



# Derivatives Weekly Statistics Report

From 2009/02/02 To 2009/02/06

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2009	\$ / R On 16-March-09			Currency Future	9.8100	10.1054	9.8063	10.1054	172056.00
06/02/2009	\$ / R On 16-March-09			Currency Future	9.8100	10.1054	9.8063	10.1054	172056.00
06/02/2009	\$ / R On 16-March-09			Currency Future	9.8100	10.1054	9.8063	10.1054	172056.00
06/02/2009	\$ / R On 16-March-09			Currency Future	9.8100	10.1054	9.8063	10.1054	172056.00
06/02/2009	\$ / R On 16-March-09			Currency Future	9.8100	10.1054	9.8063	10.1054	172056.00
06/02/2009	\$ / R On 16-March-09			Currency Future	9.8100	10.1054	9.8063	10.1054	172056.00
06/02/2009	\$ / R On 16-March-09			Currency Future	9.8100	10.1054	9.8063	10.1054	172056.00
06/02/2009	\$ / R On 16-March-09			Currency Future	9.8100	10.1054	9.8063	10.1054	172056.00
06/02/2009	\$ / R On 15-March-10			Currency Future	10.7800	11.1196	10.7757	11.1196	0.00
06/02/2009	\$ / R On 15-March-10			Currency Future	10.7800	11.1196	10.7757	11.1196	0.00
06/02/2009	\$ / R On 15-March-10			Currency Future	10.7800	11.1196	10.7757	11.1196	0.00
06/02/2009	\$ / R On 15-March-10			Currency Future	10.7800	11.1196	10.7757	11.1196	0.00
06/02/2009	\$ / R On 15-March-10			Currency Future	10.7800	11.1196	10.7757	11.1196	0.00
06/02/2009	\$ / R On 15-March-10			Currency Future	10.7800	11.1196	10.7757	11.1196	0.00
06/02/2009	\$ / R On 15-March-10			Currency Future	10.7800	11.1196	10.7757	11.1196	0.00
06/02/2009	\$ / R On 15-March-10			Currency Future	10.7800	11.1196	10.7757	11.1196	0.00
06/02/2009	\$ / R On 12-June-09			Currency Future	9.9800	10.2906	9.9840	10.2906	7253.00
06/02/2009	\$ / R On 12-June-09			Currency Future	9.9800	10.2906	9.9840	10.2906	7253.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2009	\$ / R On 12-June-09			Currency Future	9.9800	10.2906	9.9840	10.2906	7253.00
06/02/2009	\$ / R On 12-June-09			Currency Future	9.9800	10.2906	9.9840	10.2906	7253.00
06/02/2009	\$ / R On 12-June-09			Currency Future	9.9800	10.2906	9.9840	10.2906	7253.00
06/02/2009	\$ / R On 12-June-09			Currency Future	9.9800	10.2906	9.9840	10.2906	7253.00
06/02/2009	\$ / R On 12-June-09			Currency Future	9.9800	10.2906	9.9840	10.2906	7253.00
06/02/2009	\$ / R On 12-June-09			Currency Future	9.9800	10.2906	9.9840	10.2906	7253.00
06/02/2009	\$ / R On 12-June-09			Currency Future	9.9800	10.2906	9.9840	10.2906	7253.00
06/02/2009	\$ / R On 14-September-09			Currency Future	10.1500	10.4601	10.1479	10.4601	60.00
06/02/2009	\$ / R On 14-September-09			Currency Future	10.1500	10.4601	10.1479	10.4601	60.00
06/02/2009	\$ / R On 14-September-09			Currency Future	10.1500	10.4601	10.1479	10.4601	60.00
06/02/2009	\$ / R On 14-September-09			Currency Future	10.1500	10.4601	10.1479	10.4601	60.00
06/02/2009	\$ / R On 14-September-09			Currency Future	10.1500	10.4601	10.1479	10.4601	60.00
06/02/2009	\$ / R On 14-September-09			Currency Future	10.1500	10.4601	10.1479	10.4601	60.00
06/02/2009	\$ / R On 14-September-09			Currency Future	10.1500	10.4601	10.1479	10.4601	60.00
06/02/2009	\$ / R On 14-September-09			Currency Future	10.1500	10.4601	10.1479	10.4601	60.00
06/02/2009	\$ / R On 14-September-09			Currency Future	10.1500	10.4601	10.1479	10.4601	60.00
06/02/2009	\$ / R On 14-December-09			Currency Future	10.2800	10.5953	10.2788	10.5953	0.00
06/02/2009	\$ / R On 14-December-09			Currency Future	10.2800	10.5953	10.2788	10.5953	0.00
06/02/2009	\$ / R On 14-December-09			Currency Future	10.2800	10.5953	10.2788	10.5953	0.00
06/02/2009	\$ / R On 14-December-09			Currency Future	10.2800	10.5953	10.2788	10.5953	0.00
06/02/2009	\$ / R On 14-December-09			Currency Future	10.2800	10.5953	10.2788	10.5953	0.00
06/02/2009	\$ / R On 14-December-09			Currency Future	10.2800	10.5953	10.2788	10.5953	0.00
06/02/2009	\$ / R On 14-December-09			Currency Future	10.2800	10.5953	10.2788	10.5953	0.00
06/02/2009	\$ / R On 14-December-09			Currency Future	10.2800	10.5953	10.2788	10.5953	0.00
06/02/2009	\$ / R On 14-December-09			Currency Future	10.2800	10.5953	10.2788	10.5953	0.00
06/02/2009	\$ / R On 14-December-09			Currency Future	10.2800	10.5953	10.2788	10.5953	0.00
06/02/2009	\$ / R On 14-December-09			Currency Future	10.2800	10.5953	10.2788	10.5953	0.00
06/02/2009	\$ / R On 16-March-09	230.00	Call	Currency Future	183	288	183	288	0.00
06/02/2009	\$ / R On 16-March-09	230.00	Put	Currency Future	776	583	776	583	0.00
06/02/2009	\$ / R On 14-December-09	243.60	Call	Currency Future	838	1019	838	1019	0.00
06/02/2009	\$ / R On 14-December-09	243.60	Put	Currency Future	1459	1324	1459	1324	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2009	\$ / R On 16-March-09	8.50	Call	Currency Future	14	26	14	26	0.00
06/02/2009	\$ / R On 16-March-09	8.50	Put	Currency Future	2507	2221	2507	2221	0.00
06/02/2009	\$ / R On 14-September-09	8.75	Call	Currency Future	773	956	773	956	0.00
06/02/2009	\$ / R On 14-September-09	8.25	Call	Currency Future	773	956	773	956	0.00
06/02/2009	\$ / R On 14-September-09	8.50	Call	Currency Future	773	956	773	956	0.00
06/02/2009	\$ / R On 14-September-09	8.75	Put	Currency Future	1025	896	1025	896	0.00
06/02/2009	\$ / R On 14-September-09	8.25	Put	Currency Future	1025	896	1025	896	0.00
06/02/2009	\$ / R On 14-September-09	8.50	Put	Currency Future	1025	896	1025	896	0.00
06/02/2009	\$ / R On 16-March-09	8.65	Call	Currency Future	111	180	111	180	3500.00
06/02/2009	\$ / R On 16-March-09	8.60	Call	Currency Future	111	180	111	180	3500.00
06/02/2009	\$ / R On 16-March-09	8.55	Call	Currency Future	111	180	111	180	3500.00
06/02/2009	\$ / R On 16-March-09	8.45	Call	Currency Future	111	180	111	180	3500.00
06/02/2009	\$ / R On 16-March-09	6.50	Call	Currency Future	111	180	111	180	3500.00
06/02/2009	\$ / R On 16-March-09	9.00	Call	Currency Future	111	180	111	180	3500.00
06/02/2009	\$ / R On 16-March-09	8.75	Call	Currency Future	111	180	111	180	3500.00
06/02/2009	\$ / R On 16-March-09	8.50	Call	Currency Future	111	180	111	180	3500.00
06/02/2009	\$ / R On 16-March-09	8.25	Call	Currency Future	111	180	111	180	3500.00
06/02/2009	\$ / R On 16-March-09	8.00	Call	Currency Future	111	180	111	180	3500.00
06/02/2009	\$ / R On 16-March-09	7.75	Call	Currency Future	111	180	111	180	3500.00
06/02/2009	\$ / R On 16-March-09	7.50	Call	Currency Future	111	180	111	180	3500.00
06/02/2009	\$ / R On 16-March-09	7.25	Call	Currency Future	111	180	111	180	3500.00
06/02/2009	\$ / R On 16-March-09	7.00	Call	Currency Future	111	180	111	180	3500.00
06/02/2009	\$ / R On 16-March-09	6.75	Call	Currency Future	111	180	111	180	3500.00
06/02/2009	\$ / R On 16-March-09	8.65	Put	Currency Future	1205	974	1205	974	0.00
06/02/2009	\$ / R On 16-March-09	8.60	Put	Currency Future	1205	974	1205	974	0.00
06/02/2009	\$ / R On 16-March-09	8.55	Put	Currency Future	1205	974	1205	974	0.00
06/02/2009	\$ / R On 16-March-09	8.45	Put	Currency Future	1205	974	1205	974	0.00
06/02/2009	\$ / R On 16-March-09	6.50	Put	Currency Future	1205	974	1205	974	0.00
06/02/2009	\$ / R On 16-March-09	9.00	Put	Currency Future	1205	974	1205	974	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2009	\$ / R On 16-March-09	8.75	Put	Currency Future	1205	974	1205	974	0.00
06/02/2009	\$ / R On 16-March-09	8.50	Put	Currency Future	1205	974	1205	974	0.00
06/02/2009	\$ / R On 16-March-09	8.25	Put	Currency Future	1205	974	1205	974	0.00
06/02/2009	\$ / R On 16-March-09	8.00	Put	Currency Future	1205	974	1205	974	0.00
06/02/2009	\$ / R On 16-March-09	7.75	Put	Currency Future	1205	974	1205	974	0.00
06/02/2009	\$ / R On 16-March-09	7.50	Put	Currency Future	1205	974	1205	974	0.00
06/02/2009	\$ / R On 16-March-09	7.25	Put	Currency Future	1205	974	1205	974	0.00
06/02/2009	\$ / R On 16-March-09	7.00	Put	Currency Future	1205	974	1205	974	0.00
06/02/2009	\$ / R On 16-March-09	6.75	Put	Currency Future	1205	974	1205	974	0.00
06/02/2009	\$ / R On 14-September-09	8.75	Call	Currency Future	741	919	741	919	0.00
06/02/2009	\$ / R On 14-September-09	8.25	Call	Currency Future	741	919	741	919	0.00
06/02/2009	\$ / R On 14-September-09	8.50	Call	Currency Future	741	919	741	919	0.00
06/02/2009	\$ / R On 14-September-09	8.75	Put	Currency Future	1094	959	1094	959	0.00
06/02/2009	\$ / R On 14-September-09	8.25	Put	Currency Future	1094	959	1094	959	0.00
06/02/2009	\$ / R On 14-September-09	8.50	Put	Currency Future	1094	959	1094	959	0.00
06/02/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	866	1052	866	1052	0.00
06/02/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	866	1052	866	1052	0.00
06/02/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	866	1052	866	1052	0.00
06/02/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	1387	1257	1387	1257	0.00
06/02/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	1387	1257	1387	1257	0.00
06/02/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	1387	1257	1387	1257	0.00
06/02/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	1098	1312	1098	1312	0.00
06/02/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	919	817	919	817	0.00
06/02/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	956	1159	956	1159	0.00
06/02/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	708	599	708	599	0.00
06/02/2009	\$ / R On 12-June-09	8.55	Call	Currency Future	616	799	616	799	0.00
06/02/2009	\$ / R On 12-June-09	8.45	Call	Currency Future	616	799	616	799	0.00
06/02/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	616	799	616	799	0.00
06/02/2009	\$ / R On 12-June-09	8.25	Call	Currency Future	616	799	616	799	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	616	799	616	799	0.00
06/02/2009	\$ / R On 12-June-09	8.55	Put	Currency Future	682	559	682	559	0.00
06/02/2009	\$ / R On 12-June-09	8.45	Put	Currency Future	682	559	682	559	0.00
06/02/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	682	559	682	559	0.00
06/02/2009	\$ / R On 12-June-09	8.25	Put	Currency Future	682	559	682	559	0.00
06/02/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	682	559	682	559	0.00
06/02/2009	\$ / R On 14-December-09	9.25	Call	Currency Future	694	849	694	849	0.00
06/02/2009	\$ / R On 14-December-09	8.75	Call	Currency Future	694	849	694	849	0.00
06/02/2009	\$ / R On 14-December-09	9.05	Call	Currency Future	694	849	694	849	0.00
06/02/2009	\$ / R On 14-December-09	8.95	Call	Currency Future	694	849	694	849	0.00
06/02/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	694	849	694	849	0.00
06/02/2009	\$ / R On 14-December-09	9.25	Put	Currency Future	1915	1753	1915	1753	0.00
06/02/2009	\$ / R On 14-December-09	8.75	Put	Currency Future	1915	1753	1915	1753	0.00
06/02/2009	\$ / R On 14-December-09	9.05	Put	Currency Future	1915	1753	1915	1753	0.00
06/02/2009	\$ / R On 14-December-09	8.95	Put	Currency Future	1915	1753	1915	1753	0.00
06/02/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	1915	1753	1915	1753	0.00
06/02/2009	\$ / R On 16-March-09	228.00	Call	Currency Future	1031	1321	1031	1321	0.00
06/02/2009	\$ / R On 16-March-09	228.00	Put	Currency Future	25	16	25	16	0.00
06/02/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	1493	1784	1493	1784	0.00
06/02/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	109	94	109	94	0.00
06/02/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	1107	1379	1107	1379	0.00
06/02/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	223	189	223	189	0.00
06/02/2009	\$ / R On 12-June-09	8.65	Call	Currency Future	565	739	565	739	0.00
06/02/2009	\$ / R On 12-June-09	8.70	Call	Currency Future	565	739	565	739	0.00
06/02/2009	\$ / R On 12-June-09	8.75	Call	Currency Future	565	739	565	739	0.00
06/02/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	565	739	565	739	0.00
06/02/2009	\$ / R On 12-June-09	8.25	Call	Currency Future	565	739	565	739	0.00
06/02/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	565	739	565	739	0.00
06/02/2009	\$ / R On 12-June-09	7.75	Call	Currency Future	565	739	565	739	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2009	\$ / R On 12-June-09	7.50	Call	Currency Future	565	739	565	739	0.00
06/02/2009	\$ / R On 12-June-09	7.25	Call	Currency Future	565	739	565	739	0.00
06/02/2009	\$ / R On 12-June-09	7.00	Call	Currency Future	565	739	565	739	0.00
06/02/2009	\$ / R On 12-June-09	6.75	Call	Currency Future	565	739	565	739	0.00
06/02/2009	\$ / R On 12-June-09	6.50	Call	Currency Future	565	739	565	739	0.00
06/02/2009	\$ / R On 12-June-09	6.25	Call	Currency Future	565	739	565	739	0.00
06/02/2009	\$ / R On 12-June-09	6.00	Call	Currency Future	565	739	565	739	0.00
06/02/2009	\$ / R On 12-June-09	8.65	Put	Currency Future	781	649	781	649	0.00
06/02/2009	\$ / R On 12-June-09	8.70	Put	Currency Future	781	649	781	649	0.00
06/02/2009	\$ / R On 12-June-09	8.75	Put	Currency Future	781	649	781	649	0.00
06/02/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	781	649	781	649	0.00
06/02/2009	\$ / R On 12-June-09	8.25	Put	Currency Future	781	649	781	649	0.00
06/02/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	781	649	781	649	0.00
06/02/2009	\$ / R On 12-June-09	7.75	Put	Currency Future	781	649	781	649	0.00
06/02/2009	\$ / R On 12-June-09	7.50	Put	Currency Future	781	649	781	649	0.00
06/02/2009	\$ / R On 12-June-09	7.25	Put	Currency Future	781	649	781	649	0.00
06/02/2009	\$ / R On 12-June-09	7.00	Put	Currency Future	781	649	781	649	0.00
06/02/2009	\$ / R On 12-June-09	6.75	Put	Currency Future	781	649	781	649	0.00
06/02/2009	\$ / R On 12-June-09	6.50	Put	Currency Future	781	649	781	649	0.00
06/02/2009	\$ / R On 12-June-09	6.25	Put	Currency Future	781	649	781	649	0.00
06/02/2009	\$ / R On 12-June-09	6.00	Put	Currency Future	781	649	781	649	0.00
06/02/2009	\$ / R On 12-June-09	230.00	Call	Currency Future	248	373	248	373	0.00
06/02/2009	\$ / R On 12-June-09	230.00	Put	Currency Future	1564	1382	1564	1382	0.00
06/02/2009	\$ / R On 12-June-09	9.00	Call	Currency Future	305	446	305	446	0.00
06/02/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	305	446	305	446	0.00
06/02/2009	\$ / R On 12-June-09	8.80	Call	Currency Future	305	446	305	446	0.00
06/02/2009	\$ / R On 12-June-09	8.70	Call	Currency Future	305	446	305	446	0.00
06/02/2009	\$ / R On 12-June-09	8.75	Call	Currency Future	305	446	305	446	0.00
06/02/2009	\$ / R On 12-June-09	9.00	Put	Currency Future	1371	1205	1371	1205	0.00

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06/02/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	1371	1205	1371	1205	0.00
06/02/2009	\$ / R On 12-June-09	8.80	Put	Currency Future	1371	1205	1371	1205	0.00
06/02/2009	\$ / R On 12-June-09	8.70	Put	Currency Future	1371	1205	1371	1205	0.00
06/02/2009	\$ / R On 12-June-09	8.75	Put	Currency Future	1371	1205	1371	1205	0.00
06/02/2009	\$ / R On 14-December-09	106.00	Call	Currency Future	1992	2294	1992	2294	0.00
06/02/2009	\$ / R On 14-December-09	106.00	Put	Currency Future	213	198	213	198	0.00
06/02/2009	\$ / R On 14-December-09	243.58	Call	Currency Future	1260	1497	1260	1497	0.00
06/02/2009	\$ / R On 14-December-09	243.58	Put	Currency Future	681	602	681	602	0.00
06/02/2009	\$ / R On 14-December-09	265.00	Call	Currency Future	418	522	418	522	0.00
06/02/2009	\$ / R On 14-December-09	265.00	Put	Currency Future	3439	3227	3439	3227	0.00
06/02/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	1773	2061	1773	2061	0.00
06/02/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	1773	2061	1773	2061	0.00
06/02/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	1773	2061	1773	2061	0.00
06/02/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	294	265	294	265	0.00
06/02/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	294	265	294	265	0.00
06/02/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	294	265	294	265	0.00
06/02/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	1406	1657	1406	1657	0.00
06/02/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	1406	1657	1406	1657	0.00
06/02/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	1406	1657	1406	1657	0.00
06/02/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	527	462	527	462	0.00
06/02/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	527	462	527	462	0.00
06/02/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	527	462	527	462	0.00
