



# Derivatives Weekly Statistics Report

From 2009/01/05 To 2009/01/09

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2009	\$ / R On 16-March-09			Currency Future	9.9100	9.8672	9.9115	9.8672	160448.00
09/01/2009	\$ / R On 16-March-09			Currency Future	9.9100	9.8672	9.9115	9.8672	160448.00
09/01/2009	\$ / R On 16-March-09			Currency Future	9.9100	9.8672	9.9115	9.8672	160448.00
09/01/2009	\$ / R On 16-March-09			Currency Future	9.9100	9.8672	9.9115	9.8672	160448.00
09/01/2009	\$ / R On 16-March-09			Currency Future	9.9100	9.8672	9.9115	9.8672	160448.00
09/01/2009	\$ / R On 16-March-09			Currency Future	9.9100	9.8672	9.9115	9.8672	160448.00
09/01/2009	\$ / R On 16-March-09			Currency Future	9.9100	9.8672	9.9115	9.8672	160448.00
09/01/2009	\$ / R On 16-March-09			Currency Future	9.9100	9.8672	9.9115	9.8672	160448.00
09/01/2009	\$ / R On 15-March-10			Currency Future	11.2500	11.2575	11.2532	11.2575	0.00
09/01/2009	\$ / R On 15-March-10			Currency Future	11.2500	11.2575	11.2532	11.2575	0.00
09/01/2009	\$ / R On 15-March-10			Currency Future	11.2500	11.2575	11.2532	11.2575	0.00
09/01/2009	\$ / R On 15-March-10			Currency Future	11.2500	11.2575	11.2532	11.2575	0.00
09/01/2009	\$ / R On 15-March-10			Currency Future	11.2500	11.2575	11.2532	11.2575	0.00
09/01/2009	\$ / R On 15-March-10			Currency Future	11.2500	11.2575	11.2532	11.2575	0.00
09/01/2009	\$ / R On 15-March-10			Currency Future	11.2500	11.2575	11.2532	11.2575	0.00
09/01/2009	\$ / R On 12-June-09			Currency Future	10.1000	10.0248	10.1038	10.0248	4578.00
09/01/2009	\$ / R On 12-June-09			Currency Future	10.1000	10.0248	10.1038	10.0248	4578.00
09/01/2009	\$ / R On 12-June-09			Currency Future	10.1000	10.0248	10.1038	10.0248	4578.00
09/01/2009	\$ / R On 12-June-09			Currency Future	10.1000	10.0248	10.1038	10.0248	4578.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2009	\$ / R On 12-June-09			Currency Future	10.1000	10.0248	10.1038	10.0248	4578.00
09/01/2009	\$ / R On 12-June-09			Currency Future	10.1000	10.0248	10.1038	10.0248	4578.00
09/01/2009	\$ / R On 12-June-09			Currency Future	10.1000	10.0248	10.1038	10.0248	4578.00
09/01/2009	\$ / R On 12-June-09			Currency Future	10.1000	10.0248	10.1038	10.0248	4578.00
09/01/2009	\$ / R On 14-September-09			Currency Future	10.2800	10.1855	10.2838	10.1855	75.00
09/01/2009	\$ / R On 14-September-09			Currency Future	10.2800	10.1855	10.2838	10.1855	75.00
09/01/2009	\$ / R On 14-September-09			Currency Future	10.2800	10.1855	10.2838	10.1855	75.00
09/01/2009	\$ / R On 14-September-09			Currency Future	10.2800	10.1855	10.2838	10.1855	75.00
09/01/2009	\$ / R On 14-September-09			Currency Future	10.2800	10.1855	10.2838	10.1855	75.00
09/01/2009	\$ / R On 14-September-09			Currency Future	10.2800	10.1855	10.2838	10.1855	75.00
09/01/2009	\$ / R On 14-September-09			Currency Future	10.2800	10.1855	10.2838	10.1855	75.00
09/01/2009	\$ / R On 14-December-09			Currency Future	10.4300	10.3188	10.4330	10.3188	0.00
09/01/2009	\$ / R On 14-December-09			Currency Future	10.4300	10.3188	10.4330	10.3188	0.00
09/01/2009	\$ / R On 14-December-09			Currency Future	10.4300	10.3188	10.4330	10.3188	0.00
09/01/2009	\$ / R On 14-December-09			Currency Future	10.4300	10.3188	10.4330	10.3188	0.00
09/01/2009	\$ / R On 14-December-09			Currency Future	10.4300	10.3188	10.4330	10.3188	0.00
09/01/2009	\$ / R On 14-December-09			Currency Future	10.4300	10.3188	10.4330	10.3188	0.00
09/01/2009	\$ / R On 14-December-09			Currency Future	10.4300	10.3188	10.4330	10.3188	0.00
09/01/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	1267	1182	1267	1182	0.00
09/01/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	934	963	934	963	0.00
09/01/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	1109	1045	1109	1045	0.00
09/01/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	725	760	725	760	0.00
09/01/2009	\$ / R On 12-June-09	8.55	Call	Currency Future	789	747	789	747	0.00
09/01/2009	\$ / R On 12-June-09	8.45	Call	Currency Future	789	747	789	747	0.00
09/01/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	789	747	789	747	0.00
