2010/06/14	13.55	Call	Currency Future	222.0000	219.0000	(1.351)	0	0	0
09/11/2009	€ / R 2010/06/14	19.55	Call	Currency Future	11.0000	11.0000	-	0	0	0
09/11/2009	€ / R 2010/06/14	9.45	Put	Currency Future	43.0000	45.0000	4.651	0	0	0
09/11/2009	€ / R 2010/06/14	15.40	Call	Currency Future	93.0000	97.0000	4.301	0	0	0
09/11/2009	€ / R 2010/06/14	10.45	Call	Currency Future	1,330.0000	1,290.0000	(3.008)	0	0	0
09/11/2009	€ / R 2010/06/14	7.40	Call	Currency Future	4,231.0000	4,180.0000	(1.205)	0	0	0
09/11/2009	€ / R 2010/06/14	13.45	Call	Currency Future	232.0000	229.0000	(1.293)	0	0	0
09/11/2009	€ / R 2010/06/14	9.40	Put	Currency Future	42.0000	44.0000	4.762	0	0	0
09/11/2009	€ / R 2010/06/14	11.50	Put	Currency Future	567.0000	593.0000	4.586	0	0	0
09/11/2009	€ / R 2010/06/14	13.45	Put	Currency Future	2,058.0000	2,108.0000	2.430	0	0	0
09/11/2009	€ / R 2010/06/14	10.40	Call	Currency Future	1,370.0000	1,330.0000	(2.920)	0	0	0
09/11/2009	€ / R 2010/06/14	11.50	Call	Currency Future	692.0000	664.0000	(4.046)	0	0	0
09/11/2009	€ / R 2010/06/14	8.45	Put	Currency Future	22.0000	24.0000	9.091	0	0	0
09/11/2009	€ / R 2010/06/14	9.40	Call	Currency Future	2,266.0000	2,215.0000	(2.251)	0	0	0
09/11/2009	€ / R 2010/06/14	7.45	Call	Currency Future	4,182.0000	4,131.0000	(1.220)	0	0	0
09/11/2009	€ / R 2010/06/14	7.35	Call	Currency Future	4,281.0000	4,229.0000	(1.215)	0	0	0
09/11/2009	€ / R 2010/06/14	11.90	Put	Currency Future	816.0000	849.0000	4.044	0	0	0
09/11/2009	€ / R 2010/06/14	7.45	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
09/11/2009	€ / R 2010/06/14	8.40	Put	Currency Future	21.0000	23.0000	9.524	0	0	0
09/11/2009	€ / R 2010/06/14	8.45	Call	Currency Future	3,196.0000	3,145.0000	(1.596)	0	0	0
09/11/2009	€ / R 2010/06/14	7.35	Put	Currency Future	6.0000	8.0000	33.333	0	0	0
09/11/2009	€ / R 2010/06/14	11.30	Put	Currency Future	462.0000	487.0000	5.411	0	0	0
09/11/2009	€ / R 2010/06/14	9.45	Call	Currency Future	2,217.0000	2,167.0000	(2.255)	0	0	0
09/11/2009	€ / R 2010/06/14	10.40	Put	Currency Future	146.0000	158.0000	8.219	0	0	0
09/11/2009	€ / R 2010/06/14	10.45	Put	Currency Future	155.0000	168.0000	8.387	0	0	0
09/11/2009	€ / R 2010/06/14	19.40	Put	Currency Future	7,787.0000	7,841.0000	0.693	0	0	0
09/11/2009	€ / R 2010/06/14	13.50	Call	Currency Future	227.0000	224.0000	(1.322)	0	0	0
09/11/2009	€ / R 2010/06/14	15.40	Put	Currency Future	3,869.0000	3,925.0000	1.447	0	0	0
09/11/2009	€ / R 2010/06/14	11.90	Call	Currency Future	540.0000	521.0000	(3.519)	0	0	0
09/11/2009	€ / R 2010/06/14	19.50	Call	Currency Future	11.0000	11.0000	-	0	0	0
09/11/2009	€ / R 2010/06/14	13.40	Call	Currency Future	238.0000	234.0000	(1.681)	0	0	0
09/11/2009	€ / R 2010/06/14	8.50	Put	Currency Future	23.0000	25.0000	8.696	0	0	0
09/11/2009	€ / R 2010/06/14	17.40	Call	Currency Future	23.0000	34.0000	47.826	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	€ / R 2010/06/14	11.85	Put	Currency Future	782.0000	815.0000	4.220	0	0	0
09/11/2009	€ / R 2010/06/14	8.50	Call	Currency Future	3,147.0000	3,096.0000	(1.621)	0	0	0
09/11/2009	€ / R 2010/06/14	19.40	Call	Currency Future	12.0000	12.0000	-	0	0	0
09/11/2009	€ / R 2010/06/14	7.50	Put	Currency Future	8.0000	10.0000	25.000	0	0	0
09/11/2009	€ / R 2010/06/14	17.40	Put	Currency Future	5,798.0000	5,862.0000	1.104	0	0	0
09/11/2009	€ / R 2010/06/14	11.70	Call	Currency Future	610.0000	587.0000	(3.770)	0	0	0
09/11/2009	€ / R 2010/06/14	7.50	Call	Currency Future	4,133.0000	4,082.0000	(1.234)	0	0	0
09/11/2009	€ / R 2010/06/14	8.35	Call	Currency Future	3,294.0000	3,243.0000	(1.548)	0	0	0
09/11/2009	€ / R 2010/06/14	11.70	Put	Currency Future	685.0000	715.0000	4.380	0	0	0
09/11/2009	€ / R 2010/06/14	15.45	Call	Currency Future	91.0000	95.0000	4.396	0	0	0
09/11/2009	€ / R 2010/06/14	8.35	Put	Currency Future	20.0000	22.0000	10.000	0	0	0
09/11/2009	€ / R 2010/06/14	9.50	Call	Currency Future	2,169.0000	2,118.0000	(2.351)	0	0	0
09/11/2009	€ / R 2010/06/14	9.35	Call	Currency Future	2,315.0000	2,264.0000	(2.203)	0	0	0
09/11/2009	€ / R 2010/06/14	11.85	Call	Currency Future	557.0000	536.0000	(3.770)	0	0	0
09/11/2009	€ / R 2010/06/14	19.50	Put	Currency Future	7,887.0000	7,940.0000	0.672	0	0	0
09/11/2009	€ / R 2010/06/14	19.35	Call	Currency Future	12.0000	12.0000	-	0	0	0
09/11/2009	€ / R 2010/06/14	9.50	Put	Currency Future	44.0000	47.0000	6.818	0	0	0
09/11/2009	€ / R 2010/06/14	17.35	Put	Currency Future	5,749.0000	5,813.0000	1.113	0	0	0
09/11/2009	€ / R 2010/06/14	10.50	Put	Currency Future	165.0000	179.0000	8.485	0	0	0
09/11/2009	€ / R 2010/06/14	19.35	Put	Currency Future	7,737.0000	7,791.0000	0.698	0	0	0
09/11/2009	€ / R 2010/06/14	17.50	Put	Currency Future	5,897.0000	5,960.0000	1.068	0	0	0
09/11/2009	€ / R 2010/06/14	7.40	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
09/11/2009	€ / R 2010/06/14	17.50	Call	Currency Future	21.0000	32.0000	52.381	0	0	0
09/11/2009	€ / R 2010/06/14	8.40	Call	Currency Future	3,245.0000	3,194.0000	(1.572)	0	0	0
09/11/2009	€ / R 2010/06/14	15.50	Put	Currency Future	3,965.0000	4,022.0000	1.438	0	0	0
09/11/2009	€ / R 2010/06/14	17.35	Call	Currency Future	24.0000	34.0000	41.667	0	0	0
09/11/2009	€ / R 2010/06/14	15.50	Call	Currency Future	90.0000	93.0000	3.333	0	0	0
09/11/2009	€ / R 2010/06/14	15.35	Put	Currency Future	3,821.0000	3,877.0000	1.466	0	0	0
09/11/2009	€ / R 2010/06/14	13.50	Put	Currency Future	2,102.0000	2,152.0000	2.379	0	0	0
09/11/2009	€ / R 2010/06/14	15.35	Call	Currency Future	95.0000	98.0000	3.158	0	0	0
09/11/2009	€ / R 2010/06/14	10.50	Call	Currency Future	1,290.0000	1,250.0000	(3.101)	0	0	0
09/11/2009	€ / R 2010/06/14	9.35	Put	Currency Future	40.0000	42.0000	5.000	0	0	0
09/11/2009	€ / R 2010/06/14	15.45	Put	Currency Future	3,917.0000	3,973.0000	1.430	0	0	0
09/11/2009	€ / R 2010/06/14	10.35	Call	Currency Future	1,411.0000	1,370.0000	(2.906)	0	0	0
09/11/2009	€ / R 2010/06/14	10.35	Put	Currency Future	137.0000	149.0000	8.759	0	0	0
09/11/2009	€ / R 2010/06/14	13.35	Call	Currency Future	244.0000	240.0000	(1.639)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	€ / R 2010/06/14	13.35	Put	Currency Future	1,969.0000	2,018.0000	2.489	0	0	0
09/11/2009	€ / R 2010/06/14	13.40	Put	Currency Future	2,014.0000	2,063.0000	2.433	0	0	0
09/11/2009	€ / R 2010/06/14	17.45	Call	Currency Future	22.0000	33.0000	50.000	0	0	0
09/11/2009	€ / R 2010/06/14	10.60	Call	Currency Future	1,211.0000	1,176.0000	(2.890)	0	0	0
09/11/2009	€ / R 2010/06/14	19.60	Call	Currency Future	11.0000	11.0000	-	0	0	0
09/11/2009	€ / R 2010/06/14	13.70	Put	Currency Future	2,281.0000	2,331.0000	2.192	0	0	0
09/11/2009	€ / R 2010/06/14	13.70	Call	Currency Future	205.0000	203.0000	(0.976)	0	0	0
09/11/2009	€ / R 2010/06/14	15.70	Call	Currency Future	80.0000	84.0000	5.000	0	0	0
09/11/2009	€ / R 2010/06/14	17.70	Call	Currency Future	19.0000	29.0000	52.632	0	0	0
09/11/2009	€ / R 2010/06/14	15.70	Put	Currency Future	4,156.0000	4,213.0000	1.372	0	0	0
09/11/2009	€ / R 2010/06/14	11.45	Call	Currency Future	714.0000	687.0000	(3.782)	0	0	0
09/11/2009	€ / R 2010/06/14	10.70	Put	Currency Future	217.0000	236.0000	8.756	0	0	0
09/11/2009	€ / R 2010/06/14	10.70	Call	Currency Future	1,141.0000	1,108.0000	(2.892)	0	0	0
09/11/2009	€ / R 2010/06/14	11.45	Put	Currency Future	540.0000	565.0000	4.630	0	0	0
09/11/2009	€ / R 2010/06/14	11.75	Call	Currency Future	592.0000	569.0000	(3.885)	0	0	0
09/11/2009	€ / R 2010/06/14	9.70	Put	Currency Future	55.0000	61.0000	10.909	0	0	0
09/11/2009	€ / R 2010/06/14	11.60	Call	Currency Future	648.0000	623.0000	(3.858)	0	0	0
09/11/2009	€ / R 2010/06/14	7.70	Call	Currency Future	3,936.0000	3,884.0000	(1.321)	0	0	0
09/11/2009	€ / R 2010/06/14	7.70	Put	Currency Future	11.0000	13.0000	18.182	0	0	0
09/11/2009	€ / R 2010/06/14	8.70	Call	Currency Future	2,951.0000	2,899.0000	(1.762)	0	0	0
09/11/2009	€ / R 2010/06/14	8.70	Put	Currency Future	26.0000	28.0000	7.692	0	0	0
09/11/2009	€ / R 2010/06/14	11.75	Put	Currency Future	717.0000	748.0000	4.324	0	0	0
09/11/2009	€ / R 2010/06/14	9.70	Call	Currency Future	1,980.0000	1,932.0000	(2.424)	0	0	0
09/11/2009	€ / R 2010/06/14	11.60	Put	Currency Future	624.0000	652.0000	4.487	0	0	0
09/11/2009	€ / R 2010/06/14	17.70	Put	Currency Future	6,094.0000	6,157.0000	1.034	0	0	0
09/11/2009	€ / R 2010/06/14	11.55	Call	Currency Future	669.0000	642.0000	(4.036)	0	0	0
09/11/2009	€ / R 2010/06/14	19.60	Put	Currency Future	7,987.0000	8,039.0000	0.651	0	0	0
09/11/2009	€ / R 2010/06/14	19.70	Call	Currency Future	10.0000	10.0000	-	0	0	0
09/11/2009	€ / R 2010/06/14	7.60	Call	Currency Future	4,035.0000	3,983.0000	(1.289)	0	0	0
09/11/2009	€ / R 2010/06/14	11.40	Call	Currency Future	738.0000	710.0000	(3.794)	0	0	0
09/11/2009	€ / R 2010/06/14	15.60	Call	Currency Future	86.0000	89.0000	3.488	0	0	0
09/11/2009	€ / R 2010/06/14	11.95	Put	Currency Future	850.0000	884.0000	4.000	0	0	0
09/11/2009	€ / R 2010/06/14	13.60	Put	Currency Future	2,192.0000	2,242.0000	2.281	0	0	0
09/11/2009	€ / R 2010/06/14	11.35	Call	Currency Future	762.0000	734.0000	(3.675)	0	0	0
09/11/2009	€ / R 2010/06/14	15.60	Put	Currency Future	4,062.0000	4,118.0000	1.379	0	0	0
09/11/2009	€ / R 2010/06/14	11.95	Call	Currency Future	525.0000	505.0000	(3.810)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	€ / R 2010/06/14	11.35	Put	Currency Future	488.0000	512.0000	4.918	0	0	0
09/11/2009	€ / R 2010/06/14	17.60	Put	Currency Future	5,995.0000	6,059.0000	1.068	0	0	0
09/11/2009	€ / R 2010/06/14	17.60	Call	Currency Future	20.0000	30.0000	50.000	0	0	0
09/11/2009	€ / R 2010/06/14	11.40	Put	Currency Future	513.0000	538.0000	4.873	0	0	0
09/11/2009	€ / R 2010/06/14	13.60	Call	Currency Future	216.0000	213.0000	(1.389)	0	0	0
09/11/2009	€ / R 2010/06/14	11.80	Put	Currency Future	750.0000	781.0000	4.133	0	0	0
09/11/2009	€ / R 2010/06/14	10.60	Put	Currency Future	186.0000	205.0000	10.215	0	0	0
09/11/2009	€ / R 2010/06/14	11.80	Call	Currency Future	574.0000	552.0000	(3.833)	0	0	0
09/11/2009	€ / R 2010/06/14	11.55	Put	Currency Future	595.0000	621.0000	4.370	0	0	0
09/11/2009	€ / R 2010/06/14	7.60	Put	Currency Future	10.0000	12.0000	20.000	0	0	0
09/11/2009	€ / R 2010/06/14	8.60	Call	Currency Future	3,049.0000	2,998.0000	(1.673)	0	0	0
09/11/2009	€ / R 2010/06/14	8.60	Put	Currency Future	25.0000	26.0000	4.000	0	0	0
09/11/2009	€ / R 2010/06/14	9.60	Call	Currency Future	2,072.0000	2,024.0000	(2.317)	0	0	0
09/11/2009	€ / R 2010/06/14	12.00	Put	Currency Future	885.0000	919.0000	3.842	0	0	0
09/11/2009	€ / R 2010/06/14	9.60	Put	Currency Future	48.0000	52.0000	8.333	0	0	0
09/11/2009	€ / R 2010/06/14	19.70	Put	Currency Future	8,086.0000	8,139.0000	0.655	0	0	0
09/11/2009	€ / R 2010/06/14	12.00	Call	Currency Future	509.0000	491.0000	(3.536)	0	0	0
09/11/2009	€ / R 2010/06/14	12.15	Call	Currency Future	466.0000	450.0000	(3.433)	0	0	0
09/11/2009	€ / R 2010/06/14	7.30	Put	Currency Future	5.0000	7.0000	40.000	0	0	0
09/11/2009	€ / R 2010/06/14	7.30	Call	Currency Future	4,330.0000	4,278.0000	(1.201)	0	0	0
09/11/2009	€ / R 2010/06/14	7.80	Call	Currency Future	3,837.0000	3,785.0000	(1.355)	0	0	0
09/11/2009	€ / R 2010/06/14	9.80	Put	Currency Future	64.0000	71.0000	10.938	0	0	0
09/11/2009	€ / R 2010/06/14	8.80	Call	Currency Future	2,852.0000	2,801.0000	(1.788)	0	0	0
09/11/2009	€ / R 2010/06/14	12.15	Put	Currency Future	992.0000	1,028.0000	3.629	0	0	0
09/11/2009	€ / R 2010/06/14	15.75	Put	Currency Future	4,203.0000	4,260.0000	1.356	0	0	0
09/11/2009	€ / R 2010/06/14	7.75	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
09/11/2009	€ / R 2010/06/14	17.75	Call	Currency Future	19.0000	28.0000	47.368	0	0	0
09/11/2009	€ / R 2010/06/14	15.75	Call	Currency Future	77.0000	82.0000	6.494	0	0	0
09/11/2009	€ / R 2010/06/14	17.75	Put	Currency Future	6,144.0000	6,207.0000	1.025	0	0	0
09/11/2009	€ / R 2010/06/14	19.75	Put	Currency Future	8,136.0000	8,188.0000	0.639	0	0	0
09/11/2009	€ / R 2010/06/14	19.75	Call	Currency Future	10.0000	10.0000	-	0	0	0
09/11/2009	€ / R 2010/06/14	13.75	Put	Currency Future	2,326.0000	2,376.0000	2.150	0	0	0
09/11/2009	€ / R 2010/06/14	13.75	Call	Currency Future	200.0000	198.0000	(1.000)	0	0	0
09/11/2009	€ / R 2010/06/14	10.75	Put	Currency Future	233.0000	253.0000	8.584	0	0	0
09/11/2009	€ / R 2010/06/14	8.75	Call	Currency Future	2,901.0000	2,850.0000	(1.758)	0	0	0
09/11/2009	€ / R 2010/06/14	8.75	Put	Currency Future	27.0000	29.0000	7.407	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	€ / R 2010/06/14	9.75	Call	Currency Future	1,934.0000	1,887.0000	(2.430)	0	0	0
09/11/2009	€ / R 2010/06/14	10.80	Put	Currency Future	250.0000	271.0000	8.400	0	0	0
09/11/2009	€ / R 2010/06/14	9.75	Put	Currency Future	60.0000	66.0000	10.000	0	0	0
09/11/2009	€ / R 2010/06/14	13.80	Call	Currency Future	195.0000	193.0000	(1.026)	0	0	0
09/11/2009	€ / R 2010/06/14	10.75	Call	Currency Future	1,108.0000	1,075.0000	(2.978)	0	0	0
09/11/2009	€ / R 2010/06/14	10.80	Call	Currency Future	1,075.0000	1,042.0000	(3.070)	0	0	0
09/11/2009	€ / R 2010/06/14	7.75	Call	Currency Future	3,886.0000	3,835.0000	(1.312)	0	0	0
09/11/2009	€ / R 2010/06/14	8.80	Put	Currency Future	28.0000	30.0000	7.143	0	0	0
09/11/2009	€ / R 2010/06/14	20.15	Call	Currency Future	8.0000	8.0000	-	0	0	0
09/11/2009	€ / R 2010/06/14	9.80	Call	Currency Future	1,889.0000	1,842.0000	(2.488)	0	0	0
09/11/2009	€ / R 2010/06/14	7.80	Put	Currency Future	12.0000	14.0000	16.667	0	0	0
09/11/2009	€ / R 2010/06/14	13.80	Put	Currency Future	2,371.0000	2,422.0000	2.151	0	0	0
09/11/2009	€ / R 2010/06/14	15.80	Put	Currency Future	4,250.0000	4,308.0000	1.365	0	0	0
09/11/2009	€ / R 2010/06/14	19.80	Put	Currency Future	8,185.0000	8,238.0000	0.648	0	0	0
09/11/2009	€ / R 2010/06/14	15.80	Call	Currency Future	75.0000	80.0000	6.667	0	0	0
09/11/2009	€ / R 2010/06/14	19.80	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
09/11/2009	€ / R 2010/06/14	17.80	Call	Currency Future	18.0000	27.0000	50.000	0	0	0
09/11/2009	€ / R 2010/06/14	8.00	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
09/11/2009	€ / R 2010/06/14	17.80	Put	Currency Future	6,194.0000	6,256.0000	1.001	0	0	0
09/11/2009	€ / R 2010/06/14	8.00	Call	Currency Future	3,639.0000	3,588.0000	(1.401)	0	0	0
09/11/2009	€ / R 2010/06/14	9.00	Put	Currency Future	32.0000	34.0000	6.250	0	0	0
09/11/2009	€ / R 2010/06/14	9.00	Call	Currency Future	2,656.0000	2,605.0000	(1.920)	0	0	0
09/11/2009	€ / R 2010/06/14	20.15	Put	Currency Future	8,533.0000	8,586.0000	0.621	0	0	0
09/11/2009	€ / R 2010/06/14	10.00	Call	Currency Future	1,710.0000	1,665.0000	(2.632)	0	0	0
09/11/2009	€ / R 2010/06/14	10.00	Put	Currency Future	86.0000	94.0000	9.302	0	0	0
09/11/2009	€ / R 2010/06/14	11.00	Call	Currency Future	951.0000	920.0000	(3.260)	0	0	0
09/11/2009	€ / R 2010/06/14	11.00	Put	Currency Future	326.0000	349.0000	7.055	0	0	0
09/11/2009	€ / R 2010/06/14	16.00	Call	Currency Future	65.0000	71.0000	9.231	0	0	0
09/11/2009	€ / R 2010/06/14	14.00	Put	Currency Future	2,552.0000	2,604.0000	2.038	0	0	0
09/11/2009	€ / R 2010/06/14	14.00	Call	Currency Future	176.0000	175.0000	(0.568)	0	0	0
09/11/2009	€ / R 2010/06/14	16.00	Put	Currency Future	4,440.0000	4,500.0000	1.351	0	0	0
09/11/2009	€ / R 2010/06/14	18.00	Call	Currency Future	17.0000	24.0000	41.176	0	0	0