06/02/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	1425	1676	1425	1676	0.00
06/02/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	1425	1676	1425	1676	0.00
06/02/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	1425	1676	1425	1676	0.00
06/02/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	999	906	999	906	0.00
06/02/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	999	906	999	906	0.00
06/02/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	999	906	999	906	0.00
06/02/2009	\$ / R On 15-March-10	254.00	Call	Currency Future	1823	2110	1823	2110	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2009	\$ / R On 15-March-10	254.00	Put	Currency Future	547	490	547	490	0.00
06/02/2009	\$ / R On 16-March-09	7.25	Call	Currency Future	657	914	657	914	0.00
06/02/2009	\$ / R On 16-March-09	7.50	Call	Currency Future	657	914	657	914	0.00
06/02/2009	\$ / R On 16-March-09	7.75	Call	Currency Future	657	914	657	914	0.00
06/02/2009	\$ / R On 16-March-09	7.25	Put	Currency Future	100	59	100	59	0.00
06/02/2009	\$ / R On 16-March-09	7.50	Put	Currency Future	100	59	100	59	0.00
06/02/2009	\$ / R On 16-March-09	7.75	Put	Currency Future	100	59	100	59	0.00
06/02/2009	\$ / R On 16-March-09	7.25	Call	Currency Future	522	757	522	757	0.00
06/02/2009	\$ / R On 16-March-09	7.50	Call	Currency Future	522	757	522	757	0.00
06/02/2009	\$ / R On 16-March-09	7.75	Call	Currency Future	522	757	522	757	0.00
06/02/2009	\$ / R On 16-March-09	7.25	Put	Currency Future	165	101	165	101	0.00
06/02/2009	\$ / R On 16-March-09	7.50	Put	Currency Future	165	101	165	101	0.00
06/02/2009	\$ / R On 16-March-09	7.75	Put	Currency Future	165	101	165	101	0.00
06/02/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	2661	2975	2661	2975	0.00
06/02/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	82	79	82	79	0.00
06/02/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	2151	2456	2151	2456	0.00
06/02/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	172	161	172	161	0.00
06/02/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	737	901	737	901	0.00
06/02/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	1759	1605	1759	1605	0.00
06/02/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	1083	1336	1083	1336	0.00
06/02/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	535	476	535	476	0.00
06/02/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	1037	1275	1037	1275	0.00
06/02/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	590	515	590	515	0.00
06/02/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	995	1216	995	1216	0.00
06/02/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	647	556	647	556	0.00
06/02/2009	\$ / R On 14-September-09	9.50	Call	Currency Future	806	996	806	996	0.00
06/02/2009	\$ / R On 14-September-09	9.50	Put	Currency Future	958	836	958	836	0.00
06/02/2009	\$ / R On 14-September-09	264.00	Call	Currency Future	859	1056	859	1056	0.00
06/02/2009	\$ / R On 14-September-09	264.00	Put	Currency Future	861	746	861	746	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2009	\$ / R On 15-March-10	274.00	Call	Currency Future	985	1187	985	1187	0.00
06/02/2009	\$ / R On 15-March-10	274.00	Put	Currency Future	1910	1767	1910	1767	0.00
06/02/2009	\$ / R On 15-March-10	274.00	Call	Currency Future	961	1158	961	1158	0.00
06/02/2009	\$ / R On 15-March-10	274.00	Put	Currency Future	1985	1839	1985	1839	0.00
06/02/2009	£ / R On 16-March-09			Currency Future	14.4000	14.7652	14.3964	14.7652	14288.00
06/02/2009	£ / R On 16-March-09			Currency Future	14.4000	14.7652	14.3964	14.7652	14288.00
06/02/2009	£ / R On 16-March-09			Currency Future	14.4000	14.7652	14.3964	14.7652	14288.00
06/02/2009	£ / R On 16-March-09			Currency Future	14.4000	14.7652	14.3964	14.7652	14288.00
06/02/2009	£ / R On 16-March-09			Currency Future	14.4000	14.7652	14.3964	14.7652	14288.00
06/02/2009	£ / R On 16-March-09			Currency Future	14.4000	14.7652	14.3964	14.7652	14288.00
06/02/2009	£ / R On 16-March-09			Currency Future	14.4000	14.7652	14.3964	14.7652	14288.00
06/02/2009	£ / R On 16-March-09			Currency Future	14.4000	14.7652	14.3964	14.7652	14288.00
06/02/2009	£ / R On 16-March-09			Currency Future	14.4000	14.7652	14.3964	14.7652	14288.00
06/02/2009	£ / R On 12-June-09			Currency Future	14.6500	15.0316	14.6518	15.0316	399.00
06/02/2009	£ / R On 12-June-09			Currency Future	14.6500	15.0316	14.6518	15.0316	399.00
06/02/2009	£ / R On 12-June-09			Currency Future	14.6500	15.0316	14.6518	15.0316	399.00
06/02/2009	£ / R On 12-June-09			Currency Future	14.6500	15.0316	14.6518	15.0316	399.00
06/02/2009	£ / R On 12-June-09			Currency Future	14.6500	15.0316	14.6518	15.0316	399.00
06/02/2009	£ / R On 12-June-09			Currency Future	14.6500	15.0316	14.6518	15.0316	399.00
06/02/2009	£ / R On 12-June-09			Currency Future	14.6500	15.0316	14.6518	15.0316	399.00
06/02/2009	£ / R On 12-June-09			Currency Future	14.6500	15.0316	14.6518	15.0316	399.00
06/02/2009	£ / R On 12-June-09			Currency Future	14.6500	15.0316	14.6518	15.0316	399.00
06/02/2009	£ / R On 14-September-09			Currency Future	14.8900	15.2787	14.8940	15.2787	8.00
06/02/2009	£ / R On 14-September-09			Currency Future	14.8900	15.2787	14.8940	15.2787	8.00
06/02/2009	£ / R On 14-September-09			Currency Future	14.8900	15.2787	14.8940	15.2787	8.00
06/02/2009	£ / R On 14-September-09			Currency Future	14.8900	15.2787	14.8940	15.2787	8.00
06/02/2009	£ / R On 14-September-09			Currency Future	14.8900	15.2787	14.8940	15.2787	8.00
06/02/2009	£ / R On 14-September-09			Currency Future	14.8900	15.2787	14.8940	15.2787	8.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2009	£ / R On 14-September-09			Currency Future	14.8900	15.2787	14.8940	15.2787	8.00
06/02/2009	£ / R On 14-September-09			Currency Future	14.8900	15.2787	14.8940	15.2787	8.00
06/02/2009	£ / R On 14-September-09			Currency Future	14.8900	15.2787	14.8940	15.2787	8.00
06/02/2009	£ / R On 14-September-09	7.75	Call	Currency Future	1139	1359	1139	1359	0.00
06/02/2009	£ / R On 14-September-09	7.50	Call	Currency Future	1139	1359	1139	1359	0.00
06/02/2009	£ / R On 14-September-09	7.25	Call	Currency Future	1139	1359	1139	1359	0.00
06/02/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1445	1280	1445	1280	0.00
06/02/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1445	1280	1445	1280	0.00
06/02/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1445	1280	1445	1280	0.00
06/02/2009	£ / R On 14-September-09	6.75	Call	Currency Future	1122	1340	1122	1340	0.00
06/02/2009	£ / R On 14-September-09	7.25	Call	Currency Future	1122	1340	1122	1340	0.00
06/02/2009	£ / R On 14-September-09	7.00	Call	Currency Future	1122	1340	1122	1340	0.00
06/02/2009	£ / R On 14-September-09	6.75	Put	Currency Future	1478	1311	1478	1311	0.00
06/02/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1478	1311	1478	1311	0.00
06/02/2009	£ / R On 14-September-09	7.00	Put	Currency Future	1478	1311	1478	1311	0.00
06/02/2009	£ / R On 12-June-09	254.00	Call	Currency Future	924	1155	924	1155	0.00
06/02/2009	£ / R On 12-June-09	254.00	Put	Currency Future	922	773	922	773	0.00
06/02/2009	£ / R On 14-September-09	8.50	Call	Currency Future	1244	1476	1244	1476	0.00
06/02/2009	£ / R On 14-September-09	8.75	Call	Currency Future	1244	1476	1244	1476	0.00
06/02/2009	£ / R On 14-September-09	8.25	Call	Currency Future	1244	1476	1244	1476	0.00
06/02/2009	£ / R On 14-September-09	7.50	Call	Currency Future	1244	1476	1244	1476	0.00
06/02/2009	£ / R On 14-September-09	7.75	Call	Currency Future	1244	1476	1244	1476	0.00
06/02/2009	£ / R On 14-September-09	7.25	Call	Currency Future	1244	1476	1244	1476	0.00
06/02/2009	£ / R On 14-September-09	7.50	Call	Currency Future	1244	1476	1244	1476	0.00
06/02/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1250	1097	1250	1097	0.00
06/02/2009	£ / R On 14-September-09	8.75	Put	Currency Future	1250	1097	1250	1097	0.00
06/02/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1250	1097	1250	1097	0.00
06/02/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1250	1097	1250	1097	0.00
06/02/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1250	1097	1250	1097	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1250	1097	1250	1097	0.00
06/02/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1250	1097	1250	1097	0.00
06/02/2009	£ / R On 14-September-09	8.50	Call	Currency Future	1263	1501	1263	1501	0.00
06/02/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1219	1073	1219	1073	0.00
06/02/2009	£ / R On 14-September-09	8.25	Call	Currency Future	1321	1579	1321	1579	0.00
06/02/2009	£ / R On 14-September-09	7.75	Call	Currency Future	1321	1579	1321	1579	0.00
06/02/2009	£ / R On 14-September-09	8.00	Call	Currency Future	1321	1579	1321	1579	0.00
06/02/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1127	1001	1127	1001	0.00
06/02/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1127	1001	1127	1001	0.00
06/02/2009	£ / R On 14-September-09	8.00	Put	Currency Future	1127	1001	1127	1001	0.00
06/02/2009	£ / R On 12-June-09	9.00	Call	Currency Future	1041	1316	1041	1316	0.00
06/02/2009	£ / R On 12-June-09	9.00	Put	Currency Future	739	635	739	635	0.00
06/02/2009	£ / R On 14-September-09	6.75	Call	Currency Future	1060	1268	1060	1268	0.00
06/02/2009	£ / R On 14-September-09	7.25	Call	Currency Future	1060	1268	1060	1268	0.00
06/02/2009	£ / R On 14-September-09	7.00	Call	Currency Future	1060	1268	1060	1268	0.00
06/02/2009	£ / R On 14-September-09	6.75	Put	Currency Future	1616	1439	1616	1439	0.00
06/02/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1616	1439	1616	1439	0.00
06/02/2009	£ / R On 14-September-09	7.00	Put	Currency Future	1616	1439	1616	1439	0.00
06/02/2009	£ / R On 14-September-09	8.75	Call	Currency Future	1045	1251	1045	1251	0.00
06/02/2009	£ / R On 14-September-09	8.25	Call	Currency Future	1045	1251	1045	1251	0.00
06/02/2009	£ / R On 14-September-09	8.50	Call	Currency Future	1045	1251	1045	1251	0.00
06/02/2009	£ / R On 14-September-09	8.75	Put	Currency Future	1651	1472	1651	1472	0.00
06/02/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1651	1472	1651	1472	0.00
06/02/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1651	1472	1651	1472	0.00
06/02/2009	£ / R On 12-June-09	254.00	Call	Currency Future	887	1114	887	1114	0.00
06/02/2009	£ / R On 12-June-09	254.00	Put	Currency Future	985	833	985	833	0.00
06/02/2009	£ / R On 14-September-09	8.25	Call	Currency Future	1207	1437	1207	1437	0.00
06/02/2009	£ / R On 14-September-09	8.50	Call	Currency Future	1207	1437	1207	1437	0.00
06/02/2009	£ / R On 14-September-09	7.75	Call	Currency Future	1207	1437	1207	1437	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2009	£ / R On 14-September-09	7.25	Call	Currency Future	1207	1437	1207	1437	0.00
06/02/2009	£ / R On 14-September-09	7.50	Call	Currency Future	1207	1437	1207	1437	0.00
06/02/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1313	1159	1313	1159	0.00
06/02/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1313	1159	1313	1159	0.00
06/02/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1313	1159	1313	1159	0.00
06/02/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1313	1159	1313	1159	0.00
06/02/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1313	1159	1313	1159	0.00
06/02/2009	£ / R On 16-March-09	7.75	Call	Currency Future	744	1060	744	1060	0.00
06/02/2009	£ / R On 16-March-09	7.75	Put	Currency Future	248	194	248	194	0.00
06/02/2009	£ / R On 16-March-09	7.00	Call	Currency Future	620	918	620	918	0.00
06/02/2009	£ / R On 16-March-09	7.00	Put	Currency Future	324	253	324	253	0.00
06/02/2009	£ / R On 14-September-09	7.00	Call	Currency Future	1172	1397	1172	1397	0.00
06/02/2009	£ / R On 14-September-09	7.50	Call	Currency Future	1172	1397	1172	1397	0.00
06/02/2009	£ / R On 14-September-09	7.25	Call	Currency Future	1172	1397	1172	1397	0.00
06/02/2009	£ / R On 14-September-09	7.00	Put	Currency Future	1378	1219	1378	1219	0.00
06/02/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1378	1219	1378	1219	0.00
06/02/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1378	1219	1378	1219	0.00
06/02/2009	£ / R On 16-March-09	8.45	Call	Currency Future	113	229	113	229	0.00
06/02/2009	£ / R On 16-March-09	8.60	Call	Currency Future	113	229	113	229	0.00
06/02/2009	£ / R On 16-March-09	8.55	Call	Currency Future	113	229	113	229	0.00
06/02/2009	£ / R On 16-March-09	9.25	Call	Currency Future	113	229	113	229	0.00
06/02/2009	£ / R On 16-March-09	9.00	Call	Currency Future	113	229	113	229	0.00
06/02/2009	£ / R On 16-March-09	8.75	Call	Currency Future	113	229	113	229	0.00
06/02/2009	£ / R On 16-March-09	8.50	Call	Currency Future	113	229	113	229	0.00
06/02/2009	£ / R On 16-March-09	8.25	Call	Currency Future	113	229	113	229	0.00
06/02/2009	£ / R On 16-March-09	8.00	Call	Currency Future	113	229	113	229	0.00
06/02/2009	£ / R On 16-March-09	7.75	Call	Currency Future	113	229	113	229	0.00
06/02/2009	£ / R On 16-March-09	7.50	Call	Currency Future	113	229	113	229	0.00
06/02/2009	£ / R On 16-March-09	8.45	Put	Currency Future	1666	1414	1666	1414	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2009	£ / R On 16-March-09	8.60	Put	Currency Future	1666	1414	1666	1414	0.00
06/02/2009	£ / R On 16-March-09	8.55	Put	Currency Future	1666	1414	1666	1414	0.00
06/02/2009	£ / R On 16-March-09	9.25	Put	Currency Future	1666	1414	1666	1414	0.00
06/02/2009	£ / R On 16-March-09	9.00	Put	Currency Future	1666	1414	1666	1414	0.00
06/02/2009	£ / R On 16-March-09	8.75	Put	Currency Future	1666	1414	1666	1414	0.00
06/02/2009	£ / R On 16-March-09	8.50	Put	Currency Future	1666	1414	1666	1414	0.00
06/02/2009	£ / R On 16-March-09	8.25	Put	Currency Future	1666	1414	1666	1414	0.00
06/02/2009	£ / R On 16-March-09	8.00	Put	Currency Future	1666	1414	1666	1414	0.00
06/02/2009	£ / R On 16-March-09	7.75	Put	Currency Future	1666	1414	1666	1414	0.00
06/02/2009	£ / R On 16-March-09	7.50	Put	Currency Future	1666	1414	1666	1414	0.00
06/02/2009	£ / R On 12-June-09	8.00	Call	Currency Future	171	266	171	266	0.00
06/02/2009	£ / R On 12-June-09	8.00	Put	Currency Future	3319	3034	3319	3034	0.00
06/02/2009	£ / R On 12-June-09	7.00	Call	Currency Future	241	360	241	360	0.00
06/02/2009	£ / R On 12-June-09	7.00	Put	Currency Future	2839	2578	2839	2578	0.00
06/02/2009	£ / R On 16-March-09	7.00	Call	Currency Future	17	51	17	51	0.00
06/02/2009	£ / R On 16-March-09	7.00	Put	Currency Future	2970	2636	2970	2636	0.00
06/02/2009	£ / R On 12-June-09	7.00	Call	Currency Future	200	305	200	305	0.00
06/02/2009	£ / R On 12-June-09	7.00	Put	Currency Future	3099	2824	3099	2824	0.00
06/02/2009	£ / R On 16-March-09	8.25	Call	Currency Future	10	33	10	33	0.00
06/02/2009	£ / R On 16-March-09	8.25	Put	Currency Future	3313	2968	3313	2968	0.00
06/02/2009	£ / R On 12-June-09	8.00	Call	Currency Future	182	281	182	281	0.00
06/02/2009	£ / R On 12-June-09	8.00	Put	Currency Future	3230	2949	3230	2949	0.00
06/02/2009	£ / R On 16-March-09	8.55	Call	Currency Future	143	277	143	277	0.00
06/02/2009	£ / R On 16-March-09	8.45	Call	Currency Future	143	277	143	277	0.00
06/02/2009	£ / R On 16-March-09	9.00	Call	Currency Future	143	277	143	277	0.00
06/02/2009	£ / R On 16-March-09	8.75	Call	Currency Future	143	277	143	277	0.00
06/02/2009	£ / R On 16-March-09	8.50	Call	Currency Future	143	277	143	277	0.00
06/02/2009	£ / R On 16-March-09	8.25	Call	Currency Future	143	277	143	277	0.00
06/02/2009	£ / R On 16-March-09	8.00	Call	Currency Future	143	277	143	277	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2009	£ / R On 16-March-09	7.75	Call	Currency Future	143	277	143	277	0.00
06/02/2009	£ / R On 16-March-09	7.50	Call	Currency Future	143	277	143	277	0.00
06/02/2009	£ / R On 16-March-09	7.25	Call	Currency Future	143	277	143	277	0.00
06/02/2009	£ / R On 16-March-09	7.00	Call	Currency Future	143	277	143	277	0.00
06/02/2009	£ / R On 16-March-09	6.75	Call	Currency Future	143	277	143	277	0.00
06/02/2009	£ / R On 16-March-09	8.55	Put	Currency Future	1497	1262	1497	1262	0.00
06/02/2009	£ / R On 16-March-09	8.45	Put	Currency Future	1497	1262	1497	1262	0.00
06/02/2009	£ / R On 16-March-09	9.00	Put	Currency Future	1497	1262	1497	1262	0.00