09/01/2009	\$ / R On 12-June-09	8.25	Call	Currency Future	789	747	789	747	0.00
09/01/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	789	747	789	747	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
09/01/2009	\$ / R On 12-June-09	8.55	Put	Currency Future	735	772	735	772	0.00
09/01/2009	\$ / R On 12-June-09	8.45	Put	Currency Future	735	772	735	772	0.00
09/01/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	735	772	735	772	0.00
09/01/2009	\$ / R On 12-June-09	8.25	Put	Currency Future	735	772	735	772	0.00
09/01/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	735	772	735	772	0.00
09/01/2009	\$ / R On 14-December-09	243.60	Call	Currency Future	995	919	995	919	0.00
09/01/2009	\$ / R On 14-December-09	243.60	Put	Currency Future	1462	1500	1462	1500	0.00
09/01/2009	\$ / R On 16-March-09	230.00	Call	Currency Future	354	338	354	338	0.00
09/01/2009	\$ / R On 16-March-09	230.00	Put	Currency Future	842	871	842	871	0.00
09/01/2009	\$ / R On 14-December-09	9.25	Call	Currency Future	837	770	837	770	0.00
09/01/2009	\$ / R On 14-December-09	8.75	Call	Currency Future	837	770	837	770	0.00
09/01/2009	\$ / R On 14-December-09	9.05	Call	Currency Future	837	770	837	770	0.00
09/01/2009	\$ / R On 14-December-09	8.95	Call	Currency Future	837	770	837	770	0.00
09/01/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	837	770	837	770	0.00
09/01/2009	\$ / R On 14-December-09	9.25	Put	Currency Future	1904	1952	1904	1952	0.00
09/01/2009	\$ / R On 14-December-09	8.75	Put	Currency Future	1904	1952	1904	1952	0.00
09/01/2009	\$ / R On 14-December-09	9.05	Put	Currency Future	1904	1952	1904	1952	0.00
09/01/2009	\$ / R On 14-December-09	8.95	Put	Currency Future	1904	1952	1904	1952	0.00
09/01/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	1904	1952	1904	1952	0.00
09/01/2009	\$ / R On 16-March-09	228.00	Call	Currency Future	1207	1171	1207	1171	0.00
09/01/2009	\$ / R On 16-March-09	228.00	Put	Currency Future	95	103	95	103	0.00
09/01/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	1674	1604	1674	1604	0.00
09/01/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	170	179	170	179	0.00
09/01/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	1304	1240	1304	1240	0.00
09/01/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	301	315	301	315	0.00
09/01/2009	\$ / R On 12-June-09	8.65	Call	Currency Future	732	693	732	693	0.00
09/01/2009	\$ / R On 12-June-09	8.70	Call	Currency Future	732	693	732	693	0.00
09/01/2009	\$ / R On 12-June-09	8.75	Call	Currency Future	732	693	732	693	0.00
09/01/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	732	693	732	693	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
09/01/2009	\$ / R On 12-June-09	8.25	Call	Currency Future	732	693	732	693	0.00
09/01/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	732	693	732	693	0.00
09/01/2009	\$ / R On 12-June-09	7.75	Call	Currency Future	732	693	732	693	0.00
09/01/2009	\$ / R On 12-June-09	7.50	Call	Currency Future	732	693	732	693	0.00
09/01/2009	\$ / R On 12-June-09	7.25	Call	Currency Future	732	693	732	693	0.00
09/01/2009	\$ / R On 12-June-09	7.00	Call	Currency Future	732	693	732	693	0.00
09/01/2009	\$ / R On 12-June-09	6.75	Call	Currency Future	732	693	732	693	0.00
09/01/2009	\$ / R On 12-June-09	6.50	Call	Currency Future	732	693	732	693	0.00
09/01/2009	\$ / R On 12-June-09	6.25	Call	Currency Future	732	693	732	693	0.00
09/01/2009	\$ / R On 12-June-09	6.00	Call	Currency Future	732	693	732	693	0.00
09/01/2009	\$ / R On 12-June-09	8.65	Put	Currency Future	828	868	828	868	0.00
09/01/2009	\$ / R On 12-June-09	8.70	Put	Currency Future	828	868	828	868	0.00
09/01/2009	\$ / R On 12-June-09	8.75	Put	Currency Future	828	868	828	868	0.00
09/01/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	828	868	828	868	0.00
09/01/2009	\$ / R On 12-June-09	8.25	Put	Currency Future	828	868	828	868	0.00
09/01/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	828	868	828	868	0.00
09/01/2009	\$ / R On 12-June-09	7.75	Put	Currency Future	828	868	828	868	0.00
09/01/2009	\$ / R On 12-June-09	7.50	Put	Currency Future	828	868	828	868	0.00
09/01/2009	\$ / R On 12-June-09	7.25	Put	Currency Future	828	868	828	868	0.00