09/11/2009	€ / R 2010/06/14	18.00	Put	Currency Future	6,393.0000	6,453.0000	0.939	0	0	0
09/11/2009	€ / R 2010/06/14	20.00	Put	Currency Future	8,384.0000	8,437.0000	0.632	0	0	0
09/11/2009	€ / R 2010/06/14	20.00	Call	Currency Future	8.0000	8.0000	-	0	0	0
09/11/2009	€ / R 2010/06/14	11.15	Put	Currency Future	391.0000	414.0000	5.882	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	€ / R 2010/06/14	16.15	Call	Currency Future	58.0000	66.0000	13.793	0	0	0
09/11/2009	€ / R 2010/06/14	14.15	Call	Currency Future	163.0000	163.0000	-	0	0	0
09/11/2009	€ / R 2010/06/14	16.15	Put	Currency Future	4,584.0000	4,644.0000	1.309	0	0	0
09/11/2009	€ / R 2010/06/14	14.15	Put	Currency Future	2,689.0000	2,742.0000	1.971	0	0	0
09/11/2009	€ / R 2010/06/14	11.15	Call	Currency Future	866.0000	836.0000	(3.464)	0	0	0
09/11/2009	€ / R 2010/06/14	10.15	Call	Currency Future	1,580.0000	1,536.0000	(2.785)	0	0	0
09/11/2009	€ / R 2010/06/14	8.15	Call	Currency Future	3,491.0000	3,440.0000	(1.461)	0	0	0
09/11/2009	€ / R 2010/06/14	8.15	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
09/11/2009	€ / R 2010/06/14	9.15	Call	Currency Future	2,510.0000	2,459.0000	(2.032)	0	0	0
09/11/2009	€ / R 2010/06/14	10.15	Put	Currency Future	105.0000	115.0000	9.524	0	0	0
09/11/2009	€ / R 2010/06/14	9.15	Put	Currency Future	35.0000	37.0000	5.714	0	0	0
09/11/2009	€ / R 2010/06/14	7.90	Call	Currency Future	3,738.0000	3,686.0000	(1.391)	0	0	0
09/11/2009	€ / R 2010/06/14	8.90	Put	Currency Future	30.0000	32.0000	6.667	0	0	0
09/11/2009	€ / R 2010/06/14	8.90	Call	Currency Future	2,754.0000	2,703.0000	(1.852)	0	0	0
09/11/2009	€ / R 2010/06/14	7.90	Put	Currency Future	13.0000	15.0000	15.385	0	0	0
09/11/2009	€ / R 2010/06/14	9.90	Call	Currency Future	1,799.0000	1,753.0000	(2.557)	0	0	0
09/11/2009	€ / R 2010/06/14	9.90	Put	Currency Future	74.0000	81.0000	9.459	0	0	0
09/11/2009	€ / R 2010/06/14	10.90	Put	Currency Future	287.0000	308.0000	7.317	0	0	0
09/11/2009	€ / R 2010/06/14	18.15	Call	Currency Future	16.0000	23.0000	43.750	0	0	0
09/11/2009	€ / R 2010/06/14	10.90	Call	Currency Future	1,011.0000	980.0000	(3.066)	0	0	0
09/11/2009	€ / R 2010/06/14	15.90	Call	Currency Future	70.0000	75.0000	7.143	0	0	0
09/11/2009	€ / R 2010/06/14	13.90	Put	Currency Future	2,461.0000	2,512.0000	2.072	0	0	0
09/11/2009	€ / R 2010/06/14	13.90	Call	Currency Future	185.0000	184.0000	(0.541)	0	0	0
09/11/2009	€ / R 2010/06/14	15.90	Put	Currency Future	4,345.0000	4,404.0000	1.358	0	0	0
09/11/2009	€ / R 2010/06/14	17.90	Call	Currency Future	18.0000	26.0000	44.444	0	0	0
09/11/2009	€ / R 2010/06/14	17.90	Put	Currency Future	6,293.0000	6,354.0000	0.969	0	0	0
09/11/2009	€ / R 2010/06/14	19.90	Put	Currency Future	8,285.0000	8,337.0000	0.628	0	0	0
09/11/2009	€ / R 2010/06/14	19.90	Call	Currency Future	9.0000	9.0000	-	0	0	0
09/11/2009	€ / R 2010/06/14	18.15	Put	Currency Future	6,542.0000	6,601.0000	0.902	0	0	0
09/11/2009	€ / R 2010/06/14	17.85	Put	Currency Future	6,244.0000	6,305.0000	0.977	0	0	0
09/11/2009	€ / R 2010/06/14	17.85	Call	Currency Future	18.0000	26.0000	44.444	0	0	0
09/11/2009	€ / R 2010/06/14	19.85	Call	Currency Future	9.0000	9.0000	-	0	0	0
09/11/2009	€ / R 2010/06/14	7.95	Put	Currency Future	14.0000	16.0000	14.286	0	0	0
09/11/2009	€ / R 2010/06/14	7.95	Call	Currency Future	3,688.0000	3,637.0000	(1.383)	0	0	0
09/11/2009	€ / R 2010/06/14	19.85	Put	Currency Future	8,235.0000	8,288.0000	0.644	0	0	0
09/11/2009	€ / R 2010/06/14	8.95	Call	Currency Future	2,705.0000	2,654.0000	(1.885)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	€ / R	2010/06/14	15.85	Put	Currency Future	4,298.0000	4,356.0000	1.349	0	0	0
09/11/2009	€ / R	2010/06/14	15.85	Call	Currency Future	72.0000	77.0000	6.944	0	0	0
09/11/2009	€ / R	2010/06/14	10.85	Put	Currency Future	268.0000	289.0000	7.836	0	0	0
09/11/2009	€ / R	2010/06/14	13.85	Call	Currency Future	190.0000	188.0000	(1.053)	0	0	0
09/11/2009	€ / R	2010/06/14	8.85	Call	Currency Future	2,803.0000	2,752.0000	(1.819)	0	0	0
09/11/2009	€ / R	2010/06/14	7.85	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
09/11/2009	€ / R	2010/06/14	7.85	Call	Currency Future	3,787.0000	3,736.0000	(1.347)	0	0	0
09/11/2009	€ / R	2010/06/14	13.85	Put	Currency Future	2,416.0000	2,467.0000	2.111	0	0	0
09/11/2009	€ / R	2010/06/14	8.85	Put	Currency Future	29.0000	31.0000	6.897	0	0	0
09/11/2009	€ / R	2010/06/14	9.85	Put	Currency Future	69.0000	76.0000	10.145	0	0	0
09/11/2009	€ / R	2010/06/14	9.85	Call	Currency Future	1,844.0000	1,797.0000	(2.549)	0	0	0
09/11/2009	€ / R	2010/06/14	8.95	Put	Currency Future	31.0000	33.0000	6.452	0	0	0
09/11/2009	€ / R	2010/06/14	10.85	Call	Currency Future	1,043.0000	1,011.0000	(3.068)	0	0	0
09/11/2009	€ / R	2010/06/14	9.95	Call	Currency Future	1,754.0000	1,709.0000	(2.566)	0	0	0
09/11/2009	€ / R	2010/06/14	9.95	Put	Currency Future	80.0000	87.0000	8.750	0	0	0
09/11/2009	€ / R	2010/06/14	10.95	Call	Currency Future	981.0000	949.0000	(3.262)	0	0	0
09/11/2009	€ / R	2010/06/14	19.95	Put	Currency Future	8,334.0000	8,387.0000	0.636	0	0	0
09/11/2009	€ / R	2010/06/14	15.95	Call	Currency Future	67.0000	73.0000	8.955	0	0	0
09/11/2009	€ / R	2010/06/14	13.95	Call	Currency Future	181.0000	179.0000	(1.105)	0	0	0
09/11/2009	€ / R	2010/06/14	10.95	Put	Currency Future	306.0000	328.0000	7.190	0	0	0
09/11/2009	€ / R	2010/06/14	15.95	Put	Currency Future	4,393.0000	4,452.0000	1.343	0	0	0
09/11/2009	€ / R	2010/06/14	17.95	Call	Currency Future	17.0000	25.0000	47.059	0	0	0
09/11/2009	€ / R	2010/06/14	19.95	Call	Currency Future	9.0000	9.0000	-	0	0	0
09/11/2009	€ / R	2010/06/14	17.95	Put	Currency Future	6,343.0000	6,404.0000	0.962	0	0	0
09/11/2009	€ / R	2010/06/14	13.95	Put	Currency Future	2,506.0000	2,558.0000	2.075	0	0	0
09/11/2009	€ / R	2010/12/13			Currency Future	11.9831	11.9317	(0.429)	0.0000	0.0000	0
09/11/2009	€ / R	2010/12/13	10.00	Call	Currency Future	0.0000	2,080.0000	100.000	0	0	0
09/11/2009	€ / R	2010/12/13	8.00	Call	Currency Future	0.0000	3,962.0000	100.000	0	0	0
09/11/2009	€ / R	2010/12/13	18.00	Call	Currency Future	0.0000	151.0000	100.000	0	0	0
09/11/2009	€ / R	2010/12/13	18.00	Put	Currency Future	0.0000	6,219.0000	100.000	0	0	0
09/11/2009	€ / R	2010/12/13	16.00	Put	Currency Future	0.0000	4,309.0000	100.000	0	0	0
09/11/2009	€ / R	2010/12/13	16.00	Call	Currency Future	0.0000	240.0000	100.000	0	0	0
09/11/2009	€ / R	2010/12/13	14.00	Put	Currency Future	0.0000	2,495.0000	100.000	0	0	0
09/11/2009	€ / R	2010/12/13	14.00	Call	Currency Future	0.0000	426.0000	100.000	0	0	0
09/11/2009	€ / R	2010/12/13	11.00	Call	Currency Future	0.0000	1,341.0000	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
09/11/2009	€ / R 2010/12/13	10.00	Put	Currency Future	0.0000	149.0000	100.000	0	0	0
09/11/2009	€ / R 2010/12/13	9.00	Call	Currency Future	0.0000	2,984.0000	100.000	0	0	0
09/11/2009	€ / R 2010/12/13	11.00	Put	Currency Future	0.0000	410.0000	100.000	0	0	0
09/11/2009	€ / R 2010/12/13	8.00	Put	Currency Future	0.0000	30.0000	100.000	0	0	0
09/11/2009	€ / R 2010/12/13	9.00	Put	Currency Future	0.0000	52.0000	100.000	0	0	0
09/11/2009	€ / R 2010/12/13	9.10	Call	Currency Future	2,937.0000	2,890.0000	(1.600)	0	0	0
09/11/2009	€ / R 2010/12/13	20.10	Put	Currency Future	8,213.0000	8,263.0000	0.609	0	0	0
09/11/2009	€ / R 2010/12/13	11.10	Call	Currency Future	1,313.0000	1,285.0000	(2.133)	0	0	0
09/11/2009	€ / R 2010/12/13	11.10	Put	Currency Future	430.0000	453.0000	5.349	0	0	0
09/11/2009	€ / R 2010/12/13	10.10	Put	Currency Future	150.0000	167.0000	11.333	0	0	0
09/11/2009	€ / R 2010/12/13	9.10	Put	Currency Future	54.0000	59.0000	9.259	0	0	0
09/11/2009	€ / R 2010/12/13	10.10	Call	Currency Future	2,033.0000	1,999.0000	(1.672)	0	0	0
09/11/2009	€ / R 2010/12/13	20.00	Call	Currency Future	0.0000	98.0000	100.000	0	0	0
09/11/2009	€ / R 2010/12/13	14.10	Call	Currency Future	424.0000	412.0000	(2.830)	0	0	0
09/11/2009	€ / R 2010/12/13	16.10	Call	Currency Future	240.0000	234.0000	(2.500)	0	0	0
09/11/2009	€ / R 2010/12/13	20.10	Call	Currency Future	96.0000	95.0000	(1.042)	0	0	0
09/11/2009	€ / R 2010/12/13	14.10	Put	Currency Future	2,541.0000	2,581.0000	1.574	0	0	0
09/11/2009	€ / R 2010/12/13	18.10	Put	Currency Future	6,267.0000	6,316.0000	0.782	0	0	0
09/11/2009	€ / R 2010/12/13	16.10	Put	Currency Future	4,357.0000	4,402.0000	1.033	0	0	0
09/11/2009	€ / R 2010/12/13	18.10	Call	Currency Future	150.0000	148.0000	(1.333)	0	0	0
09/11/2009	€ / R 2010/12/13	20.00	Put	Currency Future	0.0000	8,167.0000	100.000	0	0	0
09/11/2009	€ / R 2010/12/13	12.05	Put	Currency Future	949.0000	976.0000	2.845	0	0	0
09/11/2009	€ / R 2010/12/13	12.05	Call	Currency Future	882.0000	858.0000	(2.721)	0	0	0
09/11/2009	€ / R 2010/12/13	12.20	Call	Currency Future	830.0000	808.0000	(2.651)	0	0	0
09/11/2009	€ / R 2010/12/13	12.10	Put	Currency Future	981.0000	1,009.0000	2.854	0	0	0
09/11/2009	€ / R 2010/12/13	12.10	Call	Currency Future	864.0000	841.0000	(2.662)	0	0	0
09/11/2009	€ / R 2010/12/13	12.00	Call	Currency Future	0.0000	876.0000	100.000	0	0	0
09/11/2009	€ / R 2010/12/13	12.00	Put	Currency Future	0.0000	944.0000	100.000	0	0	0
09/11/2009	€ / R 2010/12/13	12.40	Call	Currency Future	767.0000	746.0000	(2.738)	0	0	0
09/11/2009	€ / R 2010/12/13	12.40	Put	Currency Future	1,184.0000	1,215.0000	2.618	0	0	0
09/11/2009	€ / R 2010/12/13	12.20	Put	Currency Future	1,047.0000	1,076.0000	2.770	0	0	0
09/11/2009	€ / R 2010/12/13	12.25	Call	Currency Future	814.0000	792.0000	(2.703)	0	0	0
09/11/2009	€ / R 2010/12/13	12.25	Put	Currency Future	1,081.0000	1,110.0000	2.683	0	0	0
09/11/2009	€ / R 2010/12/13	12.55	Call	Currency Future	724.0000	704.0000	(2.762)	0	0	0
09/11/2009	€ / R 2010/12/13	12.55	Put	Currency Future	1,291.0000	1,322.0000	2.401	0	0	0
09/11/2009	€ / R 2010/12/13	14.20	Put	Currency Future	2,627.0000	2,667.0000	1.523	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	€ / R 2010/12/13	16.20	Call	Currency Future	233.0000	228.0000	(2.146)	0	0	0
09/11/2009	€ / R 2010/12/13	16.20	Put	Currency Future	4,450.0000	4,496.0000	1.034	0	0	0
09/11/2009	€ / R 2010/12/13	14.20	Call	Currency Future	410.0000	399.0000	(2.683)	0	0	0
09/11/2009	€ / R 2010/12/13	11.20	Put	Currency Future	475.0000	499.0000	5.053	0	0	0
09/11/2009	€ / R 2010/12/13	11.20	Call	Currency Future	1,258.0000	1,231.0000	(2.146)	0	0	0
09/11/2009	€ / R 2010/12/13	10.20	Put	Currency Future	169.0000	186.0000	10.059	0	0	0
09/11/2009	€ / R 2010/12/13	8.20	Put	Currency Future	33.0000	34.0000	3.030	0	0	0
09/11/2009	€ / R 2010/12/13	18.20	Call	Currency Future	146.0000	144.0000	(1.370)	0	0	0
09/11/2009	€ / R 2010/12/13	9.20	Call	Currency Future	2,843.0000	2,797.0000	(1.618)	0	0	0
09/11/2009	€ / R 2010/12/13	10.20	Call	Currency Future	1,952.0000	1,918.0000	(1.742)	0	0	0
09/11/2009	€ / R 2010/12/13	9.20	Put	Currency Future	60.0000	65.0000	8.333	0	0	0
09/11/2009	€ / R 2010/12/13	18.20	Put	Currency Future	6,363.0000	6,413.0000	0.786	0	0	0
09/11/2009	€ / R 2010/12/13	20.20	Call	Currency Future	92.0000	92.0000	-	0	0	0
09/11/2009	€ / R 2010/12/13	20.20	Put	Currency Future	8,309.0000	8,360.0000	0.614	0	0	0
09/11/2009	€ / R 2010/12/13	18.40	Call	Currency Future	140.0000	138.0000	(1.429)	0	0	0
09/11/2009	€ / R 2010/12/13	20.40	Call	Currency Future	86.0000	85.0000	(1.163)	0	0	0
09/11/2009	€ / R 2010/12/13	20.55	Call	Currency Future	81.0000	81.0000	-	0	0	0
09/11/2009	€ / R 2010/12/13	18.55	Put	Currency Future	6,702.0000	6,751.0000	0.731	0	0	0
09/11/2009	€ / R 2010/12/13	18.55	Call	Currency Future	135.0000	133.0000	(1.481)	0	0	0
09/11/2009	€ / R 2010/12/13	16.55	Put	Currency Future	4,780.0000	4,827.0000	0.983	0	0	0
09/11/2009	€ / R 2010/12/13	20.55	Put	Currency Future	8,648.0000	8,699.0000	0.590	0	0	0
09/11/2009	€ / R 2010/12/13	8.20	Call	Currency Future	3,816.0000	3,765.0000	(1.336)	0	0	0
09/11/2009	€ / R 2010/12/13	16.55	Call	Currency Future	213.0000	209.0000	(1.878)	0	0	0
09/11/2009	€ / R 2010/12/13	14.55	Put	Currency Future	2,934.0000	2,976.0000	1.431	0	0	0
09/11/2009	€ / R 2010/12/13	14.55	Call	Currency Future	367.0000	357.0000	(2.725)	0	0	0
09/11/2009	€ / R 2010/12/13	8.55	Put	Currency Future	39.0000	40.0000	2.564	0	0	0
09/11/2009	€ / R 2010/12/13	8.55	Call	Currency Future	3,472.0000	3,422.0000	(1.440)	0	0	0
09/11/2009	€ / R 2010/12/13	9.55	Call	Currency Future	2,519.0000	2,476.0000	(1.707)	0	0	0
09/11/2009	€ / R 2010/12/13	9.55	Put	Currency Future	86.0000	94.0000	9.302	0	0	0
09/11/2009	€ / R 2010/12/13	10.55	Call	Currency Future	1,682.0000	1,650.0000	(1.902)	0	0	0
09/11/2009	€ / R 2010/12/13	11.55	Put	Currency Future	652.0000	677.0000	3.834	0	0	0
09/11/2009	€ / R 2010/12/13	11.55	Call	Currency Future	1,085.0000	1,059.0000	(2.396)	0	0	0
09/11/2009	€ / R 2010/12/13	10.55	Put	Currency Future	249.0000	268.0000	7.631	0	0	0
09/11/2009	€ / R 2010/12/13	11.40	Put	Currency Future	573.0000	597.0000	4.188	0	0	0
09/11/2009	€ / R 2010/12/13	11.40	Call	Currency Future	1,156.0000	1,129.0000	(2.336)	0	0	0
09/11/2009	€ / R 2010/12/13	10.40	Put	Currency Future	212.0000	231.0000	8.962	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	€ / R 2010/12/13	14.40	Call	Currency Future	385.0000	375.0000	(2.597)	0	0	0
09/11/2009	€ / R 2010/12/13	14.40	Put	Currency Future	2,802.0000	2,843.0000	1.463	0	0	0
09/11/2009	€ / R 2010/12/13	16.40	Call	Currency Future	221.0000	217.0000	(1.810)	0	0	0
09/11/2009	€ / R 2010/12/13	18.40	Put	Currency Future	6,556.0000	6,606.0000	0.763	0	0	0
09/11/2009	€ / R 2010/12/13	8.10	Call	Currency Future	3,914.0000	3,864.0000	(1.277)	0	0	0
09/11/2009	€ / R 2010/12/13	16.40	Put	Currency Future	4,638.0000	4,685.0000	1.013	0	0	0
09/11/2009	€ / R 2010/12/13	10.40	Call	Currency Future	1,795.0000	1,762.0000	(1.838)	0	0	0
09/11/2009	€ / R 2010/12/13	20.40	Put	Currency Future	8,503.0000	8,554.0000	0.600	0	0	0
09/11/2009	€ / R 2010/12/13	9.40	Put	Currency Future	74.0000	81.0000	9.459	0	0	0
09/11/2009	€ / R 2010/12/13	8.40	Put	Currency Future	36.0000	37.0000	2.778	0	0	0
09/11/2009	€ / R 2010/12/13	8.40	Call	Currency Future	3,619.0000	3,569.0000	(1.382)	0	0	0
09/11/2009	€ / R 2010/12/13	9.40	Call	Currency Future	2,657.0000	2,613.0000	(1.656)	0	0	0
09/11/2009	€ / R 2010/12/13	8.10	Put	Currency Future	31.0000	32.0000	3.226	0	0	0
09/11/2009	€ / R 2010/12/13	16.25	Call	Currency Future	230.0000	225.0000	(2.174)	0	0	0
09/11/2009	€ / R 2010/12/13	20.25	Call	Currency Future	91.0000	90.0000	(1.099)	0	0	0
09/11/2009	€ / R 2010/12/13	18.95	Put	Currency Future	7,090.0000	7,140.0000	0.705	0	0	0
09/11/2009	€ / R 2010/12/13	18.95	Call	Currency Future	123.0000	122.0000	(0.813)	0	0	0
09/11/2009	€ / R 2010/12/13	16.95	Put	Currency Future	5,160.0000	5,208.0000	0.930	0	0	0
09/11/2009	€ / R 2010/12/13	20.95	Call	Currency Future	70.0000	70.0000	-	0	0	0
09/11/2009	€ / R 2010/12/13	20.95	Put	Currency Future	9,037.0000	9,088.0000	0.564	0	0	0
09/11/2009	€ / R 2010/12/13	16.95	Call	Currency Future	193.0000	189.0000	(2.073)	0	0	0
09/11/2009	€ / R 2010/12/13	14.95	Put	Currency Future	3,293.0000	3,336.0000	1.306	0	0	0
09/11/2009	€ / R 2010/12/13	12.95	Put	Currency Future	1,590.0000	1,625.0000	2.201	0	0	0
09/11/2009	€ / R 2010/12/13	9.95	Call	Currency Future	2,159.0000	2,122.0000	(1.714)	0	0	0
09/11/2009	€ / R 2010/12/13	8.95	Put	Currency Future	47.0000	50.0000	6.383	0	0	0