06/02/2009	£ / R On 16-March-09	8.75	Put	Currency Future	1497	1262	1497	1262	0.00
06/02/2009	£ / R On 16-March-09	8.50	Put	Currency Future	1497	1262	1497	1262	0.00
06/02/2009	£ / R On 16-March-09	8.25	Put	Currency Future	1497	1262	1497	1262	0.00
06/02/2009	£ / R On 16-March-09	8.00	Put	Currency Future	1497	1262	1497	1262	0.00
06/02/2009	£ / R On 16-March-09	7.75	Put	Currency Future	1497	1262	1497	1262	0.00
06/02/2009	£ / R On 16-March-09	7.50	Put	Currency Future	1497	1262	1497	1262	0.00
06/02/2009	£ / R On 16-March-09	7.25	Put	Currency Future	1497	1262	1497	1262	0.00
06/02/2009	£ / R On 16-March-09	7.00	Put	Currency Future	1497	1262	1497	1262	0.00
06/02/2009	£ / R On 16-March-09	6.75	Put	Currency Future	1497	1262	1497	1262	0.00
06/02/2009	£ / R On 16-March-09	9.25	Call	Currency Future	127	252	127	252	0.00
06/02/2009	£ / R On 16-March-09	9.00	Call	Currency Future	127	252	127	252	0.00
06/02/2009	£ / R On 16-March-09	8.75	Call	Currency Future	127	252	127	252	0.00
06/02/2009	£ / R On 16-March-09	8.50	Call	Currency Future	127	252	127	252	0.00
06/02/2009	£ / R On 16-March-09	8.25	Call	Currency Future	127	252	127	252	0.00
06/02/2009	£ / R On 16-March-09	8.00	Call	Currency Future	127	252	127	252	0.00
06/02/2009	£ / R On 16-March-09	7.75	Call	Currency Future	127	252	127	252	0.00
06/02/2009	£ / R On 16-March-09	7.50	Call	Currency Future	127	252	127	252	0.00
06/02/2009	£ / R On 16-March-09	9.25	Put	Currency Future	1581	1337	1581	1337	0.00
06/02/2009	£ / R On 16-March-09	9.00	Put	Currency Future	1581	1337	1581	1337	0.00
06/02/2009	£ / R On 16-March-09	8.75	Put	Currency Future	1581	1337	1581	1337	0.00
06/02/2009	£ / R On 16-March-09	8.50	Put	Currency Future	1581	1337	1581	1337	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2009	£ / R On 16-March-09	8.25	Put	Currency Future	1581	1337	1581	1337	0.00
06/02/2009	£ / R On 16-March-09	8.00	Put	Currency Future	1581	1337	1581	1337	0.00
06/02/2009	£ / R On 16-March-09	7.75	Put	Currency Future	1581	1337	1581	1337	0.00
06/02/2009	£ / R On 16-March-09	7.50	Put	Currency Future	1581	1337	1581	1337	0.00
06/02/2009	£ / R On 12-June-09	254.00	Call	Currency Future	962	1203	962	1203	0.00
06/02/2009	£ / R On 12-June-09	254.00	Put	Currency Future	860	721	860	721	0.00
06/02/2009	£ / R On 14-September-09	8.25	Call	Currency Future	1282	1527	1282	1527	0.00
06/02/2009	£ / R On 14-September-09	7.75	Call	Currency Future	1282	1527	1282	1527	0.00
06/02/2009	£ / R On 14-September-09	8.00	Call	Currency Future	1282	1527	1282	1527	0.00
06/02/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1188	1048	1188	1048	0.00
06/02/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1188	1048	1188	1048	0.00
06/02/2009	£ / R On 14-September-09	8.00	Put	Currency Future	1188	1048	1188	1048	0.00
06/02/2009	£ / R On 14-September-09	8.75	Call	Currency Future	1075	1286	1075	1286	0.00
06/02/2009	£ / R On 14-September-09	8.25	Call	Currency Future	1075	1286	1075	1286	0.00
06/02/2009	£ / R On 14-September-09	8.50	Call	Currency Future	1075	1286	1075	1286	0.00
06/02/2009	£ / R On 14-September-09	8.75	Put	Currency Future	1581	1407	1581	1407	0.00
06/02/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1581	1407	1581	1407	0.00
06/02/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1581	1407	1581	1407	0.00
06/02/2009	£ / R On 16-March-09	7.50	Call	Currency Future	881	1211	881	1211	0.00
06/02/2009	£ / R On 16-March-09	7.50	Put	Currency Future	185	146	185	146	0.00
06/02/2009	£ / R On 16-March-09	7.50	Call	Currency Future	811	1134	811	1134	0.00
06/02/2009	£ / R On 16-March-09	7.50	Put	Currency Future	215	169	215	169	0.00
06/02/2009	£ / R On 16-March-09	7.75	Call	Currency Future	680	988	680	988	0.00
06/02/2009	£ / R On 16-March-09	7.75	Put	Currency Future	284	222	284	222	0.00
06/02/2009	£ / R On 12-June-09	7.00	Call	Currency Future	1260	1563	1260	1563	0.00
06/02/2009	£ / R On 12-June-09	7.00	Put	Currency Future	558	481	558	481	0.00
06/02/2009	£ / R On 12-June-09	9.00	Call	Currency Future	1201	1499	1201	1499	0.00
06/02/2009	£ / R On 12-June-09	9.00	Put	Currency Future	599	517	599	517	0.00
06/02/2009	£ / R On 16-March-09	9.00	Call	Currency Future	1031	1373	1031	1373	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2009	£ / R On 16-March-09	9.00	Put	Currency Future	134	108	134	108	0.00
06/02/2009	£ / R On 16-March-09	7.75	Call	Currency Future	955	1291	955	1291	0.00
06/02/2009	£ / R On 16-March-09	7.75	Put	Currency Future	158	126	158	126	0.00
06/02/2009	£ / R On 14-September-09	265.00	Call	Currency Future	1670	1982	1670	1982	0.00
06/02/2009	£ / R On 14-September-09	265.00	Put	Currency Future	776	703	776	703	0.00
06/02/2009	£ / R On 16-March-09	8.75	Call	Currency Future	506	757	506	757	0.00
06/02/2009	£ / R On 16-March-09	9.00	Call	Currency Future	506	757	506	757	0.00
06/02/2009	£ / R On 16-March-09	9.25	Call	Currency Future	506	757	506	757	0.00
06/02/2009	£ / R On 16-March-09	8.75	Put	Currency Future	460	342	460	342	0.00
06/02/2009	£ / R On 16-March-09	9.00	Put	Currency Future	460	342	460	342	0.00
06/02/2009	£ / R On 16-March-09	9.25	Put	Currency Future	460	342	460	342	0.00
06/02/2009	£ / R On 12-June-09	10.00	Call	Currency Future	1144	1436	1144	1436	0.00
06/02/2009	£ / R On 12-June-09	10.25	Call	Currency Future	1144	1436	1144	1436	0.00
06/02/2009	£ / R On 12-June-09	9.50	Call	Currency Future	1144	1436	1144	1436	0.00
06/02/2009	£ / R On 12-June-09	8.75	Call	Currency Future	1144	1436	1144	1436	0.00
06/02/2009	£ / R On 12-June-09	10.00	Put	Currency Future	642	555	642	555	0.00
06/02/2009	£ / R On 12-June-09	10.25	Put	Currency Future	642	555	642	555	0.00
06/02/2009	£ / R On 12-June-09	9.50	Put	Currency Future	642	555	642	555	0.00
06/02/2009	£ / R On 12-June-09	8.75	Put	Currency Future	642	555	642	555	0.00
06/02/2009	£ / R On 12-June-09	8.50	Call	Currency Future	924	1155	924	1155	0.00
06/02/2009	£ / R On 12-June-09	8.50	Put	Currency Future	922	773	922	773	0.00
06/02/2009	£ / R On 14-September-09	8.50	Call	Currency Future	1244	1476	1244	1476	0.00
06/02/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1250	1097	1250	1097	0.00
06/02/2009	£ / R On 16-March-09	8.75	Call	Currency Future	486	727	486	727	0.00
06/02/2009	£ / R On 16-March-09	8.75	Put	Currency Future	490	362	490	362	0.00
06/02/2009	€ / R On 16-March-09			Currency Future	12.6100	12.9144	12.6093	12.9144	5904.00
06/02/2009	€ / R On 16-March-09			Currency Future	12.6100	12.9144	12.6093	12.9144	5904.00
06/02/2009	€ / R On 16-March-09			Currency Future	12.6100	12.9144	12.6093	12.9144	5904.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2009	€ / R On 16-March-09			Currency Future	12.6100	12.9144	12.6093	12.9144	5904.00
06/02/2009	€ / R On 16-March-09			Currency Future	12.6100	12.9144	12.6093	12.9144	5904.00
06/02/2009	€ / R On 16-March-09			Currency Future	12.6100	12.9144	12.6093	12.9144	5904.00
06/02/2009	€ / R On 16-March-09			Currency Future	12.6100	12.9144	12.6093	12.9144	5904.00
06/02/2009	€ / R On 16-March-09			Currency Future	12.6100	12.9144	12.6093	12.9144	5904.00
06/02/2009	€ / R On 16-March-09			Currency Future	12.6100	12.9144	12.6093	12.9144	5904.00
06/02/2009	€ / R On 12-June-09			Currency Future	12.8300	13.1466	12.8341	13.1466	2882.00
06/02/2009	€ / R On 12-June-09			Currency Future	12.8300	13.1466	12.8341	13.1466	2882.00
06/02/2009	€ / R On 12-June-09			Currency Future	12.8300	13.1466	12.8341	13.1466	2882.00
06/02/2009	€ / R On 12-June-09			Currency Future	12.8300	13.1466	12.8341	13.1466	2882.00
06/02/2009	€ / R On 12-June-09			Currency Future	12.8300	13.1466	12.8341	13.1466	2882.00
06/02/2009	€ / R On 12-June-09			Currency Future	12.8300	13.1466	12.8341	13.1466	2882.00
06/02/2009	€ / R On 12-June-09			Currency Future	12.8300	13.1466	12.8341	13.1466	2882.00
06/02/2009	€ / R On 12-June-09			Currency Future	12.8300	13.1466	12.8341	13.1466	2882.00
06/02/2009	€ / R On 12-June-09			Currency Future	12.8300	13.1466	12.8341	13.1466	2882.00
06/02/2009	€ / R On 14-September-09			Currency Future	13.0500	13.3659	13.0476	13.3659	0.00
06/02/2009	€ / R On 14-September-09			Currency Future	13.0500	13.3659	13.0476	13.3659	0.00
06/02/2009	€ / R On 14-September-09			Currency Future	13.0500	13.3659	13.0476	13.3659	0.00
06/02/2009	€ / R On 14-September-09			Currency Future	13.0500	13.3659	13.0476	13.3659	0.00
06/02/2009	€ / R On 14-September-09			Currency Future	13.0500	13.3659	13.0476	13.3659	0.00
06/02/2009	€ / R On 14-September-09			Currency Future	13.0500	13.3659	13.0476	13.3659	0.00
06/02/2009	€ / R On 14-September-09			Currency Future	13.0500	13.3659	13.0476	13.3659	0.00
06/02/2009	€ / R On 14-September-09			Currency Future	13.0500	13.3659	13.0476	13.3659	0.00
06/02/2009	€ / R On 14-September-09			Currency Future	13.0500	13.3659	13.0476	13.3659	0.00
06/02/2009	€ / R On 14-September-09	8.75	Call	Currency Future	979	1135	979	1135	0.00
06/02/2009	€ / R On 14-September-09	8.75	Put	Currency Future	1332	1169	1332	1169	0.00
06/02/2009	€ / R On 14-September-09	265.00	Call	Currency Future	800	960	800	960	0.00
06/02/2009	€ / R On 14-September-09	265.00	Put	Currency Future	1652	1495	1652	1495	0.00
06/02/2009	€ / R On 12-June-09	9.00	Call	Currency Future	538	688	538	688	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2009	€ / R On 12-June-09	9.00	Put	Currency Future	1354	1191	1354	1191	0.00
06/02/2009	€ / R On 16-March-09	8.55	Call	Currency Future	300	418	300	418	0.00
06/02/2009	€ / R On 16-March-09	8.45	Call	Currency Future	300	418	300	418	0.00
06/02/2009	€ / R On 16-March-09	9.00	Call	Currency Future	300	418	300	418	0.00
06/02/2009	€ / R On 16-March-09	8.75	Call	Currency Future	300	418	300	418	0.00
06/02/2009	€ / R On 16-March-09	8.50	Call	Currency Future	300	418	300	418	0.00
06/02/2009	€ / R On 16-March-09	8.25	Call	Currency Future	300	418	300	418	0.00
06/02/2009	€ / R On 16-March-09	8.00	Call	Currency Future	300	418	300	418	0.00
06/02/2009	€ / R On 16-March-09	7.75	Call	Currency Future	300	418	300	418	0.00
06/02/2009	€ / R On 16-March-09	7.50	Call	Currency Future	300	418	300	418	0.00
06/02/2009	€ / R On 16-March-09	7.25	Call	Currency Future	300	418	300	418	0.00
06/02/2009	€ / R On 16-March-09	7.00	Call	Currency Future	300	418	300	418	0.00
06/02/2009	€ / R On 16-March-09	8.55	Put	Currency Future	741	554	741	554	0.00
06/02/2009	€ / R On 16-March-09	8.45	Put	Currency Future	741	554	741	554	0.00
06/02/2009	€ / R On 16-March-09	9.00	Put	Currency Future	741	554	741	554	0.00
06/02/2009	€ / R On 16-March-09	8.75	Put	Currency Future	741	554	741	554	0.00
06/02/2009	€ / R On 16-March-09	8.50	Put	Currency Future	741	554	741	554	0.00
06/02/2009	€ / R On 16-March-09	8.25	Put	Currency Future	741	554	741	554	0.00
06/02/2009	€ / R On 16-March-09	8.00	Put	Currency Future	741	554	741	554	0.00
06/02/2009	€ / R On 16-March-09	7.75	Put	Currency Future	741	554	741	554	0.00
06/02/2009	€ / R On 16-March-09	7.50	Put	Currency Future	741	554	741	554	0.00
06/02/2009	€ / R On 16-March-09	7.25	Put	Currency Future	741	554	741	554	0.00
06/02/2009	€ / R On 16-March-09	7.00	Put	Currency Future	741	554	741	554	0.00
06/02/2009	€ / R On 16-March-09	9.25	Call	Currency Future	153	223	153	223	0.00
06/02/2009	€ / R On 16-March-09	9.00	Call	Currency Future	153	223	153	223	0.00
06/02/2009	€ / R On 16-March-09	8.75	Call	Currency Future	153	223	153	223	0.00
06/02/2009	€ / R On 16-March-09	8.50	Call	Currency Future	153	223	153	223	0.00
06/02/2009	€ / R On 16-March-09	8.25	Call	Currency Future	153	223	153	223	0.00
06/02/2009	€ / R On 16-March-09	8.00	Call	Currency Future	153	223	153	223	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2009	€ / R On 16-March-09	7.75	Call	Currency Future	153	223	153	223	0.00
06/02/2009	€ / R On 16-March-09	7.50	Call	Currency Future	153	223	153	223	0.00
06/02/2009	€ / R On 16-March-09	7.25	Call	Currency Future	153	223	153	223	0.00
06/02/2009	€ / R On 16-March-09	7.00	Call	Currency Future	153	223	153	223	0.00
06/02/2009	€ / R On 16-March-09	9.25	Put	Currency Future	1393	1158	1393	1158	0.00
06/02/2009	€ / R On 16-March-09	9.00	Put	Currency Future	1393	1158	1393	1158	0.00
06/02/2009	€ / R On 16-March-09	8.75	Put	Currency Future	1393	1158	1393	1158	0.00
06/02/2009	€ / R On 16-March-09	8.50	Put	Currency Future	1393	1158	1393	1158	0.00
06/02/2009	€ / R On 16-March-09	8.25	Put	Currency Future	1393	1158	1393	1158	0.00
06/02/2009	€ / R On 16-March-09	8.00	Put	Currency Future	1393	1158	1393	1158	0.00
06/02/2009	€ / R On 16-March-09	7.75	Put	Currency Future	1393	1158	1393	1158	0.00
06/02/2009	€ / R On 16-March-09	7.50	Put	Currency Future	1393	1158	1393	1158	0.00
06/02/2009	€ / R On 16-March-09	7.25	Put	Currency Future	1393	1158	1393	1158	0.00
06/02/2009	€ / R On 16-March-09	7.00	Put	Currency Future	1393	1158	1393	1158	0.00
06/02/2009	€ / R On 12-June-09	9.00	Call	Currency Future	394	517	394	517	0.00
06/02/2009	€ / R On 12-June-09	9.00	Put	Currency Future	1709	1521	1709	1521	0.00
06/02/2009	€ / R On 12-June-09	9.00	Call	Currency Future	554	707	554	707	0.00
06/02/2009	€ / R On 12-June-09	8.75	Call	Currency Future	554	707	554	707	0.00
06/02/2009	€ / R On 12-June-09	8.50	Call	Currency Future	554	707	554	707	0.00
06/02/2009	€ / R On 12-June-09	8.25	Call	Currency Future	554	707	554	707	0.00
06/02/2009	€ / R On 12-June-09	8.00	Call	Currency Future	554	707	554	707	0.00
06/02/2009	€ / R On 12-June-09	7.75	Call	Currency Future	554	707	554	707	0.00
06/02/2009	€ / R On 12-June-09	7.50	Call	Currency Future	554	707	554	707	0.00
06/02/2009	€ / R On 12-June-09	7.25	Call	Currency Future	554	707	554	707	0.00
06/02/2009	€ / R On 12-June-09	7.00	Call	Currency Future	554	707	554	707	0.00
06/02/2009	€ / R On 12-June-09	6.75	Call	Currency Future	554	707	554	707	0.00
06/02/2009	€ / R On 12-June-09	6.50	Call	Currency Future	554	707	554	707	0.00
06/02/2009	€ / R On 12-June-09	6.25	Call	Currency Future	554	707	554	707	0.00
06/02/2009	€ / R On 12-June-09	9.00	Put	Currency Future	1320	1160	1320	1160	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2009	€ / R On 12-June-09	8.75	Put	Currency Future	1320	1160	1320	1160	0.00
06/02/2009	€ / R On 12-June-09	8.50	Put	Currency Future	1320	1160	1320	1160	0.00
06/02/2009	€ / R On 12-June-09	8.25	Put	Currency Future	1320	1160	1320	1160	0.00
06/02/2009	€ / R On 12-June-09	8.00	Put	Currency Future	1320	1160	1320	1160	0.00
06/02/2009	€ / R On 12-June-09	7.75	Put	Currency Future	1320	1160	1320	1160	0.00
06/02/2009	€ / R On 12-June-09	7.50	Put	Currency Future	1320	1160	1320	1160	0.00
06/02/2009	€ / R On 12-June-09	7.25	Put	Currency Future	1320	1160	1320	1160	0.00
06/02/2009	€ / R On 12-June-09	7.00	Put	Currency Future	1320	1160	1320	1160	0.00
06/02/2009	€ / R On 12-June-09	6.75	Put	Currency Future	1320	1160	1320	1160	0.00
06/02/2009	€ / R On 12-June-09	6.50	Put	Currency Future	1320	1160	1320	1160	0.00
06/02/2009	€ / R On 12-June-09	6.25	Put	Currency Future	1320	1160	1320	1160	0.00
06/02/2009	€ / R On 16-March-09	9.25	Call	Currency Future	182	262	182	262	0.00
06/02/2009	€ / R On 16-March-09	9.25	Put	Currency Future	1222	998	1222	998	0.00
06/02/2009	€ / R On 12-June-09	9.25	Call	Currency Future	802	967	802	967	0.00
06/02/2009	€ / R On 12-June-09	8.75	Call	Currency Future	802	967	802	967	0.00
06/02/2009	€ / R On 12-June-09	8.25	Call	Currency Future	802	967	802	967	0.00
06/02/2009	€ / R On 12-June-09	7.50	Call	Currency Future	802	967	802	967	0.00
06/02/2009	€ / R On 12-June-09	7.25	Call	Currency Future	802	967	802	967	0.00
06/02/2009	€ / R On 12-June-09	7.00	Call	Currency Future	802	967	802	967	0.00
06/02/2009	€ / R On 12-June-09	9.00	Call	Currency Future	802	967	802	967	0.00
06/02/2009	€ / R On 12-June-09	8.50	Call	Currency Future	802	967	802	967	0.00
06/02/2009	€ / R On 12-June-09	8.00	Call	Currency Future	802	967	802	967	0.00
06/02/2009	€ / R On 12-June-09	7.75	Call	Currency Future	802	967	802	967	0.00
06/02/2009	€ / R On 12-June-09	9.25	Put	Currency Future	868	720	868	720	0.00
06/02/2009	€ / R On 12-June-09	8.75	Put	Currency Future	868	720	868	720	0.00
06/02/2009	€ / R On 12-June-09	8.25	Put	Currency Future	868	720	868	720	0.00
06/02/2009	€ / R On 12-June-09	7.50	Put	Currency Future	868	720	868	720	0.00
06/02/2009	€ / R On 12-June-09	7.25	Put	Currency Future	868	720	868	720	0.00