09/01/2009	\$ / R On 12-June-09	7.00	Put	Currency Future	828	868	828	868	0.00
09/01/2009	\$ / R On 12-June-09	6.75	Put	Currency Future	828	868	828	868	0.00
09/01/2009	\$ / R On 12-June-09	6.50	Put	Currency Future	828	868	828	868	0.00
09/01/2009	\$ / R On 12-June-09	6.25	Put	Currency Future	828	868	828	868	0.00
09/01/2009	\$ / R On 12-June-09	6.00	Put	Currency Future	828	868	828	868	0.00
09/01/2009	\$ / R On 16-March-09	8.65	Call	Currency Future	243	232	243	232	0.00
09/01/2009	\$ / R On 16-March-09	8.60	Call	Currency Future	243	232	243	232	0.00
09/01/2009	\$ / R On 16-March-09	8.55	Call	Currency Future	243	232	243	232	0.00
09/01/2009	\$ / R On 16-March-09	8.45	Call	Currency Future	243	232	243	232	0.00
09/01/2009	\$ / R On 16-March-09	6.50	Call	Currency Future	243	232	243	232	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
09/01/2009	\$ / R On 16-March-09	9.00	Call	Currency Future	243	232	243	232	0.00
09/01/2009	\$ / R On 16-March-09	8.75	Call	Currency Future	243	232	243	232	0.00
09/01/2009	\$ / R On 16-March-09	8.50	Call	Currency Future	243	232	243	232	0.00
09/01/2009	\$ / R On 16-March-09	8.25	Call	Currency Future	243	232	243	232	0.00
09/01/2009	\$ / R On 16-March-09	8.00	Call	Currency Future	243	232	243	232	0.00
09/01/2009	\$ / R On 16-March-09	7.75	Call	Currency Future	243	232	243	232	0.00
09/01/2009	\$ / R On 16-March-09	7.50	Call	Currency Future	243	232	243	232	0.00
09/01/2009	\$ / R On 16-March-09	7.25	Call	Currency Future	243	232	243	232	0.00
09/01/2009	\$ / R On 16-March-09	7.00	Call	Currency Future	243	232	243	232	0.00
09/01/2009	\$ / R On 16-March-09	6.75	Call	Currency Future	243	232	243	232	0.00
09/01/2009	\$ / R On 16-March-09	8.65	Put	Currency Future	1231	1264	1231	1264	0.00
09/01/2009	\$ / R On 16-March-09	8.60	Put	Currency Future	1231	1264	1231	1264	0.00
09/01/2009	\$ / R On 16-March-09	8.55	Put	Currency Future	1231	1264	1231	1264	0.00
09/01/2009	\$ / R On 16-March-09	8.45	Put	Currency Future	1231	1264	1231	1264	0.00
09/01/2009	\$ / R On 16-March-09	6.50	Put	Currency Future	1231	1264	1231	1264	0.00
09/01/2009	\$ / R On 16-March-09	9.00	Put	Currency Future	1231	1264	1231	1264	0.00
09/01/2009	\$ / R On 16-March-09	8.75	Put	Currency Future	1231	1264	1231	1264	0.00
09/01/2009	\$ / R On 16-March-09	8.50	Put	Currency Future	1231	1264	1231	1264	0.00
09/01/2009	\$ / R On 16-March-09	8.25	Put	Currency Future	1231	1264	1231	1264	0.00
09/01/2009	\$ / R On 16-March-09	8.00	Put	Currency Future	1231	1264	1231	1264	0.00
09/01/2009	\$ / R On 16-March-09	7.75	Put	Currency Future	1231	1264	1231	1264	0.00
09/01/2009	\$ / R On 16-March-09	7.50	Put	Currency Future	1231	1264	1231	1264	0.00
09/01/2009	\$ / R On 16-March-09	7.25	Put	Currency Future	1231	1264	1231	1264	0.00
09/01/2009	\$ / R On 16-March-09	7.00	Put	Currency Future	1231	1264	1231	1264	0.00
09/01/2009	\$ / R On 16-March-09	6.75	Put	Currency Future	1231	1264	1231	1264	0.00
09/01/2009	\$ / R On 12-June-09	230.00	Call	Currency Future	381	349	381	349	0.00
09/01/2009	\$ / R On 12-June-09	230.00	Put	Currency Future	1577	1624	1577	1624	0.00
09/01/2009	\$ / R On 12-June-09	9.00	Call	Currency Future	449	413	449	413	0.00
09/01/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	449	413	449	413	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
09/01/2009	\$ / R On 12-June-09	8.80	Call	Currency Future	449	413	449	413	0.00
09/01/2009	\$ / R On 12-June-09	8.70	Call	Currency Future	449	413	449	413	0.00
09/01/2009	\$ / R On 12-June-09	8.75	Call	Currency Future	449	413	449	413	0.00
09/01/2009	\$ / R On 12-June-09	9.00	Put	Currency Future	1395	1438	1395	1438	0.00
09/01/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	1395	1438	1395	1438	0.00
09/01/2009	\$ / R On 12-June-09	8.80	Put	Currency Future	1395	1438	1395	1438	0.00
09/01/2009	\$ / R On 12-June-09	8.70	Put	Currency Future	1395	1438	1395	1438	0.00
09/01/2009	\$ / R On 12-June-09	8.75	Put	Currency Future	1395	1438	1395	1438	0.00
09/01/2009	\$ / R On 14-December-09	106.00	Call	Currency Future	2169	2062	2169	2062	0.00
09/01/2009	\$ / R On 14-December-09	106.00	Put	Currency Future	236	243	236	243	0.00