09/11/2009	€ / R 2010/12/13	8.95	Call	Currency Future	3,081.0000	3,031.0000	(1.623)	0	0	0
09/11/2009	€ / R 2010/12/13	9.95	Put	Currency Future	126.0000	140.0000	11.111	0	0	0
09/11/2009	€ / R 2010/12/13	10.95	Call	Currency Future	1,403.0000	1,370.0000	(2.352)	0	0	0
09/11/2009	€ / R 2010/12/13	10.95	Put	Currency Future	370.0000	389.0000	5.135	0	0	0
09/11/2009	€ / R 2010/12/13	12.95	Call	Currency Future	623.0000	606.0000	(2.729)	0	0	0
09/11/2009	€ / R 2010/12/13	11.95	Put	Currency Future	886.0000	912.0000	2.935	0	0	0
09/11/2009	€ / R 2010/12/13	11.95	Call	Currency Future	919.0000	894.0000	(2.720)	0	0	0
09/11/2009	€ / R 2010/12/13	14.95	Call	Currency Future	326.0000	317.0000	(2.761)	0	0	0
09/11/2009	€ / R 2010/12/13	20.25	Put	Currency Future	8,358.0000	8,408.0000	0.598	0	0	0
09/11/2009	€ / R 2010/12/13	11.25	Put	Currency Future	499.0000	523.0000	4.810	0	0	0
09/11/2009	€ / R 2010/12/13	11.25	Call	Currency Future	1,232.0000	1,204.0000	(2.273)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	€ / R	2010/12/13	10.25	Put	Currency Future	179.0000	197.0000	10.056	0	0	0
09/11/2009	€ / R	2010/12/13	14.25	Call	Currency Future	404.0000	393.0000	(2.723)	0	0	0
09/11/2009	€ / R	2010/12/13	14.25	Put	Currency Future	2,671.0000	2,711.0000	1.498	0	0	0
09/11/2009	€ / R	2010/12/13	18.25	Put	Currency Future	6,412.0000	6,461.0000	0.764	0	0	0
09/11/2009	€ / R	2010/12/13	18.25	Call	Currency Future	145.0000	143.0000	(1.379)	0	0	0
09/11/2009	€ / R	2010/12/13	16.25	Put	Currency Future	4,497.0000	4,543.0000	1.023	0	0	0
09/11/2009	€ / R	2010/12/13	10.25	Call	Currency Future	1,912.0000	1,879.0000	(1.726)	0	0	0
09/11/2009	€ / R	2010/12/13	9.25	Put	Currency Future	63.0000	69.0000	9.524	0	0	0
09/11/2009	€ / R	2010/12/13	8.25	Put	Currency Future	33.0000	35.0000	6.061	0	0	0
09/11/2009	€ / R	2010/12/13	8.25	Call	Currency Future	3,767.0000	3,716.0000	(1.354)	0	0	0
09/11/2009	€ / R	2010/12/13	9.25	Call	Currency Future	2,796.0000	2,751.0000	(1.609)	0	0	0
09/11/2009	€ / R	2010/12/13	8.85	Call	Currency Future	3,178.0000	3,129.0000	(1.542)	0	0	0
09/11/2009	€ / R	2010/12/13	12.85	Call	Currency Future	647.0000	629.0000	(2.782)	0	0	0
09/11/2009	€ / R	2010/12/13	12.85	Put	Currency Future	1,514.0000	1,547.0000	2.180	0	0	0
09/11/2009	€ / R	2010/12/13	14.85	Call	Currency Future	335.0000	327.0000	(2.388)	0	0	0
09/11/2009	€ / R	2010/12/13	11.85	Put	Currency Future	824.0000	850.0000	3.155	0	0	0
09/11/2009	€ / R	2010/12/13	14.85	Put	Currency Future	3,202.0000	3,245.0000	1.343	0	0	0
09/11/2009	€ / R	2010/12/13	11.85	Call	Currency Future	957.0000	932.0000	(2.612)	0	0	0
09/11/2009	€ / R	2010/12/13	10.85	Call	Currency Future	1,470.0000	1,437.0000	(2.245)	0	0	0
09/11/2009	€ / R	2010/12/13	8.85	Put	Currency Future	45.0000	47.0000	4.444	0	0	0
09/11/2009	€ / R	2010/12/13	9.85	Call	Currency Future	2,248.0000	2,209.0000	(1.735)	0	0	0
09/11/2009	€ / R	2010/12/13	9.85	Put	Currency Future	115.0000	127.0000	10.435	0	0	0
09/11/2009	€ / R	2010/12/13	10.85	Put	Currency Future	337.0000	356.0000	5.638	0	0	0
09/11/2009	€ / R	2010/12/13	16.85	Call	Currency Future	198.0000	194.0000	(2.020)	0	0	0
09/11/2009	€ / R	2010/12/13	18.85	Call	Currency Future	126.0000	125.0000	(0.794)	0	0	0
09/11/2009	€ / R	2010/12/13	16.85	Put	Currency Future	5,065.0000	5,112.0000	0.928	0	0	0
09/11/2009	€ / R	2010/12/13	18.85	Put	Currency Future	6,993.0000	7,043.0000	0.715	0	0	0
09/11/2009	€ / R	2010/12/13	20.85	Call	Currency Future	73.0000	73.0000	-	0	0	0
09/11/2009	€ / R	2010/12/13	20.85	Put	Currency Future	8,940.0000	8,991.0000	0.570	0	0	0
09/11/2009	AL13	2010/02/04			Index Future	254.5840	254.8520	0.105	0.0000	0.0000	10
09/11/2009	AL7T	2010/02/04			Index Future	326.3010	327.1320	0.255	0.0000	0.0000	58
09/11/2009	ALBI	2010/02/04			Index Future	302.8930	303.6890	0.263	0.0000	0.0000	567

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	ALBI	2010/05/06			Index Future	308.4580	309.2680	0.263	0.0000	0.0000	0
09/11/2009	ALBI	2010/08/05			Index Future	313.6330	314.3600	0.232	0.0000	0.0000	0
09/11/2009	CRD1	2010/02/04			Index Future	131.0570	131.3050	0.189	0.0000	0.0000	2
09/11/2009	CRD1	2010/05/06			Index Future	133.4650	133.7170	0.189	0.0000	0.0000	0
09/11/2009	GOVI	2010/02/04			jGovi	304.6035	305.4025	0.262	0.0000	0.0000	1,205
09/11/2009	GOVI	2010/05/06			jGovi	310.1995	311.0125	0.262	0.0000	0.0000	0
09/11/2009	GOVI	2010/08/05			jGovi	315.9830	316.8110	0.262	0.0000	0.0000	0
09/11/2009	ILBI	2010/02/04			Index Future	365.7200	365.7890	0.019	0.0000	0.0000	425
09/11/2009	J153	2010/08/31			jSwap	6.8844	6.8798	(0.067)	0.0000	0.0000	0
09/11/2009	J157	2015/09/15			jSwap	8.6060	8.5490	(0.662)	0.0000	0.0000	0
09/11/2009	J186	2026/12/21			jSwap	8.3940	8.3570	(0.441)	0.0000	0.0000	0
09/11/2009	J201	2014/12/22			jSwap	8.4610	8.4110	(0.591)	0.0000	0.0000	0
09/11/2009	J203	2017/09/15			jSwap	8.7290	8.6820	(0.538)	0.0000	0.0000	0
09/11/2009	J204	2018/12/21			jSwap	8.7020	8.6660	(0.414)	0.0000	0.0000	0
09/11/2009	J207	2020/01/15			jSwap	8.7260	8.6840	(0.481)	0.0000	0.0000	0
09/11/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
09/11/2009	JFRA	2010/02/04			jFra	6.9270	6.8960	(0.448)	0.0000	0.0000	0
09/11/2009	JFRA	2010/05/06			jFra	7.0280	6.9800	(0.683)	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
09/11/2009	JFRA	2010/08/05			jFra	7.2570	7.2060	(0.703)	0.0000	0.0000	0
09/11/2009	JFRA	2010/11/04			jFra	7.5530	7.5030	(0.662)	0.0000	0.0000	0
09/11/2009	JN02	2010/02/04			jNote	7.7820	7.7300	(0.668)	0.0000	0.0000	0
09/11/2009	JN05	2010/02/04			jNote	8.5700	8.5120	(0.677)	0.0000	0.0000	0
09/11/2009	JN10	2010/02/04			jNote	8.7380	8.6930	(0.515)	0.0000	0.0000	0
09/11/2009	JROD	2009/11/30			jRod	6.7540	6.7460	(0.118)	0.0000	0.0000	0
09/11/2009	JROD	2009/12/31			jRod	6.8910	6.8810	(0.145)	0.0000	0.0000	0
09/11/2009	JROD	2010/01/29			jRod	7.0880	7.0740	(0.198)	0.0000	0.0000	0
09/11/2009	JROD	2010/02/26			jRod	7.0390	7.0260	(0.185)	0.0000	0.0000	0
09/11/2009	JROD	2010/03/31			jRod	7.2500	7.2270	(0.317)	0.0000	0.0000	0
09/11/2009	OTH1	2010/02/04			Index Future	293.4940	294.2690	0.264	0.0000	0.0000	3
09/11/2009	OTH1	2010/05/06			Index Future	298.8860	299.6740	0.264	0.0000	0.0000	0
09/11/2009	R155	2010/02/04			Bond Future	7.3780	7.3330	(0.610)	0.0000	0.0000	31
09/11/2009	R155	2010/02/04	7.50	Put	Option on Bond Future	1,037.0000	986.0000	(4.918)	0	0	0
09/11/2009	R155	2010/02/04	7.50	Call	Option on Bond Future	1,223.0000	1,240.0000	1.390	0	0	0
09/11/2009	R157	2010/02/04			Bond Future	8.3640	8.3210	(0.514)	0.0000	0.0000	6,646
09/11/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	3,478.0000	3,288.0000	(5.463)	0	0	0
09/11/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	350.0000	376.0000	7.429	0	0	0
09/11/2009	R157	2010/05/06			Bond Future	8.4280	8.3820	(0.546)	0.0000	0.0000	0
09/11/2009	R157	2010/05/06	8.50	Call	Option on Bond Future	1,997.0000	2,103.0000	5.308	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	R157	2010/05/06	8.50	Put	Option on Bond Future	1,652.0000	1,537.0000	(6.961)	0	0	0
09/11/2009	R157	2010/08/05			Bond Future	8.4610	8.4120	(0.579)	0.0000	0.0000	0
09/11/2009	R157	2010/08/05	8.75	Call	Option on Bond Future	3,020.0000	3,144.0000	4.106	0	0	0
09/11/2009	R157	2010/08/05	8.75	Put	Option on Bond Future	1,703.0000	1,602.0000	(5.931)	0	0	0
09/11/2009	R186	2010/02/04			Bond Future	8.9410	8.9090	(0.358)	0.0000	0.0000	10,112
09/11/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	561.0000	584.0000	4.100	0	0	0
09/11/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	7,411.0000	7,130.0000	(3.792)	0	0	0
09/11/2009	R186	2010/05/06			Bond Future	8.9830	8.9510	(0.356)	0.0000	0.0000	0
09/11/2009	R186	2010/05/06	9.00	Call	Option on Bond Future	3,939.0000	4,066.0000	3.224	0	0	0
09/11/2009	R186	2010/05/06	9.00	Put	Option on Bond Future	3,780.0000	3,606.0000	(4.603)	0	0	0
09/11/2009	R186	2010/08/05			Bond Future	9.0120	8.9780	(0.377)	0.0000	0.0000	0
09/11/2009	R186	2010/08/05	9.25	Call	Option on Bond Future	5,915.0000	6,078.0000	2.756	0	0	0
09/11/2009	R186	2010/08/05	9.25	Put	Option on Bond Future	3,742.0000	3,589.0000	(4.089)	0	0	0
09/11/2009	R201	2010/02/04			Bond Future	8.4140	8.3810	(0.392)	0.0000	0.0000	486
09/11/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	3,799.0000	3,673.0000	(3.317)	0	0	0
09/11/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	100.0000	104.0000	4.000	0	0	0
09/11/2009	R201	2010/05/06			Bond Future	8.4730	8.4390	(0.401)	0.0000	0.0000	0
09/11/2009	R201	2010/05/06	8.50	Put	Option on Bond Future	1,415.0000	1,342.0000	(5.159)	0	0	0
09/11/2009	R201	2010/05/06	8.50	Call	Option on Bond Future	1,517.0000	1,573.0000	3.691	0	0	0
09/11/2009	R201	2010/08/05			Bond Future	8.5040	8.4660	(0.447)	0.0000	0.0000	0
09/11/2009	R201	2010/08/05	9.00	Put	Option on Bond Future	1,082.0000	1,026.0000	(5.176)	0	0	0
09/11/2009	R201	2010/08/05	9.00	Call	Option on Bond Future	2,849.0000	2,931.0000	2.878	0	0	0
09/11/2009	R203	2010/02/04			Bond Future	8.8970	8.8650	(0.360)	0.0000	0.0000	1,570
09/11/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	4,107.0000	3,949.0000	(3.847)	0	0	0
09/11/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	310.0000	323.0000	4.194	0	0	0
09/11/2009	R203	2010/05/06			Bond Future	8.9580	8.9250	(0.368)	0.0000	0.0000	0
09/11/2009	R203	2010/05/06	9.00	Call	Option on Bond Future	2,231.0000	2,304.0000	3.272	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	R203	2010/05/06	9.00	Put	Option on Bond Future	2,014.0000	1,916.0000	(4.866)	0	0	0
09/11/2009	R203	2010/08/05			Bond Future	8.9990	8.9640	(0.389)	0.0000	0.0000	0
09/11/2009	R203	2010/08/05	9.25	Put	Option on Bond Future	2,108.0000	2,021.0000	(4.127)	0	0	0
09/11/2009	R203	2010/08/05	9.25	Call	Option on Bond Future	3,362.0000	3,452.0000	2.677	0	0	0
09/11/2009	R204	2010/02/04			Bond Future	8.8960	8.8640	(0.360)	0.0000	0.0000	3,649
09/11/2009	R204	2010/02/04	9.00	Put	Option on Bond Future	1,415.0000	1,307.0000	(7.633)	0	0	200
09/11/2009	R204	2010/02/04	9.00	Call	Option on Bond Future	2,019.0000	2,098.0000	3.913	0	0	200
09/11/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	4,531.0000	4,359.0000	(3.796)	0	0	0
09/11/2009	R204	2010/02/04	8.50	Call	Option on Bond Future	765.0000	797.0000	4.183	0	0	200
09/11/2009	R204	2010/02/04	8.50	Put	Option on Bond Future	3,111.0000	2,956.0000	(4.982)	0	0	0
09/11/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	358.0000	372.0000	3.911	0	0	0
09/11/2009	R204	2010/05/06			Bond Future	8.9530	8.9190	(0.380)	0.0000	0.0000	0
09/11/2009	R204	2010/05/06	9.00	Call	Option on Bond Future	2,460.0000	2,544.0000	3.415	0	0	0
09/11/2009	R204	2010/05/06	9.00	Put	Option on Bond Future	2,192.0000	2,083.0000	(4.973)	0	0	0
09/11/2009	R204	2010/08/05			Bond Future	8.9910	8.9560	(0.389)	0.0000	0.0000	0
09/11/2009	R204	2010/08/05	9.25	Call	Option on Bond Future	3,758.0000	3,858.0000	2.661	0	0	0
09/11/2009	R204	2010/08/05	9.25	Put	Option on Bond Future	2,327.0000	2,232.0000	(4.083)	0	0	0
09/11/2009	R206	2010/02/04			Bond Future	8.4890	8.4450	(0.518)	0.0000	0.0000	2
09/11/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	141.0000	149.0000	5.674	0	0	0
09/11/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	3,390.0000	3,256.0000	(3.953)	0	0	0
09/11/2009	R206	2010/05/06			Bond Future	8.5690	8.5210	(0.560)	0.0000	0.0000	0
09/11/2009	R206	2010/05/06	8.75	Put	Option on Bond Future	1,186.0000	1,112.0000	(6.239)	0	0	0
09/11/2009	R206	2010/05/06	8.75	Call	Option on Bond Future	1,734.0000	1,806.0000	4.152	0	0	0
09/11/2009	R206	2010/08/05			Bond Future	8.6160	8.5650	(0.592)	0.0000	0.0000	0
09/11/2009	R206	2010/08/05	9.00	Call	Option on Bond Future	2,206.0000	2,288.0000	3.717	0	0	0
09/11/2009	R206	2010/08/05	9.00	Put	Option on Bond Future	1,116.0000	1,053.0000	(5.645)	0	0	0
09/11/2009	R207	2010/02/04			Bond Future	9.0660	9.0230	(0.474)	0.0000	0.0000	600
09/11/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	274.0000	293.0000	6.934	0	0	0

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09/11/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	5,312.0000	5,074.0000	(4.480)	0	0	0
09/11/2009	R207	2010/05/06			Bond Future	9.1250	9.0810	(0.482)	0.0000	0.0000	0
09/11/2009	R207	2010/05/06	9.25	Call	Option on Bond Future	2,784.0000	2,910.0000	4.526	0	0	0
09/11/2009	R207	2010/05/06	9.25	Put	Option on Bond Future	2,057.0000	1,927.0000	(6.320)	0	0	0
09/11/2009	R207	2010/08/05			Bond Future	9.1680	9.1230	(0.491)	0.0000	0.0000	0
09/11/2009	R207	2010/08/05	9.50	Put	Option on Bond Future	2,230.0000	2,115.0000	(5.157)	0	0	0
09/11/2009	R207	2010/08/05	9.50	Call	Option on Bond Future	4,107.0000	4,250.0000	3.482	0	0	0
09/11/2009	R208	2010/02/04			Bond Future	9.0720	9.0300	(0.463)	0.0000	0.0000	5,004
09/11/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	543.0000	579.0000	6.630	0	0	0
09/11/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	4,169.0000	3,946.0000	(5.349)	0	0	0
09/11/2009	R208	2010/05/06			Bond Future	9.1240	9.0810	(0.471)	0.0000	0.0000	0
09/11/2009	R208	2010/05/06	9.25	Call	Option on Bond Future	2,881.0000	3,010.0000	4.478	0	0	0
09/11/2009	R208	2010/05/06	9.25	Put	Option on Bond Future	2,122.0000	1,989.0000	(6.268)	0	0	0
09/11/2009	R208	2010/08/05			Bond Future	9.1610	9.1160	(0.491)	0.0000	0.0000	0
09/11/2009	R208	2010/08/05	9.50	Put	Option on Bond Future	2,310.0000	2,191.0000	(5.152)	0	0	0
09/11/2009	R208	2010/08/05	9.50	Call	Option on Bond Future	4,303.0000	4,454.0000	3.509	0	0	0
09/11/2009	R209	2010/02/04			Bond Future	8.5920	8.5500	(0.489)	0.0000	0.0000	1,800
09/11/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	10,122.0000	9,781.0000	(3.369)	0	0	0
09/11/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	120.0000	128.0000	6.667	0	0	2,500
09/11/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	10,445.0000	10,774.0000	3.150	0	0	0
09/11/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	104.0000	83.0000	(20.192)	0	0	0
09/11/2009	R209	2010/05/06			Bond Future	8.6160	8.5730	(0.499)	0.0000	0.0000	0
09/11/2009	R209	2010/05/06	8.50	Call	Option on Bond Future	2,722.0000	2,866.0000	5.290	0	0	0
09/11/2009	R209	2010/05/06	8.50	Put	Option on Bond Future	3,687.0000	3,476.0000	(5.723)	0	0	0
09/11/2009	R209	2010/08/05			Bond Future	8.6280	8.5850	(0.498)	0.0000	0.0000	0
09/11/2009	R209	2010/08/05	8.75	Put	Option on Bond Future	3,597.0000	3,423.0000	(4.837)	0	0	0
09/11/2009	R209	2010/08/05	8.75	Call	Option on Bond Future	4,588.0000	4,768.0000	3.923	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	TRT1	2010/02/04			Index Future	300.7990	301.5860	0.262	0.0000	0.0000	100
09/11/2009	TRT1	2010/05/06			Index Future	306.3250	307.1260	0.261	0.0000	0.0000	0
09/11/2009	ZAAD	2009/12/14			Currency Future	6.9193	6.9252	0.085	6.9200	6.9200	13,404
09/11/2009	ZAAD	2009/12/14	5.45	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
09/11/2009	ZAAD	2009/12/14	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	6.25	Call	Currency Future	683.0000	687.0000	0.586	0	0	0
09/11/2009	ZAAD	2009/12/14	6.05	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
09/11/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	166.0000	156.0000	(6.024)	0	0	0