06/02/2009	€ / R On 12-June-09	7.00	Put	Currency Future	868	720	868	720	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2009	€ / R On 12-June-09	9.00	Put	Currency Future	868	720	868	720	0.00
06/02/2009	€ / R On 12-June-09	8.50	Put	Currency Future	868	720	868	720	0.00
06/02/2009	€ / R On 12-June-09	8.00	Put	Currency Future	868	720	868	720	0.00
06/02/2009	€ / R On 12-June-09	7.75	Put	Currency Future	868	720	868	720	0.00
06/02/2009	€ / R On 16-March-09	6.75	Call	Currency Future	441	614	441	614	0.00
06/02/2009	€ / R On 16-March-09	6.75	Put	Currency Future	432	299	432	299	0.00
06/02/2009	€ / R On 16-March-09	7.50	Call	Currency Future	35	47	35	47	0.00
06/02/2009	€ / R On 16-March-09	7.50	Put	Currency Future	2776	2482	2776	2482	0.00
06/02/2009	€ / R On 16-March-09	7.50	Call	Currency Future	21	34	21	34	0.00
06/02/2009	€ / R On 16-March-09	7.50	Put	Currency Future	3561	3269	3561	3269	0.00
06/02/2009	€ / R On 16-March-09	7.50	Call	Currency Future	8	13	8	13	0.00
06/02/2009	€ / R On 16-March-09	7.50	Put	Currency Future	4348	4049	4348	4049	0.00
06/02/2009	€ / R On 16-March-09	8.00	Call	Currency Future	2033	2334	2033	2334	0.00
06/02/2009	€ / R On 16-March-09	8.00	Put	Currency Future	24	19	24	19	0.00
06/02/2009	€ / R On 16-March-09	230.00	Call	Currency Future	1270	1562	1270	1562	0.00
06/02/2009	€ / R On 16-March-09	230.00	Put	Currency Future	61	48	61	48	0.00
06/02/2009	€ / R On 16-March-09	7.25	Call	Currency Future	68	117	68	117	0.00
06/02/2009	€ / R On 16-March-09	7.25	Put	Currency Future	2059	1803	2059	1803	0.00
06/02/2009	€ / R On 16-March-09	7.75	Call	Currency Future	35	46	35	46	0.00
06/02/2009	€ / R On 16-March-09	7.75	Put	Currency Future	2825	2531	2825	2531	0.00
06/02/2009	€ / R On 16-March-09	8.00	Call	Currency Future	7	12	7	12	0.00
06/02/2009	€ / R On 16-March-09	8.00	Put	Currency Future	4398	4098	4398	4098	0.00
06/02/2009	€ / R On 16-March-09	9.25	Call	Currency Future	1985	2285	1985	2285	0.00
06/02/2009	€ / R On 16-March-09	9.00	Call	Currency Future	1985	2285	1985	2285	0.00
06/02/2009	€ / R On 16-March-09	8.75	Call	Currency Future	1985	2285	1985	2285	0.00
06/02/2009	€ / R On 16-March-09	8.50	Call	Currency Future	1985	2285	1985	2285	0.00
06/02/2009	€ / R On 16-March-09	8.25	Call	Currency Future	1985	2285	1985	2285	0.00
06/02/2009	€ / R On 16-March-09	8.00	Call	Currency Future	1985	2285	1985	2285	0.00
06/02/2009	€ / R On 16-March-09	7.75	Call	Currency Future	1985	2285	1985	2285	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2009	€ / R On 16-March-09	7.50	Call	Currency Future	1985	2285	1985	2285	0.00
06/02/2009	€ / R On 16-March-09	7.25	Call	Currency Future	1985	2285	1985	2285	0.00
06/02/2009	€ / R On 16-March-09	7.00	Call	Currency Future	1985	2285	1985	2285	0.00
06/02/2009	€ / R On 16-March-09	6.75	Call	Currency Future	1985	2285	1985	2285	0.00
06/02/2009	€ / R On 16-March-09	9.25	Put	Currency Future	25	20	25	20	0.00
06/02/2009	€ / R On 16-March-09	9.00	Put	Currency Future	25	20	25	20	0.00
06/02/2009	€ / R On 16-March-09	8.75	Put	Currency Future	25	20	25	20	0.00
06/02/2009	€ / R On 16-March-09	8.50	Put	Currency Future	25	20	25	20	0.00
06/02/2009	€ / R On 16-March-09	8.25	Put	Currency Future	25	20	25	20	0.00
06/02/2009	€ / R On 16-March-09	8.00	Put	Currency Future	25	20	25	20	0.00
06/02/2009	€ / R On 16-March-09	7.75	Put	Currency Future	25	20	25	20	0.00
06/02/2009	€ / R On 16-March-09	7.50	Put	Currency Future	25	20	25	20	0.00
06/02/2009	€ / R On 16-March-09	7.25	Put	Currency Future	25	20	25	20	0.00
06/02/2009	€ / R On 16-March-09	7.00	Put	Currency Future	25	20	25	20	0.00
06/02/2009	€ / R On 16-March-09	6.75	Put	Currency Future	25	20	25	20	0.00
06/02/2009	€ / R On 16-March-09	8.55	Call	Currency Future	34	45	34	45	0.00
06/02/2009	€ / R On 16-March-09	8.45	Call	Currency Future	34	45	34	45	0.00
06/02/2009	€ / R On 16-March-09	9.25	Call	Currency Future	34	45	34	45	0.00
06/02/2009	€ / R On 16-March-09	9.00	Call	Currency Future	34	45	34	45	0.00
06/02/2009	€ / R On 16-March-09	8.75	Call	Currency Future	34	45	34	45	0.00
06/02/2009	€ / R On 16-March-09	8.50	Call	Currency Future	34	45	34	45	0.00
06/02/2009	€ / R On 16-March-09	8.25	Call	Currency Future	34	45	34	45	0.00
06/02/2009	€ / R On 16-March-09	8.00	Call	Currency Future	34	45	34	45	0.00
06/02/2009	€ / R On 16-March-09	7.75	Call	Currency Future	34	45	34	45	0.00
06/02/2009	€ / R On 16-March-09	7.50	Call	Currency Future	34	45	34	45	0.00
06/02/2009	€ / R On 16-March-09	7.25	Call	Currency Future	34	45	34	45	0.00
06/02/2009	€ / R On 16-March-09	7.00	Call	Currency Future	34	45	34	45	0.00
06/02/2009	€ / R On 16-March-09	8.55	Put	Currency Future	2875	2580	2875	2580	0.00
06/02/2009	€ / R On 16-March-09	8.45	Put	Currency Future	2875	2580	2875	2580	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2009	€ / R On 16-March-09	9.25	Put	Currency Future	2875	2580	2875	2580	0.00
06/02/2009	€ / R On 16-March-09	9.00	Put	Currency Future	2875	2580	2875	2580	0.00
06/02/2009	€ / R On 16-March-09	8.75	Put	Currency Future	2875	2580	2875	2580	0.00
06/02/2009	€ / R On 16-March-09	8.50	Put	Currency Future	2875	2580	2875	2580	0.00
06/02/2009	€ / R On 16-March-09	8.25	Put	Currency Future	2875	2580	2875	2580	0.00
06/02/2009	€ / R On 16-March-09	8.00	Put	Currency Future	2875	2580	2875	2580	0.00
06/02/2009	€ / R On 16-March-09	7.75	Put	Currency Future	2875	2580	2875	2580	0.00
06/02/2009	€ / R On 16-March-09	7.50	Put	Currency Future	2875	2580	2875	2580	0.00
06/02/2009	€ / R On 16-March-09	7.25	Put	Currency Future	2875	2580	2875	2580	0.00
06/02/2009	€ / R On 16-March-09	7.00	Put	Currency Future	2875	2580	2875	2580	0.00
06/02/2009	€ / R On 16-March-09	9.00	Call	Currency Future	18	30	18	30	0.00
06/02/2009	€ / R On 16-March-09	8.75	Call	Currency Future	18	30	18	30	0.00
06/02/2009	€ / R On 16-March-09	8.50	Call	Currency Future	18	30	18	30	0.00
06/02/2009	€ / R On 16-March-09	8.25	Call	Currency Future	18	30	18	30	0.00
06/02/2009	€ / R On 16-March-09	8.00	Call	Currency Future	18	30	18	30	0.00
06/02/2009	€ / R On 16-March-09	7.75	Call	Currency Future	18	30	18	30	0.00
06/02/2009	€ / R On 16-March-09	7.50	Call	Currency Future	18	30	18	30	0.00
06/02/2009	€ / R On 16-March-09	7.25	Call	Currency Future	18	30	18	30	0.00
06/02/2009	€ / R On 16-March-09	7.00	Call	Currency Future	18	30	18	30	0.00
06/02/2009	€ / R On 16-March-09	6.75	Call	Currency Future	18	30	18	30	0.00
06/02/2009	€ / R On 16-March-09	6.50	Call	Currency Future	18	30	18	30	0.00
06/02/2009	€ / R On 16-March-09	9.00	Put	Currency Future	3659	3366	3659	3366	0.00
06/02/2009	€ / R On 16-March-09	8.75	Put	Currency Future	3659	3366	3659	3366	0.00
06/02/2009	€ / R On 16-March-09	8.50	Put	Currency Future	3659	3366	3659	3366	0.00
06/02/2009	€ / R On 16-March-09	8.25	Put	Currency Future	3659	3366	3659	3366	0.00
06/02/2009	€ / R On 16-March-09	8.00	Put	Currency Future	3659	3366	3659	3366	0.00
06/02/2009	€ / R On 16-March-09	7.75	Put	Currency Future	3659	3366	3659	3366	0.00
06/02/2009	€ / R On 16-March-09	7.50	Put	Currency Future	3659	3366	3659	3366	0.00
06/02/2009	€ / R On 16-March-09	7.25	Put	Currency Future	3659	3366	3659	3366	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2009	€ / R On 16-March-09	7.00	Put	Currency Future	3659	3366	3659	3366	0.00
06/02/2009	€ / R On 16-March-09	6.75	Put	Currency Future	3659	3366	3659	3366	0.00
06/02/2009	€ / R On 16-March-09	6.50	Put	Currency Future	3659	3366	3659	3366	0.00
06/02/2009	€ / R On 12-June-09	8.20	Call	Currency Future	733	887	733	887	0.00
06/02/2009	€ / R On 12-June-09	8.30	Call	Currency Future	733	887	733	887	0.00
06/02/2009	€ / R On 12-June-09	9.25	Call	Currency Future	733	887	733	887	0.00
06/02/2009	€ / R On 12-June-09	9.00	Call	Currency Future	733	887	733	887	0.00
06/02/2009	€ / R On 12-June-09	8.75	Call	Currency Future	733	887	733	887	0.00
06/02/2009	€ / R On 12-June-09	8.50	Call	Currency Future	733	887	733	887	0.00
06/02/2009	€ / R On 12-June-09	8.25	Call	Currency Future	733	887	733	887	0.00
06/02/2009	€ / R On 12-June-09	8.00	Call	Currency Future	733	887	733	887	0.00
06/02/2009	€ / R On 12-June-09	7.75	Call	Currency Future	733	887	733	887	0.00
06/02/2009	€ / R On 12-June-09	7.50	Call	Currency Future	733	887	733	887	0.00
06/02/2009	€ / R On 12-June-09	7.25	Call	Currency Future	733	887	733	887	0.00
06/02/2009	€ / R On 12-June-09	7.00	Call	Currency Future	733	887	733	887	0.00
06/02/2009	€ / R On 12-June-09	6.75	Call	Currency Future	733	887	733	887	0.00
06/02/2009	€ / R On 12-June-09	8.20	Put	Currency Future	999	841	999	841	0.00
06/02/2009	€ / R On 12-June-09	8.30	Put	Currency Future	999	841	999	841	0.00
06/02/2009	€ / R On 12-June-09	9.25	Put	Currency Future	999	841	999	841	0.00
06/02/2009	€ / R On 12-June-09	9.00	Put	Currency Future	999	841	999	841	0.00
06/02/2009	€ / R On 12-June-09	8.75	Put	Currency Future	999	841	999	841	0.00
06/02/2009	€ / R On 12-June-09	8.50	Put	Currency Future	999	841	999	841	0.00
06/02/2009	€ / R On 12-June-09	8.25	Put	Currency Future	999	841	999	841	0.00
06/02/2009	€ / R On 12-June-09	8.00	Put	Currency Future	999	841	999	841	0.00
06/02/2009	€ / R On 12-June-09	7.75	Put	Currency Future	999	841	999	841	0.00
06/02/2009	€ / R On 12-June-09	7.50	Put	Currency Future	999	841	999	841	0.00
06/02/2009	€ / R On 12-June-09	7.25	Put	Currency Future	999	841	999	841	0.00
06/02/2009	€ / R On 12-June-09	7.00	Put	Currency Future	999	841	999	841	0.00
06/02/2009	€ / R On 12-June-09	6.75	Put	Currency Future	999	841	999	841	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2009	€ / R On 16-March-09	8.30	Call	Currency Future	2521	2825	2521	2825	0.00
06/02/2009	€ / R On 16-March-09	8.20	Call	Currency Future	2521	2825	2521	2825	0.00
06/02/2009	€ / R On 16-March-09	6.75	Call	Currency Future	2521	2825	2521	2825	0.00
06/02/2009	€ / R On 16-March-09	6.50	Call	Currency Future	2521	2825	2521	2825	0.00
06/02/2009	€ / R On 16-March-09	9.00	Call	Currency Future	2521	2825	2521	2825	0.00
06/02/2009	€ / R On 16-March-09	8.75	Call	Currency Future	2521	2825	2521	2825	0.00
06/02/2009	€ / R On 16-March-09	8.50	Call	Currency Future	2521	2825	2521	2825	0.00
06/02/2009	€ / R On 16-March-09	8.25	Call	Currency Future	2521	2825	2521	2825	0.00
06/02/2009	€ / R On 16-March-09	8.00	Call	Currency Future	2521	2825	2521	2825	0.00
06/02/2009	€ / R On 16-March-09	7.75	Call	Currency Future	2521	2825	2521	2825	0.00
06/02/2009	€ / R On 16-March-09	7.50	Call	Currency Future	2521	2825	2521	2825	0.00
06/02/2009	€ / R On 16-March-09	7.25	Call	Currency Future	2521	2825	2521	2825	0.00
06/02/2009	€ / R On 16-March-09	7.00	Call	Currency Future	2521	2825	2521	2825	0.00
06/02/2009	€ / R On 16-March-09	8.30	Put	Currency Future	12	11	12	11	0.00
06/02/2009	€ / R On 16-March-09	8.20	Put	Currency Future	12	11	12	11	0.00
06/02/2009	€ / R On 16-March-09	6.75	Put	Currency Future	12	11	12	11	0.00
06/02/2009	€ / R On 16-March-09	6.50	Put	Currency Future	12	11	12	11	0.00
06/02/2009	€ / R On 16-March-09	9.00	Put	Currency Future	12	11	12	11	0.00
06/02/2009	€ / R On 16-March-09	8.75	Put	Currency Future	12	11	12	11	0.00
06/02/2009	€ / R On 16-March-09	8.50	Put	Currency Future	12	11	12	11	0.00
06/02/2009	€ / R On 16-March-09	8.25	Put	Currency Future	12	11	12	11	0.00
06/02/2009	€ / R On 16-March-09	8.00	Put	Currency Future	12	11	12	11	0.00
06/02/2009	€ / R On 16-March-09	7.75	Put	Currency Future	12	11	12	11	0.00
06/02/2009	€ / R On 16-March-09	7.50	Put	Currency Future	12	11	12	11	0.00
06/02/2009	€ / R On 16-March-09	7.25	Put	Currency Future	12	11	12	11	0.00
06/02/2009	€ / R On 16-March-09	7.00	Put	Currency Future	12	11	12	11	0.00
06/02/2009	€ / R On 16-March-09	8.30	Call	Currency Future	1745	2041	1745	2041	0.00
06/02/2009	€ / R On 16-March-09	8.20	Call	Currency Future	1745	2041	1745	2041	0.00
06/02/2009	€ / R On 16-March-09	9.00	Call	Currency Future	1745	2041	1745	2041	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2009	€ / R On 16-March-09	8.75	Call	Currency Future	1745	2041	1745	2041	0.00
06/02/2009	€ / R On 16-March-09	8.50	Call	Currency Future	1745	2041	1745	2041	0.00
06/02/2009	€ / R On 16-March-09	8.25	Call	Currency Future	1745	2041	1745	2041	0.00
06/02/2009	€ / R On 16-March-09	8.00	Call	Currency Future	1745	2041	1745	2041	0.00
06/02/2009	€ / R On 16-March-09	7.75	Call	Currency Future	1745	2041	1745	2041	0.00
06/02/2009	€ / R On 16-March-09	7.50	Call	Currency Future	1745	2041	1745	2041	0.00
06/02/2009	€ / R On 16-March-09	7.25	Call	Currency Future	1745	2041	1745	2041	0.00
06/02/2009	€ / R On 16-March-09	7.00	Call	Currency Future	1745	2041	1745	2041	0.00
06/02/2009	€ / R On 16-March-09	6.75	Call	Currency Future	1745	2041	1745	2041	0.00
06/02/2009	€ / R On 16-March-09	6.50	Call	Currency Future	1745	2041	1745	2041	0.00
06/02/2009	€ / R On 16-March-09	8.30	Put	Currency Future	35	27	35	27	0.00
06/02/2009	€ / R On 16-March-09	8.20	Put	Currency Future	35	27	35	27	0.00
06/02/2009	€ / R On 16-March-09	9.00	Put	Currency Future	35	27	35	27	0.00
06/02/2009	€ / R On 16-March-09	8.75	Put	Currency Future	35	27	35	27	0.00
06/02/2009	€ / R On 16-March-09	8.50	Put	Currency Future	35	27	35	27	0.00
06/02/2009	€ / R On 16-March-09	8.25	Put	Currency Future	35	27	35	27	0.00
06/02/2009	€ / R On 16-March-09	8.00	Put	Currency Future	35	27	35	27	0.00
06/02/2009	€ / R On 16-March-09	7.75	Put	Currency Future	35	27	35	27	0.00
06/02/2009	€ / R On 16-March-09	7.50	Put	Currency Future	35	27	35	27	0.00
06/02/2009	€ / R On 16-March-09	7.25	Put	Currency Future	35	27	35	27	0.00
06/02/2009	€ / R On 16-March-09	7.00	Put	Currency Future	35	27	35	27	0.00
06/02/2009	€ / R On 16-March-09	6.75	Put	Currency Future	35	27	35	27	0.00
06/02/2009	€ / R On 16-March-09	6.50	Put	Currency Future	35	27	35	27	0.00
06/02/2009	€ / R On 16-March-09	8.60	Call	Currency Future	123	181	123	181	0.00
06/02/2009	€ / R On 16-March-09	8.55	Call	Currency Future	123	181	123	181	0.00
06/02/2009	€ / R On 16-March-09	8.50	Call	Currency Future	123	181	123	181	0.00
06/02/2009	€ / R On 16-March-09	8.25	Call	Currency Future	123	181	123	181	0.00
06/02/2009	€ / R On 16-March-09	8.00	Call	Currency Future	123	181	123	181	0.00
06/02/2009	€ / R On 16-March-09	7.75	Call	Currency Future	123	181	123	181	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2009	€ / R On 16-March-09	7.50	Call	Currency Future	123	181	123	181	0.00
06/02/2009	€ / R On 16-March-09	7.25	Call	Currency Future	123	181	123	181	0.00
06/02/2009	€ / R On 16-March-09	7.00	Call	Currency Future	123	181	123	181	0.00
06/02/2009	€ / R On 16-March-09	6.75	Call	Currency Future	123	181	123	181	0.00
06/02/2009	€ / R On 16-March-09	6.50	Call	Currency Future	123	181	123	181	0.00
06/02/2009	€ / R On 16-March-09	6.25	Call	Currency Future	123	181	123	181	0.00
06/02/2009	€ / R On 16-March-09	6.00	Call	Currency Future	123	181	123	181	0.00
06/02/2009	€ / R On 16-March-09	8.60	Put	Currency Future	1614	1367	1614	1367	0.00
06/02/2009	€ / R On 16-March-09	8.55	Put	Currency Future	1614	1367	1614	1367	0.00
06/02/2009	€ / R On 16-March-09	8.50	Put	Currency Future	1614	1367	1614	1367	0.00
06/02/2009	€ / R On 16-March-09	8.25	Put	Currency Future	1614	1367	1614	1367	0.00
06/02/2009	€ / R On 16-March-09	8.00	Put	Currency Future	1614	1367	1614	1367	0.00
06/02/2009	€ / R On 16-March-09	7.75	Put	Currency Future	1614	1367	1614	1367	0.00
06/02/2009	€ / R On 16-March-09	7.50	Put	Currency Future	1614	1367	1614	1367	0.00
06/02/2009	€ / R On 16-March-09	7.25	Put	Currency Future	1614	1367	1614	1367	0.00
06/02/2009	€ / R On 16-March-09	7.00	Put	Currency Future	1614	1367	1614	1367	0.00
06/02/2009	€ / R On 16-March-09	6.75	Put	Currency Future	1614	1367	1614	1367	0.00
06/02/2009	€ / R On 16-March-09	6.50	Put	Currency Future	1614	1367	1614	1367	0.00
06/02/2009	€ / R On 16-March-09	6.25	Put	Currency Future	1614	1367	1614	1367	0.00
06/02/2009	€ / R On 16-March-09	6.00	Put	Currency Future	1614	1367	1614	1367	0.00
06/02/2009	€ / R On 16-March-09	7.25	Call	Currency Future	2423	2727	2423	2727	0.00
06/02/2009	€ / R On 16-March-09	7.25	Put	Currency Future	14	12	14	12	0.00
06/02/2009	€ / R On 16-March-09	7.25	Call	Currency Future	1650	1945	1650	1945	0.00
06/02/2009	€ / R On 16-March-09	7.25	Put	Currency Future	41	30	41	30	0.00
06/02/2009	€ / R On 16-March-09	7.25	Call	Currency Future	113	167	113	167	0.00
