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FINAL

PG39 BULLETIN #215@

EURO FX & CME\$INDEX OPTIONS

Fri, Nov 06, 2009 PG39

INDIVIDUAL CONTRACT PRICE DATA FOR OPEN, HIGH, LOW, CLOSE AND SETTLEMENT REFLECT CME REGULAR TRADING HOURS SESSION ONLY. VOLUME CLEARED REFLECTS REGULAR TRADING HOURS (RTH) AND CME GLOBEX® VOLUME FOR FUTURES, AND COMBINED VOLUME FOR OPTIONS. RTH VOLUME REFLECTS PIT TRADING AND CASH-FOR-FUTURES ONLY. VOLUME OR OPEN INTEREST (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: CASH FOR FUTURES, SPREADS, PRIOR DAYS' CLEARED TRADES (OUT-TRADES), POSITION ADJUSTMENTS, OPTIONS EXERCISES, POSITIONS IN DELIVERY, OR POSITIONS IN A CASH SETTLEMENT CYCLE. B=BID A=ASK N=NOMINAL P=POST SETTLEMENT SESSION #=NEW CONTRACT HIGH PRICE \*=NEW CONTRACT LOW PRICE R=RECORD VOL OR OPN INT. SETTLEMENT PRICE DETERMINED BY CME RULE 813. B=BID A=ASK N=NOMINAL P=POST SETTLEMENT CAB(CABINET TRANSACTION) 1/2 TICK VALUE EURO FX = \$6.25 CME\$INDEX = \$5.00. PRODUCT LISTINGS REPRESENT CONTRACTS WITH PRICE/VOLUME ACTIVITY AND/OR HAVE ESTABLISHED OPEN INTEREST. PRODUCTS ELIGIBLE TO TRADE BUT ARE INACTIVE DO NOT APPEAR IN THIS REPORT.

| EURO FX AMERICAN & EURO & CME\$INDEX CONTRACTS LAST TRADE DATES |       |       |       |       |       |       |       |
|---|-------|-------|-------|-------|-------|-------|-------|
| EXPIRATION:   | NOV09 | DEC09 | JAN10 | FEB10 | MAR10 | JUN10 | SEP10 |
| EURO FX FUT   |       | 12/14 |       |       | 03/15 | 06/14 | 09/13 |
| EURO FX OPT   | 11/06 | 12/04 | 01/08 | 02/05 | 03/05 | 06/04 | 09/03 |
| WKEC-2X-C   | 11/13 | 12/11 |       |       |       |       |       |
| WKEC-3X-C   | 11/20 |       |       |       |       |       |       |
| WKEC-4X-C   | 11/27 |       |       |       |       |       |       |
| EURO FX OPT (EUR)   | 11/06 | 12/04 | 01/08 | 02/05 | 03/05 | 06/04 | 09/03 |
| EFX WK2 (EUR)   | 11/13 | 12/11 |       |       |       |       |       |
| EFX WK3 (EUR)   | 11/20 |       |       |       |       |       |       |
| EFX WK4 (EUR)   | 11/27 |       |       |       |       |       |       |
| CME\$INDEX FUT  |       | 12/14 |       |       | 03/15 | 06/14 | 09/13 |
| CME\$INDEX OPT  | 11/06 | 12/04 | 01/08 | 02/05 | 03/05 | 06/04 | 09/03 |
| WKDR-2X-C   | 11/13 | 12/11 |       |       |       |       |       |
| WKDR-3X-C   | 11/20 |       |       |       |       |       |       |
| WKDR-4X-C   | 11/27 |       |       |       |       |       |       |

EURO FX AMERICAN & EURO & CME\$INDEX OPTIONS ON FUTURES

| ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: FRI, NOV 06 |       |             |             |             |
|---|-------|-------------|-------------|-------------|
|   | NOV09 | WEEK 2      | WEEK 3      | WEEK 4      |
| 1L  | NOV09 | 68.0-107.0  | 68.0-107.0  | 68.0-107.0  |
|   | DEC09 | 68.0-106.0  |             |             |
| 1T  | NOV09 | 100.0-173.0 | 100.0-173.0 | 100.0-173.0 |
|   | DEC09 | 100.0-170.0 |             |             |
| 1X  | NOV09 | 108.0-173.0 | 108.0-173.0 | 108.0-173.0 |
|   | DEC09 | 115.0-170.0 |             |             |
| ZC  | NOV09 | 111.0-168.0 | 100.0-173.0 | 115.0-175.0 |
|   | DEC09 | 100.0-173.0 | 100.0-175.0 | 100.0-170.0 |
| YT  | NOV09 | 100.0-168.0 | 100.0-173.0 | 100.0-175.0 |
|   | DEC09 | 100.0-173.0 | 100.0-175.0 | 100.0-170.0 |
| ZU  | NOV09 | 56.0-109.0  | 68.0-107.0  | 56.0-106.0  |
|   | DEC09 | 68.0-107.0  | 68.0-106.0  | 68.0-106.0  |
|   | NOV09 | 111.0-168.0 | 100.0-173.0 | 115.0-175.0 |
|   | DEC09 | 100.0-173.0 | 100.0-175.0 | 100.0-170.0 |
|   | NOV09 | 56.0-109.0  | 68.0-107.0  | 56.0-106.0  |
|   | DEC09 | 68.0-107.0  | 68.0-106.0  | 68.0-106.0  |