09/01/2009	\$ / R On 14-December-09	243.58	Call	Currency Future	1435	1341	1435	1341	0.00
09/01/2009	\$ / R On 14-December-09	243.58	Put	Currency Future	702	722	702	722	0.00
09/01/2009	\$ / R On 14-December-09	265.00	Call	Currency Future	531	483	531	483	0.00
09/01/2009	\$ / R On 14-December-09	265.00	Put	Currency Future	3398	3464	3398	3464	0.00
09/01/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	1025	948	1025	948	0.00
09/01/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	1025	948	1025	948	0.00
09/01/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	1025	948	1025	948	0.00
09/01/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	1392	1429	1392	1429	0.00
09/01/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	1392	1429	1392	1429	0.00
09/01/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	1392	1429	1392	1429	0.00
09/01/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	1950	1847	1950	1847	0.00
09/01/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	1950	1847	1950	1847	0.00
09/01/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	1950	1847	1950	1847	0.00
09/01/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	317	328	317	328	0.00
09/01/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	317	328	317	328	0.00
09/01/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	317	328	317	328	0.00
09/01/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	1580	1485	1580	1485	0.00
09/01/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	1580	1485	1580	1485	0.00
09/01/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	1580	1485	1580	1485	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
09/01/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	547	566	547	566	0.00
09/01/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	547	566	547	566	0.00
09/01/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	547	566	547	566	0.00
09/01/2009	\$ / R On 14-September-09	8.75	Call	Currency Future	920	861	920	861	0.00
09/01/2009	\$ / R On 14-September-09	8.25	Call	Currency Future	920	861	920	861	0.00
09/01/2009	\$ / R On 14-September-09	8.50	Call	Currency Future	920	861	920	861	0.00
09/01/2009	\$ / R On 14-September-09	8.75	Put	Currency Future	1036	1075	1036	1075	0.00
09/01/2009	\$ / R On 14-September-09	8.25	Put	Currency Future	1036	1075	1036	1075	0.00
09/01/2009	\$ / R On 14-September-09	8.50	Put	Currency Future	1036	1075	1036	1075	0.00
09/01/2009	\$ / R On 14-September-09	8.75	Call	Currency Future	886	828	886	828	0.00
09/01/2009	\$ / R On 14-September-09	8.25	Call	Currency Future	886	828	886	828	0.00
09/01/2009	\$ / R On 14-September-09	8.50	Call	Currency Future	886	828	886	828	0.00
09/01/2009	\$ / R On 14-September-09	8.75	Put	Currency Future	1102	1143	1102	1143	0.00
09/01/2009	\$ / R On 14-September-09	8.25	Put	Currency Future	1102	1143	1102	1143	0.00
09/01/2009	\$ / R On 14-September-09	8.50	Put	Currency Future	1102	1143	1102	1143	0.00
09/01/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	1791	1785	1791	1785	0.00
09/01/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	1791	1785	1791	1785	0.00
09/01/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	1791	1785	1791	1785	0.00
09/01/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	888	878	888	878	0.00
09/01/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	888	878	888	878	0.00
09/01/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	888	878	888	878	0.00
09/01/2009	\$ / R On 15-March-10	254.00	Call	Currency Future	2227	2225	2227	2225	0.00
09/01/2009	\$ / R On 15-March-10	254.00	Put	Currency Future	474	468	474	468	0.00
09/01/2009	\$ / R On 16-March-09	7.25	Call	Currency Future	864	833	864	833	0.00
09/01/2009	\$ / R On 16-March-09	7.50	Call	Currency Future	864	833	864	833	0.00
09/01/2009	\$ / R On 16-March-09	7.75	Call	Currency Future	864	833	864	833	0.00
09/01/2009	\$ / R On 16-March-09	7.25	Put	Currency Future	202	216	202	216	0.00
09/01/2009	\$ / R On 16-March-09	7.50	Put	Currency Future	202	216	202	216	0.00
09/01/2009	\$ / R On 16-March-09	7.75	Put	Currency Future	202	216	202	216	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