06/02/2009	€ / R On 16-March-09	7.25	Put	Currency Future	1704	1453	1704	1453	0.00
06/02/2009	€ / R On 16-March-09	7.25	Call	Currency Future	31	39	31	39	0.00
06/02/2009	€ / R On 16-March-09	7.25	Put	Currency Future	3222	2925	3222	2925	0.00
06/02/2009	€ / R On 16-March-09	7.25	Call	Currency Future	12	20	12	20	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2009	€ / R On 16-March-09	7.25	Put	Currency Future	4003	3706	4003	3706	0.00
06/02/2009	€ / R On 16-March-09	8.00	Call	Currency Future	2276	2579	2276	2579	0.00
06/02/2009	€ / R On 16-March-09	7.50	Call	Currency Future	2276	2579	2276	2579	0.00
06/02/2009	€ / R On 16-March-09	9.00	Call	Currency Future	2276	2579	2276	2579	0.00
06/02/2009	€ / R On 16-March-09	8.50	Call	Currency Future	2276	2579	2276	2579	0.00
06/02/2009	€ / R On 16-March-09	8.80	Call	Currency Future	2276	2579	2276	2579	0.00
06/02/2009	€ / R On 16-March-09	8.70	Call	Currency Future	2276	2579	2276	2579	0.00
06/02/2009	€ / R On 16-March-09	8.75	Call	Currency Future	2276	2579	2276	2579	0.00
06/02/2009	€ / R On 16-March-09	8.00	Put	Currency Future	17	15	17	15	0.00
06/02/2009	€ / R On 16-March-09	7.50	Put	Currency Future	17	15	17	15	0.00
06/02/2009	€ / R On 16-March-09	9.00	Put	Currency Future	17	15	17	15	0.00
06/02/2009	€ / R On 16-March-09	8.50	Put	Currency Future	17	15	17	15	0.00
06/02/2009	€ / R On 16-March-09	8.80	Put	Currency Future	17	15	17	15	0.00
06/02/2009	€ / R On 16-March-09	8.70	Put	Currency Future	17	15	17	15	0.00
06/02/2009	€ / R On 16-March-09	8.75	Put	Currency Future	17	15	17	15	0.00
06/02/2009	€ / R On 16-March-09	8.75	Call	Currency Future	1506	1800	1506	1800	0.00
06/02/2009	€ / R On 16-March-09	8.25	Call	Currency Future	1506	1800	1506	1800	0.00
06/02/2009	€ / R On 16-March-09	8.55	Call	Currency Future	1506	1800	1506	1800	0.00
06/02/2009	€ / R On 16-March-09	8.45	Call	Currency Future	1506	1800	1506	1800	0.00
06/02/2009	€ / R On 16-March-09	8.50	Call	Currency Future	1506	1800	1506	1800	0.00
06/02/2009	€ / R On 16-March-09	8.75	Put	Currency Future	47	36	47	36	0.00
06/02/2009	€ / R On 16-March-09	8.25	Put	Currency Future	47	36	47	36	0.00
06/02/2009	€ / R On 16-March-09	8.55	Put	Currency Future	47	36	47	36	0.00
06/02/2009	€ / R On 16-March-09	8.45	Put	Currency Future	47	36	47	36	0.00
06/02/2009	€ / R On 16-March-09	8.50	Put	Currency Future	47	36	47	36	0.00
06/02/2009	€ / R On 16-March-09	7.75	Call	Currency Future	38	58	38	58	0.00
06/02/2009	€ / R On 16-March-09	7.25	Call	Currency Future	38	58	38	58	0.00
06/02/2009	€ / R On 16-March-09	9.00	Call	Currency Future	38	58	38	58	0.00
06/02/2009	€ / R On 16-March-09	8.50	Call	Currency Future	38	58	38	58	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2009	€ / R On 16-March-09	8.80	Call	Currency Future	38	58	38	58	0.00
06/02/2009	€ / R On 16-March-09	8.70	Call	Currency Future	38	58	38	58	0.00
06/02/2009	€ / R On 16-March-09	8.75	Call	Currency Future	38	58	38	58	0.00
06/02/2009	€ / R On 16-March-09	7.75	Put	Currency Future	2578	2294	2578	2294	0.00
06/02/2009	€ / R On 16-March-09	7.25	Put	Currency Future	2578	2294	2578	2294	0.00
06/02/2009	€ / R On 16-March-09	9.00	Put	Currency Future	2578	2294	2578	2294	0.00
06/02/2009	€ / R On 16-March-09	8.50	Put	Currency Future	2578	2294	2578	2294	0.00
06/02/2009	€ / R On 16-March-09	8.80	Put	Currency Future	2578	2294	2578	2294	0.00
06/02/2009	€ / R On 16-March-09	8.70	Put	Currency Future	2578	2294	2578	2294	0.00
06/02/2009	€ / R On 16-March-09	8.75	Put	Currency Future	2578	2294	2578	2294	0.00
06/02/2009	€ / R On 16-March-09	7.75	Call	Currency Future	26	37	26	37	0.00
06/02/2009	€ / R On 16-March-09	9.00	Call	Currency Future	26	37	26	37	0.00
06/02/2009	€ / R On 16-March-09	8.50	Call	Currency Future	26	37	26	37	0.00
06/02/2009	€ / R On 16-March-09	8.70	Call	Currency Future	26	37	26	37	0.00
06/02/2009	€ / R On 16-March-09	8.80	Call	Currency Future	26	37	26	37	0.00
06/02/2009	€ / R On 16-March-09	8.75	Call	Currency Future	26	37	26	37	0.00
06/02/2009	€ / R On 16-March-09	7.75	Put	Currency Future	3367	3073	3367	3073	0.00
06/02/2009	€ / R On 16-March-09	9.00	Put	Currency Future	3367	3073	3367	3073	0.00
06/02/2009	€ / R On 16-March-09	8.50	Put	Currency Future	3367	3073	3367	3073	0.00
06/02/2009	€ / R On 16-March-09	8.70	Put	Currency Future	3367	3073	3367	3073	0.00
06/02/2009	€ / R On 16-March-09	8.80	Put	Currency Future	3367	3073	3367	3073	0.00
06/02/2009	€ / R On 16-March-09	8.75	Put	Currency Future	3367	3073	3367	3073	0.00
06/02/2009	€ / R On 12-June-09	8.75	Call	Currency Future	420	548	420	548	0.00
06/02/2009	€ / R On 12-June-09	8.25	Call	Currency Future	420	548	420	548	0.00
06/02/2009	€ / R On 12-June-09	8.55	Call	Currency Future	420	548	420	548	0.00
06/02/2009	€ / R On 12-June-09	8.45	Call	Currency Future	420	548	420	548	0.00
06/02/2009	€ / R On 12-June-09	8.50	Call	Currency Future	420	548	420	548	0.00
06/02/2009	€ / R On 12-June-09	8.75	Put	Currency Future	1635	1452	1635	1452	0.00
06/02/2009	€ / R On 12-June-09	8.25	Put	Currency Future	1635	1452	1635	1452	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2009	€ / R On 12-June-09	8.55	Put	Currency Future	1635	1452	1635	1452	0.00
06/02/2009	€ / R On 12-June-09	8.45	Put	Currency Future	1635	1452	1635	1452	0.00
06/02/2009	€ / R On 12-June-09	8.50	Put	Currency Future	1635	1452	1635	1452	0.00
06/02/2009	€ / R On 12-June-09	9.25	Call	Currency Future	394	517	394	517	0.00
06/02/2009	€ / R On 12-June-09	8.75	Call	Currency Future	394	517	394	517	0.00
06/02/2009	€ / R On 12-June-09	9.05	Call	Currency Future	394	517	394	517	0.00
06/02/2009	€ / R On 12-June-09	8.95	Call	Currency Future	394	517	394	517	0.00
06/02/2009	€ / R On 12-June-09	9.00	Call	Currency Future	394	517	394	517	0.00
06/02/2009	€ / R On 12-June-09	9.25	Put	Currency Future	1709	1521	1709	1521	0.00
06/02/2009	€ / R On 12-June-09	8.75	Put	Currency Future	1709	1521	1709	1521	0.00
06/02/2009	€ / R On 12-June-09	9.05	Put	Currency Future	1709	1521	1709	1521	0.00
06/02/2009	€ / R On 12-June-09	8.95	Put	Currency Future	1709	1521	1709	1521	0.00
06/02/2009	€ / R On 12-June-09	9.00	Put	Currency Future	1709	1521	1709	1521	0.00
06/02/2009	€ / R On 16-March-09	9.25	Call	Currency Future	2179	2481	2179	2481	0.00
06/02/2009	€ / R On 16-March-09	9.25	Put	Currency Future	19	16	19	16	0.00
06/02/2009	€ / R On 16-March-09	9.25	Call	Currency Future	1411	1705	1411	1705	0.00
06/02/2009	€ / R On 16-March-09	9.25	Put	Currency Future	52	40	52	40	0.00
06/02/2009	€ / R On 16-March-09	9.25	Call	Currency Future	23	36	23	36	0.00
06/02/2009	€ / R On 16-March-09	9.25	Put	Currency Future	3464	3172	3464	3172	0.00
06/02/2009	€ / R On 16-March-09	9.00	Call	Currency Future	9	15	9	15	0.00
06/02/2009	€ / R On 16-March-09	9.00	Put	Currency Future	4249	3950	4249	3950	0.00
06/02/2009	€ / R On 14-September-09	265.00	Call	Currency Future	642	782	642	782	0.00
06/02/2009	€ / R On 14-September-09	265.00	Put	Currency Future	1994	1816	1994	1816	0.00
06/02/2009	€ / R On 14-September-09	8.00	Call	Currency Future	717	868	717	868	0.00
06/02/2009	€ / R On 14-September-09	8.00	Put	Currency Future	1820	1652	1820	1652	0.00
06/02/2009	€ / R On 14-September-09	7.75	Call	Currency Future	686	832	686	832	0.00
06/02/2009	€ / R On 14-September-09	7.75	Put	Currency Future	1889	1717	1889	1717	0.00
06/02/2009	ALBI On 07-May-09			Index Future	298.8800	303.2980	298.8830	303.2980	465.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2009	ALBI On 07-May-09			Index Future	298.8800	303.2980	298.8830	303.2980	465.00
06/02/2009	ALBI On 07-May-09			Index Future	298.8800	303.2980	298.8830	303.2980	465.00
06/02/2009	ALBI On 07-May-09			Index Future	298.8800	303.2980	298.8830	303.2980	465.00
06/02/2009	ALBI On 07-May-09			Index Future	298.8800	303.2980	298.8830	303.2980	465.00
06/02/2009	ALBI On 07-May-09			Index Future	298.8800	303.2980	298.8830	303.2980	465.00
06/02/2009	ALBI On 07-May-09			Index Future	298.8800	303.2980	298.8830	303.2980	465.00
06/02/2009	ALBI On 07-May-09			Index Future	298.8800	303.2980	298.8830	303.2980	465.00
06/02/2009	ALBI On 07-May-09			Index Future	298.8800	303.2980	298.8830	303.2980	465.00
06/02/2009	ALBI On 06-August-09			Index Future	306.2200	310.7440	306.2240	310.7440	0.00
06/02/2009	ALBI On 06-August-09			Index Future	306.2200	310.7440	306.2240	310.7440	0.00
06/02/2009	ALBI On 06-August-09			Index Future	306.2200	310.7440	306.2240	310.7440	0.00
06/02/2009	ALBI On 06-August-09			Index Future	306.2200	310.7440	306.2240	310.7440	0.00
06/02/2009	ALBI On 06-August-09			Index Future	306.2200	310.7440	306.2240	310.7440	0.00
06/02/2009	ALBI On 06-August-09			Index Future	306.2200	310.7440	306.2240	310.7440	0.00
06/02/2009	ALBI On 06-August-09			Index Future	306.2200	310.7440	306.2240	310.7440	0.00
06/02/2009	ALBI On 06-August-09			Index Future	306.2200	310.7440	306.2240	310.7440	0.00
06/02/2009	ALBI On 06-August-09			Index Future	306.2200	310.7440	306.2240	310.7440	0.00
06/02/2009	ALBI On 06-August-09			Index Future	306.2200	310.7440	306.2240	310.7440	0.00
06/02/2009	CRD1 On 07-May-09			Index Future	127.3400	128.0860	127.3380	128.0860	0.00
06/02/2009	CRD1 On 07-May-09			Index Future	127.3400	128.0860	127.3380	128.0860	0.00
06/02/2009	CRD1 On 07-May-09			Index Future	127.3400	128.0860	127.3380	128.0860	0.00
06/02/2009	CRD1 On 07-May-09			Index Future	127.3400	128.0860	127.3380	128.0860	0.00
06/02/2009	CRD1 On 07-May-09			Index Future	127.3400	128.0860	127.3380	128.0860	0.00
06/02/2009	CRD1 On 07-May-09			Index Future	127.3400	128.0860	127.3380	128.0860	0.00
06/02/2009	CRD1 On 07-May-09			Index Future	127.3400	128.0860	127.3380	128.0860	0.00
06/02/2009	CRD1 On 07-May-09			Index Future	127.3400	128.0860	127.3380	128.0860	0.00
06/02/2009	CRD1 On 07-May-09			Index Future	127.3400	128.0860	127.3380	128.0860	0.00
06/02/2009	CRD1 On 06-August-09			Index Future	130.4700	131.2300	130.4650	131.2300	2.00
06/02/2009	CRD1 On 06-August-09			Index Future	130.4700	131.2300	130.4650	131.2300	2.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2009	CRD1 On 06-August-09			Index Future	130.4700	131.2300	130.4650	131.2300	2.00
06/02/2009	CRD1 On 06-August-09			Index Future	130.4700	131.2300	130.4650	131.2300	2.00
06/02/2009	CRD1 On 06-August-09			Index Future	130.4700	131.2300	130.4650	131.2300	2.00
06/02/2009	CRD1 On 06-August-09			Index Future	130.4700	131.2300	130.4650	131.2300	2.00
06/02/2009	CRD1 On 06-August-09			Index Future	130.4700	131.2300	130.4650	131.2300	2.00
06/02/2009	CRD1 On 06-August-09			Index Future	130.4700	131.2300	130.4650	131.2300	2.00
06/02/2009	CRD1 On 06-August-09			Index Future	130.4700	131.2300	130.4650	131.2300	2.00
06/02/2009	GOVI On 07-May-09			jGovi	301.0800	305.2850	301.0795	305.2850	186.00
06/02/2009	GOVI On 07-May-09			jGovi	301.0800	305.2850	301.0795	305.2850	186.00
06/02/2009	GOVI On 07-May-09			jGovi	301.0800	305.2850	301.0795	305.2850	186.00
06/02/2009	GOVI On 07-May-09			jGovi	301.0800	305.2850	301.0795	305.2850	186.00
06/02/2009	GOVI On 07-May-09			jGovi	301.0800	305.2850	301.0795	305.2850	186.00
06/02/2009	GOVI On 07-May-09			jGovi	301.0800	305.2850	301.0795	305.2850	186.00
06/02/2009	GOVI On 07-May-09			jGovi	301.0800	305.2850	301.0795	305.2850	186.00
06/02/2009	GOVI On 07-May-09			jGovi	301.0800	305.2850	301.0795	305.2850	186.00
06/02/2009	GOVI On 07-May-09			jGovi	301.0800	305.2850	301.0795	305.2850	186.00
06/02/2009	GOVI On 06-August-09			jGovi	308.4700	312.7800	308.4740	312.7800	0.00
06/02/2009	GOVI On 06-August-09			jGovi	308.4700	312.7800	308.4740	312.7800	0.00
06/02/2009	GOVI On 06-August-09			jGovi	308.4700	312.7800	308.4740	312.7800	0.00
06/02/2009	GOVI On 06-August-09			jGovi	308.4700	312.7800	308.4740	312.7800	0.00
06/02/2009	GOVI On 06-August-09			jGovi	308.4700	312.7800	308.4740	312.7800	0.00
06/02/2009	GOVI On 06-August-09			jGovi	308.4700	312.7800	308.4740	312.7800	0.00
06/02/2009	GOVI On 06-August-09			jGovi	308.4700	312.7800	308.4740	312.7800	0.00
06/02/2009	GOVI On 06-August-09			jGovi	308.4700	312.7800	308.4740	312.7800	0.00
06/02/2009	GOVI On 06-August-09			jGovi	308.4700	312.7800	308.4740	312.7800	0.00
06/02/2009	ILBI On 07-May-09			Index Future	342.9500	345.2490	342.9520	345.2490	2.00
06/02/2009	ILBI On 07-May-09			Index Future	342.9500	345.2490	342.9520	345.2490	2.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2009	ILBI On 07-May-09			Index Future	342.9500	345.2490	342.9520	345.2490	2.00
06/02/2009	ILBI On 07-May-09			Index Future	342.9500	345.2490	342.9520	345.2490	2.00
06/02/2009	ILBI On 07-May-09			Index Future	342.9500	345.2490	342.9520	345.2490	2.00
06/02/2009	ILBI On 07-May-09			Index Future	342.9500	345.2490	342.9520	345.2490	2.00
06/02/2009	ILBI On 07-May-09			Index Future	342.9500	345.2490	342.9520	345.2490	2.00
06/02/2009	ILBI On 07-May-09			Index Future	342.9500	345.2490	342.9520	345.2490	2.00
06/02/2009	ILBI On 07-May-09			Index Future	342.9500	345.2490	342.9520	345.2490	2.00
06/02/2009	J153 On 31-August-10			jSwap	9.1000	9.1430	0.0299	0.0306	0.00
06/02/2009	J153 On 31-August-10			jSwap	9.1000	9.1430	0.0299	0.0306	0.00
06/02/2009	J153 On 31-August-10			jSwap	9.1000	9.1430	0.0299	0.0306	0.00
06/02/2009	J153 On 31-August-10			jSwap	9.1000	9.1430	0.0299	0.0306	0.00
06/02/2009	J153 On 31-August-10			jSwap	9.1000	9.1430	0.0299	0.0306	0.00
06/02/2009	J153 On 31-August-10			jSwap	9.1000	9.1430	0.0299	0.0306	0.00
06/02/2009	J153 On 31-August-10			jSwap	9.1000	9.1430	0.0299	0.0306	0.00
06/02/2009	J153 On 31-August-10			jSwap	9.1000	9.1430	0.0299	0.0306	0.00
06/02/2009	J153 On 31-August-10			jSwap	9.1000	9.1430	0.0299	0.0306	0.00
06/02/2009	J157 On 15-September-15			jSwap	8.7000	8.5050	0.0296	0.0405	0.00
06/02/2009	J157 On 15-September-15			jSwap	8.7000	8.5050	0.0296	0.0405	0.00
06/02/2009	J157 On 15-September-15			jSwap	8.7000	8.5050	0.0296	0.0405	0.00
06/02/2009	J157 On 15-September-15			jSwap	8.7000	8.5050	0.0296	0.0405	0.00
06/02/2009	J157 On 15-September-15			jSwap	8.7000	8.5050	0.0296	0.0405	0.00
06/02/2009	J157 On 15-September-15			jSwap	8.7000	8.5050	0.0296	0.0405	0.00
06/02/2009	J157 On 15-September-15			jSwap	8.7000	8.5050	0.0296	0.0405	0.00
06/02/2009	J157 On 15-September-15			jSwap	8.7000	8.5050	0.0296	0.0405	0.00
06/02/2009	J157 On 15-September-15			jSwap	8.7000	8.5050	0.0296	0.0405	0.00
06/02/2009	J186 On 21-December-26			jSwap	7.9300	7.6750	0.0408	0.0168	0.00
06/02/2009	J186 On 21-December-26			jSwap	7.9300	7.6750	0.0408	0.0168	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2009	J186 On 21-December-26			jSwap	7.9300	7.6750	0.0408	0.0168	0.00
06/02/2009	J186 On 21-December-26			jSwap	7.9300	7.6750	0.0408	0.0168	0.00
06/02/2009	J186 On 21-December-26			jSwap	7.9300	7.6750	0.0408	0.0168	0.00
06/02/2009	J186 On 21-December-26			jSwap	7.9300	7.6750	0.0408	0.0168	0.00
06/02/2009	J186 On 21-December-26			jSwap	7.9300	7.6750	0.0408	0.0168	0.00
06/02/2009	J186 On 21-December-26			jSwap	7.9300	7.6750	0.0408	0.0168	0.00
06/02/2009	J186 On 21-December-26			jSwap	7.9300	7.6750	0.0408	0.0168	0.00
06/02/2009	J201 On 22-December-14			jSwap	8.4800	8.3040	0.0460	0.0379	0.00
06/02/2009	J201 On 22-December-14			jSwap	8.4800	8.3040	0.0460	0.0379	0.00
06/02/2009	J201 On 22-December-14			jSwap	8.4800	8.3040	0.0460	0.0379	0.00
06/02/2009	J201 On 22-December-14			jSwap	8.4800	8.3040	0.0460	0.0379	0.00
06/02/2009	J201 On 22-December-14			jSwap	8.4800	8.3040	0.0460	0.0379	0.00
06/02/2009	J201 On 22-December-14			jSwap	8.4800	8.3040	0.0460	0.0379	0.00
06/02/2009	J201 On 22-December-14			jSwap	8.4800	8.3040	0.0460	0.0379	0.00
06/02/2009	J201 On 22-December-14			jSwap	8.4800	8.3040	0.0460	0.0379	0.00
06/02/2009	J201 On 22-December-14			jSwap	8.4800	8.3040	0.0460	0.0379	0.00
06/02/2009	J203 On 15-September-17			jSwap	8.7300	8.4820	0.0792	0.0638	0.00
06/02/2009	J203 On 15-September-17			jSwap	8.7300	8.4820	0.0792	0.0638	0.00
06/02/2009	J203 On 15-September-17			jSwap	8.7300	8.4820	0.0792	0.0638	0.00
06/02/2009	J203 On 15-September-17			jSwap	8.7300	8.4820	0.0792	0.0638	0.00
06/02/2009	J203 On 15-September-17			jSwap	8.7300	8.4820	0.0792	0.0638	0.00
06/02/2009	J203 On 15-September-17			jSwap	8.7300	8.4820	0.0792	0.0638	0.00
06/02/2009	J203 On 15-September-17			jSwap	8.7300	8.4820	0.0792	0.0638	0.00