EURO FX & CME\$INDEX FUTURES

| EURO FX FUT | OPEN RANGE  | HIGH     | LOW      | CLOSING RANGE | SETT. PRICE & PT. RECIPROCAL | CHGE    | RTH VOLUME | GLOBEX® VOLUME | OPEN INTEREST | CONTRACT HIGH | CONTRACT LOW |          |
|-------------|-------------|----------|----------|---------------|------------------------------|---------|------------|----------------|---------------|---------------|--------------|----------|
| DEC09       | 1.48380     | 1.49050B | 1.48300A | 1.48420       | 1.48350                      | (.6741) | 32         | 495            | 160356        | 6007          | 1.53170B     | 1.26450A |
| MAR10       | ----        | 1.49000B | 1.48350A | 1.48350A      | 1.48290                      | (.6744) | 31         | 719            | 2472          | 169           | 1.50500      | 1.24000  |
| JUN10       | ----        | ----     | ----     | 1.48510N      | 1.48220                      | (.6747) | 29         | 7              | 169           | 2             | 1.50210B     | 1.28610  |
| SEP10       | ----        | ----     | ----     | 1.48410N      | 1.48100                      | (.6752) | 31         | ----           | 1             | UNCH          | 1.49570B     | 1.33710  |
| DEC10       | ----        | ----     | ----     | 1.48310N      | 1.47980                      | (.6758) | 33         | ----           | 7             | UNCH          | 1.50120      | 1.46850  |
| MAR11       | ----        | ----     | ----     | 1.48210N      | 1.47860                      | (.6763) | 35         | ----           | 1             | UNCH          | 1.48900      | 1.48900  |
| TOTAL       | EURO FX FUT |          |          |               |                              |         | 495        | 260716         | 163006        | 5840          |              |          |