09/11/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	305.0000	295.0000	(3.279)	0	0	0
09/11/2009	ZAAD	2009/12/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	7.30	Put	Currency Future	428.0000	419.0000	(2.103)	0	0	0
09/11/2009	ZAAD	2009/12/14	5.95	Call	Currency Future	974.0000	979.0000	0.513	0	0	0
09/11/2009	ZAAD	2009/12/14	6.15	Put	Currency Future	10.0000	8.0000	(20.000)	0	0	0
09/11/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	12.0000	10.0000	(16.667)	0	0	0
09/11/2009	ZAAD	2009/12/14	5.60	Call	Currency Future	1,320.0000	1,326.0000	0.455	0	0	0
09/11/2009	ZAAD	2009/12/14	7.20	Put	Currency Future	345.0000	335.0000	(2.899)	0	0	0
09/11/2009	ZAAD	2009/12/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	2.40	Call	Currency Future	4,519.0000	4,525.0000	0.133	0	0	0
09/11/2009	ZAAD	2009/12/14	6.25	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
09/11/2009	ZAAD	2009/12/14	6.05	Call	Currency Future	876.0000	881.0000	0.571	0	0	0
09/11/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	100.0000	96.0000	(4.000)	0	0	0
09/11/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	74.0000	70.0000	(5.405)	0	0	0
09/11/2009	ZAAD	2009/12/14	9.10	Put	Currency Future	2,182.0000	2,176.0000	(0.275)	0	0	0
09/11/2009	ZAAD	2009/12/14	7.30	Call	Currency Future	48.0000	44.0000	(8.333)	0	0	0
09/11/2009	ZAAD	2009/12/14	5.95	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
09/11/2009	ZAAD	2009/12/14	6.15	Call	Currency Future	779.0000	783.0000	0.513	0	0	0
09/11/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	731.0000	735.0000	0.547	0	0	0
09/11/2009	ZAAD	2009/12/14	5.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	5.45	Call	Currency Future	1,470.0000	1,476.0000	0.408	0	0	0
09/11/2009	ZAAD	2009/12/14	3.70	Call	Currency Future	3,219.0000	3,225.0000	0.186	0	0	0
09/11/2009	ZAAD	2009/12/14	4.40	Call	Currency Future	2,519.0000	2,525.0000	0.238	0	0	0
09/11/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	636.0000	640.0000	0.629	0	0	0
09/11/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	231.0000	221.0000	(4.329)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	ZAAD 2009/12/14	7.25	Put	Currency Future	386.0000	376.0000	(2.591)	0	0	0
09/11/2009	ZAAD 2009/12/14	4.10	Call	Currency Future	2,819.0000	2,825.0000	0.213	0	0	0
09/11/2009	ZAAD 2009/12/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD 2009/12/14	6.60	Put	Currency Future	51.0000	45.0000	(11.765)	0	0	0
09/11/2009	ZAAD 2009/12/14	12.45	Put	Currency Future	5,531.0000	5,525.0000	(0.108)	0	0	0
09/11/2009	ZAAD 2009/12/14	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD 2009/12/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD 2009/12/14	6.30	Call	Currency Future	636.0000	640.0000	0.629	0	0	0
09/11/2009	ZAAD 2009/12/14	7.05	Put	Currency Future	231.0000	221.0000	(4.329)	0	0	0
09/11/2009	ZAAD 2009/12/14	7.25	Call	Currency Future	55.0000	51.0000	(7.273)	0	0	0
09/11/2009	ZAAD 2009/12/14	9.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	ZAAD 2009/12/14	2.60	Call	Currency Future	4,319.0000	4,325.0000	0.139	0	0	0
09/11/2009	ZAAD 2009/12/14	6.60	Call	Currency Future	370.0000	370.0000	-	0	0	0
09/11/2009	ZAAD 2009/12/14	7.10	Put	Currency Future	267.0000	257.0000	(3.745)	0	0	0
09/11/2009	ZAAD 2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD 2009/12/14	2.70	Call	Currency Future	4,219.0000	4,225.0000	0.142	0	0	0
09/11/2009	ZAAD 2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD 2009/12/14	6.30	Put	Currency Future	17.0000	14.0000	(17.647)	0	0	0
09/11/2009	ZAAD 2009/12/14	7.15	Put	Currency Future	305.0000	295.0000	(3.279)	0	0	0
09/11/2009	ZAAD 2009/12/14	3.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD 2009/12/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD 2009/12/14	6.40	Put	Currency Future	25.0000	21.0000	(16.000)	0	0	0
09/11/2009	ZAAD 2009/12/14	0.55	Call	Currency Future	6,369.0000	6,375.0000	0.094	0	0	0
09/11/2009	ZAAD 2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD 2009/12/14	14.70	Put	Currency Future	7,781.0000	7,775.0000	(0.077)	0	0	0
09/11/2009	ZAAD 2009/12/14	8.40	Put	Currency Future	1,484.0000	1,477.0000	(0.472)	0	0	0
09/11/2009	ZAAD 2009/12/14	6.30	Put	Currency Future	17.0000	14.0000	(17.647)	0	0	0
09/11/2009	ZAAD 2009/12/14	8.50	Put	Currency Future	1,583.0000	1,577.0000	(0.379)	0	0	0
09/11/2009	ZAAD 2009/12/14	7.15	Call	Currency Future	74.0000	70.0000	(5.405)	0	0	0
09/11/2009	ZAAD 2009/12/14	3.05	Call	Currency Future	3,869.0000	3,875.0000	0.155	0	0	0
09/11/2009	ZAAD 2009/12/14	7.20	Call	Currency Future	64.0000	60.0000	(6.250)	0	0	0
09/11/2009	ZAAD 2009/12/14	8.45	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
09/11/2009	ZAAD 2009/12/14	4.70	Call	Currency Future	2,219.0000	2,225.0000	0.270	0	0	0
09/11/2009	ZAAD 2009/12/14	5.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD 2009/12/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD 2009/12/14	4.60	Call	Currency Future	2,319.0000	2,325.0000	0.259	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	ZAAD 2009/12/14	6.40	Call	Currency Future	544.0000	546.0000	0.368	0	0	0
09/11/2009	ZAAD 2009/12/14	6.90	Put	Currency Future	137.0000	127.0000	(7.299)	0	0	0
09/11/2009	ZAAD 2009/12/14	14.45	Put	Currency Future	7,531.0000	7,525.0000	(0.080)	0	0	0
09/11/2009	ZAAD 2009/12/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD 2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD 2009/12/14	6.35	Put	Currency Future	21.0000	17.0000	(19.048)	0	0	0
09/11/2009	ZAAD 2009/12/14	10.50	Put	Currency Future	3,581.0000	3,575.0000	(0.168)	0	0	0
09/11/2009	ZAAD 2009/12/14	4.05	Call	Currency Future	2,869.0000	2,875.0000	0.209	0	0	0
09/11/2009	ZAAD 2009/12/14	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD 2009/12/14	8.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
09/11/2009	ZAAD 2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD 2009/12/14	8.45	Put	Currency Future	1,534.0000	1,527.0000	(0.456)	0	0	0
09/11/2009	ZAAD 2009/12/14	8.70	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
09/11/2009	ZAAD 2009/12/14	14.40	Put	Currency Future	7,481.0000	7,475.0000	(0.080)	0	0	0
09/11/2009	ZAAD 2009/12/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD 2009/12/14	6.95	Call	Currency Future	135.0000	131.0000	(2.963)	0	0	0
09/11/2009	ZAAD 2009/12/14	6.80	Call	Currency Future	219.0000	216.0000	(1.370)	0	0	0
09/11/2009	ZAAD 2009/12/14	10.60	Put	Currency Future	3,681.0000	3,675.0000	(0.163)	0	0	0
09/11/2009	ZAAD 2009/12/14	6.55	Put	Currency Future	42.0000	37.0000	(11.905)	0	0	0
09/11/2009	ZAAD 2009/12/14	6.90	Call	Currency Future	156.0000	152.0000	(2.564)	0	0	0
09/11/2009	ZAAD 2009/12/14	10.45	Put	Currency Future	3,531.0000	3,525.0000	(0.170)	0	0	0
09/11/2009	ZAAD 2009/12/14	5.70	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
09/11/2009	ZAAD 2009/12/14	6.35	Call	Currency Future	590.0000	593.0000	0.508	0	0	0
09/11/2009	ZAAD 2009/12/14	12.50	Put	Currency Future	5,581.0000	5,575.0000	(0.108)	0	0	0
09/11/2009	ZAAD 2009/12/14	7.05	Call	Currency Future	100.0000	96.0000	(4.000)	0	0	0
09/11/2009	ZAAD 2009/12/14	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD 2009/12/14	6.55	Call	Currency Future	412.0000	412.0000	-	0	0	0
09/11/2009	ZAAD 2009/12/14	6.95	Call	Currency Future	135.0000	131.0000	(2.963)	0	0	0
09/11/2009	ZAAD 2009/12/14	7.10	Call	Currency Future	86.0000	82.0000	(4.651)	0	0	0
09/11/2009	ZAAD 2009/12/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD 2009/12/14	10.70	Put	Currency Future	3,781.0000	3,775.0000	(0.159)	0	0	0
09/11/2009	ZAAD 2009/12/14	5.40	Call	Currency Future	1,520.0000	1,525.0000	0.329	0	0	0
09/11/2009	ZAAD 2009/12/14	11.05	Put	Currency Future	4,131.0000	4,125.0000	(0.145)	0	0	0
09/11/2009	ZAAD 2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD 2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD 2009/12/14	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0

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09/11/2009	ZAAD	2009/12/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	10.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	12.40	Put	Currency Future	5,481.0000	5,475.0000	(0.109)	0	0	0
09/11/2009	ZAAD	2009/12/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	14.50	Put	Currency Future	7,581.0000	7,575.0000	(0.079)	0	0	0
09/11/2009	ZAAD	2009/12/14	0.85	Call	Currency Future	6,069.0000	6,075.0000	0.099	0	0	0
09/11/2009	ZAAD	2009/12/14	6.75	Put	Currency Future	84.0000	77.0000	(8.333)	0	0	0
09/11/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	99.0000	91.0000	(8.081)	0	0	0
09/11/2009	ZAAD	2009/12/14	15.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	2.90	Call	Currency Future	4,019.0000	4,025.0000	0.149	0	0	0
09/11/2009	ZAAD	2009/12/14	4.45	Call	Currency Future	2,469.0000	2,475.0000	0.243	0	0	0
09/11/2009	ZAAD	2009/12/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	10.40	Put	Currency Future	3,481.0000	3,475.0000	(0.172)	0	0	0
09/11/2009	ZAAD	2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	10.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	3.10	Call	Currency Future	3,819.0000	3,825.0000	0.157	0	0	0
09/11/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	590.0000	593.0000	0.508	0	0	0
09/11/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	166.0000	156.0000	(6.024)	0	0	0
09/11/2009	ZAAD	2009/12/14	5.70	Call	Currency Future	1,221.0000	1,226.0000	0.410	0	0	0
09/11/2009	ZAAD	2009/12/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	9.55	Put	Currency Future	2,631.0000	2,625.0000	(0.228)	0	0	0
09/11/2009	ZAAD	2009/12/14	2.50	Call	Currency Future	4,419.0000	4,425.0000	0.136	0	0	0
09/11/2009	ZAAD	2009/12/14	5.35	Call	Currency Future	1,570.0000	1,575.0000	0.318	0	0	0
09/11/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	291.0000	289.0000	(0.687)	0	0	0
09/11/2009	ZAAD	2009/12/14	13.10	Put	Currency Future	6,181.0000	6,175.0000	(0.097)	0	0	0
09/11/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	21.0000	17.0000	(19.048)	0	0	0
09/11/2009	ZAAD	2009/12/14	15.20	Put	Currency Future	8,281.0000	8,275.0000	(0.072)	0	0	0
09/11/2009	ZAAD	2009/12/14	7.00	Put	Currency Future	197.0000	187.0000	(5.076)	0	0	0
09/11/2009	ZAAD	2009/12/14	3.45	Call	Currency Future	3,469.0000	3,475.0000	0.173	0	0	0
09/11/2009	ZAAD	2009/12/14	8.70	Put	Currency Future	1,783.0000	1,776.0000	(0.393)	0	0	0
09/11/2009	ZAAD	2009/12/14	8.40	Call	Currency Future	3.0000	3.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	12.55	Put	Currency Future	5,631.0000	5,625.0000	(0.107)	0	0	0
09/11/2009	ZAAD	2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	3.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	137.0000	127.0000	(7.299)	0	0	0

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09/11/2009	ZAAD	2009/12/14	6.50	Put	Currency Future	36.0000	31.0000	(13.889)	0	0	0
09/11/2009	ZAAD	2009/12/14	3.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	7.00	Call	Currency Future	116.0000	112.0000	(3.448)	0	0	0
09/11/2009	ZAAD	2009/12/14	12.70	Put	Currency Future	5,781.0000	5,775.0000	(0.104)	0	0	0
09/11/2009	ZAAD	2009/12/14	10.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	9.55	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
09/11/2009	ZAAD	2009/12/14	5.50	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
09/11/2009	ZAAD	2009/12/14	2.35	Call	Currency Future	4,569.0000	4,575.0000	0.131	0	0	0
09/11/2009	ZAAD	2009/12/14	15.05	Put	Currency Future	8,131.0000	8,125.0000	(0.074)	0	0	0
09/11/2009	ZAAD	2009/12/14	15.10	Put	Currency Future	8,181.0000	8,175.0000	(0.073)	0	0	0
09/11/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	156.0000	152.0000	(2.564)	0	0	0
09/11/2009	ZAAD	2009/12/14	6.50	Call	Currency Future	455.0000	456.0000	0.220	0	0	0
09/11/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	12.0000	10.0000	(16.667)	0	0	0
09/11/2009	ZAAD	2009/12/14	3.50	Call	Currency Future	3,419.0000	3,425.0000	0.175	0	0	0
09/11/2009	ZAAD	2009/12/14	3.85	Call	Currency Future	3,069.0000	3,075.0000	0.196	0	0	0
09/11/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	99.0000	91.0000	(8.081)	0	0	0
09/11/2009	ZAAD	2009/12/14	15.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	544.0000	546.0000	0.368	0	0	0
09/11/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	499.0000	501.0000	0.401	0	0	0
09/11/2009	ZAAD	2009/12/14	3.40	Call	Currency Future	3,519.0000	3,525.0000	0.171	0	0	0
09/11/2009	ZAAD	2009/12/14	8.05	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
09/11/2009	ZAAD	2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	0.60	Call	Currency Future	6,319.0000	6,325.0000	0.095	0	0	0
09/11/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	219.0000	216.0000	(1.370)	0	0	0
09/11/2009	ZAAD	2009/12/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	25.0000	21.0000	(16.000)	0	0	0
09/11/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	731.0000	735.0000	0.547	0	0	0
09/11/2009	ZAAD	2009/12/14	4.50	Call	Currency Future	2,419.0000	2,425.0000	0.248	0	0	0
09/11/2009	ZAAD	2009/12/14	5.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	9.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	5.90	Call	Currency Future	1,023.0000	1,028.0000	0.489	0	0	0
09/11/2009	ZAAD	2009/12/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	2.10	Call	Currency Future	4,819.0000	4,825.0000	0.125	0	0	0
09/11/2009	ZAAD	2009/12/14	9.05	Put	Currency Future	2,132.0000	2,126.0000	(0.281)	0	0	0
09/11/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	412.0000	412.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	5.90	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	ZAAD	2009/12/14	5.50	Call	Currency Future	1,420.0000	1,426.0000	0.423	0	0	0
09/11/2009	ZAAD	2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	71.0000	64.0000	(9.859)	0	0	0
09/11/2009	ZAAD	2009/12/14	13.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	10.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	42.0000	37.0000	(11.905)	0	0	0
09/11/2009	ZAAD	2009/12/14	6.00	Call	Currency Future	925.0000	930.0000	0.541	0	0	0
09/11/2009	ZAAD	2009/12/14	8.50	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
09/11/2009	ZAAD	2009/12/14	12.85	Put	Currency Future	5,931.0000	5,925.0000	(0.101)	0	0	0
09/11/2009	ZAAD	2009/12/14	13.05	Put	Currency Future	6,131.0000	6,125.0000	(0.098)	0	0	0
09/11/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	30.0000	26.0000	(13.333)	0	0	0
09/11/2009	ZAAD	2009/12/14	6.00	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
09/11/2009	ZAAD	2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	14.35	Put	Currency Future	7,431.0000	7,425.0000	(0.081)	0	0	0
09/11/2009	ZAAD	2009/12/14	8.05	Put	Currency Future	1,137.0000	1,130.0000	(0.616)	0	0	0
09/11/2009	ZAAD	2009/12/14	11.35	Put	Currency Future	4,431.0000	4,425.0000	(0.135)	0	0	0
09/11/2009	ZAAD	2009/12/14	6.75	Call	Currency Future	254.0000	252.0000	(0.787)	0	0	0
09/11/2009	ZAAD	2009/12/14	3.35	Call	Currency Future	3,569.0000	3,575.0000	0.168	0	0	0
09/11/2009	ZAAD	2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	6.10	Call	Currency Future	827.0000	832.0000	0.605	0	0	0
09/11/2009	ZAAD	2009/12/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	291.0000	289.0000	(0.687)	0	0	0