06/02/2009	J203 On 15-September-17			jSwap	8.7300	8.4820	0.0792	0.0638	0.00
06/02/2009	J203 On 15-September-17			jSwap	8.7300	8.4820	0.0792	0.0638	0.00
06/02/2009	J204 On 21-December-18			jSwap	8.5700	8.2890	0.0720	0.0538	0.00
06/02/2009	J204 On 21-December-18			jSwap	8.5700	8.2890	0.0720	0.0538	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2009	JFRA On 07-May-09			jFra	8.7500	8.8500	0.0213	0.0216	0.00
06/02/2009	JFRA On 07-May-09			jFra	8.7500	8.8500	0.0213	0.0216	0.00
06/02/2009	JFRA On 07-May-09			jFra	8.7500	8.8500	0.0213	0.0216	0.00
06/02/2009	JFRA On 07-May-09			jFra	8.7500	8.8500	0.0213	0.0216	0.00
06/02/2009	JFRA On 07-May-09			jFra	8.7500	8.8500	0.0213	0.0216	0.00
06/02/2009	JFRA On 07-May-09			jFra	8.7500	8.8500	0.0213	0.0216	0.00
06/02/2009	JFRA On 07-May-09			jFra	8.7500	8.8500	0.0213	0.0216	0.00
06/02/2009	JFRA On 06-August-09			jFra	7.4100	7.4980	0.0182	0.0184	0.00
06/02/2009	JFRA On 06-August-09			jFra	7.4100	7.4980	0.0182	0.0184	0.00
06/02/2009	JFRA On 06-August-09			jFra	7.4100	7.4980	0.0182	0.0184	0.00
06/02/2009	JFRA On 06-August-09			jFra	7.4100	7.4980	0.0182	0.0184	0.00
06/02/2009	JFRA On 06-August-09			jFra	7.4100	7.4980	0.0182	0.0184	0.00
06/02/2009	JFRA On 06-August-09			jFra	7.4100	7.4980	0.0182	0.0184	0.00
06/02/2009	JFRA On 06-August-09			jFra	7.4100	7.4980	0.0182	0.0184	0.00
06/02/2009	JFRA On 06-August-09			jFra	7.4100	7.4980	0.0182	0.0184	0.00
06/02/2009	JFRA On 06-August-09			jFra	7.4100	7.4980	0.0182	0.0184	0.00
06/02/2009	JFRA On 06-August-09			jFra	7.4100	7.4980	0.0182	0.0184	0.00
06/02/2009	JFRA On 05-November-09			jFra	7.0700	7.1040	0.0173	0.0174	0.00
06/02/2009	JFRA On 05-November-09			jFra	7.0700	7.1040	0.0173	0.0174	0.00
06/02/2009	JFRA On 05-November-09			jFra	7.0700	7.1040	0.0173	0.0174	0.00
06/02/2009	JFRA On 05-November-09			jFra	7.0700	7.1040	0.0173	0.0174	0.00
06/02/2009	JFRA On 05-November-09			jFra	7.0700	7.1040	0.0173	0.0174	0.00
06/02/2009	JFRA On 05-November-09			jFra	7.0700	7.1040	0.0173	0.0174	0.00
06/02/2009	JFRA On 05-November-09			jFra	7.0700	7.1040	0.0173	0.0174	0.00
06/02/2009	JFRA On 05-November-09			jFra	7.0700	7.1040	0.0173	0.0174	0.00
06/02/2009	JFRA On 05-November-09			jFra	7.0700	7.1040	0.0173	0.0174	0.00
06/02/2009	JFRA On 05-November-09			jFra	7.0700	7.1040	0.0173	0.0174	0.00
06/02/2009	JN02 On 07-May-09			jNote	7.5900	7.5890	0.1391	0.1391	0.00
06/02/2009	JN02 On 07-May-09			jNote	7.5900	7.5890	0.1391	0.1391	0.00
06/02/2009	JN02 On 07-May-09			jNote	7.5900	7.5890	0.1391	0.1391	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2009	JN02 On 07-May-09			jNote	7.5900	7.5890	0.1391	0.1391	0.00
06/02/2009	JN02 On 07-May-09			jNote	7.5900	7.5890	0.1391	0.1391	0.00
06/02/2009	JN02 On 07-May-09			jNote	7.5900	7.5890	0.1391	0.1391	0.00
06/02/2009	JN02 On 07-May-09			jNote	7.5900	7.5890	0.1391	0.1391	0.00
06/02/2009	JN02 On 07-May-09			jNote	7.5900	7.5890	0.1391	0.1391	0.00
06/02/2009	JN02 On 07-May-09			jNote	7.5900	7.5890	0.1391	0.1391	0.00
06/02/2009	JN02 On 06-August-09			jNote	7.4900	7.4590	0.1377	0.1372	0.00
06/02/2009	JN02 On 06-August-09			jNote	7.4900	7.4590	0.1377	0.1372	0.00
06/02/2009	JN02 On 06-August-09			jNote	7.4900	7.4590	0.1377	0.1372	0.00
06/02/2009	JN02 On 06-August-09			jNote	7.4900	7.4590	0.1377	0.1372	0.00
06/02/2009	JN02 On 06-August-09			jNote	7.4900	7.4590	0.1377	0.1372	0.00
06/02/2009	JN02 On 06-August-09			jNote	7.4900	7.4590	0.1377	0.1372	0.00
06/02/2009	JN02 On 06-August-09			jNote	7.4900	7.4590	0.1377	0.1372	0.00
06/02/2009	JN02 On 06-August-09			jNote	7.4900	7.4590	0.1377	0.1372	0.00
06/02/2009	JN02 On 06-August-09			jNote	7.4900	7.4590	0.1377	0.1372	0.00
06/02/2009	JN05 On 07-May-09			jNote	8.1000	7.9430	0.3313	0.3255	0.00
06/02/2009	JN05 On 07-May-09			jNote	8.1000	7.9430	0.3313	0.3255	0.00
06/02/2009	JN05 On 07-May-09			jNote	8.1000	7.9430	0.3313	0.3255	0.00
06/02/2009	JN05 On 07-May-09			jNote	8.1000	7.9430	0.3313	0.3255	0.00
06/02/2009	JN05 On 07-May-09			jNote	8.1000	7.9430	0.3313	0.3255	0.00
06/02/2009	JN05 On 07-May-09			jNote	8.1000	7.9430	0.3313	0.3255	0.00
06/02/2009	JN05 On 07-May-09			jNote	8.1000	7.9430	0.3313	0.3255	0.00
06/02/2009	JN05 On 07-May-09			jNote	8.1000	7.9430	0.3313	0.3255	0.00
06/02/2009	JN05 On 07-May-09			jNote	8.1000	7.9430	0.3313	0.3255	0.00
06/02/2009	JN05 On 06-August-09			jNote	8.1000	7.9090	0.3327	0.3259	0.00
06/02/2009	JN05 On 06-August-09			jNote	8.1000	7.9090	0.3327	0.3259	0.00
06/02/2009	JN05 On 06-August-09			jNote	8.1000	7.9090	0.3327	0.3259	0.00
06/02/2009	JN05 On 06-August-09			jNote	8.1000	7.9090	0.3327	0.3259	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2009	JN05 On 06-August-09			jNote	8.1000	7.9090	0.3327	0.3259	0.00
06/02/2009	JN05 On 06-August-09			jNote	8.1000	7.9090	0.3327	0.3259	0.00
06/02/2009	JN05 On 06-August-09			jNote	8.1000	7.9090	0.3327	0.3259	0.00
06/02/2009	JN05 On 06-August-09			jNote	8.1000	7.9090	0.3327	0.3259	0.00
06/02/2009	JN05 On 06-August-09			jNote	8.1000	7.9090	0.3327	0.3259	0.00
06/02/2009	JN10 On 07-May-09			jNote	8.3200	8.0350	0.5637	0.5494	0.00
06/02/2009	JN10 On 07-May-09			jNote	8.3200	8.0350	0.5637	0.5494	0.00
06/02/2009	JN10 On 07-May-09			jNote	8.3200	8.0350	0.5637	0.5494	0.00
06/02/2009	JN10 On 07-May-09			jNote	8.3200	8.0350	0.5637	0.5494	0.00
06/02/2009	JN10 On 07-May-09			jNote	8.3200	8.0350	0.5637	0.5494	0.00
06/02/2009	JN10 On 07-May-09			jNote	8.3200	8.0350	0.5637	0.5494	0.00
06/02/2009	JN10 On 07-May-09			jNote	8.3200	8.0350	0.5637	0.5494	0.00
06/02/2009	JN10 On 07-May-09			jNote	8.3200	8.0350	0.5637	0.5494	0.00
06/02/2009	JN10 On 07-May-09			jNote	8.3200	8.0350	0.5637	0.5494	0.00
06/02/2009	JN10 On 06-August-09			jNote	8.3000	7.9950	0.5625	0.5478	0.00
06/02/2009	JN10 On 06-August-09			jNote	8.3000	7.9950	0.5625	0.5478	0.00
06/02/2009	JN10 On 06-August-09			jNote	8.3000	7.9950	0.5625	0.5478	0.00
06/02/2009	JN10 On 06-August-09			jNote	8.3000	7.9950	0.5625	0.5478	0.00
06/02/2009	JN10 On 06-August-09			jNote	8.3000	7.9950	0.5625	0.5478	0.00
06/02/2009	JN10 On 06-August-09			jNote	8.3000	7.9950	0.5625	0.5478	0.00
06/02/2009	JN10 On 06-August-09			jNote	8.3000	7.9950	0.5625	0.5478	0.00
06/02/2009	JN10 On 06-August-09			jNote	8.3000	7.9950	0.5625	0.5478	0.00
06/02/2009	JN10 On 06-August-09			jNote	8.3000	7.9950	0.5625	0.5478	0.00
06/02/2009	JROD On 27-February-09			jRod	11.1100	11.3020	0.0085	0.0085	0.00
06/02/2009	JROD On 27-February-09			jRod	11.1100	11.3020	0.0085	0.0085	0.00
06/02/2009	JROD On 27-February-09			jRod	11.1100	11.3020	0.0085	0.0085	0.00
06/02/2009	JROD On 27-February-09			jRod	11.1100	11.3020	0.0085	0.0085	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2009	JROD On 27-February-09			jRod	11.1100	11.3020	0.0085	0.0085	0.00
06/02/2009	JROD On 27-February-09			jRod	11.1100	11.3020	0.0085	0.0085	0.00
06/02/2009	JROD On 27-February-09			jRod	11.1100	11.3020	0.0085	0.0085	0.00
06/02/2009	JROD On 27-February-09			jRod	11.1100	11.3020	0.0085	0.0085	0.00
06/02/2009	JROD On 27-February-09			jRod	11.1100	11.3020	0.0085	0.0085	0.00
06/02/2009	JROD On 31-March-09			jRod	10.7100	11.0550	0.0074	0.0077	0.00
06/02/2009	JROD On 31-March-09			jRod	10.7100	11.0550	0.0074	0.0077	0.00
06/02/2009	JROD On 31-March-09			jRod	10.7100	11.0550	0.0074	0.0077	0.00
06/02/2009	JROD On 31-March-09			jRod	10.7100	11.0550	0.0074	0.0077	0.00
06/02/2009	JROD On 31-March-09			jRod	10.7100	11.0550	0.0074	0.0077	0.00
06/02/2009	JROD On 31-March-09			jRod	10.7100	11.0550	0.0074	0.0077	0.00
06/02/2009	JROD On 31-March-09			jRod	10.7100	11.0550	0.0074	0.0077	0.00
06/02/2009	JROD On 31-March-09			jRod	10.7100	11.0550	0.0074	0.0077	0.00
06/02/2009	JROD On 31-March-09			jRod	10.7100	11.0550	0.0074	0.0077	0.00
06/02/2009	JROD On 30-April-09			jRod	10.3700	10.7740	0.0065	0.0070	0.00
06/02/2009	JROD On 30-April-09			jRod	10.3700	10.7740	0.0065	0.0070	0.00
06/02/2009	JROD On 30-April-09			jRod	10.3700	10.7740	0.0065	0.0070	0.00
06/02/2009	JROD On 30-April-09			jRod	10.3700	10.7740	0.0065	0.0070	0.00
06/02/2009	JROD On 30-April-09			jRod	10.3700	10.7740	0.0065	0.0070	0.00
06/02/2009	JROD On 30-April-09			jRod	10.3700	10.7740	0.0065	0.0070	0.00
06/02/2009	JROD On 30-April-09			jRod	10.3700	10.7740	0.0065	0.0070	0.00
06/02/2009	JROD On 30-April-09			jRod	10.3700	10.7740	0.0065	0.0070	0.00
06/02/2009	JROD On 30-April-09			jRod	10.3700	10.7740	0.0065	0.0070	0.00
06/02/2009	JROD On 30-April-09			jRod	10.3700	10.7740	0.0065	0.0070	0.00
06/02/2009	JROD On 29-May-09			jRod	10.6400	10.8740	0.0138	0.0144	0.00
06/02/2009	JROD On 29-May-09			jRod	10.6400	10.8740	0.0138	0.0144	0.00
06/02/2009	JROD On 29-May-09			jRod	10.6400	10.8740	0.0138	0.0144	0.00
06/02/2009	JROD On 29-May-09			jRod	10.6400	10.8740	0.0138	0.0144	0.00
06/02/2009	JROD On 29-May-09			jRod	10.6400	10.8740	0.0138	0.0144	0.00
06/02/2009	JROD On 29-May-09			jRod	10.6400	10.8740	0.0138	0.0144	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2009	JROD On 29-May-09			jRod	10.6400	10.8740	0.0138	0.0144	0.00
06/02/2009	JROD On 29-May-09			jRod	10.6400	10.8740	0.0138	0.0144	0.00
06/02/2009	JROD On 29-May-09			jRod	10.6400	10.8740	0.0138	0.0144	0.00
06/02/2009	JROD On 30-June-09			jRod	10.2800	10.5670	0.0119	0.0127	0.00
06/02/2009	JROD On 30-June-09			jRod	10.2800	10.5670	0.0119	0.0127	0.00
06/02/2009	JROD On 30-June-09			jRod	10.2800	10.5670	0.0119	0.0127	0.00
06/02/2009	JROD On 30-June-09			jRod	10.2800	10.5670	0.0119	0.0127	0.00
06/02/2009	JROD On 30-June-09			jRod	10.2800	10.5670	0.0119	0.0127	0.00
06/02/2009	JROD On 30-June-09			jRod	10.2800	10.5670	0.0119	0.0127	0.00
06/02/2009	JROD On 30-June-09			jRod	10.2800	10.5670	0.0119	0.0127	0.00
06/02/2009	JROD On 30-June-09			jRod	10.2800	10.5670	0.0119	0.0127	0.00
06/02/2009	JROD On 30-June-09			jRod	10.2800	10.5670	0.0119	0.0127	0.00
06/02/2009	JROD On 30-June-09			jRod	10.2800	10.5670	0.0119	0.0127	0.00
06/02/2009	JROD On 30-June-09			jRod	10.2800	10.5670	0.0119	0.0127	0.00
06/02/2009	JROD On 30-June-09			jRod	10.2800	10.5670	0.0119	0.0127	0.00
06/02/2009	OTH1 On 07-May-09			Index Future	287.3900	292.6310	287.3880	292.6310	0.00
06/02/2009	OTH1 On 07-May-09			Index Future	287.3900	292.6310	287.3880	292.6310	0.00
06/02/2009	OTH1 On 07-May-09			Index Future	287.3900	292.6310	287.3880	292.6310	0.00
06/02/2009	OTH1 On 07-May-09			Index Future	287.3900	292.6310	287.3880	292.6310	0.00
06/02/2009	OTH1 On 07-May-09			Index Future	287.3900	292.6310	287.3880	292.6310	0.00
06/02/2009	OTH1 On 07-May-09			Index Future	287.3900	292.6310	287.3880	292.6310	0.00
06/02/2009	OTH1 On 07-May-09			Index Future	287.3900	292.6310	287.3880	292.6310	0.00
06/02/2009	OTH1 On 07-May-09			Index Future	287.3900	292.6310	287.3880	292.6310	0.00
06/02/2009	OTH1 On 07-May-09			Index Future	287.3900	292.6310	287.3880	292.6310	0.00
06/02/2009	OTH1 On 06-August-09			Index Future	294.4500	299.8160	294.4460	299.8160	3.00
06/02/2009	OTH1 On 06-August-09			Index Future	294.4500	299.8160	294.4460	299.8160	3.00
06/02/2009	OTH1 On 06-August-09			Index Future	294.4500	299.8160	294.4460	299.8160	3.00
06/02/2009	OTH1 On 06-August-09			Index Future	294.4500	299.8160	294.4460	299.8160	3.00
06/02/2009	OTH1 On 06-August-09			Index Future	294.4500	299.8160	294.4460	299.8160	3.00
06/02/2009	OTH1 On 06-August-09			Index Future	294.4500	299.8160	294.4460	299.8160	3.00
06/02/2009	OTH1 On 06-August-09			Index Future	294.4500	299.8160	294.4460	299.8160	3.00
06/02/2009	OTH1 On 06-August-09			Index Future	294.4500	299.8160	294.4460	299.8160	3.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2009	OTH1 On 06-August-09			Index Future	294.4500	299.8160	294.4460	299.8160	3.00
06/02/2009	OTH1 On 06-August-09			Index Future	294.4500	299.8160	294.4460	299.8160	3.00
06/02/2009	R153 On 07-May-09			Bond Future	6.1700	5.8420	110.9749	111.4043	4652.00
06/02/2009	R153 On 07-May-09			Bond Future	6.1700	5.8420	110.9749	111.4043	4652.00
06/02/2009	R153 On 07-May-09			Bond Future	6.1700	5.8420	110.9749	111.4043	4652.00
06/02/2009	R153 On 07-May-09			Bond Future	6.1700	5.8420	110.9749	111.4043	4652.00
06/02/2009	R153 On 07-May-09			Bond Future	6.1700	5.8420	110.9749	111.4043	4652.00
06/02/2009	R153 On 07-May-09			Bond Future	6.1700	5.8420	110.9749	111.4043	4652.00
06/02/2009	R153 On 07-May-09			Bond Future	6.1700	5.8420	110.9749	111.4043	4652.00
06/02/2009	R153 On 07-May-09			Bond Future	6.1700	5.8420	110.9749	111.4043	4652.00
06/02/2009	R153 On 06-August-09			Bond Future	5.7000	4.5620	113.1663	114.3911	0.00
06/02/2009	R153 On 06-August-09			Bond Future	5.7000	4.5620	113.1663	114.3911	0.00
06/02/2009	R153 On 06-August-09			Bond Future	5.7000	4.5620	113.1663	114.3911	0.00
06/02/2009	R153 On 06-August-09			Bond Future	5.7000	4.5620	113.1663	114.3911	0.00
06/02/2009	R153 On 06-August-09			Bond Future	5.7000	4.5620	113.1663	114.3911	0.00
06/02/2009	R153 On 06-August-09			Bond Future	5.7000	4.5620	113.1663	114.3911	0.00
06/02/2009	R153 On 06-August-09			Bond Future	5.7000	4.5620	113.1663	114.3911	0.00
06/02/2009	R153 On 06-August-09			Bond Future	5.7000	4.5620	113.1663	114.3911	0.00
06/02/2009	R153 On 06-August-09			Bond Future	5.7000	4.5620	113.1663	114.3911	0.00
06/02/2009	R153 On 05-November-09			Bond Future	5.1700	2.6590	108.6210	110.7105	0.00
06/02/2009	R153 On 05-November-09			Bond Future	5.1700	2.6590	108.6210	110.7105	0.00
06/02/2009	R153 On 05-November-09			Bond Future	5.1700	2.6590	108.6210	110.7105	0.00
06/02/2009	R153 On 05-November-09			Bond Future	5.1700	2.6590	108.6210	110.7105	0.00
06/02/2009	R153 On 05-November-09			Bond Future	5.1700	2.6590	108.6210	110.7105	0.00
06/02/2009	R153 On 05-November-09			Bond Future	5.1700	2.6590	108.6210	110.7105	0.00
06/02/2009	R153 On 05-November-09			Bond Future	5.1700	2.6590	108.6210	110.7105	0.00
06/02/2009	R153 On 05-November-09			Bond Future	5.1700	2.6590	108.6210	110.7105	0.00
06/02/2009	R153 On 05-November-09			Bond Future	5.1700	2.6590	108.6210	110.7105	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2009	R153 On 05-November-09			Bond Future	5.1700	2.6590	108.6210	110.7105	0.00
06/02/2009	R153 On 05-November-09	7.75	Call	Option on Bond Future	1192	3175	1192	3175	0.00
06/02/2009	R153 On 05-November-09	7.75	Put	Option on Bond Future	109	1	109	1	0.00
06/02/2009	R157 On 07-May-09			Bond Future	7.5100	7.1980	131.9082	133.7448	11299.00
06/02/2009	R157 On 07-May-09			Bond Future	7.5100	7.1980	131.9082	133.7448	11299.00
06/02/2009	R157 On 07-May-09			Bond Future	7.5100	7.1980	131.9082	133.7448	11299.00
06/02/2009	R157 On 07-May-09			Bond Future	7.5100	7.1980	131.9082	133.7448	11299.00
06/02/2009	R157 On 07-May-09			Bond Future	7.5100	7.1980	131.9082	133.7448	11299.00
06/02/2009	R157 On 07-May-09			Bond Future	7.5100	7.1980	131.9082	133.7448	11299.00
06/02/2009	R157 On 07-May-09			Bond Future	7.5100	7.1980	131.9082	133.7448	11299.00
06/02/2009	R157 On 07-May-09			Bond Future	7.5100	7.1980	131.9082	133.7448	11299.00
06/02/2009	R157 On 07-May-09			Bond Future	7.5100	7.1980	131.9082	133.7448	11299.00
06/02/2009	R157 On 06-August-09			Bond Future	7.4500	7.1010	134.6964	136.6921	5000.00
06/02/2009	R157 On 06-August-09			Bond Future	7.4500	7.1010	134.6964	136.6921	5000.00
06/02/2009	R157 On 06-August-09			Bond Future	7.4500	7.1010	134.6964	136.6921	5000.00
06/02/2009	R157 On 06-August-09			Bond Future	7.4500	7.1010	134.6964	136.6921	5000.00
06/02/2009	R157 On 06-August-09			Bond Future	7.4500	7.1010	134.6964	136.6921	5000.00
06/02/2009	R157 On 06-August-09			Bond Future	7.4500	7.1010	134.6964	136.6921	5000.00
06/02/2009	R157 On 06-August-09			Bond Future	7.4500	7.1010	134.6964	136.6921	5000.00
06/02/2009	R157 On 06-August-09			Bond Future	7.4500	7.1010	134.6964	136.6921	5000.00
06/02/2009	R157 On 06-August-09			Bond Future	7.4500	7.1010	134.6964	136.6921	5000.00
06/02/2009	R157 On 05-November-09			Bond Future	7.4500	7.0380	130.3090	132.5986	0.00
06/02/2009	R157 On 05-November-09			Bond Future	7.4500	7.0380	130.3090	132.5986	0.00
06/02/2009	R157 On 05-November-09			Bond Future	7.4500	7.0380	130.3090	132.5986	0.00
06/02/2009	R157 On 05-November-09			Bond Future	7.4500	7.0380	130.3090	132.5986	0.00
06/02/2009	R157 On 05-November-09			Bond Future	7.4500	7.0380	130.3090	132.5986	0.00