EURO FX (EU) FIXING PRICE: Dec09 1.4888000

EURO FX AMERICAN & EURO CALLS & PUTS \*\*SETT. PRICE\*\*

| STRIKE       | OPEN RANGE   | HIGH  | LOW   | CLOSING RANGE                   | SETT. PRICE & PT. CHGE. | DELTA | EXER CISES | VOLUME TRADES CLEARED | OPEN INTEREST | CONTRACT HIGH | CONTRACT LOW |
|--------------|--------------|-------|-------|---------------------------------|-------------------------|-------|------------|-----------------------|---------------|---------------|--------------|
| WKEC-2X-C    |              |       |       |                                 |                         |       |            |                       |               |               |              |
| NOV09        | WKEC-2X-C    |       |       | (FUTURES SETT. .00)             |                         |       |            |                       |               |               |              |
| 1470         | ----         | ----  | ----  | 20.40N                          | 16.80+                  | NEW   | .709       | 293                   | 293 +         | ----          | ----         |
| 1490         | ----         | ----  | ----  | 8.00N                           | 4.90-                   | 31    | .391       | ----                  | 4             | UNCH          | 11.30B       |
| 1510         | ----         | ----  | ----  | 2.00N                           | .80-                    | 12    | .128       | 15                    | 17 +          | 14            | 3.80B        |
| TOTAL        |              |       |       |                                 |                         |       |            | 308                   | 314 +         | 307           | .90A         |
| EURO FX CALL |              |       |       |                                 |                         |       |            |                       |               |               |              |
| NOV09        | EURO FX CALL |       |       | (FUTURES SETT. .00)             |                         |       |            |                       |               |               |              |
| 1315         | ----         | ----  | ----  | 171.70N                         | 168.50-                 | 32    | 1.000      | 10                    | ----          | 10            | 141.50B      |
| 1320         | ----         | ----  | ----  | 166.70N                         | 163.50-                 | 32    | 1.000      | 4                     | ----          | 4             | 147.40B      |
| 1350         | ----         | ----  | ----  | 136.70N                         | 133.50-                 | 32    | 1.000      | 2                     | ----          | 2             | 125.90B      |
| 1370         | ----         | ----  | ----  | 116.70N                         | 113.50-                 | 32    | 1.000      | 99                    | 99            | 106.10B       | 55.60A       |
| 1390         | ----         | ----  | ----  | 96.70N                          | 93.50-                  | 32    | 1.000      | 2                     | ----          | 2             | 99.60B       |
| 1400         | ----         | ----  | ----  | 86.70N                          | 83.50-                  | 32    | 1.000      | 26                    | 26            | 94.10B        | 56.90A       |
| 1405         | ----         | ----  | ----  | 81.70N                          | 78.50-                  | 32    | 1.000      | 2                     | ----          | 2             | 88.40B       |
| 1410         | ----         | ----  | ----  | 76.70N                          | 73.50-                  | 32    | 1.000      | 224                   | 224           | 83.50B        | 30.60A       |
| 1420         | ----         | ----  | ----  | 66.70N                          | 63.50-                  | 32    | 1.000      | 24                    | 24            | 73.90B        | 26.90A       |
| 1425         | ----         | ----  | ----  | 61.70N                          | 58.50-                  | 32    | 1.000      | 60                    | 60            | 69.10B        | 24.60A       |
| 1430         | ----         | ----  | ----  | 56.70N                          | 53.50-                  | 32    | 1.000      | 24                    | 24            | 64.40B        | 22.30A       |
| 1435         | ----         | ----  | ----  | 51.70N                          | 48.50-                  | 32    | 1.000      | 65                    | 65            | 59.80B        | 20.30A       |
| 1440         | ----         | ----  | ----  | 46.70N                          | 43.50-                  | 32    | 1.000      | 180                   | 180           | 55.30B        | 18.40A       |
| 1445         | ----         | ----  | ----  | 41.70N                          | 38.50-                  | 32    | 1.000      | 41                    | 41            | 52.30B        | 16.60A       |
| 1450         | ----         | ----  | ----  | 36.80N                          | 33.50-                  | 33    | 1.000      | 435                   | 435           | 56.00         | 15.00A       |
| 1455         | ----         | ----  | ----  | 31.90N                          | 28.50-                  | 34    | 1.000      | 21                    | 21            | 49.30B        | 13.50A       |
| 1460         | ----         | ----  | ----  | 27.00N                          | 23.50-                  | 35    | 1.000      | 208                   | 208           | 44.70B        | 10.70A       |
| 1465         | ----         | ----  | ----  | 22.20N                          | 18.50-                  | 37    | 1.000      | 71                    | 71            | 40.20B        | 8.10A        |
| 1470         | ----         | ----  | ----  | 17.50N                          | 13.50-                  | 40    | 1.000      | 545                   | 545           | 36.10         | 6.00         |
| 1475         | ----         | ----  | ----  | 13.10N                          | 8.50-                   | 46    | 1.000      | 483                   | 483           | 486           | 31.80B       |
| 1480         | 6.40         | 6.50B | 3.70  | 3.70                            | 3.50-                   | 57    | 1.000      | 543                   | 543           | 576           | 28.40        |
| 1485         | ----         | ----  | ----  | 5.90N                           | CAB                     | ----  | ----       | 1938                  | 1938          | 1233          | 24.40B       |
| 1490         | 1.20         | 1.20  | *.80A | 1.20                            | CAB                     | ----  | ----       | 3859                  | 3859          | 1664          | 21.20        |
| 1495         | 0.30         | .30   | *.30  | 0.30                            | CAB                     | ----  | ----       | 324                   | 324           | 1221          | 17.60B       |
| 1500         | 0.20         | .20   | *.20  | 0.20                            | CAB                     | ----  | ----       | 569                   | 569           | 1750          | 15.40B       |