09/11/2009	ZAAD	2009/12/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	499.0000	501.0000	0.401	0	0	0
09/11/2009	ZAAD	2009/12/14	8.60	Put	Currency Future	1,683.0000	1,677.0000	(0.357)	0	0	0
09/11/2009	ZAAD	2009/12/14	6.10	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
09/11/2009	ZAAD	2009/12/14	9.85	Put	Currency Future	2,931.0000	2,925.0000	(0.205)	0	0	0
09/11/2009	ZAAD	2009/12/14	4.35	Call	Currency Future	2,569.0000	2,575.0000	0.234	0	0	0
09/11/2009	ZAAD	2009/12/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	14.60	Put	Currency Future	7,681.0000	7,675.0000	(0.078)	0	0	0
09/11/2009	ZAAD	2009/12/14	2.05	Call	Currency Future	4,869.0000	4,875.0000	0.123	0	0	0
09/11/2009	ZAAD	2009/12/14	8.35	Call	Currency Future	3.0000	3.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	5.00	Call	Currency Future	1,919.0000	1,925.0000	0.313	0	0	0
09/11/2009	ZAAD	2009/12/14	5.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	8.35	Put	Currency Future	1,434.0000	1,428.0000	(0.418)	0	0	0
09/11/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	117.0000	108.0000	(7.692)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	ZAAD	2009/12/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	9.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	186.0000	183.0000	(1.613)	0	0	0
09/11/2009	ZAAD	2009/12/14	9.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	5.05	Call	Currency Future	1,869.0000	1,875.0000	0.321	0	0	0
09/11/2009	ZAAD	2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	71.0000	64.0000	(9.859)	0	0	0
09/11/2009	ZAAD	2009/12/14	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	9.00	Put	Currency Future	2,082.0000	2,076.0000	(0.288)	0	0	0
09/11/2009	ZAAD	2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	11.10	Put	Currency Future	4,181.0000	4,175.0000	(0.144)	0	0	0
09/11/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	117.0000	108.0000	(7.692)	0	0	0
09/11/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	30.0000	26.0000	(13.333)	0	0	0
09/11/2009	ZAAD	2009/12/14	4.00	Call	Currency Future	2,919.0000	2,925.0000	0.206	0	0	0
09/11/2009	ZAAD	2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	3.55	Call	Currency Future	3,369.0000	3,375.0000	0.178	0	0	0
09/11/2009	ZAAD	2009/12/14	12.60	Put	Currency Future	5,681.0000	5,675.0000	(0.106)	0	0	0
09/11/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	186.0000	183.0000	(1.613)	0	0	0
09/11/2009	ZAAD	2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	11.00	Put	Currency Future	4,081.0000	4,075.0000	(0.147)	0	0	0
09/11/2009	ZAAD	2009/12/14	14.55	Put	Currency Future	7,631.0000	7,625.0000	(0.079)	0	0	0
09/11/2009	ZAAD	2009/12/14	3.80	Call	Currency Future	3,119.0000	3,125.0000	0.192	0	0	0
09/11/2009	ZAAD	2009/12/14	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	9.60	Put	Currency Future	2,681.0000	2,675.0000	(0.224)	0	0	0
09/11/2009	ZAAD	2009/12/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	10.35	Put	Currency Future	3,431.0000	3,425.0000	(0.175)	0	0	0
09/11/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	330.0000	329.0000	(0.303)	0	0	0
09/11/2009	ZAAD	2009/12/14	3.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	10.55	Put	Currency Future	3,631.0000	3,625.0000	(0.165)	0	0	0
09/11/2009	ZAAD	2009/12/14	3.90	Call	Currency Future	3,019.0000	3,025.0000	0.199	0	0	0
09/11/2009	ZAAD	2009/12/14	3.60	Call	Currency Future	3,319.0000	3,325.0000	0.181	0	0	0
09/11/2009	ZAAD	2009/12/14	3.00	Call	Currency Future	3,919.0000	3,925.0000	0.153	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	ZAAD	2009/12/14	8.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	5.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	4.90	Call	Currency Future	2,019.0000	2,025.0000	0.297	0	0	0
09/11/2009	ZAAD	2009/12/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	330.0000	329.0000	(0.303)	0	0	0
09/11/2009	ZAAD	2009/12/14	8.55	Put	Currency Future	1,633.0000	1,627.0000	(0.367)	0	0	0
09/11/2009	ZAAD	2009/12/14	8.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	5.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	2.65	Call	Currency Future	4,269.0000	4,275.0000	0.141	0	0	0
09/11/2009	ZAAD	2009/12/14	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	2.80	Call	Currency Future	4,119.0000	4,125.0000	0.146	0	0	0
09/11/2009	ZAAD	2009/12/14	5.10	Call	Currency Future	1,819.0000	1,825.0000	0.330	0	0	0
09/11/2009	ZAAD	2009/12/14	12.35	Put	Currency Future	5,431.0000	5,425.0000	(0.110)	0	0	0
09/11/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	60.0000	54.0000	(10.000)	0	0	0
09/11/2009	ZAAD	2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	2.55	Call	Currency Future	4,369.0000	4,375.0000	0.137	0	0	0
09/11/2009	ZAAD	2009/12/14	8.10	Put	Currency Future	1,186.0000	1,180.0000	(0.506)	0	0	0
09/11/2009	ZAAD	2009/12/14	4.20	Call	Currency Future	2,719.0000	2,725.0000	0.221	0	0	0
09/11/2009	ZAAD	2009/12/14	10.65	Put	Currency Future	3,731.0000	3,725.0000	(0.161)	0	0	0
09/11/2009	ZAAD	2009/12/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	9.60	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
09/11/2009	ZAAD	2009/12/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	60.0000	54.0000	(10.000)	0	0	0
09/11/2009	ZAAD	2009/12/14	4.65	Call	Currency Future	2,269.0000	2,275.0000	0.264	0	0	0
09/11/2009	ZAAD	2009/12/14	4.55	Call	Currency Future	2,369.0000	2,375.0000	0.253	0	0	0
09/11/2009	ZAAD	2009/12/14	8.10	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
09/11/2009	ZAAD	2009/12/14	3.20	Call	Currency Future	3,719.0000	3,725.0000	0.161	0	0	0
09/11/2009	ZAAD	2009/12/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	5.55	Call	Currency Future	1,370.0000	1,376.0000	0.438	0	0	0
09/11/2009	ZAAD	2009/12/14	9.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	9.20	Put	Currency Future	2,282.0000	2,276.0000	(0.263)	0	0	0
09/11/2009	ZAAD	2009/12/14	11.20	Call	Currency Future	0.0000	0.0000	-	0	0	0

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09/11/2009	ZAAD	2009/12/14	15.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	13.20	Put	Currency Future	6,281.0000	6,275.0000	(0.096)	0	0	0
09/11/2009	ZAAD	2009/12/14	12.65	Put	Currency Future	5,731.0000	5,725.0000	(0.105)	0	0	0
09/11/2009	ZAAD	2009/12/14	11.20	Put	Currency Future	4,281.0000	4,275.0000	(0.140)	0	0	0
09/11/2009	ZAAD	2009/12/14	14.65	Put	Currency Future	7,731.0000	7,725.0000	(0.078)	0	0	0
09/11/2009	ZAAD	2009/12/14	13.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	8.90	Put	Currency Future	1,982.0000	1,976.0000	(0.303)	0	0	0
09/11/2009	ZAAD	2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	10.90	Put	Currency Future	3,981.0000	3,975.0000	(0.151)	0	0	0
09/11/2009	ZAAD	2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	5.65	Call	Currency Future	1,271.0000	1,276.0000	0.393	0	0	0
09/11/2009	ZAAD	2009/12/14	8.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	2.45	Call	Currency Future	4,469.0000	4,475.0000	0.134	0	0	0
09/11/2009	ZAAD	2009/12/14	5.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	3.65	Call	Currency Future	3,269.0000	3,275.0000	0.184	0	0	0
09/11/2009	ZAAD	2009/12/14	10.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	8.65	Put	Currency Future	1,733.0000	1,726.0000	(0.404)	0	0	0
09/11/2009	ZAAD	2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	5.20	Call	Currency Future	1,719.0000	1,725.0000	0.349	0	0	0
09/11/2009	ZAAD	2009/12/14	10.80	Put	Currency Future	3,881.0000	3,875.0000	(0.155)	0	0	0
09/11/2009	ZAAD	2009/12/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	8.80	Put	Currency Future	1,882.0000	1,876.0000	(0.319)	0	0	0
09/11/2009	ZAAD	2009/12/14	5.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	8.85	Put	Currency Future	1,932.0000	1,926.0000	(0.311)	0	0	0
09/11/2009	ZAAD	2009/12/14	13.00	Put	Currency Future	6,081.0000	6,075.0000	(0.099)	0	0	0
09/11/2009	ZAAD	2009/12/14	12.80	Put	Currency Future	5,881.0000	5,875.0000	(0.102)	0	0	0
09/11/2009	ZAAD	2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	14.85	Put	Currency Future	7,931.0000	7,925.0000	(0.076)	0	0	0
09/11/2009	ZAAD	2009/12/14	14.80	Put	Currency Future	7,881.0000	7,875.0000	(0.076)	0	0	0
09/11/2009	ZAAD	2009/12/14	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	8.80	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0

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09/11/2009	ZAAD 2009/12/14	5.80	Put	Currency Future	2.0000	2.0000	-	0	0	0
09/11/2009	ZAAD 2009/12/14	5.80	Call	Currency Future	1,122.0000	1,127.0000	0.446	0	0	0
09/11/2009	ZAAD 2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD 2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD 2009/12/14	12.90	Put	Currency Future	5,981.0000	5,975.0000	(0.100)	0	0	0
09/11/2009	ZAAD 2009/12/14	2.85	Call	Currency Future	4,069.0000	4,075.0000	0.147	0	0	0
09/11/2009	ZAAD 2009/12/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD 2009/12/14	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD 2009/12/14	15.00	Put	Currency Future	8,081.0000	8,075.0000	(0.074)	0	0	0
09/11/2009	ZAAD 2009/12/14	4.85	Call	Currency Future	2,069.0000	2,075.0000	0.290	0	0	0
09/11/2009	ZAAD 2009/12/14	14.90	Put	Currency Future	7,981.0000	7,975.0000	(0.075)	0	0	0
09/11/2009	ZAAD 2009/12/14	10.85	Put	Currency Future	3,931.0000	3,925.0000	(0.153)	0	0	0
09/11/2009	ZAAD 2009/12/14	4.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD 2009/12/14	5.85	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
09/11/2009	ZAAD 2009/12/14	5.85	Call	Currency Future	1,072.0000	1,078.0000	0.560	0	0	0
09/11/2009	ZAAD 2009/12/14	4.80	Call	Currency Future	2,119.0000	2,125.0000	0.283	0	0	0
09/11/2009	ZAAD 2009/12/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD 2009/12/14	10.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD 2009/12/14	8.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	ZAAD 2009/12/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD 2009/12/14	3.75	Call	Currency Future	3,169.0000	3,175.0000	0.189	0	0	0
09/11/2009	ZAAD 2009/12/14	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD 2009/12/14	4.75	Call	Currency Future	2,169.0000	2,175.0000	0.277	0	0	0
09/11/2009	ZAAD 2009/12/14	5.75	Call	Currency Future	1,171.0000	1,177.0000	0.512	0	0	0
09/11/2009	ZAAD 2009/12/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD 2009/12/14	2.75	Call	Currency Future	4,169.0000	4,175.0000	0.144	0	0	0
09/11/2009	ZAAD 2009/12/14	5.75	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
09/11/2009	ZAAD 2009/12/14	8.75	Put	Currency Future	1,832.0000	1,826.0000	(0.328)	0	0	0
09/11/2009	ZAAD 2009/12/14	8.75	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
09/11/2009	ZAAD 2009/12/14	10.75	Put	Currency Future	3,831.0000	3,825.0000	(0.157)	0	0	0
09/11/2009	ZAAD 2009/12/14	10.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD 2009/12/14	12.75	Put	Currency Future	5,831.0000	5,825.0000	(0.103)	0	0	0
09/11/2009	ZAAD 2009/12/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD 2009/12/14	14.75	Put	Currency Future	7,831.0000	7,825.0000	(0.077)	0	0	0
09/11/2009	ZAAD 2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD 2009/12/14	5.95	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	ZAAD	2009/12/14	2.95	Call	Currency Future	3,969.0000	3,975.0000	0.151	0	0	0
09/11/2009	ZAAD	2009/12/14	2.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	8.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	3.95	Call	Currency Future	2,969.0000	2,975.0000	0.202	0	0	0
09/11/2009	ZAAD	2009/12/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	4.95	Call	Currency Future	1,969.0000	1,975.0000	0.305	0	0	0
09/11/2009	ZAAD	2009/12/14	10.95	Put	Currency Future	4,031.0000	4,025.0000	(0.149)	0	0	0
09/11/2009	ZAAD	2009/12/14	10.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	8.95	Put	Currency Future	2,032.0000	2,026.0000	(0.295)	0	0	0
09/11/2009	ZAAD	2009/12/14	12.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	12.95	Put	Currency Future	6,031.0000	6,025.0000	(0.099)	0	0	0
09/11/2009	ZAAD	2009/12/14	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	4.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2009/12/14	5.95	Call	Currency Future	974.0000	979.0000	0.513	0	0	0
09/11/2009	ZAAD	2009/12/14	14.95	Put	Currency Future	8,031.0000	8,025.0000	(0.075)	0	0	0
09/11/2009	ZAAD	2010/03/15			Currency Future	6.9677	6.9723	0.066	7.0100	6.9700	8,468
09/11/2009	ZAAD	2010/03/15	14.90	Put	Currency Future	7,933.0000	7,928.0000	(0.063)	0	0	0
09/11/2009	ZAAD	2010/03/15	10.60	Put	Currency Future	3,636.0000	3,631.0000	(0.138)	0	0	0
09/11/2009	ZAAD	2010/03/15	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	5.25	Put	Currency Future	5.0000	5.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	5.50	Call	Currency Future	1,476.0000	1,480.0000	0.271	0	0	0
09/11/2009	ZAAD	2010/03/15	2.80	Call	Currency Future	4,168.0000	4,172.0000	0.096	0	0	0
09/11/2009	ZAAD	2010/03/15	6.65	Call	Currency Future	461.0000	462.0000	0.217	0	0	0
09/11/2009	ZAAD	2010/03/15	8.60	Put	Currency Future	1,660.0000	1,653.0000	(0.422)	0	0	0
09/11/2009	ZAAD	2010/03/15	2.65	Call	Currency Future	4,318.0000	4,322.0000	0.093	0	0	0
09/11/2009	ZAAD	2010/03/15	5.25	Call	Currency Future	1,723.0000	1,727.0000	0.232	0	0	0
09/11/2009	ZAAD	2010/03/15	7.00	Put	Currency Future	296.0000	290.0000	(2.027)	0	0	0
09/11/2009	ZAAD	2010/03/15	7.25	Put	Currency Future	462.0000	456.0000	(1.299)	0	0	0
09/11/2009	ZAAD	2010/03/15	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	9.10	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
09/11/2009	ZAAD	2010/03/15	5.45	Call	Currency Future	1,525.0000	1,530.0000	0.328	0	0	0
09/11/2009	ZAAD	2010/03/15	6.05	Call	Currency Future	945.0000	949.0000	0.423	0	0	0
09/11/2009	ZAAD	2010/03/15	15.00	Put	Currency Future	8,033.0000	8,028.0000	(0.062)	0	0	0
09/11/2009	ZAAD	2010/03/15	12.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	14.90	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
09/11/2009	ZAAD	2010/03/15	10.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	3.65	Call	Currency Future	3,318.0000	3,322.0000	0.121	0	0	0
09/11/2009	ZAAD	2010/03/15	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	7.00	Call	Currency Future	263.0000	263.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	7.25	Call	Currency Future	180.0000	178.0000	(1.111)	0	0	0
09/11/2009	ZAAD	2010/03/15	12.55	Put	Currency Future	5,583.0000	5,578.0000	(0.090)	0	0	0
09/11/2009	ZAAD	2010/03/15	14.45	Put	Currency Future	7,483.0000	7,478.0000	(0.067)	0	0	0
09/11/2009	ZAAD	2010/03/15	6.05	Put	Currency Future	27.0000	26.0000	(3.704)	0	0	0
09/11/2009	ZAAD	2010/03/15	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	12.90	Put	Currency Future	5,933.0000	5,928.0000	(0.084)	0	0	0
09/11/2009	ZAAD	2010/03/15	8.60	Call	Currency Future	27.0000	25.0000	(7.407)	0	0	0
09/11/2009	ZAAD	2010/03/15	10.65	Put	Currency Future	3,686.0000	3,681.0000	(0.136)	0	0	0
09/11/2009	ZAAD	2010/03/15	9.25	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
09/11/2009	ZAAD	2010/03/15	6.95	Call	Currency Future	284.0000	284.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	14.55	Put	Currency Future	7,583.0000	7,578.0000	(0.066)	0	0	0