09/01/2009	\$ / R On 16-March-09	7.25	Call	Currency Future	731	703	731	703	0.00
09/01/2009	\$ / R On 16-March-09	7.50	Call	Currency Future	731	703	731	703	0.00
09/01/2009	\$ / R On 16-March-09	7.75	Call	Currency Future	731	703	731	703	0.00
09/01/2009	\$ / R On 16-March-09	7.25	Put	Currency Future	269	286	269	286	0.00
09/01/2009	\$ / R On 16-March-09	7.50	Put	Currency Future	269	286	269	286	0.00
09/01/2009	\$ / R On 16-March-09	7.75	Put	Currency Future	269	286	269	286	0.00
09/01/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	2832	2722	2832	2722	0.00
09/01/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	99	103	99	103	0.00
09/01/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	2326	2219	2326	2219	0.00
09/01/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	193	200	193	200	0.00
09/01/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	886	816	886	816	0.00
09/01/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	1753	1797	1753	1797	0.00
09/01/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	1274	1192	1274	1192	0.00
09/01/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	590	607	590	607	0.00
09/01/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	1217	1137	1217	1137	0.00
09/01/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	634	651	634	651	0.00
09/01/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	1162	1083	1162	1083	0.00
09/01/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	679	698	679	698	0.00
09/01/2009	\$ / R On 14-September-09	9.50	Call	Currency Future	955	895	955	895	0.00
09/01/2009	\$ / R On 14-September-09	9.50	Put	Currency Future	972	1009	972	1009	0.00
09/01/2009	\$ / R On 14-September-09	264.00	Call	Currency Future	1012	949	1012	949	0.00
09/01/2009	\$ / R On 14-September-09	264.00	Put	Currency Future	878	914	878	914	0.00
09/01/2009	£ / R On 16-March-09			Currency Future	15.0000	15.0225	14.9951	15.0225	13614.00
09/01/2009	£ / R On 16-March-09			Currency Future	15.0000	15.0225	14.9951	15.0225	13614.00
09/01/2009	£ / R On 16-March-09			Currency Future	15.0000	15.0225	14.9951	15.0225	13614.00
09/01/2009	£ / R On 16-March-09			Currency Future	15.0000	15.0225	14.9951	15.0225	13614.00
09/01/2009	£ / R On 16-March-09			Currency Future	15.0000	15.0225	14.9951	15.0225	13614.00
09/01/2009	£ / R On 16-March-09			Currency Future	15.0000	15.0225	14.9951	15.0225	13614.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2009	£ / R On 16-March-09			Currency Future	15.0000	15.0225	14.9951	15.0225	13614.00
09/01/2009	£ / R On 16-March-09			Currency Future	15.0000	15.0225	14.9951	15.0225	13614.00
09/01/2009	£ / R On 12-June-09			Currency Future	15.2700	15.2490	15.2667	15.2490	88.00
09/01/2009	£ / R On 12-June-09			Currency Future	15.2700	15.2490	15.2667	15.2490	88.00
09/01/2009	£ / R On 12-June-09			Currency Future	15.2700	15.2490	15.2667	15.2490	88.00
09/01/2009	£ / R On 12-June-09			Currency Future	15.2700	15.2490	15.2667	15.2490	88.00
09/01/2009	£ / R On 12-June-09			Currency Future	15.2700	15.2490	15.2667	15.2490	88.00
09/01/2009	£ / R On 12-June-09			Currency Future	15.2700	15.2490	15.2667	15.2490	88.00
09/01/2009	£ / R On 12-June-09			Currency Future	15.2700	15.2490	15.2667	15.2490	88.00
09/01/2009	£ / R On 14-September-09			Currency Future	15.5400	15.4841	15.5352	15.4841	8.00
09/01/2009	£ / R On 14-September-09			Currency Future	15.5400	15.4841	15.5352	15.4841	8.00
09/01/2009	£ / R On 14-September-09			Currency Future	15.5400	15.4841	15.5352	15.4841	8.00
09/01/2009	£ / R On 14-September-09			Currency Future	15.5400	15.4841	15.5352	15.4841	8.00
09/01/2009	£ / R On 14-September-09			Currency Future	15.5400	15.4841	15.5352	15.4841	8.00
09/01/2009	£ / R On 14-September-09			Currency Future	15.5400	15.4841	15.5352	15.4841	8.00
09/01/2009	£ / R On 14-September-09			Currency Future	15.5400	15.4841	15.5352	15.4841	8.00
09/01/2009	£ / R On 14-September-09			Currency Future	15.5400	15.4841	15.5352	15.4841	8.00
09/01/2009	£ / R On 14-September-09	8.75	Call	Currency Future	1397	1370	1397	1370	0.00