| 1505         | ----         | ----  | ----  | 0.40N                           | CAB                     | ----  | ----       | 127                   | 127           | 1184          | 12.90B       |
| 1510         | ----         | ----  | ----  | 0.15N                           | CAB                     | ----  | ----       | 2                     | 2             | 2373          | 12.40B       |
| 1515         | ----         | ----  | ----  | 0.05N                           | CAB                     | ----  | ----       | ----                  | 534           | 534           | 11.10B       |
| 1520         | ----         | ----  | ----  | 0.05N                           | CAB                     | ----  | ----       | 1                     | 1             | 1402          | 9.90B        |
| 1525         | ----         | ----  | ----  | ----                            | CAB                     | ----  | ----       | ----                  | 658           | 658           | 8.80B        |
| 1530         | ----         | ----  | ----  | ----                            | CAB                     | ----  | ----       | ----                  | 1203          | 1203          | 7.70B        |
| 1535         | ----         | ----  | ----  | ----                            | CAB                     | ----  | ----       | ----                  | 682           | 682           | 6.80B        |
| 1540         | ----         | ----  | ----  | ----                            | CAB                     | ----  | ----       | ----                  | 961           | 961           | 6.10B        |
| 1545         | ----         | ----  | ----  | ----                            | CAB                     | ----  | ----       | ----                  | 370           | 370           | 5.40         |
| 1550         | ----         | ----  | ----  | ----                            | CAB                     | ----  | ----       | ----                  | 427           | 427           | 4.80         |
| 1555         | ----         | ----  | ----  | ----                            | CAB                     | ----  | ----       | ----                  | 112           | 112           | 4.40         |
| 1560         | ----         | ----  | ----  | ----                            | CAB                     | ----  | ----       | ----                  | 255           | 255           | 4.00         |
| 1565         | ----         | ----  | ----  | ----                            | CAB                     | ----  | ----       | ----                  | 41            | 41            | 3.90B        |
| 1570         | ----         | ----  | ----  | ----                            | CAB                     | ----  | ----       | ----                  | 537           | 537           | 3.40         |
| 1575         | ----         | ----  | ----  | ----                            | CAB                     | ----  | ----       | ----                  | 18            | 18            | 2.20B        |
| 1580         | ----         | ----  | ----  | ----                            | CAB                     | ----  | ----       | ----                  | 40            | 40            | 1.90         |
| 1585         | ----         | ----  | ----  | ----                            | CAB                     | ----  | ----       | ----                  | 2             | 2             | .60B         |
| 1590         | ----         | ----  | ----  | ----                            | CAB                     | ----  | ----       | ----                  | 125           | 125           | 2.30         |
| 1600         | ----         | ----  | ----  | ----                            | CAB                     | ----  | ----       | ----                  | 78            | 78            | 1.80         |
| 1610         | ----         | ----  | ----  | ----                            | CAB                     | ----  | ----       | ----                  | 23            | 23            | 1.50         |
| 1620         | ----         | ----  | ----  | ----                            | CAB                     | ----  | ----       | ----                  | 26            | 26            | 1.20         |
| 1630         | ----         | ----  | ----  | ----                            | CAB                     | ----  | ----       | ----                  | 22            | 22            | .90          |
| 1640         | ----         | ----  | ----  | ----                            | CAB                     | ----  | ----       | ----                  | 543           | 543           | .90          |
| 1650         | ----         | ----  | ----  | ----                            | CAB                     | ----  | ----       | ----                  | 330           | 330           | .70          |
| 1660         | ----         | ----  | ----  | ----                            | CAB                     | ----  | ----       | ----                  | 634           | 634           | .90          |
| 1680         | ----         | ----  | ----  | ----                            | CAB                     | ----  | ----       | ----                  | 52            | 52            | .70          |
| TOTAL        |              |       |       |                                 |                         |       |            | 6983                  | 0             | 1652          |              |
| DEC09        | EURO FX CALL |       |       | (FUTURES SETT. 1.48350 - 32.0 ) |                         |       |            |                       |               |               |              |
| 1300         | ----         | ----  | ----  | 186.70N                         | 183.50-                 | 32    | .996       | ----                  | 3             | UNCH          | 167.90B      |
| 1310         | ----         | ----  | ----  | 176.70N                         | 173.50-                 | 32    | .994       | ----                  | 1             | UNCH          | 153.60B      |
| 1320         | ----         | ----  | ----  | 166.80N                         | 163.60-                 | 32    | .991       | ----                  | 120           | UNCH          | 143.90B      |
| 1325         | ----         | ----  | ----  | 161.80N                         | 158.60-                 | 32    | .991       | ----                  | 3             | UNCH          | 156.00       |
| 1335         | ----         | ----  | ----  | 151.90N                         | 148.60-                 | 33    | .988       | ----                  | 18            | UNCH          | 141.80B      |
| 1340         | ----         | ----  | ----  | 146.90N                         | 143.70-                 | 32    | .986       | ----                  | 1             | UNCH          | 136.80B      |
| 1350         | ----         | ----  | ----  | 137.00N                         | 133.70-                 | 33    | .983       | ----                  | 18            | UNCH          | 153.00       |