09/11/2009	ZAAD	2010/03/15	10.45	Call	Currency Future	4.0000	4.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	6.55	Put	Currency Future	114.0000	110.0000	(3.509)	0	0	0
09/11/2009	ZAAD	2010/03/15	2.40	Call	Currency Future	4,568.0000	4,572.0000	0.088	0	0	0
09/11/2009	ZAAD	2010/03/15	10.90	Put	Currency Future	3,935.0000	3,930.0000	(0.127)	0	0	0
09/11/2009	ZAAD	2010/03/15	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	4.65	Call	Currency Future	2,319.0000	2,324.0000	0.216	0	0	0
09/11/2009	ZAAD	2010/03/15	4.25	Call	Currency Future	2,718.0000	2,723.0000	0.184	0	0	0
09/11/2009	ZAAD	2010/03/15	7.05	Put	Currency Future	326.0000	321.0000	(1.534)	0	0	0
09/11/2009	ZAAD	2010/03/15	6.95	Put	Currency Future	266.0000	261.0000	(1.880)	0	0	0
09/11/2009	ZAAD	2010/03/15	8.45	Call	Currency Future	33.0000	31.0000	(6.061)	0	0	0
09/11/2009	ZAAD	2010/03/15	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	10.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	4.90	Call	Currency Future	2,070.0000	2,075.0000	0.242	0	0	0
09/11/2009	ZAAD	2010/03/15	12.60	Put	Currency Future	5,633.0000	5,628.0000	(0.089)	0	0	0
09/11/2009	ZAAD	2010/03/15	12.65	Put	Currency Future	5,683.0000	5,678.0000	(0.088)	0	0	0
09/11/2009	ZAAD	2010/03/15	9.25	Put	Currency Future	2,295.0000	2,290.0000	(0.218)	0	0	0
09/11/2009	ZAAD	2010/03/15	7.05	Call	Currency Future	244.0000	243.0000	(0.410)	0	0	0
09/11/2009	ZAAD	2010/03/15	6.15	Call	Currency Future	856.0000	859.0000	0.350	0	0	0
09/11/2009	ZAAD	2010/03/15	6.40	Call	Currency Future	645.0000	647.0000	0.310	0	0	0
09/11/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	366.0000	367.0000	0.273	0	0	0
09/11/2009	ZAAD	2010/03/15	3.05	Call	Currency Future	3,918.0000	3,922.0000	0.102	0	0	0

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09/11/2009	ZAAD	2010/03/15	5.45	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
09/11/2009	ZAAD	2010/03/15	6.55	Call	Currency Future	531.0000	533.0000	0.377	0	0	0
09/11/2009	ZAAD	2010/03/15	11.00	Put	Currency Future	4,035.0000	4,030.0000	(0.124)	0	0	0
09/11/2009	ZAAD	2010/03/15	3.40	Call	Currency Future	3,568.0000	3,572.0000	0.112	0	0	0
09/11/2009	ZAAD	2010/03/15	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	10.0000	10.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	11.25	Put	Currency Future	4,284.0000	4,280.0000	(0.093)	0	0	0
09/11/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	44.0000	42.0000	(4.545)	0	0	0
09/11/2009	ZAAD	2010/03/15	6.85	Call	Currency Future	338.0000	337.0000	(0.296)	0	0	0
09/11/2009	ZAAD	2010/03/15	10.45	Put	Currency Future	3,486.0000	3,481.0000	(0.143)	0	0	0
09/11/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	199.0000	194.0000	(2.513)	0	0	0
09/11/2009	ZAAD	2010/03/15	13.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	4.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	3.90	Call	Currency Future	3,068.0000	3,072.0000	0.130	0	0	0
09/11/2009	ZAAD	2010/03/15	6.65	Put	Currency Future	144.0000	140.0000	(2.778)	0	0	0
09/11/2009	ZAAD	2010/03/15	12.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	14.65	Put	Currency Future	7,683.0000	7,678.0000	(0.065)	0	0	0
09/11/2009	ZAAD	2010/03/15	15.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	812.0000	815.0000	0.369	0	0	0
09/11/2009	ZAAD	2010/03/15	6.40	Put	Currency Future	78.0000	75.0000	(3.846)	0	0	0
09/11/2009	ZAAD	2010/03/15	3.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	12.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	15.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	5.40	Call	Currency Future	1,575.0000	1,579.0000	0.254	0	0	0
09/11/2009	ZAAD	2010/03/15	12.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	10.0000	10.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	12.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	13.25	Put	Currency Future	6,283.0000	6,278.0000	(0.080)	0	0	0
09/11/2009	ZAAD	2010/03/15	7.10	Put	Currency Future	358.0000	353.0000	(1.397)	0	0	0
09/11/2009	ZAAD	2010/03/15	6.15	Put	Currency Future	38.0000	36.0000	(5.263)	0	0	0
09/11/2009	ZAAD	2010/03/15	4.45	Call	Currency Future	2,518.0000	2,523.0000	0.199	0	0	0
09/11/2009	ZAAD	2010/03/15	6.85	Put	Currency Future	220.0000	215.0000	(2.273)	0	0	0
09/11/2009	ZAAD	2010/03/15	4.10	Call	Currency Future	2,868.0000	2,873.0000	0.174	0	0	0
09/11/2009	ZAAD	2010/03/15	8.45	Put	Currency Future	1,515.0000	1,508.0000	(0.462)	0	0	0
09/11/2009	ZAAD	2010/03/15	6.45	Call	Currency Future	606.0000	608.0000	0.330	0	0	0

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09/11/2009	ZAAD	2010/03/15	13.00	Put	Currency Future	6,033.0000	6,028.0000	(0.083)	0	0	0
09/11/2009	ZAAD	2010/03/15	5.40	Put	Currency Future	7.0000	7.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	4.90	Put	Currency Future	3.0000	3.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	14.60	Put	Currency Future	7,633.0000	7,628.0000	(0.066)	0	0	0
09/11/2009	ZAAD	2010/03/15	10.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	13.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	6.25	Call	Currency Future	769.0000	772.0000	0.390	0	0	0
09/11/2009	ZAAD	2010/03/15	6.75	Call	Currency Future	397.0000	397.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	12.45	Put	Currency Future	5,483.0000	5,479.0000	(0.073)	0	0	0
09/11/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	366.0000	367.0000	0.273	0	0	0
09/11/2009	ZAAD	2010/03/15	11.00	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
09/11/2009	ZAAD	2010/03/15	8.40	Call	Currency Future	35.0000	33.0000	(5.714)	0	0	0
09/11/2009	ZAAD	2010/03/15	5.70	Put	Currency Future	12.0000	12.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	8.90	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
09/11/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	1,378.0000	1,382.0000	0.290	0	0	0
09/11/2009	ZAAD	2010/03/15	8.65	Put	Currency Future	1,708.0000	1,702.0000	(0.351)	0	0	0
09/11/2009	ZAAD	2010/03/15	11.25	Call	Currency Future	2.0000	2.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	59.0000	57.0000	(3.390)	0	0	0
09/11/2009	ZAAD	2010/03/15	5.10	Call	Currency Future	1,872.0000	1,876.0000	0.214	0	0	0
09/11/2009	ZAAD	2010/03/15	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	12.40	Put	Currency Future	5,433.0000	5,429.0000	(0.074)	0	0	0
09/11/2009	ZAAD	2010/03/15	8.70	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
09/11/2009	ZAAD	2010/03/15	5.90	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
09/11/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	1,378.0000	1,382.0000	0.290	0	0	0
09/11/2009	ZAAD	2010/03/15	4.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	3.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	6.35	Call	Currency Future	686.0000	688.0000	0.292	0	0	0
09/11/2009	ZAAD	2010/03/15	6.90	Call	Currency Future	310.0000	310.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	5.10	Put	Currency Future	4.0000	4.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	6.45	Put	Currency Future	89.0000	86.0000	(3.371)	0	0	0
09/11/2009	ZAAD	2010/03/15	3.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	14.40	Put	Currency Future	7,433.0000	7,428.0000	(0.067)	0	0	0
09/11/2009	ZAAD	2010/03/15	8.70	Put	Currency Future	1,757.0000	1,750.0000	(0.398)	0	0	0
09/11/2009	ZAAD	2010/03/15	10.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	14.85	Put	Currency Future	7,883.0000	7,878.0000	(0.063)	0	0	0

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09/11/2009	ZAAD	2010/03/15	3.60	Call	Currency Future	3,368.0000	3,372.0000	0.119	0	0	0
09/11/2009	ZAAD	2010/03/15	5.65	Call	Currency Future	1,329.0000	1,333.0000	0.301	0	0	0
09/11/2009	ZAAD	2010/03/15	3.25	Call	Currency Future	3,718.0000	3,722.0000	0.108	0	0	0
09/11/2009	ZAAD	2010/03/15	7.10	Call	Currency Future	226.0000	225.0000	(0.442)	0	0	0
09/11/2009	ZAAD	2010/03/15	6.35	Put	Currency Future	68.0000	66.0000	(2.941)	0	0	0
09/11/2009	ZAAD	2010/03/15	5.50	Put	Currency Future	8.0000	8.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	3.10	Call	Currency Future	3,868.0000	3,872.0000	0.103	0	0	0
09/11/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	128.0000	125.0000	(2.344)	0	0	0
09/11/2009	ZAAD	2010/03/15	3.00	Call	Currency Future	3,968.0000	3,972.0000	0.101	0	0	0
09/11/2009	ZAAD	2010/03/15	10.40	Put	Currency Future	3,436.0000	3,432.0000	(0.116)	0	0	0
09/11/2009	ZAAD	2010/03/15	5.70	Call	Currency Future	1,280.0000	1,284.0000	0.313	0	0	0
09/11/2009	ZAAD	2010/03/15	8.90	Put	Currency Future	1,952.0000	1,946.0000	(0.307)	0	0	0
09/11/2009	ZAAD	2010/03/15	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	4.60	Call	Currency Future	2,369.0000	2,373.0000	0.169	0	0	0
09/11/2009	ZAAD	2010/03/15	5.65	Put	Currency Future	11.0000	11.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	727.0000	729.0000	0.275	0	0	0
09/11/2009	ZAAD	2010/03/15	12.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	199.0000	194.0000	(2.513)	0	0	0
09/11/2009	ZAAD	2010/03/15	5.15	Call	Currency Future	1,822.0000	1,826.0000	0.220	0	0	0
09/11/2009	ZAAD	2010/03/15	8.40	Put	Currency Future	1,467.0000	1,460.0000	(0.477)	0	0	0
09/11/2009	ZAAD	2010/03/15	4.70	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
09/11/2009	ZAAD	2010/03/15	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	12.85	Put	Currency Future	5,883.0000	5,878.0000	(0.085)	0	0	0
09/11/2009	ZAAD	2010/03/15	2.60	Call	Currency Future	4,368.0000	4,372.0000	0.092	0	0	0
09/11/2009	ZAAD	2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	7.15	Put	Currency Future	392.0000	386.0000	(1.531)	0	0	0
09/11/2009	ZAAD	2010/03/15	6.25	Put	Currency Future	51.0000	49.0000	(3.922)	0	0	0
09/11/2009	ZAAD	2010/03/15	3.50	Call	Currency Future	3,468.0000	3,472.0000	0.115	0	0	0
09/11/2009	ZAAD	2010/03/15	6.75	Put	Currency Future	179.0000	175.0000	(2.235)	0	0	0
09/11/2009	ZAAD	2010/03/15	4.00	Call	Currency Future	2,968.0000	2,972.0000	0.135	0	0	0
09/11/2009	ZAAD	2010/03/15	4.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	13.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	11.15	Put	Currency Future	4,185.0000	4,180.0000	(0.119)	0	0	0
09/11/2009	ZAAD	2010/03/15	5.00	Call	Currency Future	1,971.0000	1,975.0000	0.203	0	0	0
09/11/2009	ZAAD	2010/03/15	2.45	Call	Currency Future	4,518.0000	4,522.0000	0.089	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	ZAAD	2010/03/15	13.15	Put	Currency Future	6,183.0000	6,178.0000	(0.081)	0	0	0
09/11/2009	ZAAD	2010/03/15	10.40	Call	Currency Future	4.0000	4.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	9.00	Put	Currency Future	2,050.0000	2,044.0000	(0.293)	0	0	0
09/11/2009	ZAAD	2010/03/15	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	6.90	Put	Currency Future	242.0000	237.0000	(2.066)	0	0	0
09/11/2009	ZAAD	2010/03/15	15.15	Put	Currency Future	8,183.0000	8,178.0000	(0.061)	0	0	0
09/11/2009	ZAAD	2010/03/15	4.40	Call	Currency Future	2,568.0000	2,573.0000	0.195	0	0	0
09/11/2009	ZAAD	2010/03/15	9.00	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
09/11/2009	ZAAD	2010/03/15	3.45	Call	Currency Future	3,518.0000	3,522.0000	0.114	0	0	0
09/11/2009	ZAAD	2010/03/15	5.00	Put	Currency Future	3.0000	3.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	11.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	59.0000	57.0000	(3.390)	0	0	0
09/11/2009	ZAAD	2010/03/15	4.70	Call	Currency Future	2,269.0000	2,274.0000	0.220	0	0	0
09/11/2009	ZAAD	2010/03/15	10.55	Put	Currency Future	3,586.0000	3,581.0000	(0.139)	0	0	0
09/11/2009	ZAAD	2010/03/15	9.15	Put	Currency Future	2,197.0000	2,191.0000	(0.273)	0	0	0
09/11/2009	ZAAD	2010/03/15	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	8.50	Call	Currency Future	31.0000	29.0000	(6.452)	0	0	0
09/11/2009	ZAAD	2010/03/15	9.15	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
09/11/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	496.0000	497.0000	0.202	0	0	0
09/11/2009	ZAAD	2010/03/15	8.55	Put	Currency Future	1,611.0000	1,605.0000	(0.372)	0	0	0
09/11/2009	ZAAD	2010/03/15	9.10	Put	Currency Future	2,148.0000	2,142.0000	(0.279)	0	0	0
09/11/2009	ZAAD	2010/03/15	3.15	Call	Currency Future	3,818.0000	3,822.0000	0.105	0	0	0
09/11/2009	ZAAD	2010/03/15	10.55	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
09/11/2009	ZAAD	2010/03/15	3.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	496.0000	497.0000	0.202	0	0	0
09/11/2009	ZAAD	2010/03/15	14.50	Put	Currency Future	7,533.0000	7,528.0000	(0.066)	0	0	0
09/11/2009	ZAAD	2010/03/15	13.05	Put	Currency Future	6,083.0000	6,078.0000	(0.082)	0	0	0
09/11/2009	ZAAD	2010/03/15	4.15	Call	Currency Future	2,818.0000	2,823.0000	0.177	0	0	0
09/11/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	727.0000	729.0000	0.275	0	0	0
09/11/2009	ZAAD	2010/03/15	6.50	Call	Currency Future	568.0000	570.0000	0.352	0	0	0
09/11/2009	ZAAD	2010/03/15	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	12.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	13.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	812.0000	815.0000	0.369	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	ZAAD	2010/03/15	6.50	Put	Currency Future	101.0000	98.0000	(2.970)	0	0	0
09/11/2009	ZAAD	2010/03/15	2.70	Call	Currency Future	4,268.0000	4,272.0000	0.094	0	0	0
09/11/2009	ZAAD	2010/03/15	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	15.05	Put	Currency Future	8,083.0000	8,078.0000	(0.062)	0	0	0
09/11/2009	ZAAD	2010/03/15	5.15	Put	Currency Future	4.0000	4.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	44.0000	42.0000	(4.545)	0	0	0
09/11/2009	ZAAD	2010/03/15	3.70	Call	Currency Future	3,268.0000	3,272.0000	0.122	0	0	0
09/11/2009	ZAAD	2010/03/15	10.50	Call	Currency Future	4.0000	4.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	11.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	6.10	Call	Currency Future	900.0000	903.0000	0.333	0	0	0
09/11/2009	ZAAD	2010/03/15	10.70	Put	Currency Future	3,735.0000	3,731.0000	(0.107)	0	0	0
09/11/2009	ZAAD	2010/03/15	10.50	Put	Currency Future	3,536.0000	3,531.0000	(0.141)	0	0	0
09/11/2009	ZAAD	2010/03/15	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	6.10	Put	Currency Future	32.0000	31.0000	(3.125)	0	0	0
09/11/2009	ZAAD	2010/03/15	8.50	Put	Currency Future	1,563.0000	1,557.0000	(0.384)	0	0	0
09/11/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	128.0000	125.0000	(2.344)	0	0	0
09/11/2009	ZAAD	2010/03/15	2.55	Call	Currency Future	4,418.0000	4,422.0000	0.091	0	0	0
09/11/2009	ZAAD	2010/03/15	4.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	428.0000	429.0000	0.234	0	0	0
09/11/2009	ZAAD	2010/03/15	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	12.50	Put	Currency Future	5,533.0000	5,528.0000	(0.090)	0	0	0
09/11/2009	ZAAD	2010/03/15	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	12.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	3.55	Call	Currency Future	3,418.0000	3,422.0000	0.117	0	0	0
09/11/2009	ZAAD	2010/03/15	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	15.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	15.10	Put	Currency Future	8,133.0000	8,128.0000	(0.061)	0	0	0