09/01/2009	£ / R On 14-September-09	8.25	Call	Currency Future	1397	1370	1397	1370	0.00
09/01/2009	£ / R On 14-September-09	8.50	Call	Currency Future	1397	1370	1397	1370	0.00
09/01/2009	£ / R On 14-September-09	8.75	Put	Currency Future	1362	1386	1362	1386	0.00
09/01/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1362	1386	1362	1386	0.00
09/01/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1362	1386	1362	1386	0.00
09/01/2009	£ / R On 12-June-09	254.00	Call	Currency Future	1308	1286	1308	1286	0.00
09/01/2009	£ / R On 12-June-09	254.00	Put	Currency Future	792	787	792	787	0.00
09/01/2009	£ / R On 14-September-09	8.25	Call	Currency Future	1604	1572	1604	1572	0.00
09/01/2009	£ / R On 14-September-09	8.50	Call	Currency Future	1604	1572	1604	1572	0.00
09/01/2009	£ / R On 14-September-09	7.75	Call	Currency Future	1604	1572	1604	1572	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
09/01/2009	£ / R On 14-September-09	7.25	Call	Currency Future	1604	1572	1604	1572	0.00
09/01/2009	£ / R On 14-September-09	7.50	Call	Currency Future	1604	1572	1604	1572	0.00
09/01/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1069	1088	1069	1088	0.00
09/01/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1069	1088	1069	1088	0.00
09/01/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1069	1088	1069	1088	0.00
09/01/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1069	1088	1069	1088	0.00
09/01/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1069	1088	1069	1088	0.00
09/01/2009	£ / R On 16-March-09	7.75	Call	Currency Future	1338	1362	1338	1362	0.00
09/01/2009	£ / R On 16-March-09	7.75	Put	Currency Future	243	239	243	239	0.00
09/01/2009	£ / R On 16-March-09	7.00	Call	Currency Future	1196	1219	1196	1219	0.00
09/01/2009	£ / R On 16-March-09	7.00	Put	Currency Future	301	296	301	296	0.00
09/01/2009	£ / R On 12-June-09	9.00	Call	Currency Future	1539	1516	1539	1516	0.00
09/01/2009	£ / R On 12-June-09	9.00	Put	Currency Future	622	617	622	617	0.00
09/01/2009	£ / R On 14-September-09	7.00	Call	Currency Future	1552	1521	1552	1521	0.00
09/01/2009	£ / R On 14-September-09	7.50	Call	Currency Future	1552	1521	1552	1521	0.00
09/01/2009	£ / R On 14-September-09	7.25	Call	Currency Future	1552	1521	1552	1521	0.00
09/01/2009	£ / R On 14-September-09	7.00	Put	Currency Future	1117	1137	1117	1137	0.00
09/01/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1117	1137	1117	1137	0.00
09/01/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1117	1137	1117	1137	0.00
09/01/2009	£ / R On 16-March-09	8.45	Call	Currency Future	383	396	383	396	0.00
09/01/2009	£ / R On 16-March-09	8.60	Call	Currency Future	383	396	383	396	0.00
09/01/2009	£ / R On 16-March-09	8.55	Call	Currency Future	383	396	383	396	0.00
09/01/2009	£ / R On 16-March-09	9.25	Call	Currency Future	383	396	383	396	0.00
09/01/2009	£ / R On 16-March-09	9.00	Call	Currency Future	383	396	383	396	0.00
09/01/2009	£ / R On 16-March-09	8.75	Call	Currency Future	383	396	383	396	0.00
09/01/2009	£ / R On 16-March-09	8.50	Call	Currency Future	383	396	383	396	0.00
09/01/2009	£ / R On 16-March-09	8.25	Call	Currency Future	383	396	383	396	0.00
09/01/2009	£ / R On 16-March-09	8.00	Call	Currency Future	383	396	383	396	0.00
09/01/2009	£ / R On 16-March-09	7.75	Call	Currency Future	383	396	383	396	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
09/01/2009	£ / R On 16-March-09	7.50	Call	Currency Future	383	396	383	396	0.00
09/01/2009	£ / R On 16-March-09	8.45	Put	Currency Future	1338	1324	1338	1324	0.00
09/01/2009	£ / R On 16-March-09	8.60	Put	Currency Future	1338	1324	1338	1324	0.00
09/01/2009	£ / R On 16-March-09	8.55	Put	Currency Future	1338	1324	1338	1324	0.00
09/01/2009	£ / R On 16-March-09	9.25	Put	Currency Future	1338	1324	1338	1324	0.00
09/01/2009	£ / R On 16-March-09	9.00	Put	Currency Future	1338	1324	1338	1324	0.00
09/01/2009	£ / R On 16-March-09	8.75	Put	Currency Future	1338	1324	1338	1324	0.00
09/01/2009	£ / R On 16-March-09	8.50	Put	Currency Future	1338	1324	1338	1324	0.00
09/01/2009	£ / R On 16-March-09	8.25	Put	Currency Future	1338	1324	1338	1324	0.00
09/01/2009	£ / R On 16-March-09	8.00	Put	Currency Future	1338	1324	1338	1324	0.00