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| PG39 BULLETIN #215@ |              | EURO FX & CME\$INDEX OPTIONS |         |   |         |  |         |      |      |  |  | Fri, Nov 06, 2009 |  | PG39 |      |         |        |        |        |
|---------------------|--------------|------------------------------|---------|---|---------|--|---------|------|------|--|--|-------------------|--|------|------|---------|--------|--------|--------|
| EURO FX CALL        | EURO FX CALL | (FUTURES SETT.               | 1.48350 | - | 32.0 )  |  |         |      |      |  |  |                   |  |      |      |         |        |        |        |
| DEC09               |              |                              |         |   |         |  |         |      |      |  |  |                   |  |      |      |         |        |        |        |
| 1360                |              |                              |         |   | 127.10N |  | 123.80- | 33   | .978 |  |  |                   |  | 13   | UNCH | 117.10B | 67.70A |        |        |
| 1380                |              |                              |         |   | 104.10N |  | 104.10- | 34   | .964 |  |  |                   |  | 36   | UNCH | 104.60B | 49.20A |        |        |
| 1385                |              |                              |         |   | 102.60N |  | 99.20-  | 34   | .959 |  |  |                   |  | 20   | UNCH | 100.10B | 46.80A |        |        |
| 1390                |              |                              |         |   | 97.70N  |  | 94.30-  | 34   | .954 |  |  |                   |  | 3    | UNCH | 105.40B | 44.50A |        |        |
| 1400                |              |                              |         |   | 88.10N  |  | 84.60-  | 35   | .941 |  |  |                   |  | 432  | UNCH | 96.00B  | 32.00  |        |        |
| 1410                |              |                              |         |   | 78.50N  |  | 75.00-  | 35   | .923 |  |  |                   |  | 30   | UNCH | 90.90   | 36.10A |        |        |
| 1415                |              |                              |         |   | 73.80N  |  | 70.40-  | 34   | .911 |  |  |                   |  | 26   | UNCH | 82.40B  | 34.20A |        |        |
| 1420                |              |                              |         |   | 69.30N  |  | 65.80-  | 35   | .896 |  |  |                   |  | 108  | UNCH | 77.90B  | 32.10A |        |        |
| 1425                |              |                              |         |   | 64.70N  |  | 61.20-  | 35   | .880 |  |  |                   |  | 22   | UNCH | 81.60B  | 30.00  |        |        |
| 1430                |              |                              |         |   | 60.20N  |  | 56.70-  | 35   | .862 |  |  |                   |  | 378  | UNCH | 76.20   | 28.20A |        |        |
| 1435                |              |                              |         |   | 55.80N  |  | 52.20-  | 36   | .843 |  |  |                   |  | 67   | UNCH | 65.00B  | 26.70A |        |        |
| 1440                |              |                              |         |   | 51.50N  |  | 47.90-  | 36   | .820 |  |  |                   |  | 228  | UNCH | 67.60B  | 24.70A |        |        |
| 1445                |              |                              |         |   | 47.30N  |  | 43.70-  | 36   | .794 |  |  |                   |  | 17   | UNCH | 63.10B  | 22.80A |        |        |
| 1450                |              |                              |         |   | 43.20N  |  | 39.70-  | 35   | .764 |  |  |                   |  | 4    |      | 59.20B  | 21.00  |        |        |
| 1455                |              |                              |         |   | 39.30N  |  | 35.80-  | 35   | .732 |  |  |                   |  |      |      | 368     | UNCH   | 55.00B | 19.40A |
| 1460                |              |                              |         |   | 35.50N  |  | 32.00-  | 35   | .699 |  |  |                   |  | 10   |      | 166 +   | 51.00B | 17.70  |        |
| 1465                |              |                              |         |   | 31.90N  |  | 28.40-  | 35   | .662 |  |  |                   |  |      |      | 136     | UNCH   | 46.70B | 16.50A |
| 1470                |              |                              |         |   | 28.50N  |  | 25.10-  | 34   | .622 |  |  |                   |  | 29   |      | 302 +   | 43.10B | 15.20A |        |
| 1475                |              |                              |         |   | 25.20N  |  | 21.90-  | 33   | .580 |  |  |                   |  | 2    |      | 441     | UNCH   | 39.20B | 14.00A |
| 1480                |              |                              |         |   | 22.20N  |  | 19.10-  | 31   | .537 |  |  |                   |  | 24   |      | 1559 +  | 42.10B | 12.80A |        |
| 1485                |              |                              |         |   | 19.40N  |  | 16.40-  | 30   | .492 |  |  |                   |  | 57   |      | 477 +   | 32.90B | 11.90A |        |
| 1490                |              |                              |         |   | 16.90N  |  | 14.00-  | 29   | .447 |  |  |                   |  | 125  |      | 458 +   | 39.00B | 10.30A |        |
| 1495                |              |                              |         |   | 14.60N  |  | 11.90-  | 27   | .403 |  |  |                   |  | 193  |      | 432 +   | 27.20B | 8.90A  |        |
| 1500                |              |                              |         |   | 10.50A  |  | 10.00-  | 25   | .359 |  |  |                   |  | 242  |      | 2252 +  | 36.10B | 7.60A  |        |
| 1505                |              |                              |         |   | 10.70N  |  | 8.40-   | 23   | .319 |  |  |                   |  | 13   |      | 291 +   | 22.50B | 6.50A  |        |
| 1510                |              |                              |         |   | 9.10N   |  | 7.00-   | 21   | .280 |  |  |                   |  | 64   |      | 853 -   | 25.00B | 5.60A  |        |
| 1515                |              |                              |         |   | 7.60N   |  | 5.70-   | 19   | .242 |  |  |                   |  | 204  |      | 995 +   | 18.40B | 4.70A  |        |
| 1520                |              |                              |         |   | 6.40N   |  | 4.70-   | 17   | .210 |  |  |                   |  | 41   |      | 1346 +  | 30.80B | 3.90   |        |
| 1525                |              |                              |         |   | 5.30N   |  | 3.80-   | 15   | .179 |  |  |                   |  | 13   |      | 593 +   | 29.60B | 3.40   |        |
| 1530                |              |                              |         |   | 4.30N   |  | 3.10-   | 12   | .153 |  |  |                   |  | 8    |      | 715 +   | 15.20B | 2.50   |        |
| 1535                |              |                              |         |   | 3.50N   |  | 2.40-   | 11   | .126 |  |  |                   |  | 5    |      | 745 -   | 14.30B | 2.30   |        |
| 1540                |              |                              |         |   | 2.90N   |  | 1.90-   | 10   | .105 |  |  |                   |  | 57   |      | 697 +   | 24.80B | 1.80   |        |
| 1545                |              |                              |         |   | 2.30N   |  | 1.50-   | 8    | .087 |  |  |                   |  | 1    |      | 75 +    | 16.00B | 1.50   |        |
| 1550                | 1.40         | 1.40                         | *1.40   |   | 1.40    |  | 1.20-   | 7    | .072 |  |  |                   |  | 214  |      | 4470 -  | 24.40B | 1.30   |        |
| 1555                |              |                              |         |   | 1.50N   |  | 1.00-   | 5    | .061 |  |  |                   |  | 6    |      | 102 -   | 7.70B  | 1.00A  |        |
| 1560                |              |                              |         |   | 1.00A   |  | .80-    | 4    | .051 |  |  |                   |  | 38   |      | 575 -   | 22.50B | .70    |        |
| 1565                |              |                              |         |   | 0.90N   |  | .60-    | 3    | .040 |  |  |                   |  |      |      | 329     | UNCH   | 7.20B  | .70A   |
| 1570                |              |                              |         |   | 0.70N   |  | .50-    | 2    | .034 |  |  |                   |  | 6    |      | 1056    | UNCH   | 9.20B  | .50    |