09/11/2009	ZAAD	2010/03/15	6.00	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
09/11/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	161.0000	157.0000	(2.484)	0	0	0
09/11/2009	ZAAD	2010/03/15	10.80	Put	Currency Future	3,835.0000	3,831.0000	(0.104)	0	0	0
09/11/2009	ZAAD	2010/03/15	4.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	9.05	Put	Currency Future	2,099.0000	2,093.0000	(0.286)	0	0	0
09/11/2009	ZAAD	2010/03/15	13.10	Put	Currency Future	6,133.0000	6,128.0000	(0.082)	0	0	0
09/11/2009	ZAAD	2010/03/15	12.70	Call	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	ZAAD	2010/03/15	12.80	Put	Currency Future	5,833.0000	5,828.0000	(0.086)	0	0	0
09/11/2009	ZAAD	2010/03/15	5.55	Call	Currency Future	1,427.0000	1,431.0000	0.280	0	0	0
09/11/2009	ZAAD	2010/03/15	11.05	Put	Currency Future	4,085.0000	4,080.0000	(0.122)	0	0	0
09/11/2009	ZAAD	2010/03/15	11.10	Put	Currency Future	4,135.0000	4,130.0000	(0.121)	0	0	0
09/11/2009	ZAAD	2010/03/15	6.00	Call	Currency Future	991.0000	994.0000	0.303	0	0	0
09/11/2009	ZAAD	2010/03/15	8.65	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0
09/11/2009	ZAAD	2010/03/15	14.80	Put	Currency Future	7,833.0000	7,828.0000	(0.064)	0	0	0
09/11/2009	ZAAD	2010/03/15	5.55	Put	Currency Future	9.0000	9.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	13.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	10.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	8.55	Call	Currency Future	29.0000	27.0000	(6.897)	0	0	0
09/11/2009	ZAAD	2010/03/15	10.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	4.05	Call	Currency Future	2,918.0000	2,923.0000	0.171	0	0	0
09/11/2009	ZAAD	2010/03/15	11.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	428.0000	429.0000	0.234	0	0	0
09/11/2009	ZAAD	2010/03/15	8.80	Put	Currency Future	1,854.0000	1,848.0000	(0.324)	0	0	0
09/11/2009	ZAAD	2010/03/15	4.55	Call	Currency Future	2,419.0000	2,423.0000	0.165	0	0	0
09/11/2009	ZAAD	2010/03/15	4.85	Call	Currency Future	2,120.0000	2,124.0000	0.189	0	0	0
09/11/2009	ZAAD	2010/03/15	3.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	8.80	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
09/11/2009	ZAAD	2010/03/15	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	161.0000	157.0000	(2.484)	0	0	0
09/11/2009	ZAAD	2010/03/15	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	3.85	Call	Currency Future	3,118.0000	3,122.0000	0.128	0	0	0
09/11/2009	ZAAD	2010/03/15	7.15	Call	Currency Future	209.0000	208.0000	(0.478)	0	0	0
09/11/2009	ZAAD	2010/03/15	5.05	Call	Currency Future	1,921.0000	1,926.0000	0.260	0	0	0
09/11/2009	ZAAD	2010/03/15	10.85	Put	Currency Future	3,885.0000	3,880.0000	(0.129)	0	0	0
09/11/2009	ZAAD	2010/03/15	4.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	5.05	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
09/11/2009	ZAAD	2010/03/15	5.85	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
09/11/2009	ZAAD	2010/03/15	5.85	Call	Currency Future	1,134.0000	1,138.0000	0.353	0	0	0
09/11/2009	ZAAD	2010/03/15	9.05	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	ZAAD	2010/03/15	15.25	Put	Currency Future	8,283.0000	8,278.0000	(0.060)	0	0	0
09/11/2009	ZAAD	2010/03/15	8.85	Put	Currency Future	1,903.0000	1,897.0000	(0.315)	0	0	0
09/11/2009	ZAAD	2010/03/15	8.85	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
09/11/2009	ZAAD	2010/03/15	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	10.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	4.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	14.70	Put	Currency Future	7,733.0000	7,728.0000	(0.065)	0	0	0
09/11/2009	ZAAD	2010/03/15	8.95	Put	Currency Future	2,001.0000	1,995.0000	(0.300)	0	0	0
09/11/2009	ZAAD	2010/03/15	4.50	Call	Currency Future	2,469.0000	2,473.0000	0.162	0	0	0
09/11/2009	ZAAD	2010/03/15	8.95	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
09/11/2009	ZAAD	2010/03/15	2.50	Call	Currency Future	4,468.0000	4,472.0000	0.090	0	0	0
09/11/2009	ZAAD	2010/03/15	5.95	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
09/11/2009	ZAAD	2010/03/15	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	10.95	Put	Currency Future	3,985.0000	3,980.0000	(0.125)	0	0	0
09/11/2009	ZAAD	2010/03/15	12.70	Put	Currency Future	5,733.0000	5,728.0000	(0.087)	0	0	0
09/11/2009	ZAAD	2010/03/15	12.95	Put	Currency Future	5,983.0000	5,978.0000	(0.084)	0	0	0
09/11/2009	ZAAD	2010/03/15	12.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	4.80	Call	Currency Future	2,170.0000	2,174.0000	0.184	0	0	0
09/11/2009	ZAAD	2010/03/15	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	4.80	Put	Currency Future	2.0000	2.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	5.80	Call	Currency Future	1,182.0000	1,186.0000	0.338	0	0	0
09/11/2009	ZAAD	2010/03/15	5.80	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
09/11/2009	ZAAD	2010/03/15	3.80	Call	Currency Future	3,168.0000	3,172.0000	0.126	0	0	0
09/11/2009	ZAAD	2010/03/15	2.90	Call	Currency Future	4,068.0000	4,072.0000	0.098	0	0	0
09/11/2009	ZAAD	2010/03/15	5.90	Call	Currency Future	1,085.0000	1,089.0000	0.369	0	0	0
09/11/2009	ZAAD	2010/03/15	14.95	Put	Currency Future	7,983.0000	7,978.0000	(0.063)	0	0	0
09/11/2009	ZAAD	2010/03/15	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	5.95	Call	Currency Future	1,037.0000	1,041.0000	0.386	0	0	0
09/11/2009	ZAAD	2010/03/15	4.95	Call	Currency Future	2,021.0000	2,025.0000	0.198	0	0	0
09/11/2009	ZAAD	2010/03/15	4.95	Put	Currency Future	3.0000	3.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	2.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	2.95	Call	Currency Future	4,018.0000	4,022.0000	0.100	0	0	0
09/11/2009	ZAAD	2010/03/15	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	3.95	Call	Currency Future	3,018.0000	3,022.0000	0.133	0	0	0
09/11/2009	ZAAD	2010/03/15	2.85	Call	Currency Future	4,118.0000	4,122.0000	0.097	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	ZAAD	2010/03/15	12.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	14.75	Put	Currency Future	7,783.0000	7,778.0000	(0.064)	0	0	0
09/11/2009	ZAAD	2010/03/15	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	10.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	8.75	Put	Currency Future	1,805.0000	1,799.0000	(0.332)	0	0	0
09/11/2009	ZAAD	2010/03/15	10.75	Put	Currency Future	3,785.0000	3,781.0000	(0.106)	0	0	0
09/11/2009	ZAAD	2010/03/15	12.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	12.75	Put	Currency Future	5,783.0000	5,778.0000	(0.086)	0	0	0
09/11/2009	ZAAD	2010/03/15	4.75	Call	Currency Future	2,220.0000	2,224.0000	0.180	0	0	0
09/11/2009	ZAAD	2010/03/15	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	3.75	Call	Currency Future	3,218.0000	3,222.0000	0.124	0	0	0
09/11/2009	ZAAD	2010/03/15	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	2.75	Call	Currency Future	4,218.0000	4,222.0000	0.095	0	0	0
09/11/2009	ZAAD	2010/03/15	5.75	Call	Currency Future	1,231.0000	1,235.0000	0.325	0	0	0
09/11/2009	ZAAD	2010/03/15	4.75	Put	Currency Future	2.0000	2.0000	-	0	0	0
09/11/2009	ZAAD	2010/03/15	8.75	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
09/11/2009	ZAAD	2010/03/15	5.75	Put	Currency Future	13.0000	13.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14			Currency Future	7.0069	7.0074	0.007	0.0000	0.0000	500
09/11/2009	ZAAD	2010/06/14	5.60	Call	Currency Future	1,425.0000	1,425.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	3.75	Call	Currency Future	3,258.0000	3,258.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	13.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	6.50	Call	Currency Future	646.0000	645.0000	(0.155)	0	0	0
09/11/2009	ZAAD	2010/06/14	5.55	Put	Currency Future	17.0000	17.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	7.10	Put	Currency Future	425.0000	423.0000	(0.471)	0	0	0
09/11/2009	ZAAD	2010/06/14	4.60	Put	Currency Future	4.0000	4.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	4.75	Put	Currency Future	6.0000	6.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	13.10	Put	Currency Future	6,095.0000	6,095.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	2.55	Call	Currency Future	4,457.0000	4,457.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	12.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	4.75	Call	Currency Future	2,263.0000	2,263.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	14.50	Put	Currency Future	7,494.0000	7,494.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	5.60	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
09/11/2009	ZAAD	2010/06/14	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	15.10	Put	Currency Future	8,094.0000	8,093.0000	(0.012)	0	0	0
09/11/2009	ZAAD	2010/06/14	4.00	Call	Currency Future	3,008.0000	3,009.0000	0.033	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2009	ZAAD	2010/06/14	14.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	7.10	Call	Currency Future	332.0000	331.0000	(0.301)	0	0	0
09/11/2009	ZAAD	2010/06/14	4.60	Call	Currency Future	2,411.0000	2,412.0000	0.041	0	0	0
09/11/2009	ZAAD	2010/06/14	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	7.15	Call	Currency Future	315.0000	313.0000	(0.635)	0	0	0
09/11/2009	ZAAD	2010/06/14	15.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	3.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	8.60	Call	Currency Future	81.0000	80.0000	(1.235)	0	0	0
09/11/2009	ZAAD	2010/06/14	2.75	Call	Currency Future	4,257.0000	4,257.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	7.15	Put	Currency Future	458.0000	456.0000	(0.437)	0	0	0
09/11/2009	ZAAD	2010/06/14	11.15	Call	Currency Future	6.0000	6.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	6.60	Call	Currency Future	581.0000	580.0000	(0.172)	0	0	0
09/11/2009	ZAAD	2010/06/14	3.00	Call	Currency Future	4,007.0000	4,007.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	6.50	Put	Currency Future	140.0000	138.0000	(1.429)	0	0	0
09/11/2009	ZAAD	2010/06/14	8.55	Call	Currency Future	84.0000	83.0000	(1.190)	0	0	0
09/11/2009	ZAAD	2010/06/14	10.60	Put	Currency Future	3,604.0000	3,603.0000	(0.028)	0	0	0
09/11/2009	ZAAD	2010/06/14	5.75	Call	Currency Future	1,280.0000	1,279.0000	(0.078)	0	0	0
09/11/2009	ZAAD	2010/06/14	6.95	Put	Currency Future	335.0000	334.0000	(0.299)	0	0	0
09/11/2009	ZAAD	2010/06/14	15.15	Put	Currency Future	8,144.0000	8,143.0000	(0.012)	0	0	0
09/11/2009	ZAAD	2010/06/14	3.55	Call	Currency Future	3,457.0000	3,458.0000	0.029	0	0	0
09/11/2009	ZAAD	2010/06/14	7.25	Put	Currency Future	526.0000	524.0000	(0.380)	0	0	0
09/11/2009	ZAAD	2010/06/14	10.60	Call	Currency Future	11.0000	11.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	10.75	Call	Currency Future	9.0000	9.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	6.95	Call	Currency Future	392.0000	391.0000	(0.255)	0	0	0
09/11/2009	ZAAD	2010/06/14	12.50	Put	Currency Future	5,496.0000	5,496.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	7.00	Put	Currency Future	363.0000	361.0000	(0.551)	0	0	0
09/11/2009	ZAAD	2010/06/14	10.65	Call	Currency Future	10.0000	10.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	8.75	Call	Currency Future	73.0000	72.0000	(1.370)	0	0	0
09/11/2009	ZAAD	2010/06/14	6.85	Put	Currency Future	284.0000	282.0000	(0.704)	0	0	0
09/11/2009	ZAAD	2010/06/14	11.15	Put	Currency Future	4,150.0000	4,149.0000	(0.024)	0	0	0
09/11/2009	ZAAD	2010/06/14	5.55	Call	Currency Future	1,474.0000	1,474.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	8.65	Put	Currency Future	1,721.0000	1,720.0000	(0.058)	0	0	0
09/11/2009	ZAAD	2010/06/14	14.75	Put	Currency Future	7,744.0000	7,744.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	13.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	4.55	Put	Currency Future	4.0000	4.0000	-	0	0	0

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09/11/2009	ZAAD	2010/06/14	8.65	Call	Currency Future	78.0000	77.0000	(1.282)	0	0	0
09/11/2009	ZAAD	2010/06/14	14.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	13.15	Put	Currency Future	6,145.0000	6,145.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	8.55	Put	Currency Future	1,627.0000	1,626.0000	(0.061)	0	0	0
09/11/2009	ZAAD	2010/06/14	7.05	Call	Currency Future	351.0000	349.0000	(0.570)	0	0	0
09/11/2009	ZAAD	2010/06/14	7.20	Put	Currency Future	491.0000	490.0000	(0.204)	0	0	0
09/11/2009	ZAAD	2010/06/14	5.65	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
09/11/2009	ZAAD	2010/06/14	12.75	Put	Currency Future	5,746.0000	5,745.0000	(0.017)	0	0	0
09/11/2009	ZAAD	2010/06/14	15.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	7.00	Call	Currency Future	370.0000	369.0000	(0.270)	0	0	0
09/11/2009	ZAAD	2010/06/14	7.20	Call	Currency Future	298.0000	297.0000	(0.336)	0	0	0
09/11/2009	ZAAD	2010/06/14	10.65	Put	Currency Future	3,653.0000	3,653.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	12.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	4.55	Call	Currency Future	2,461.0000	2,461.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	12.65	Put	Currency Future	5,646.0000	5,645.0000	(0.018)	0	0	0
09/11/2009	ZAAD	2010/06/14	10.75	Put	Currency Future	3,752.0000	3,752.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	12.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	7.25	Call	Currency Future	283.0000	281.0000	(0.707)	0	0	0
09/11/2009	ZAAD	2010/06/14	12.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	5.75	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
09/11/2009	ZAAD	2010/06/14	14.95	Put	Currency Future	7,944.0000	7,944.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	10.50	Call	Currency Future	12.0000	12.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	14.65	Put	Currency Future	7,644.0000	7,644.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	8.75	Put	Currency Future	1,816.0000	1,814.0000	(0.110)	0	0	0
09/11/2009	ZAAD	2010/06/14	14.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	14.90	Put	Currency Future	7,894.0000	7,894.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	8.60	Put	Currency Future	1,674.0000	1,673.0000	(0.060)	0	0	0
09/11/2009	ZAAD	2010/06/14	14.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	6.65	Call	Currency Future	551.0000	550.0000	(0.181)	0	0	0
09/11/2009	ZAAD	2010/06/14	5.65	Call	Currency Future	1,377.0000	1,377.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	12.90	Put	Currency Future	5,896.0000	5,895.0000	(0.017)	0	0	0
09/11/2009	ZAAD	2010/06/14	6.80	Call	Currency Future	466.0000	465.0000	(0.215)	0	0	0
09/11/2009	ZAAD	2010/06/14	6.65	Put	Currency Future	194.0000	192.0000	(1.031)	0	0	0
09/11/2009	ZAAD	2010/06/14	4.65	Call	Currency Future	2,362.0000	2,362.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	12.90	Call	Currency Future	3.0000	3.0000	-	0	0	0

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09/11/2009	ZAAD	2010/06/14	12.60	Put	Currency Future	5,596.0000	5,596.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	9.15	Put	Currency Future	2,195.0000	2,194.0000	(0.046)	0	0	0
09/11/2009	ZAAD	2010/06/14	12.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	3.90	Call	Currency Future	3,108.0000	3,108.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	6.80	Put	Currency Future	259.0000	257.0000	(0.772)	0	0	0