09/01/2009	£ / R On 16-March-09	7.75	Put	Currency Future	1338	1324	1338	1324	0.00
09/01/2009	£ / R On 16-March-09	7.50	Put	Currency Future	1338	1324	1338	1324	0.00
09/01/2009	£ / R On 12-June-09	8.00	Call	Currency Future	346	336	346	336	0.00
09/01/2009	£ / R On 12-June-09	8.00	Put	Currency Future	2879	2887	2879	2887	0.00
09/01/2009	£ / R On 12-June-09	7.00	Call	Currency Future	456	445	456	445	0.00
09/01/2009	£ / R On 12-June-09	7.00	Put	Currency Future	2440	2446	2440	2446	0.00
09/01/2009	£ / R On 16-March-09	7.00	Call	Currency Future	120	125	120	125	0.00
09/01/2009	£ / R On 16-March-09	7.00	Put	Currency Future	2474	2453	2474	2453	0.00
09/01/2009	£ / R On 12-June-09	7.00	Call	Currency Future	393	382	393	382	0.00
09/01/2009	£ / R On 12-June-09	7.00	Put	Currency Future	2676	2683	2676	2683	0.00
09/01/2009	£ / R On 16-March-09	8.25	Call	Currency Future	86	91	86	91	0.00
09/01/2009	£ / R On 16-March-09	8.25	Put	Currency Future	2791	2768	2791	2768	0.00
09/01/2009	£ / R On 12-June-09	8.00	Call	Currency Future	364	353	364	353	0.00
09/01/2009	£ / R On 12-June-09	8.00	Put	Currency Future	2797	2804	2797	2804	0.00
09/01/2009	£ / R On 16-March-09	8.55	Call	Currency Future	445	458	445	458	0.00
09/01/2009	£ / R On 16-March-09	8.45	Call	Currency Future	445	458	445	458	0.00
09/01/2009	£ / R On 16-March-09	9.00	Call	Currency Future	445	458	445	458	0.00
09/01/2009	£ / R On 16-March-09	8.75	Call	Currency Future	445	458	445	458	0.00
09/01/2009	£ / R On 16-March-09	8.50	Call	Currency Future	445	458	445	458	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
09/01/2009	£ / R On 16-March-09	8.25	Call	Currency Future	445	458	445	458	0.00
09/01/2009	£ / R On 16-March-09	8.00	Call	Currency Future	445	458	445	458	0.00
09/01/2009	£ / R On 16-March-09	7.75	Call	Currency Future	445	458	445	458	0.00
09/01/2009	£ / R On 16-March-09	7.50	Call	Currency Future	445	458	445	458	0.00
09/01/2009	£ / R On 16-March-09	7.25	Call	Currency Future	445	458	445	458	0.00
09/01/2009	£ / R On 16-March-09	7.00	Call	Currency Future	445	458	445	458	0.00
09/01/2009	£ / R On 16-March-09	6.75	Call	Currency Future	445	458	445	458	0.00
09/01/2009	£ / R On 16-March-09	8.55	Put	Currency Future	1200	1186	1200	1186	0.00
09/01/2009	£ / R On 16-March-09	8.45	Put	Currency Future	1200	1186	1200	1186	0.00
09/01/2009	£ / R On 16-March-09	9.00	Put	Currency Future	1200	1186	1200	1186	0.00
09/01/2009	£ / R On 16-March-09	8.75	Put	Currency Future	1200	1186	1200	1186	0.00
09/01/2009	£ / R On 16-March-09	8.50	Put	Currency Future	1200	1186	1200	1186	0.00
09/01/2009	£ / R On 16-March-09	8.25	Put	Currency Future	1200	1186	1200	1186	0.00
09/01/2009	£ / R On 16-March-09	8.00	Put	Currency Future	1200	1186	1200	1186	0.00
09/01/2009	£ / R On 16-March-09	7.75	Put	Currency Future	1200	1186	1200	1186	0.00
09/01/2009	£ / R On 16-March-09	7.50	Put	Currency Future	1200	1186	1200	1186	0.00
09/01/2009	£ / R On 16-March-09	7.25	Put	Currency Future	1200	1186	1200	1186	0.00
09/01/2009	£ / R On 16-March-09	7.00	Put	Currency Future	1200	1186	1200	1186	0.00
09/01/2009	£ / R On 16-March-09	6.75	Put	Currency Future	1200	1186	1200	1186	0.00
09/01/2009	£ / R On 16-March-09	9.25	Call	Currency Future	413	426	413	426	0.00
09/01/2009	£ / R On 16-March-09	9.00	Call	Currency Future	413	426	413	426	0.00
09/01/2009	£ / R On 16-March-09	8.75	Call	Currency Future	413	426	413	426	0.00
09/01/2009	£ / R On 16-March-09	8.50	Call	Currency Future	413	426	413	426	0.00
09/01/2009	£ / R On 16-March-09	8.25	Call	Currency Future	413	426	413	426	0.00
09/01/2009	£ / R On 16-March-09	8.00	Call	Currency Future	413	426	413	426	0.00
09/01/2009	£ / R On 16-March-09	7.75	Call	Currency Future	413	426	413	426	0.00
09/01/2009	£ / R On 16-March-09	7.50	Call	Currency Future	413	426	413	426	0.00
09/01/2009	£ / R On 16-March-09	9.25	Put	Currency Future	1268	1254	1268	1254	0.00
09/01/2009	£ / R On 16-March-09	9.00	Put	Currency Future	1268	1254	1268	1254	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
09/01/2009	£ / R On 16-March-09	8.75	Put	Currency Future	1268	1254	1268	1254	0.00
09/01/2009	£ / R On 16-March-09	8.50	Put	Currency Future	1268	1254	1268	1254	0.00