| 1575                |              |                              |         |   | 0.60N   |  | .40-    | 2    | .028 |  |  |                   |  |      |      | 466     | UNCH   | 5.80B  | .40A   |
| 1580                |              |                              |         |   | 0.50N   |  | .30-    | 2    | .022 |  |  |                   |  | 17   |      | 1066 +  | 5.30B  | .30    |        |
| 1585                |              |                              |         |   | 0.40N   |  | .25-    | 1    | .019 |  |  |                   |  | 1    |      | 48 +    | 3.80B  | .30    |        |
| 1590                |              |                              |         |   | 0.30N   |  | .20-    | 1    | .015 |  |  |                   |  | 1    |      | 1504 +  | 4.50B  | .10    |        |
| 1595                |              |                              |         |   | 0.20N   |  | .15-    | 0    | .012 |  |  |                   |  |      |      | 15      | UNCH   | 1.60   | .30    |
| 1600                | 0.20         | .20                          | *.20    |   | 0.20    |  | .15     | UNCH | .011 |  |  |                   |  | 790  |      | 3145 +  | 245    | 22.00  |        |
| 1605                |              |                              |         |   | 0.15N   |  | .10-    | 0    | .008 |  |  |                   |  |      |      | 16      | UNCH   | 2.20   | .20    |
| 1610                |              |                              |         |   | 0.10N   |  | .10     | UNCH | .008 |  |  |                   |  |      |      | 525     | UNCH   | 5.60B  | .20    |
| 1615                |              |                              |         |   | 0.10N   |  | .05-    | 0    | .004 |  |  |                   |  |      |      | 1       | UNCH   | .50    | .35A   |
| 1620                | 0.10         | .10                          | *.10    |   | 0.10    |  | .05     | UNCH | .004 |  |  |                   |  |      |      | 23      | 339 -  | 17.50  | .05    |
| 1625                |              |                              |         |   | 0.05N   |  | .05     | UNCH | .004 |  |  |                   |  |      |      | 1       | UNCH   | .35    | .30A   |
| 1630                |              |                              |         |   |         |  |         |      | .004 |  |  |                   |  |      |      | 613     | UNCH   | 4.50   | .05    |
| 1640                |              |                              |         |   |         |  |         |      | .004 |  |  |                   |  |      |      | 187     | UNCH   | 4.00   | .15A   |
| 1650                | 0.10         | .10                          | *.10    |   | 0.10    |  |         |      | .004 |  |  |                   |  |      |      | 210     | 486 +  | 3.60   | .10    |
| 1655                |              |                              |         |   |         |  |         |      | .003 |  |  |                   |  |      |      | 300     | UNCH   | .25    | .25    |
| 1660                |              |                              |         |   |         |  |         |      | .003 |  |  |                   |  |      |      | 183     | UNCH   | 3.20   | .05    |
| 1670                |              |                              |         |   |         |  |         |      | .003 |  |  |                   |  |      |      | 300     | UNCH   | .30    | .30    |
| 1680                |              |                              |         |   |         |  |         |      | .003 |  |  |                   |  |      |      | 941     | UNCH   | 7.80B  | .05    |
| 1690                |              |                              |         |   |         |  |         |      | .003 |  |  |                   |  |      |      | 300     | UNCH   | .20    | .20    |
| 1700                |              |                              |         |   |         |  |         |      | .003 |  |  |                   |  |      |      | 645     | UNCH   | .90    | .10    |
| 1710                |              |                              |         |   |         |  |         |      | .003 |  |  |                   |  |      |      | 225     | UNCH   | .40    | .40    |
| 1730                |              |                              |         |   |         |  |         |      | .003 |  |  |                   |  |      |      | 600     | UNCH   | .30    | .25    |
| TOTAL               |              |                              |         |   |         |  |         |      |      |  |  |                   |  | 2398 |      | 33761 + | 685    |        |        |
| JAN10               | EURO FX CALL | (FUTURES SETT.               | 1.48290 | - | 31.0 )  |  |         |      |      |  |  |                   |  |      |      |         |        |        |        |
| 1210                |              |                              |         |   | 276.90N |  | 273.80- | 31   | .975 |  |  |                   |  |      |      | 1       | UNCH   | 263.30 | 263.30 |
| 1370                |              |                              |         |   | 125.90N |  | 122.50- | 34   | .844 |  |  |                   |  |      |      | 5       | UNCH   | 98.70B | 65.00  |
| 1405                |              |                              |         |   | 96.80N  |  | 93.20-  | 36   | .770 |  |  |                   |  |      |      | 2       | UNCH   | 84.90B | 38.00  |
| 1410                |              |                              |         |   | 92.80N  |  | 89.30-  | 35   | .757 |  |  |                   |  |      |      | 2       | UNCH   | 86.30B | 55.70A |
| 1420                |              |                              |         |   | 85.10N  |  | 81.60-  | 35   | .729 |  |  |                   |  |      |      | 3       | UNCH   | 79.80B | 48.10A |
| 1425                |              |                              |         |   | 81.40N  |  | 77.80-  | 36   | .715 |  |  |                   |  |      |      | 20      | UNCH   | 80.60B | 46.20A |
| 1430                |              |                              |         |   | 77.70N  |  | 74.20-  | 35   | .700 |  |  |                   |  |      |      | 11      | UNCH   | 82.20B | 44.10A |
| 1435                |              |                              |         |   | 74.10N  |  | 70.70-  | 34   | .684 |  |  |                   |  |      |      | 10      | UNCH   | 78.80B | 43.30A |
| 1440                |              |                              |         |   | 70.70N  |  | 67.20-  | 35   | .668 |  |  |                   |  |      |      | 17      | UNCH   | 79.40B | 37.00  |
| 1445                |              |                              |         |   | 67.20N  |  | 63.80-  | 34   | .652 |  |  |                   |  |      |      | 10      | UNCH   | 75.80B | 47.00A |
| 1450                |              |                              |         |   | 63.90N  |  | 60.50-  | 34   | .635 |  |  |                   |  |      |      | 41      | UNCH   | 72.40B | 36.80A |
| 1460                |              |                              |         |   | 57.50N  |  | 54.20-  | 33   | .599 |  |  |                   |  |      |      | 69      | UNCH   | 65.50B | 33.60A |
| 1470                |              |                              |         |   | 51.60N  |  | 48.40-  | 32   | .562 |  |  |                   |  |      |      | 18      | UNCH   | 60.90B | 41.10A |
| 1475                |              |                              |         |   | 48.70N  |  | 45.60-  | 31   | .544 |  |  |                   |  |      |      | 49      | UNCH   | 57.80B | 38.80A |
| 1480                |              |                              |         |   | 46.00N  |  | 43.00-  | 30   | .525 |  |  |                   |  |      |      | 12      | 71 +   | 55.20B | 28.90  |
| 1485                |              |                              |         |   | 43.30N  |  | 40.40-  | 29   | .506 |  |  |                   |  |      |      | 117     | UNCH   | 52.40B | 26.50A |
| 1490                |              |                              |         |   | 40.80N  |  | 37.90-  | 29   | .486 |  |  |                   |  |      |      | 515     | UNCH   | 49.60B | 27.30A |
| 1495                |              |                              |         |   | 38.30N  |  | 35.60-  | 27   | .467 |  |  |                   |  |      |      | 106     | UNCH   | 47.20B | 31.40A |
| 1500                |              |                              |         |   | 36.00N  |  |         |      |      |  |  |                   |  |      |      |         |        |        |        |