09/11/2009	ZAAD	2010/06/14	4.00	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
09/11/2009	ZAAD	2010/06/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	3.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	6.85	Call	Currency Future	440.0000	439.0000	(0.227)	0	0	0
09/11/2009	ZAAD	2010/06/14	11.10	Put	Currency Future	4,100.0000	4,099.0000	(0.024)	0	0	0
09/11/2009	ZAAD	2010/06/14	6.60	Put	Currency Future	175.0000	173.0000	(1.143)	0	0	0
09/11/2009	ZAAD	2010/06/14	5.00	Call	Currency Future	2,015.0000	2,016.0000	0.050	0	0	0
09/11/2009	ZAAD	2010/06/14	4.65	Put	Currency Future	5.0000	5.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	4.90	Call	Currency Future	2,114.0000	2,114.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	11.10	Call	Currency Future	7.0000	7.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	9.00	Call	Currency Future	61.0000	60.0000	(1.639)	0	0	0
09/11/2009	ZAAD	2010/06/14	14.60	Put	Currency Future	7,594.0000	7,594.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	4.90	Put	Currency Future	7.0000	7.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	6.00	Call	Currency Future	1,039.0000	1,039.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	2.90	Call	Currency Future	4,107.0000	4,107.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	6.90	Put	Currency Future	309.0000	307.0000	(0.647)	0	0	0
09/11/2009	ZAAD	2010/06/14	9.10	Call	Currency Future	55.0000	54.0000	(1.818)	0	0	0
09/11/2009	ZAAD	2010/06/14	2.65	Call	Currency Future	4,357.0000	4,357.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	5.90	Put	Currency Future	28.0000	27.0000	(3.571)	0	0	0
09/11/2009	ZAAD	2010/06/14	6.90	Call	Currency Future	416.0000	414.0000	(0.481)	0	0	0
09/11/2009	ZAAD	2010/06/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	5.90	Call	Currency Future	1,135.0000	1,135.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	3.65	Call	Currency Future	3,357.0000	3,358.0000	0.030	0	0	0
09/11/2009	ZAAD	2010/06/14	8.90	Call	Currency Future	65.0000	64.0000	(1.538)	0	0	0
09/11/2009	ZAAD	2010/06/14	6.55	Call	Currency Future	613.0000	612.0000	(0.163)	0	0	0
09/11/2009	ZAAD	2010/06/14	3.60	Call	Currency Future	3,407.0000	3,408.0000	0.029	0	0	0
09/11/2009	ZAAD	2010/06/14	8.90	Put	Currency Future	1,958.0000	1,957.0000	(0.051)	0	0	0
09/11/2009	ZAAD	2010/06/14	6.55	Put	Currency Future	156.0000	155.0000	(0.641)	0	0	0
09/11/2009	ZAAD	2010/06/14	14.60	Call	Currency Future	1.0000	1.0000	-	0	0	0

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09/11/2009	ZAAD	2010/06/14	10.90	Put	Currency Future	3,901.0000	3,900.0000	(0.026)	0	0	0
09/11/2009	ZAAD	2010/06/14	4.10	Call	Currency Future	2,909.0000	2,909.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	2.60	Call	Currency Future	4,407.0000	4,407.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	10.90	Call	Currency Future	8.0000	8.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	3.10	Call	Currency Future	3,907.0000	3,907.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	9.15	Call	Currency Future	52.0000	51.0000	(1.923)	0	0	0
09/11/2009	ZAAD	2010/06/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	3.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	6.15	Call	Currency Future	910.0000	910.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	14.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	9.10	Put	Currency Future	2,148.0000	2,147.0000	(0.047)	0	0	0
09/11/2009	ZAAD	2010/06/14	14.55	Put	Currency Future	7,544.0000	7,544.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	12.55	Put	Currency Future	5,546.0000	5,546.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	6.70	Put	Currency Future	214.0000	213.0000	(0.467)	0	0	0
09/11/2009	ZAAD	2010/06/14	6.75	Put	Currency Future	236.0000	234.0000	(0.847)	0	0	0
09/11/2009	ZAAD	2010/06/14	15.00	Put	Currency Future	7,994.0000	7,994.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	2.50	Call	Currency Future	4,507.0000	4,507.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	9.00	Put	Currency Future	2,054.0000	2,053.0000	(0.049)	0	0	0
09/11/2009	ZAAD	2010/06/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	6.10	Call	Currency Future	952.0000	952.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	6.75	Call	Currency Future	493.0000	492.0000	(0.203)	0	0	0
09/11/2009	ZAAD	2010/06/14	14.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	6.70	Call	Currency Future	521.0000	520.0000	(0.192)	0	0	0
09/11/2009	ZAAD	2010/06/14	6.15	Put	Currency Future	54.0000	53.0000	(1.852)	0	0	0
09/11/2009	ZAAD	2010/06/14	6.00	Put	Currency Future	32.0000	31.0000	(3.125)	0	0	0
09/11/2009	ZAAD	2010/06/14	3.50	Call	Currency Future	3,507.0000	3,508.0000	0.029	0	0	0
09/11/2009	ZAAD	2010/06/14	5.00	Put	Currency Future	8.0000	8.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	4.50	Call	Currency Future	2,511.0000	2,511.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	4.15	Call	Currency Future	2,859.0000	2,859.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	11.00	Call	Currency Future	7.0000	7.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	4.50	Put	Currency Future	4.0000	4.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	4.10	Put	Currency Future	2.0000	2.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	3.15	Call	Currency Future	3,857.0000	3,857.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	13.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	7.05	Put	Currency Future	394.0000	392.0000	(0.508)	0	0	0
09/11/2009	ZAAD	2010/06/14	8.50	Put	Currency Future	1,581.0000	1,579.0000	(0.127)	0	0	0

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09/11/2009	ZAAD	2010/06/14	3.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	12.80	Put	Currency Future	5,796.0000	5,795.0000	(0.017)	0	0	0
09/11/2009	ZAAD	2010/06/14	10.50	Put	Currency Future	3,505.0000	3,505.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	5.10	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
09/11/2009	ZAAD	2010/06/14	4.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	5.80	Call	Currency Future	1,231.0000	1,231.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	8.50	Call	Currency Future	88.0000	87.0000	(1.136)	0	0	0
09/11/2009	ZAAD	2010/06/14	5.15	Put	Currency Future	10.0000	10.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	4.80	Put	Currency Future	6.0000	6.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	5.50	Call	Currency Future	1,523.0000	1,523.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	6.10	Put	Currency Future	46.0000	45.0000	(2.174)	0	0	0
09/11/2009	ZAAD	2010/06/14	5.15	Call	Currency Future	1,867.0000	1,867.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	4.80	Call	Currency Future	2,213.0000	2,213.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	5.50	Put	Currency Future	16.0000	16.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	11.00	Put	Currency Future	4,000.0000	4,000.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	5.80	Put	Currency Future	24.0000	24.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	5.10	Call	Currency Future	1,917.0000	1,917.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	15.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	8.80	Call	Currency Future	70.0000	69.0000	(1.429)	0	0	0
09/11/2009	ZAAD	2010/06/14	10.55	Put	Currency Future	3,555.0000	3,554.0000	(0.028)	0	0	0
09/11/2009	ZAAD	2010/06/14	13.00	Put	Currency Future	5,996.0000	5,995.0000	(0.017)	0	0	0
09/11/2009	ZAAD	2010/06/14	8.80	Put	Currency Future	1,863.0000	1,862.0000	(0.054)	0	0	0
09/11/2009	ZAAD	2010/06/14	10.55	Call	Currency Future	11.0000	11.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	12.95	Put	Currency Future	5,946.0000	5,945.0000	(0.017)	0	0	0
09/11/2009	ZAAD	2010/06/14	14.80	Put	Currency Future	7,794.0000	7,794.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	12.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	15.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	10.80	Put	Currency Future	3,802.0000	3,801.0000	(0.026)	0	0	0
09/11/2009	ZAAD	2010/06/14	10.95	Put	Currency Future	3,951.0000	3,950.0000	(0.025)	0	0	0
09/11/2009	ZAAD	2010/06/14	15.20	Put	Currency Future	8,194.0000	8,193.0000	(0.012)	0	0	0
09/11/2009	ZAAD	2010/06/14	10.80	Call	Currency Future	9.0000	9.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	8.85	Put	Currency Future	1,911.0000	1,909.0000	(0.105)	0	0	0
09/11/2009	ZAAD	2010/06/14	3.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	3.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	10.85	Call	Currency Future	8.0000	8.0000	-	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
09/11/2009	ZAAD	2010/06/14	11.20	Call	Currency Future	6.0000	6.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	3.80	Call	Currency Future	3,208.0000	3,208.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	10.85	Put	Currency Future	3,851.0000	3,851.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	9.20	Put	Currency Future	2,242.0000	2,241.0000	(0.045)	0	0	0
09/11/2009	ZAAD	2010/06/14	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	11.20	Put	Currency Future	4,199.0000	4,199.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	2.80	Call	Currency Future	4,207.0000	4,207.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	12.85	Put	Currency Future	5,846.0000	5,845.0000	(0.017)	0	0	0
09/11/2009	ZAAD	2010/06/14	3.20	Call	Currency Future	3,807.0000	3,807.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	14.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	8.85	Call	Currency Future	68.0000	67.0000	(1.471)	0	0	0
09/11/2009	ZAAD	2010/06/14	13.20	Call	Currency Future	2.0000	2.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	12.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	14.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	5.85	Put	Currency Future	26.0000	25.0000	(3.846)	0	0	0
09/11/2009	ZAAD	2010/06/14	4.85	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
09/11/2009	ZAAD	2010/06/14	2.85	Call	Currency Future	4,157.0000	4,157.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	9.20	Call	Currency Future	49.0000	48.0000	(2.041)	0	0	0
09/11/2009	ZAAD	2010/06/14	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	13.20	Put	Currency Future	6,195.0000	6,195.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	3.85	Call	Currency Future	3,158.0000	3,158.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	6.20	Put	Currency Future	63.0000	61.0000	(3.175)	0	0	0
09/11/2009	ZAAD	2010/06/14	3.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	4.85	Call	Currency Future	2,164.0000	2,164.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	4.20	Call	Currency Future	2,809.0000	2,810.0000	0.036	0	0	0
09/11/2009	ZAAD	2010/06/14	5.85	Call	Currency Future	1,183.0000	1,183.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	4.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	14.85	Put	Currency Future	7,844.0000	7,844.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	12.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	5.20	Put	Currency Future	11.0000	11.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	6.20	Call	Currency Future	870.0000	869.0000	(0.115)	0	0	0
09/11/2009	ZAAD	2010/06/14	3.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	5.20	Call	Currency Future	1,818.0000	1,818.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	4.95	Call	Currency Future	2,065.0000	2,065.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	4.95	Put	Currency Future	8.0000	8.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	5.95	Call	Currency Future	1,087.0000	1,087.0000	-	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
09/11/2009	ZAAD	2010/06/14	8.95	Call	Currency Future	63.0000	62.0000	(1.587)	0	0	0
09/11/2009	ZAAD	2010/06/14	3.95	Call	Currency Future	3,058.0000	3,059.0000	0.033	0	0	0
09/11/2009	ZAAD	2010/06/14	10.95	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
09/11/2009	ZAAD	2010/06/14	8.95	Put	Currency Future	2,006.0000	2,005.0000	(0.050)	0	0	0
09/11/2009	ZAAD	2010/06/14	2.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	5.95	Put	Currency Future	30.0000	29.0000	(3.333)	0	0	0
09/11/2009	ZAAD	2010/06/14	2.95	Call	Currency Future	4,057.0000	4,057.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	3.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	3.05	Call	Currency Future	3,957.0000	3,957.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	4.05	Call	Currency Future	2,959.0000	2,959.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	4.05	Put	Currency Future	2.0000	2.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	6.05	Call	Currency Future	995.0000	995.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	5.05	Put	Currency Future	9.0000	9.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	6.05	Put	Currency Future	38.0000	38.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	9.05	Call	Currency Future	58.0000	57.0000	(1.724)	0	0	0
09/11/2009	ZAAD	2010/06/14	5.05	Call	Currency Future	1,966.0000	1,966.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	11.05	Call	Currency Future	7.0000	7.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	6.25	Call	Currency Future	830.0000	829.0000	(0.120)	0	0	0
09/11/2009	ZAAD	2010/06/14	5.25	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
09/11/2009	ZAAD	2010/06/14	5.25	Call	Currency Future	1,769.0000	1,769.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	4.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	9.05	Put	Currency Future	2,101.0000	2,100.0000	(0.048)	0	0	0
09/11/2009	ZAAD	2010/06/14	11.25	Put	Currency Future	4,249.0000	4,249.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	13.25	Call	Currency Future	2.0000	2.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	9.25	Put	Currency Future	2,290.0000	2,288.0000	(0.087)	0	0	0
09/11/2009	ZAAD	2010/06/14	11.25	Call	Currency Future	6.0000	6.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	9.25	Call	Currency Future	46.0000	46.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	4.25	Call	Currency Future	2,759.0000	2,760.0000	0.036	0	0	0
09/11/2009	ZAAD	2010/06/14	3.25	Call	Currency Future	3,757.0000	3,758.0000	0.027	0	0	0
09/11/2009	ZAAD	2010/06/14	13.05	Put	Currency Future	6,046.0000	6,045.0000	(0.017)	0	0	0
09/11/2009	ZAAD	2010/06/14	13.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	11.05	Put	Currency Future	4,050.0000	4,049.0000	(0.025)	0	0	0
09/11/2009	ZAAD	2010/06/14	3.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	15.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	15.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
09/11/2009	ZAAD	2010/06/14	15.25	Put	Currency Future	8,244.0000	8,243.0000	(0.012)	0	0	0

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09/11/2009	ZAAD 2010/06/14	15.05	Put	Currency Future	8,044.0000	8,044.0000	-	0	0	0
09/11/2009	ZAAD 2010/06/14	13.25	Put	Currency Future	6,245.0000	6,245.0000	-	0	0	0
09/11/2009	ZAAD 2010/06/14	6.25	Put	Currency Future	73.0000	71.0000	(2.740)	0	0	0
Grand Total:										1,021,723