06/02/2009	R157 On 05-November-09			Bond Future	7.4500	7.0380	130.3090	132.5986	0.00
06/02/2009	R157 On 05-November-09			Bond Future	7.4500	7.0380	130.3090	132.5986	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2009	R157 On 05-November-09			Bond Future	7.4500	7.0380	130.3090	132.5986	0.00
06/02/2009	R157 On 05-November-09			Bond Future	7.4500	7.0380	130.3090	132.5986	0.00
06/02/2009	R157 On 07-May-09	265.00	Call	Option on Bond Future	2540	3444	2540	3444	386.00
06/02/2009	R157 On 07-May-09	265.00	Put	Option on Bond Future	4065	3133	4065	3133	0.00
06/02/2009	R157 On 05-November-09	8.00	Call	Option on Bond Future	5759	7053	5759	7053	0.00
06/02/2009	R157 On 05-November-09	8.00	Put	Option on Bond Future	5490	4496	5490	4496	0.00
06/02/2009	R186 On 07-May-09			Bond Future	8.0800	7.7500	126.6486	130.2621	8828.00
06/02/2009	R186 On 07-May-09			Bond Future	8.0800	7.7500	126.6486	130.2621	8828.00
06/02/2009	R186 On 07-May-09			Bond Future	8.0800	7.7500	126.6486	130.2621	8828.00
06/02/2009	R186 On 07-May-09			Bond Future	8.0800	7.7500	126.6486	130.2621	8828.00
06/02/2009	R186 On 07-May-09			Bond Future	8.0800	7.7500	126.6486	130.2621	8828.00
06/02/2009	R186 On 07-May-09			Bond Future	8.0800	7.7500	126.6486	130.2621	8828.00
06/02/2009	R186 On 07-May-09			Bond Future	8.0800	7.7500	126.6486	130.2621	8828.00
06/02/2009	R186 On 07-May-09			Bond Future	8.0800	7.7500	126.6486	130.2621	8828.00
06/02/2009	R186 On 07-May-09			Bond Future	8.0800	7.7500	126.6486	130.2621	8828.00
06/02/2009	R186 On 06-August-09			Bond Future	8.0400	7.6980	124.3118	128.0607	2500.00
06/02/2009	R186 On 06-August-09			Bond Future	8.0400	7.6980	124.3118	128.0607	2500.00
06/02/2009	R186 On 06-August-09			Bond Future	8.0400	7.6980	124.3118	128.0607	2500.00
06/02/2009	R186 On 06-August-09			Bond Future	8.0400	7.6980	124.3118	128.0607	2500.00
06/02/2009	R186 On 06-August-09			Bond Future	8.0400	7.6980	124.3118	128.0607	2500.00
06/02/2009	R186 On 06-August-09			Bond Future	8.0400	7.6980	124.3118	128.0607	2500.00
06/02/2009	R186 On 06-August-09			Bond Future	8.0400	7.6980	124.3118	128.0607	2500.00
06/02/2009	R186 On 06-August-09			Bond Future	8.0400	7.6980	124.3118	128.0607	2500.00
06/02/2009	R186 On 05-November-09			Bond Future	8.0400	7.6620	126.7333	130.8661	0.00
06/02/2009	R186 On 05-November-09			Bond Future	8.0400	7.6620	126.7333	130.8661	0.00
06/02/2009	R186 On 05-November-09			Bond Future	8.0400	7.6620	126.7333	130.8661	0.00
06/02/2009	R186 On 05-November-09			Bond Future	8.0400	7.6620	126.7333	130.8661	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2009	R186 On 05-November-09			Bond Future	8.0400	7.6620	126.7333	130.8661	0.00
06/02/2009	R186 On 05-November-09			Bond Future	8.0400	7.6620	126.7333	130.8661	0.00
06/02/2009	R186 On 05-November-09			Bond Future	8.0400	7.6620	126.7333	130.8661	0.00
06/02/2009	R186 On 05-November-09			Bond Future	8.0400	7.6620	126.7333	130.8661	0.00
06/02/2009	R186 On 05-November-09			Bond Future	8.0400	7.6620	126.7333	130.8661	0.00
06/02/2009	R186 On 05-November-09	7.75	Call	Option on Bond Future	9589	11669	9589	11669	5000.00
06/02/2009	R186 On 05-November-09	7.75	Put	Option on Bond Future	15565	13513	15565	13513	0.00
06/02/2009	R186 On 07-May-09	265.00	Call	Option on Bond Future	1201	1874	1201	1874	97.00
06/02/2009	R186 On 07-May-09	265.00	Put	Option on Bond Future	20222	17282	20222	17282	0.00
06/02/2009	R196 On 07-May-09			Bond Future	9.2400	11.5150	102.1544	101.4755	0.00
06/02/2009	R196 On 07-May-09			Bond Future	9.2400	11.5150	102.1544	101.4755	0.00
06/02/2009	R196 On 07-May-09			Bond Future	9.2400	11.5150	102.1544	101.4755	0.00
06/02/2009	R196 On 07-May-09			Bond Future	9.2400	11.5150	102.1544	101.4755	0.00
06/02/2009	R196 On 07-May-09			Bond Future	9.2400	11.5150	102.1544	101.4755	0.00
06/02/2009	R196 On 07-May-09			Bond Future	9.2400	11.5150	102.1544	101.4755	0.00
06/02/2009	R196 On 07-May-09			Bond Future	9.2400	11.5150	102.1544	101.4755	0.00
06/02/2009	R196 On 07-May-09			Bond Future	9.2400	11.5150	102.1544	101.4755	0.00
06/02/2009	R196 On 07-May-09			Bond Future	9.2400	11.5150	102.1544	101.4755	0.00
06/02/2009	R201 On 07-May-09			Bond Future	7.4600	7.2460	109.2167	110.2333	2.00
06/02/2009	R201 On 07-May-09			Bond Future	7.4600	7.2460	109.2167	110.2333	2.00
06/02/2009	R201 On 07-May-09			Bond Future	7.4600	7.2460	109.2167	110.2333	2.00
06/02/2009	R201 On 07-May-09			Bond Future	7.4600	7.2460	109.2167	110.2333	2.00
06/02/2009	R201 On 07-May-09			Bond Future	7.4600	7.2460	109.2167	110.2333	2.00
06/02/2009	R201 On 07-May-09			Bond Future	7.4600	7.2460	109.2167	110.2333	2.00
06/02/2009	R201 On 07-May-09			Bond Future	7.4600	7.2460	109.2167	110.2333	2.00
06/02/2009	R201 On 07-May-09			Bond Future	7.4600	7.2460	109.2167	110.2333	2.00
06/02/2009	R201 On 07-May-09			Bond Future	7.4600	7.2460	109.2167	110.2333	2.00
06/02/2009	R201 On 07-May-09			Bond Future	7.4600	7.2460	109.2167	110.2333	2.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2009	R201 On 06-August-09			Bond Future	7.3500	7.1080	107.3545	108.4393	0.00
06/02/2009	R201 On 06-August-09			Bond Future	7.3500	7.1080	107.3545	108.4393	0.00
06/02/2009	R201 On 06-August-09			Bond Future	7.3500	7.1080	107.3545	108.4393	0.00
06/02/2009	R201 On 06-August-09			Bond Future	7.3500	7.1080	107.3545	108.4393	0.00
06/02/2009	R201 On 06-August-09			Bond Future	7.3500	7.1080	107.3545	108.4393	0.00
06/02/2009	R201 On 06-August-09			Bond Future	7.3500	7.1080	107.3545	108.4393	0.00
06/02/2009	R201 On 06-August-09			Bond Future	7.3500	7.1080	107.3545	108.4393	0.00
06/02/2009	R201 On 06-August-09			Bond Future	7.3500	7.1080	107.3545	108.4393	0.00
06/02/2009	R201 On 06-August-09			Bond Future	7.3500	7.1080	107.3545	108.4393	0.00
06/02/2009	R201 On 05-November-09			Bond Future	7.3100	6.9960	109.4415	110.8125	0.00
06/02/2009	R201 On 05-November-09			Bond Future	7.3100	6.9960	109.4415	110.8125	0.00
06/02/2009	R201 On 05-November-09			Bond Future	7.3100	6.9960	109.4415	110.8125	0.00
06/02/2009	R201 On 05-November-09			Bond Future	7.3100	6.9960	109.4415	110.8125	0.00
06/02/2009	R201 On 05-November-09			Bond Future	7.3100	6.9960	109.4415	110.8125	0.00
06/02/2009	R201 On 05-November-09			Bond Future	7.3100	6.9960	109.4415	110.8125	0.00
06/02/2009	R201 On 05-November-09			Bond Future	7.3100	6.9960	109.4415	110.8125	0.00
06/02/2009	R201 On 05-November-09			Bond Future	7.3100	6.9960	109.4415	110.8125	0.00
06/02/2009	R201 On 05-November-09			Bond Future	7.3100	6.9960	109.4415	110.8125	0.00
06/02/2009	R201 On 05-November-09			Bond Future	7.3100	6.9960	109.4415	110.8125	0.00
06/02/2009	R201 On 05-November-09	7.75	Call	Option on Bond Future	4902	5697	4902	5697	0.00
06/02/2009	R201 On 05-November-09	7.75	Put	Option on Bond Future	4069	3493	4069	3493	0.00
06/02/2009	R203 On 07-May-09			Bond Future	7.9600	7.6630	103.0569	104.8531	43.00
06/02/2009	R203 On 07-May-09			Bond Future	7.9600	7.6630	103.0569	104.8531	43.00
06/02/2009	R203 On 07-May-09			Bond Future	7.9600	7.6630	103.0569	104.8531	43.00
06/02/2009	R203 On 07-May-09			Bond Future	7.9600	7.6630	103.0569	104.8531	43.00
06/02/2009	R203 On 07-May-09			Bond Future	7.9600	7.6630	103.0569	104.8531	43.00
06/02/2009	R203 On 07-May-09			Bond Future	7.9600	7.6630	103.0569	104.8531	43.00
06/02/2009	R203 On 07-May-09			Bond Future	7.9600	7.6630	103.0569	104.8531	43.00
06/02/2009	R203 On 07-May-09			Bond Future	7.9600	7.6630	103.0569	104.8531	43.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2009	R203 On 07-May-09			Bond Future	7.9600	7.6630	103.0569	104.8531	43.00
06/02/2009	R203 On 06-August-09			Bond Future	7.8900	7.5770	105.4861	107.3676	0.00
06/02/2009	R203 On 06-August-09			Bond Future	7.8900	7.5770	105.4861	107.3676	0.00
06/02/2009	R203 On 06-August-09			Bond Future	7.8900	7.5770	105.4861	107.3676	0.00
06/02/2009	R203 On 06-August-09			Bond Future	7.8900	7.5770	105.4861	107.3676	0.00
06/02/2009	R203 On 06-August-09			Bond Future	7.8900	7.5770	105.4861	107.3676	0.00
06/02/2009	R203 On 06-August-09			Bond Future	7.8900	7.5770	105.4861	107.3676	0.00
06/02/2009	R203 On 06-August-09			Bond Future	7.8900	7.5770	105.4861	107.3676	0.00
06/02/2009	R203 On 06-August-09			Bond Future	7.8900	7.5770	105.4861	107.3676	0.00
06/02/2009	R203 On 06-August-09			Bond Future	7.8900	7.5770	105.4861	107.3676	0.00
06/02/2009	R203 On 05-November-09			Bond Future	7.8900	7.5190	103.3590	105.5336	0.00
06/02/2009	R203 On 05-November-09			Bond Future	7.8900	7.5190	103.3590	105.5336	0.00
06/02/2009	R203 On 05-November-09			Bond Future	7.8900	7.5190	103.3590	105.5336	0.00
06/02/2009	R203 On 05-November-09			Bond Future	7.8900	7.5190	103.3590	105.5336	0.00
06/02/2009	R203 On 05-November-09			Bond Future	7.8900	7.5190	103.3590	105.5336	0.00
06/02/2009	R203 On 05-November-09			Bond Future	7.8900	7.5190	103.3590	105.5336	0.00
06/02/2009	R203 On 05-November-09			Bond Future	7.8900	7.5190	103.3590	105.5336	0.00
06/02/2009	R203 On 05-November-09			Bond Future	7.8900	7.5190	103.3590	105.5336	0.00
06/02/2009	R203 On 05-November-09			Bond Future	7.8900	7.5190	103.3590	105.5336	0.00
06/02/2009	R203 On 05-November-09			Bond Future	7.8900	7.5190	103.3590	105.5336	0.00
06/02/2009	R203 On 05-November-09	8.00	Call	Option on Bond Future	5413	6516	5413	6516	0.00
06/02/2009	R203 On 05-November-09	8.00	Put	Option on Bond Future	7701	6630	7701	6630	0.00
06/02/2009	R204 On 07-May-09			Bond Future	7.9900	7.6880	103.2067	105.2006	8.00
06/02/2009	R204 On 07-May-09			Bond Future	7.9900	7.6880	103.2067	105.2006	8.00
06/02/2009	R204 On 07-May-09			Bond Future	7.9900	7.6880	103.2067	105.2006	8.00
06/02/2009	R204 On 07-May-09			Bond Future	7.9900	7.6880	103.2067	105.2006	8.00
06/02/2009	R204 On 07-May-09			Bond Future	7.9900	7.6880	103.2067	105.2006	8.00
06/02/2009	R204 On 07-May-09			Bond Future	7.9900	7.6880	103.2067	105.2006	8.00
06/02/2009	R204 On 07-May-09			Bond Future	7.9900	7.6880	103.2067	105.2006	8.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2009	R204 On 07-May-09			Bond Future	7.9900	7.6880	103.2067	105.2006	8.00
06/02/2009	R204 On 07-May-09			Bond Future	7.9900	7.6880	103.2067	105.2006	8.00
06/02/2009	R204 On 06-August-09			Bond Future	7.9300	7.6150	101.5838	103.6650	0.00
06/02/2009	R204 On 06-August-09			Bond Future	7.9300	7.6150	101.5838	103.6650	0.00
06/02/2009	R204 On 06-August-09			Bond Future	7.9300	7.6150	101.5838	103.6650	0.00
06/02/2009	R204 On 06-August-09			Bond Future	7.9300	7.6150	101.5838	103.6650	0.00
06/02/2009	R204 On 06-August-09			Bond Future	7.9300	7.6150	101.5838	103.6650	0.00
06/02/2009	R204 On 06-August-09			Bond Future	7.9300	7.6150	101.5838	103.6650	0.00
06/02/2009	R204 On 06-August-09			Bond Future	7.9300	7.6150	101.5838	103.6650	0.00
06/02/2009	R204 On 06-August-09			Bond Future	7.9300	7.6150	101.5838	103.6650	0.00
06/02/2009	R204 On 06-August-09			Bond Future	7.9300	7.6150	101.5838	103.6650	0.00
06/02/2009	R204 On 05-November-09			Bond Future	7.9300	7.5620	103.5577	105.9379	0.00
06/02/2009	R204 On 05-November-09			Bond Future	7.9300	7.5620	103.5577	105.9379	0.00
06/02/2009	R204 On 05-November-09			Bond Future	7.9300	7.5620	103.5577	105.9379	0.00
06/02/2009	R204 On 05-November-09			Bond Future	7.9300	7.5620	103.5577	105.9379	0.00
06/02/2009	R204 On 05-November-09			Bond Future	7.9300	7.5620	103.5577	105.9379	0.00
06/02/2009	R204 On 05-November-09			Bond Future	7.9300	7.5620	103.5577	105.9379	0.00
06/02/2009	R204 On 05-November-09			Bond Future	7.9300	7.5620	103.5577	105.9379	0.00
06/02/2009	R204 On 05-November-09			Bond Future	7.9300	7.5620	103.5577	105.9379	0.00
06/02/2009	R204 On 05-November-09			Bond Future	7.9300	7.5620	103.5577	105.9379	0.00
06/02/2009	R204 On 05-November-09	8.00	Call	Option on Bond Future	5906	7108	5906	7108	0.00
06/02/2009	R204 On 05-November-09	8.00	Put	Option on Bond Future	8698	7519	8698	7519	0.00
06/02/2009	R206 On 07-May-09			Bond Future	7.4300	7.2220	102.6963	103.4958	1766.00
06/02/2009	R206 On 07-May-09			Bond Future	7.4300	7.2220	102.6963	103.4958	1766.00
06/02/2009	R206 On 07-May-09			Bond Future	7.4300	7.2220	102.6963	103.4958	1766.00
06/02/2009	R206 On 07-May-09			Bond Future	7.4300	7.2220	102.6963	103.4958	1766.00
06/02/2009	R206 On 07-May-09			Bond Future	7.4300	7.2220	102.6963	103.4958	1766.00
06/02/2009	R206 On 07-May-09			Bond Future	7.4300	7.2220	102.6963	103.4958	1766.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2009	R206 On 07-May-09			Bond Future	7.4300	7.2220	102.6963	103.4958	1766.00
06/02/2009	R206 On 07-May-09			Bond Future	7.4300	7.2220	102.6963	103.4958	1766.00
06/02/2009	R206 On 07-May-09			Bond Future	7.4300	7.2220	102.6963	103.4958	1766.00
06/02/2009	R206 On 06-August-09			Bond Future	7.2900	7.0630	101.3404	102.1982	0.00
06/02/2009	R206 On 06-August-09			Bond Future	7.2900	7.0630	101.3404	102.1982	0.00
06/02/2009	R206 On 06-August-09			Bond Future	7.2900	7.0630	101.3404	102.1982	0.00
06/02/2009	R206 On 06-August-09			Bond Future	7.2900	7.0630	101.3404	102.1982	0.00
06/02/2009	R206 On 06-August-09			Bond Future	7.2900	7.0630	101.3404	102.1982	0.00
06/02/2009	R206 On 06-August-09			Bond Future	7.2900	7.0630	101.3404	102.1982	0.00
06/02/2009	R206 On 06-August-09			Bond Future	7.2900	7.0630	101.3404	102.1982	0.00
06/02/2009	R206 On 06-August-09			Bond Future	7.2900	7.0630	101.3404	102.1982	0.00
06/02/2009	R206 On 05-November-09			Bond Future	7.2400	6.9290	103.3094	104.4318	0.00
06/02/2009	R206 On 05-November-09			Bond Future	7.2400	6.9290	103.3094	104.4318	0.00
06/02/2009	R206 On 05-November-09			Bond Future	7.2400	6.9290	103.3094	104.4318	0.00
06/02/2009	R206 On 05-November-09			Bond Future	7.2400	6.9290	103.3094	104.4318	0.00
06/02/2009	R206 On 05-November-09			Bond Future	7.2400	6.9290	103.3094	104.4318	0.00
06/02/2009	R206 On 05-November-09			Bond Future	7.2400	6.9290	103.3094	104.4318	0.00
06/02/2009	R206 On 05-November-09			Bond Future	7.2400	6.9290	103.3094	104.4318	0.00
06/02/2009	R206 On 05-November-09			Bond Future	7.2400	6.9290	103.3094	104.4318	0.00
06/02/2009	R206 On 05-November-09	8.75	Call	Option on Bond Future	4161	4820	4161	4820	0.00
06/02/2009	R206 On 05-November-09	8.75	Put	Option on Bond Future	3241	2777	3241	2777	0.00
06/02/2009	R207 On 07-May-09			Bond Future	8.1900	7.8760	95.7273	97.8630	0.00
06/02/2009	R207 On 07-May-09			Bond Future	8.1900	7.8760	95.7273	97.8630	0.00
06/02/2009	R207 On 07-May-09			Bond Future	8.1900	7.8760	95.7273	97.8630	0.00
06/02/2009	R207 On 07-May-09			Bond Future	8.1900	7.8760	95.7273	97.8630	0.00
06/02/2009	R207 On 07-May-09			Bond Future	8.1900	7.8760	95.7273	97.8630	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2009	R207 On 07-May-09			Bond Future	8.1900	7.8760	95.7273	97.8630	0.00
06/02/2009	R207 On 07-May-09			Bond Future	8.1900	7.8760	95.7273	97.8630	0.00
06/02/2009	R207 On 07-May-09			Bond Future	8.1900	7.8760	95.7273	97.8630	0.00
06/02/2009	R207 On 07-May-09			Bond Future	8.1900	7.8760	95.7273	97.8630	0.00
06/02/2009	R207 On 06-August-09			Bond Future	8.1500	7.8150	94.3283	96.5644	0.00
06/02/2009	R207 On 06-August-09			Bond Future	8.1500	7.8150	94.3283	96.5644	0.00
06/02/2009	R207 On 06-August-09			Bond Future	8.1500	7.8150	94.3283	96.5644	0.00
06/02/2009	R207 On 06-August-09			Bond Future	8.1500	7.8150	94.3283	96.5644	0.00
06/02/2009	R207 On 06-August-09			Bond Future	8.1500	7.8150	94.3283	96.5644	0.00
06/02/2009	R207 On 06-August-09			Bond Future	8.1500	7.8150	94.3283	96.5644	0.00
06/02/2009	R207 On 06-August-09			Bond Future	8.1500	7.8150	94.3283	96.5644	0.00
06/02/2009	R207 On 06-August-09			Bond Future	8.1500	7.8150	94.3283	96.5644	0.00
06/02/2009	R207 On 06-August-09			Bond Future	8.1500	7.8150	94.3283	96.5644	0.00
06/02/2009	R207 On 05-November-09			Bond Future	8.1500	7.7740	96.1622	98.6695	0.00
06/02/2009	R207 On 05-November-09			Bond Future	8.1500	7.7740	96.1622	98.6695	0.00
06/02/2009	R207 On 05-November-09			Bond Future	8.1500	7.7740	96.1622	98.6695	0.00
06/02/2009	R207 On 05-November-09			Bond Future	8.1500	7.7740	96.1622	98.6695	0.00
06/02/2009	R207 On 05-November-09			Bond Future	8.1500	7.7740	96.1622	98.6695	0.00
06/02/2009	R207 On 05-November-09			Bond Future	8.1500	7.7740	96.1622	98.6695	0.00