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FINAL

| PG39 BULLETIN #215@ |                | EURO FX & CME\$INDEX OPTIONS    |         |       |         |    |       |     |    |     |  | Fri, Nov 06, 2009 |      | PG39   |        |  |
|---------------------|----------------|---------------------------------|---------|-------|---------|----|-------|-----|----|-----|--|-------------------|------|--------|--------|--|
| EURO FX CALL        |                | (FUTURES SETT. 1.48290 - 31.0 ) |         |       |         |    |       |     |    |     |  |                   |      |        |        |  |
| MAR10               | EURO FX CALL   |                                 |         |       |         |    |       |     |    |     |  |                   |      |        |        |  |
| 1605                |                |                                 | 8.60N   |       | 7.60-   | 10 | .145  |     |    |     |  | 101               | UNCH | 11.30  | 7.50   |  |
| 1610                |                |                                 | 8.00N   |       | 7.10-   | 9  | .137  |     |    |     |  | 613               | UNCH | 11.90B | 6.70A  |  |
| 1615                |                |                                 | 7.50N   |       | 6.60-   | 9  | .129  |     |    |     |  | 30                | UNCH | 11.20  | 6.30A  |  |
| 1620                |                |                                 | 7.00N   |       | 6.20-   | 8  | .122  |     |    |     |  | 139               | UNCH | 10.60B | 5.80A  |  |
| 1630                | 5.60           | 5.60                            | 5.30    | 5.30  | 5.40-   | 6  | .108  |     |    | 680 |  | 974 +             | 697  | 10.00  | 4.80   |  |
| 1640                |                |                                 | 5.30N   |       | 4.70-   | 6  | .095  |     |    | 100 |  | 515 +             | 86   | 10.10  | 4.20   |  |
| 1660                |                |                                 | 4.00N   |       | 3.60-   | 4  | .075  |     |    |     |  | 137               | UNCH | 6.60   | 3.20A  |  |
| 1700                |                |                                 | *2.00A  | 2.00A | 2.00-   | 3  | .044  |     |    |     |  | 12568 +           | 1    | 7.20   | 1.00   |  |
| TOTAL               |                |                                 |         |       |         |    |       |     |    | 967 |  | 22617 +           | 926  |        |        |  |
| EURO FX CALL        |                | (FUTURES SETT. 1.48220 - 29.0 ) |         |       |         |    |       |     |    |     |  |                   |      |        |        |  |
| JUN10               | EURO FX CALL   |                                 |         |       |         |    |       |     |    |     |  |                   |      |        |        |  |
| 1385                |                |                                 | 123.30N |       | 119.70- | 36 | .758  |     |    |     |  | 5                 | UNCH | 87.50  | 87.50  |  |
| 1430                |                |                                 | 90.10N  |       | 86.60-  | 35 | .659  |     |    |     |  | 457               | UNCH |        |        |  |
| 1435                |                |                                 | 86.70N  |       | 83.30-  | 34 | .647  |     |    |     |  | 11                | UNCH | 83.50B | 64.00  |  |
| 1440                |                |                                 | 83.40N  |       | 80.00-  | 34 | .634  |     |    |     |  | 8                 | UNCH | 70.00  | 70.00  |  |
| 1460                |                |                                 | 71.00N  |       | 67.70-  | 33 | .581  |     |    |     |  | 3                 | UNCH |        |        |  |
| 1470                |                |                                 | 65.20N  |       | 62.00-  | 32 | .553  |     |    |     |  | 30                | UNCH |        |        |  |
| 1480                |                |                                 | 59.90N  |       | 56.80-  | 31 | .525  |     |    |     |  | 4                 | UNCH | 55.50B | 48.70  |  |
| 1490                |                |                                 | 54.80N  |       | 51.80-  | 30 | .496  |     |    |     |  | 3                 | UNCH | 56.50  | 46.00  |  |
| 1500                |                |                                 | 50.10N  |       | 47.10-  | 30 | .468  |     |    |     |  | 37                | UNCH | 58.00  | 47.00  |  |
| 1510                |                |                                 | 45.70N  |       | 42.90-  | 28 | .440  |     |    |     |  | 25                | UNCH |        |        |  |
| 1520                |                |                                 | 41.60N  |       | 38.90-  | 27 | .412  |     |    |     |  | 4                 | UNCH | 42.00  | 42.00  |  |
| 1545                |                |                                 | 32.80N  |       | 30.40-  | 24 | .346  |     |    |     |  | 25                | UNCH | 34.00  | 33.50  |  |
| 1550                |                |                                 | 31.30N  |       | 28.90-  | 24 | .334  |     |    |     |  | 134               | UNCH | 35.50  | 22.50  |  |
| 1565                |                |                                 | 27.00N  |       | 24.90-  | 21 | .298  |     |    |     |  | 25                | UNCH | 28.00  | 24.50  |  |
| 1600                |                |                                 | 19.20N  |       | 17.50-  | 17 | .226  |     |    |     |  | 18                | UNCH | 22.50  | 22.50  |  |
| 1620                |                |                                 | 15.90N  |       | 14.30-  | 16 | .192  |     |    |     |  | 11                | UNCH | 21.00  | 21.00  |  |
| 1700                |                |                                 | 7.60N   |       | 6.70-   | 9  | .099  |     |    |     |  | 83                | UNCH | 10.50  | 5.50   |  |
| TOTAL               |                |                                 |         |       |         |    |       |     |    | 6   |  | 6                 | 883  |        |        |  |
| EURO FX C (EU)      |                | (FUTURES SETT. 1.48100 - 31.0 ) |         |       |         |    |       |     |    |     |  |                   |      |        |        |  |
| SEP10               | EURO FX C (EU) |                                 |         |       |         |    |       |     |    |     |  |                   |      |        |        |  |
| 1440                |                |                                 | 93.40N  |       | 89.70-  | 37 | .617  |     |    |     |  | 1                 | UNCH |        |        |  |
| 1455                |                |                                 | 84.20N  |       | 80.60-  | 36 | .583  |     |    |     |  | 1                 | UNCH |        |        |  |
| 1495                |                |                                 | 63.00N  |       | 59.70-  | 33 | .489  |     |    |     |  | 1                 | UNCH |        |        |  |
| 1500                |                |                                 | 60.60N  |       | 57.40-  | 32 | .477  |     |    |     |  | 410               | UNCH |        |        |  |
| 1520                |                |                                 | 52.00N  |       | 49.00-  | 30 | .430  |     |    |     |  | 1                 | UNCH |        |        |  |
| 1600                |                |                                 | 28.10N  |       | 26.00-  | 21 | .268  |     |    |     |  | 10                | UNCH | 30.00  | 30.00  |  |
| 1700                |                |                                 | 13.90N  |       | 12.60-  | 13 | .144  |     |    |     |  | 62                | UNCH | 18.00  | 10.70  |  |
| TOTAL               |                |                                 |         |       |         |    |       |     |    | 0   |  | 486               |      |        |        |  |
| EURO FX C (EU)      |                | (FUTURES SETT. .00)             |         |       |         |    |       |     |    |     |  |                   |      |        |        |  |
| NOV09               | EURO FX C (EU) |                                 |         |       |         |    |       |     |    |     |  |                   |      |        |        |  |
| 1425                |                |                                 | 61.70N  |       | 63.80+  | 21 | 1.000 | 25  |    |     |  |                   | 25   | 59.40B | 24.40A |  |
| 1435                |                |                                 | 51.70N  |       | 53.80+  | 21 | 1.000 | 1   |    |     |  |                   | 1    | 53.70B | 20.40A |  |
| 1445                |                |                                 | 41.70N  |       | 43.80+  | 21 | 1.000 | 6   |    |     |  |                   | 6    | 43.70B | 22.10A |  |
| 1450                |                |                                 | 36.80N  |       | 38.80+  | 20 | 1.000 | 10  |    |     |  |                   | 10   | 45.00B | 18.20A |  |
| 1460                |                |                                 | 27.00N  |       | 28.80+  | 18 | 1.000 | 33  |    |     |  |                   | 33   | 44.40B | 11.60A |  |
| 1465                |                |                                 | 22.20N  |       | 23.80+  | 16 | 1.000 | 61  |    |     |  |                   | 61   | 39.70B | 7.90A  |  |
| 1470                |                |                                 | 17.50N  |       | 18.80+  | 13 | 1.000 | 89  |    |     |  |                   | 89   | 35.20B | 5.80A  |  |
| 1475                |                |                                 | 13.10N  |       | 13.80+  | 7  | 1.000 | 97  | 4  |     |  |                   | 101  | 30.90B | 4.10   |  |
| 1480                |                |                                 | 9.20N   |       | 8.80+   | 4  | 1.000 | 53  | 1  |     |  |                   | 54   | 26.80B | 2.60   |  |
| 1485                |                |                                 | 5.90N   |       | 3.80-   | 21 |       | 169 | 54 |     |  |                   | 115  | 22.90  | 1.10A  |  |
| 1490                |                |                                 | 3.50N   |       |         |    |       |     | 69 |     |  |                   | 130  | 20.10B | .30A   |  |
| 1495                |                |                                 | 1.80N   |       |         |    |       |     |    |     |  |                   | 8    | 17.40B | .25A   |  |
| 1500                |                |                                 | 0.90N   |       |         |    |       |     | 1  |     |  |                   | 54   | 15.00B | .20    |  |
| 1505                |                |                                 | 0.40N   |       |         |    |       |     |    |     |  |                   | 133  | 12.80B | .25A   |  |
| 1510                |                |                                 | 0.15N   |       |         |    |       |     |    |     |  |                   | 159  | 12.30B | .25A   |  |
| 1515                |                |                                 | 0.05N   |       |         |    |       |     |    |     |  |                   | 16   | 10.70B | .20A   |  |
| 1520                |                |                                 | 0.05N   |       |         |    |       |     |    |     |  |                   | 29   | 9.40B  | .20A   |  |
| 1525                |                |                                 |         |       |         |    |       |     |    |     |  |                   | 8    | 6.40B  | .10A   |  |
| 1530                |                |                                 |         |       |         |    |       |     |    |     |  |                   | 17   | 7.30B  | .10    |  |
| 1535                |                |                                 |         |       |         |    |       |     |    |     |  |                   | 151  | 6.80B  | .15    |  |
| 1540                |                |                                 |         |       |         |    |       |     |    |     |  |                   | 82   | 5.60B  | .15A   |  |
| 1545                |                |                                 |         |       |         |    |       |     |    |     |  |                   | 1    | 5.30B  | .20A   |  |
| 1550                |                |                                 |         |       |         |    |       |     |    |     |  |                   | 52   | 4.90B  | .15A   |  |
| 1555                |                |                                 |         |       |         |    |       |     |    |     |  |                   | 57   | 3.70B  | .15A   |  |
| 1560                |                |                                 |         |       |         |    |       |     |    |     |  |                   | 3    | 3.20B  | .15A   |  |
| 1565                |                |                                 |         |       |         |    |       |     |    |     |  |                   | 2    | 3.20   | .15A   |  |
| 1580                |                |                                 |         |       |         |    |       |     |    |     |  |                   | 2    | .70B   | .15A   |  |
| 1590                |                |                                 |         |       |         |    |       |     |    |     |  |                   | 2    | .20    | .20    |  |
| 1595                |                |                                 |         |       |         |    |       |     |    |     |  |                   | 1    | .20    | .20    |  |
| TOTAL               |                |                                 |         |       |         |    |       |     |    | 129 |  | 0 -               | 1404 |        |        |  |
| EURO FX C (EU)      |                | (FUTURES SETT. 1.48350 - 32.0 ) |         |       |         |    |       |     |    |     |  |                   |      |        |        |  |
| DEC09               | EURO FX C (EU) |                                 |         |       |         |    |       |     |    |     |  |                   |      |        |        |  |
| 1335                |                |                                 | 151.80N |       | 148.60- | 32 | .988  |     |    |     |  | 7                 | UNCH | 76.00B | 75.10  |  |
| 1370                |                |                                 | 117.30N |       | 113.90- | 34 | .973  |     |    |     |  | 2500              | UNCH | 76.90B | 54.70A |  |
| 1385                |                |                                 | 102.60N |       | 99.20-  | 34 | .959  |     |    |     |  | 25                | UNCH | 87.50B | 46.90A |  |
| 1390                |                |                                 | 97.70N  |       | 94.30-  | 34 | .954  |     |    |     |  | 25                | UNCH | 83.20B | 44.60A |  |
| 1420                |                |                                 | 69.20N  |       | 65.70-  | 35 | .896  |     |    |     |  | 8                 | UNCH | 68.10B | 32.10A |  |
| 1430                |                |                                 | 60.20N  |       | 56.70-  | 35 | .862  |     |    |     |  | 25                | UNCH | 74.40B | 28.70A |  |
| 1435                |                |                                 | 55.80N  |       | 52.20-  | 36 | .843  |     |    |     |  | 50                | UNCH | 69.90B | 26.60A |  |
| 1440                |                |                                 | 51.50N  |       | 47.90-  | 36 | .820  |     |    |     |  | 5                 | UNCH | 65.40B | 32.30A |  |
| 1445                |                |                                 | 47.30N  |       | 43.70-  | 36 | .794  |     |    |     |  | 5                 | UNCH | 61.00B | 25.20A |  |
| 1450                |                |                                 | 43.20N  |       | 39.70-  | 35 | .764  |     |    |     |  | 10                | UNCH | 56.70B | 21.00A |  |
| 1460                |                |                                 | 35.50N  |       | 32.00-  | 35 | .699  |     |    |     |  | 6                 | UNCH | 48.50B | 21.40A |  |
| 1465                |                |                                 | 31.90N  |       | 28.40-  | 35 | .662  |     |    |     |  | 11                | UNCH | 44.80B | 16.40A |  |
| 1470                |                |                                 | 28.50N  |       | 25.10-  | 34 | .622  |     |    |     |  | 22                | UNCH | 41.00B | 15.10A |  |
| 1475                |                |                                 | 25.20N  |       | 21.90-  | 33 | .590  |     |    |     |  | 79                | UNCH | 37.40B | 15.50A |  |
| 1480                |                |                                 | 22.00N  |       | 19.10-  | 31 | .537  |     |    |     |  | 2                 | UNCH | 33.00B | 12.80A |  |
| 1485                |                |                                 | 19.40N  |       | 16.40-  | 30 | .492  |     |    |     |  | 16                | UNCH | 32.50B | 11.80A |  |
| 1490                |                |                                 | 16.90N  |       | 14.00-  | 29 | .447  |     |    |     |  | 2                 | UNCH | 29.80B | 10.20A |  |
| 1495                |                |                                 | 14.60N  |       | 11.90-  | 27 | .403  |     |    |     |  | 2                 | UNCH | 26.80B | 8.70   |  |
| 1500                |                |                                 | 12.50N  |       | 10.00-  | 25 | .359  |     |    |     |  | 4                 | UNCH | 26.80B | 7.40   |  |
| 1505                |                |                                 | 10.70N  |       | 8.40-   | 23 | .319  |     |    |     |  | 2                 | UNCH | 22.40B | 6.50A  |  |
| 1510                |                |                                 | 9.10N   |       | 7.00-   | 21 | .280  |     |    |     |  | 1                 | UNCH | 20.30B | 5.50A  |  |
| 1515                |                |                                 | 7.60N   |       | 5.70-   | 19 | .242  |     |    |     |  | 13                | UNCH | 18.30B | 4.70A  |  |
| 1520                |                |                                 | 6.40N   |       | 4.70-   | 17 | .210  |     |    |     |  | 4                 | UNCH | 16.50B | 3.90A  |  |
| 1525                |                |                                 | 5.30N   |       | 3.80-   | 15 | .179  |     |    |     |  | 4                 | UNCH | 14.90B | 3.30A  |  |
| 1530                |                |                                 | 4.30N   |       |         |    |       |     |    |     |  |                   |      |        |        |  |



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FINAL

Table with columns: PG39 BULLETIN #215@, EURO FX PUT, (FUTURES SETT. 1.48350 - 32.0), 77.30+, 29, .948, 4, UNCH, 64.00A, etc. Includes sub-sections for DEC09, JAN10, and MAR10.

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