06/02/2009	R207 On 05-November-09			Bond Future	8.1500	7.7740	96.1622	98.6695	0.00
06/02/2009	R207 On 05-November-09			Bond Future	8.1500	7.7740	96.1622	98.6695	0.00
06/02/2009	R207 On 05-November-09			Bond Future	8.1500	7.7740	96.1622	98.6695	0.00
06/02/2009	R207 On 05-November-09	7.75	Call	Option on Bond Future	5545	6744	5545	6744	0.00
06/02/2009	R207 On 05-November-09	7.75	Put	Option on Bond Future	9934	8626	9934	8626	0.00
06/02/2009	R208 On 07-May-09			Bond Future	8.3900	8.0160	88.5885	91.1752	0.00
06/02/2009	R208 On 07-May-09			Bond Future	8.3900	8.0160	88.5885	91.1752	0.00
06/02/2009	R208 On 07-May-09			Bond Future	8.3900	8.0160	88.5885	91.1752	0.00
06/02/2009	R208 On 07-May-09			Bond Future	8.3900	8.0160	88.5885	91.1752	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2009	R208 On 07-May-09			Bond Future	8.3900	8.0160	88.5885	91.1752	0.00
06/02/2009	R208 On 07-May-09			Bond Future	8.3900	8.0160	88.5885	91.1752	0.00
06/02/2009	R208 On 07-May-09			Bond Future	8.3900	8.0160	88.5885	91.1752	0.00
06/02/2009	R208 On 07-May-09			Bond Future	8.3900	8.0160	88.5885	91.1752	0.00
06/02/2009	R208 On 07-May-09			Bond Future	8.3900	8.0160	88.5885	91.1752	0.00
06/02/2009	R208 On 06-August-09			Bond Future	8.3800	7.9770	90.4778	93.2681	0.00
06/02/2009	R208 On 06-August-09			Bond Future	8.3800	7.9770	90.4778	93.2681	0.00
06/02/2009	R208 On 06-August-09			Bond Future	8.3800	7.9770	90.4778	93.2681	0.00
06/02/2009	R208 On 06-August-09			Bond Future	8.3800	7.9770	90.4778	93.2681	0.00
06/02/2009	R208 On 06-August-09			Bond Future	8.3800	7.9770	90.4778	93.2681	0.00
06/02/2009	R208 On 06-August-09			Bond Future	8.3800	7.9770	90.4778	93.2681	0.00
06/02/2009	R208 On 06-August-09			Bond Future	8.3800	7.9770	90.4778	93.2681	0.00
06/02/2009	R208 On 06-August-09			Bond Future	8.3800	7.9770	90.4778	93.2681	0.00
06/02/2009	R208 On 06-August-09			Bond Future	8.3800	7.9770	90.4778	93.2681	0.00
06/02/2009	R208 On 06-August-09			Bond Future	8.3800	7.9770	90.4778	93.2681	0.00
06/02/2009	R208 On 05-November-09			Bond Future	8.4300	8.0020	88.5754	91.5057	0.00
06/02/2009	R208 On 05-November-09			Bond Future	8.4300	8.0020	88.5754	91.5057	0.00
06/02/2009	R208 On 05-November-09			Bond Future	8.4300	8.0020	88.5754	91.5057	0.00
06/02/2009	R208 On 05-November-09			Bond Future	8.4300	8.0020	88.5754	91.5057	0.00
06/02/2009	R208 On 05-November-09			Bond Future	8.4300	8.0020	88.5754	91.5057	0.00
06/02/2009	R208 On 05-November-09			Bond Future	8.4300	8.0020	88.5754	91.5057	0.00
06/02/2009	R208 On 05-November-09			Bond Future	8.4300	8.0020	88.5754	91.5057	0.00
06/02/2009	R208 On 05-November-09			Bond Future	8.4300	8.0020	88.5754	91.5057	0.00
06/02/2009	R208 On 05-November-09			Bond Future	8.4300	8.0020	88.5754	91.5057	0.00
06/02/2009	R208 On 05-November-09			Bond Future	8.4300	8.0020	88.5754	91.5057	0.00
06/02/2009	R209 On 07-May-09			Bond Future	7.8100	7.4860	83.2499	86.4853	5493.00
06/02/2009	R209 On 07-May-09			Bond Future	7.8100	7.4860	83.2499	86.4853	5493.00
06/02/2009	R209 On 07-May-09			Bond Future	7.8100	7.4860	83.2499	86.4853	5493.00
06/02/2009	R209 On 07-May-09			Bond Future	7.8100	7.4860	83.2499	86.4853	5493.00
06/02/2009	R209 On 07-May-09			Bond Future	7.8100	7.4860	83.2499	86.4853	5493.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2009	R209 On 07-May-09			Bond Future	7.8100	7.4860	83.2499	86.4853	5493.00
06/02/2009	R209 On 07-May-09			Bond Future	7.8100	7.4860	83.2499	86.4853	5493.00
06/02/2009	R209 On 07-May-09			Bond Future	7.8100	7.4860	83.2499	86.4853	5493.00
06/02/2009	R209 On 07-May-09			Bond Future	7.8100	7.4860	83.2499	86.4853	5493.00
06/02/2009	R209 On 06-August-09			Bond Future	7.7800	7.4410	85.2151	88.5578	0.00
06/02/2009	R209 On 06-August-09			Bond Future	7.7800	7.4410	85.2151	88.5578	0.00
06/02/2009	R209 On 06-August-09			Bond Future	7.7800	7.4410	85.2151	88.5578	0.00
06/02/2009	R209 On 06-August-09			Bond Future	7.7800	7.4410	85.2151	88.5578	0.00
06/02/2009	R209 On 06-August-09			Bond Future	7.7800	7.4410	85.2151	88.5578	0.00
06/02/2009	R209 On 06-August-09			Bond Future	7.7800	7.4410	85.2151	88.5578	0.00
06/02/2009	R209 On 06-August-09			Bond Future	7.7800	7.4410	85.2151	88.5578	0.00
06/02/2009	R209 On 06-August-09			Bond Future	7.7800	7.4410	85.2151	88.5578	0.00
06/02/2009	R209 On 06-August-09			Bond Future	7.7800	7.4410	85.2151	88.5578	0.00
06/02/2009	R209 On 05-November-09			Bond Future	7.7700	7.4100	83.7196	87.3347	0.00
06/02/2009	R209 On 05-November-09			Bond Future	7.7700	7.4100	83.7196	87.3347	0.00
06/02/2009	R209 On 05-November-09			Bond Future	7.7700	7.4100	83.7196	87.3347	0.00
06/02/2009	R209 On 05-November-09			Bond Future	7.7700	7.4100	83.7196	87.3347	0.00
06/02/2009	R209 On 05-November-09			Bond Future	7.7700	7.4100	83.7196	87.3347	0.00
06/02/2009	R209 On 05-November-09			Bond Future	7.7700	7.4100	83.7196	87.3347	0.00
06/02/2009	R209 On 05-November-09			Bond Future	7.7700	7.4100	83.7196	87.3347	0.00
06/02/2009	R209 On 05-November-09			Bond Future	7.7700	7.4100	83.7196	87.3347	0.00
06/02/2009	R209 On 05-November-09			Bond Future	7.7700	7.4100	83.7196	87.3347	0.00
06/02/2009	TRT1 On 07-May-09			Index Future	297.1900	301.3610	297.1940	301.3610	0.00
06/02/2009	TRT1 On 07-May-09			Index Future	297.1900	301.3610	297.1940	301.3610	0.00
06/02/2009	TRT1 On 07-May-09			Index Future	297.1900	301.3610	297.1940	301.3610	0.00
06/02/2009	TRT1 On 07-May-09			Index Future	297.1900	301.3610	297.1940	301.3610	0.00
06/02/2009	TRT1 On 07-May-09			Index Future	297.1900	301.3610	297.1940	301.3610	0.00
06/02/2009	TRT1 On 07-May-09			Index Future	297.1900	301.3610	297.1940	301.3610	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2009	TRT1 On 07-May-09			Index Future	297.1900	301.3610	297.1940	301.3610	0.00
06/02/2009	TRT1 On 07-May-09			Index Future	297.1900	301.3610	297.1940	301.3610	0.00
06/02/2009	TRT1 On 07-May-09			Index Future	297.1900	301.3610	297.1940	301.3610	0.00
06/02/2009	TRT1 On 06-August-09			Index Future	304.4900	308.7600	304.4930	308.7600	100.00
06/02/2009	TRT1 On 06-August-09			Index Future	304.4900	308.7600	304.4930	308.7600	100.00
06/02/2009	TRT1 On 06-August-09			Index Future	304.4900	308.7600	304.4930	308.7600	100.00
06/02/2009	TRT1 On 06-August-09			Index Future	304.4900	308.7600	304.4930	308.7600	100.00
06/02/2009	TRT1 On 06-August-09			Index Future	304.4900	308.7600	304.4930	308.7600	100.00
06/02/2009	TRT1 On 06-August-09			Index Future	304.4900	308.7600	304.4930	308.7600	100.00
06/02/2009	TRT1 On 06-August-09			Index Future	304.4900	308.7600	304.4930	308.7600	100.00
06/02/2009	TRT1 On 06-August-09			Index Future	304.4900	308.7600	304.4930	308.7600	100.00
06/02/2009	TRT1 On 06-August-09			Index Future	304.4900	308.7600	304.4930	308.7600	100.00
06/02/2009	ZAAD On 16-March-09			Currency Future	6.5300	6.5282	6.5348	6.5282	8982.00
06/02/2009	ZAAD On 16-March-09			Currency Future	6.5300	6.5282	6.5348	6.5282	8982.00
06/02/2009	ZAAD On 16-March-09			Currency Future	6.5300	6.5282	6.5348	6.5282	8982.00
06/02/2009	ZAAD On 16-March-09			Currency Future	6.5300	6.5282	6.5348	6.5282	8982.00
06/02/2009	ZAAD On 16-March-09			Currency Future	6.5300	6.5282	6.5348	6.5282	8982.00
06/02/2009	ZAAD On 16-March-09			Currency Future	6.5300	6.5282	6.5348	6.5282	8982.00
06/02/2009	ZAAD On 16-March-09			Currency Future	6.5300	6.5282	6.5348	6.5282	8982.00
06/02/2009	ZAAD On 16-March-09			Currency Future	6.5300	6.5282	6.5348	6.5282	8982.00
06/02/2009	ZAAD On 16-March-09			Currency Future	6.5300	6.5282	6.5348	6.5282	8982.00
06/02/2009	ZAAD On 12-June-09			Currency Future	6.6200	6.6207	6.6223	6.6207	1370.00
06/02/2009	ZAAD On 12-June-09			Currency Future	6.6200	6.6207	6.6223	6.6207	1370.00
06/02/2009	ZAAD On 12-June-09			Currency Future	6.6200	6.6207	6.6223	6.6207	1370.00
06/02/2009	ZAAD On 12-June-09			Currency Future	6.6200	6.6207	6.6223	6.6207	1370.00
06/02/2009	ZAAD On 12-June-09			Currency Future	6.6200	6.6207	6.6223	6.6207	1370.00
06/02/2009	ZAAD On 12-June-09			Currency Future	6.6200	6.6207	6.6223	6.6207	1370.00
06/02/2009	ZAAD On 12-June-09			Currency Future	6.6200	6.6207	6.6223	6.6207	1370.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2009	ZAAD On 12-June-09			Currency Future	6.6200	6.6207	6.6223	6.6207	1370.00
06/02/2009	ZAAD On 12-June-09			Currency Future	6.6200	6.6207	6.6223	6.6207	1370.00
06/02/2009	ZAAD On 14-September-09			Currency Future	6.7000	6.7023	6.6985	6.7023	140.00
06/02/2009	ZAAD On 14-September-09			Currency Future	6.7000	6.7023	6.6985	6.7023	140.00
06/02/2009	ZAAD On 14-September-09			Currency Future	6.7000	6.7023	6.6985	6.7023	140.00
06/02/2009	ZAAD On 14-September-09			Currency Future	6.7000	6.7023	6.6985	6.7023	140.00
06/02/2009	ZAAD On 14-September-09			Currency Future	6.7000	6.7023	6.6985	6.7023	140.00
06/02/2009	ZAAD On 14-September-09			Currency Future	6.7000	6.7023	6.6985	6.7023	140.00
06/02/2009	ZAAD On 14-September-09			Currency Future	6.7000	6.7023	6.6985	6.7023	140.00
06/02/2009	ZAAD On 14-September-09			Currency Future	6.7000	6.7023	6.6985	6.7023	140.00
06/02/2009	ZAAD On 14-September-09	8.00	Call	Currency Future	510	536	510	536	0.00
06/02/2009	ZAAD On 14-September-09	8.00	Put	Currency Future	562	583	562	583	0.00
06/02/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	477	502	477	502	0.00
06/02/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	628	650	628	650	0.00
06/02/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	446	472	446	472	0.00
06/02/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	698	719	698	719	0.00
06/02/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	419	444	419	444	0.00
06/02/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	770	791	770	791	0.00
06/02/2009	ZAAD On 16-March-09	9.00	Call	Currency Future	98	120	98	120	0.00
06/02/2009	ZAAD On 16-March-09	8.75	Call	Currency Future	98	120	98	120	0.00
06/02/2009	ZAAD On 16-March-09	8.50	Call	Currency Future	98	120	98	120	0.00
06/02/2009	ZAAD On 16-March-09	8.25	Call	Currency Future	98	120	98	120	0.00
06/02/2009	ZAAD On 16-March-09	7.75	Call	Currency Future	98	120	98	120	0.00
06/02/2009	ZAAD On 16-March-09	7.50	Call	Currency Future	98	120	98	120	0.00
06/02/2009	ZAAD On 16-March-09	7.25	Call	Currency Future	98	120	98	120	0.00
06/02/2009	ZAAD On 16-March-09	7.00	Call	Currency Future	98	120	98	120	0.00
06/02/2009	ZAAD On 16-March-09	8.00	Call	Currency Future	98	120	98	120	0.00
06/02/2009	ZAAD On 16-March-09	9.00	Put	Currency Future	513	542	513	542	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2009	ZAAD On 16-March-09	8.75	Put	Currency Future	513	542	513	542	0.00
06/02/2009	ZAAD On 16-March-09	8.50	Put	Currency Future	513	542	513	542	0.00
06/02/2009	ZAAD On 16-March-09	8.25	Put	Currency Future	513	542	513	542	0.00
06/02/2009	ZAAD On 16-March-09	7.75	Put	Currency Future	513	542	513	542	0.00
06/02/2009	ZAAD On 16-March-09	7.50	Put	Currency Future	513	542	513	542	0.00
06/02/2009	ZAAD On 16-March-09	7.25	Put	Currency Future	513	542	513	542	0.00
06/02/2009	ZAAD On 16-March-09	7.00	Put	Currency Future	513	542	513	542	0.00
06/02/2009	ZAAD On 16-March-09	8.00	Put	Currency Future	513	542	513	542	0.00
06/02/2009	ZAAD On 12-June-09	9.00	Call	Currency Future	168	190	168	190	0.00
06/02/2009	ZAAD On 12-June-09	8.75	Call	Currency Future	168	190	168	190	0.00
06/02/2009	ZAAD On 12-June-09	8.50	Call	Currency Future	168	190	168	190	0.00
06/02/2009	ZAAD On 12-June-09	8.25	Call	Currency Future	168	190	168	190	0.00
06/02/2009	ZAAD On 12-June-09	8.00	Call	Currency Future	168	190	168	190	0.00
06/02/2009	ZAAD On 12-June-09	7.75	Call	Currency Future	168	190	168	190	0.00
06/02/2009	ZAAD On 12-June-09	7.25	Call	Currency Future	168	190	168	190	0.00
06/02/2009	ZAAD On 12-June-09	7.00	Call	Currency Future	168	190	168	190	0.00
06/02/2009	ZAAD On 12-June-09	6.75	Call	Currency Future	168	190	168	190	0.00
06/02/2009	ZAAD On 12-June-09	6.50	Call	Currency Future	168	190	168	190	0.00
06/02/2009	ZAAD On 12-June-09	6.25	Call	Currency Future	168	190	168	190	0.00
06/02/2009	ZAAD On 12-June-09	7.50	Call	Currency Future	168	190	168	190	0.00
06/02/2009	ZAAD On 12-June-09	9.00	Put	Currency Future	945	969	945	969	0.00
06/02/2009	ZAAD On 12-June-09	8.75	Put	Currency Future	945	969	945	969	0.00
06/02/2009	ZAAD On 12-June-09	8.50	Put	Currency Future	945	969	945	969	0.00
06/02/2009	ZAAD On 12-June-09	8.25	Put	Currency Future	945	969	945	969	0.00
06/02/2009	ZAAD On 12-June-09	8.00	Put	Currency Future	945	969	945	969	0.00
06/02/2009	ZAAD On 12-June-09	7.75	Put	Currency Future	945	969	945	969	0.00
06/02/2009	ZAAD On 12-June-09	7.25	Put	Currency Future	945	969	945	969	0.00
06/02/2009	ZAAD On 12-June-09	7.00	Put	Currency Future	945	969	945	969	0.00
06/02/2009	ZAAD On 12-June-09	6.75	Put	Currency Future	945	969	945	969	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2009	ZAAD On 12-June-09	6.50	Put	Currency Future	945	969	945	969	0.00
06/02/2009	ZAAD On 12-June-09	6.25	Put	Currency Future	945	969	945	969	0.00
06/02/2009	ZAAD On 12-June-09	7.50	Put	Currency Future	945	969	945	969	0.00
06/02/2009	ZAAD On 12-June-09	7.25	Call	Currency Future	382	408	382	408	0.00
06/02/2009	ZAAD On 12-June-09	7.25	Put	Currency Future	409	437	409	437	0.00
06/02/2009	ZAAD On 14-September-09	265.00	Call	Currency Future	340	364	340	364	0.00
06/02/2009	ZAAD On 14-September-09	265.00	Put	Currency Future	942	962	942	962	0.00
06/02/2009	ZAAD On 14-September-09	9.00	Call	Currency Future	584	610	584	610	0.00
06/02/2009	ZAAD On 14-September-09	9.00	Put	Currency Future	435	458	435	458	0.00
06/02/2009	ZAAD On 14-September-09	8.75	Call	Currency Future	547	572	547	572	0.00
06/02/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	547	572	547	572	0.00
06/02/2009	ZAAD On 14-September-09	8.75	Put	Currency Future	498	520	498	520	0.00
06/02/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	498	520	498	520	0.00
06/02/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	389	413	389	413	0.00
06/02/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	840	861	840	861	0.00
06/02/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	356	380	356	380	0.00
06/02/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	907	928	907	928	0.00
06/02/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	297	320	297	320	0.00
06/02/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	297	320	297	320	0.00
06/02/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	1048	1068	1048	1068	0.00
06/02/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	1048	1068	1048	1068	0.00
06/02/2009	ZAAD On 14-September-09	10.25	Call	Currency Future	271	293	271	293	0.00
06/02/2009	ZAAD On 14-September-09	9.75	Call	Currency Future	271	293	271	293	0.00
06/02/2009	ZAAD On 14-September-09	9.50	Call	Currency Future	271	293	271	293	0.00
06/02/2009	ZAAD On 14-September-09	750.00	Call	Currency Future	271	293	271	293	0.00
06/02/2009	ZAAD On 14-September-09	9.00	Call	Currency Future	271	293	271	293	0.00
06/02/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	271	293	271	293	0.00
06/02/2009	ZAAD On 14-September-09	9.25	Call	Currency Future	271	293	271	293	0.00
06/02/2009	ZAAD On 14-September-09	8.75	Call	Currency Future	271	293	271	293	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	271	293	271	293	0.00
06/02/2009	ZAAD On 14-September-09	8.00	Call	Currency Future	271	293	271	293	0.00
06/02/2009	ZAAD On 14-September-09	10.25	Put	Currency Future	1122	1141	1122	1141	0.00
06/02/2009	ZAAD On 14-September-09	9.75	Put	Currency Future	1122	1141	1122	1141	0.00
06/02/2009	ZAAD On 14-September-09	9.50	Put	Currency Future	1122	1141	1122	1141	0.00
06/02/2009	ZAAD On 14-September-09	750.00	Put	Currency Future	1122	1141	1122	1141	0.00
06/02/2009	ZAAD On 14-September-09	9.00	Put	Currency Future	1122	1141	1122	1141	0.00
06/02/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	1122	1141	1122	1141	0.00
06/02/2009	ZAAD On 14-September-09	9.25	Put	Currency Future	1122	1141	1122	1141	0.00
06/02/2009	ZAAD On 14-September-09	8.75	Put	Currency Future	1122	1141	1122	1141	0.00
06/02/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	1122	1141	1122	1141	0.00
06/02/2009	ZAAD On 14-September-09	8.00	Put	Currency Future	1122	1141	1122	1141	0.00