09/01/2009	£ / R On 16-March-09	8.25	Put	Currency Future	1268	1254	1268	1254	0.00
09/01/2009	£ / R On 16-March-09	8.00	Put	Currency Future	1268	1254	1268	1254	0.00
09/01/2009	£ / R On 16-March-09	7.75	Put	Currency Future	1268	1254	1268	1254	0.00
09/01/2009	£ / R On 16-March-09	7.50	Put	Currency Future	1268	1254	1268	1254	0.00
09/01/2009	£ / R On 14-September-09	6.75	Call	Currency Future	1494	1466	1494	1466	0.00
09/01/2009	£ / R On 14-September-09	7.25	Call	Currency Future	1494	1466	1494	1466	0.00
09/01/2009	£ / R On 14-September-09	7.00	Call	Currency Future	1494	1466	1494	1466	0.00
09/01/2009	£ / R On 14-September-09	6.75	Put	Currency Future	1209	1231	1209	1231	0.00
09/01/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1209	1231	1209	1231	0.00
09/01/2009	£ / R On 14-September-09	7.00	Put	Currency Future	1209	1231	1209	1231	0.00
09/01/2009	£ / R On 14-September-09	6.75	Call	Currency Future	1416	1388	1416	1388	0.00
09/01/2009	£ / R On 14-September-09	7.25	Call	Currency Future	1416	1388	1416	1388	0.00
09/01/2009	£ / R On 14-September-09	7.00	Call	Currency Future	1416	1388	1416	1388	0.00
09/01/2009	£ / R On 14-September-09	6.75	Put	Currency Future	1331	1354	1331	1354	0.00
09/01/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1331	1354	1331	1354	0.00
09/01/2009	£ / R On 14-September-09	7.00	Put	Currency Future	1331	1354	1331	1354	0.00
09/01/2009	£ / R On 12-June-09	254.00	Call	Currency Future	1421	1398	1421	1398	0.00
09/01/2009	£ / R On 12-June-09	254.00	Put	Currency Future	704	699	704	699	0.00
09/01/2009	£ / R On 12-June-09	254.00	Call	Currency Future	1364	1341	1364	1341	0.00
09/01/2009	£ / R On 12-June-09	254.00	Put	Currency Future	747	742	747	742	0.00
09/01/2009	£ / R On 14-September-09	8.25	Call	Currency Future	1766	1732	1766	1732	0.00
09/01/2009	£ / R On 14-September-09	7.75	Call	Currency Future	1766	1732	1766	1732	0.00
09/01/2009	£ / R On 14-September-09	8.00	Call	Currency Future	1766	1732	1766	1732	0.00
09/01/2009	£ / R On 14-September-09	8.25	Put	Currency Future	931	948	931	948	0.00
09/01/2009	£ / R On 14-September-09	7.75	Put	Currency Future	931	948	931	948	0.00
09/01/2009	£ / R On 14-September-09	8.00	Put	Currency Future	931	948	931	948	0.00
09/01/2009	£ / R On 14-September-09	8.25	Call	Currency Future	1711	1678	1711	1678	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
09/01/2009	£ / R On 14-September-09	7.75	Call	Currency Future	1711	1678	1711	1678	0.00
09/01/2009	£ / R On 14-September-09	8.00	Call	Currency Future	1711	1678	1711	1678	0.00
09/01/2009	£ / R On 14-September-09	8.25	Put	Currency Future	975	994	975	994	0.00
09/01/2009	£ / R On 14-September-09	7.75	Put	Currency Future	975	994	975	994	0.00
09/01/2009	£ / R On 14-September-09	8.00	Put	Currency Future	975	994	975	994	0.00
09/01/2009	£ / R On 14-September-09	8.50	Call	Currency Future	1657	1624	1657	1624	0.00
09/01/2009	£ / R On 14-September-09	8.75	Call	Currency Future	1657	1624	1657	1624	0.00
09/01/2009	£ / R On 14-September-09	8.25	Call	Currency Future	1657	1624	1657	1624	0.00
09/01/2009	£ / R On 14-September-09	7.50	Call	Currency Future	1657	1624	1657	1624	0.00
09/01/2009	£ / R On 14-September-09	7.75	Call	Currency Future	1657	1624	1657	1624	0.00
09/01/2009	£ / R On 14-September-09	7.25	Call	Currency Future	1657	1624	1657	1624	0.00
09/01/2009	£ / R On 14-September-09	7.50	Call	Currency Future	1657	1624	1657	1624	0.00
09/01/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1022	1040	1022	1040	0.00
09/01/2009	£ / R On 14-September-09	8.75	Put	Currency Future	1022	1040	1022	1040	0.00
09/01/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1022	1040	1022	1040	0.00
09/01/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1022	1040	1022	1040	0.00
09/01/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1022	1040	1022	1040	0.00
09/01/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1022	1040	1022	1040	0.00
09/01/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1022	1040	1022	1040	0.00
09/01/2009	£ / R On 14-September-09	7.75	Call	Currency Future	1515	1486	1515	1486	0.00
09/01/2009	£ / R On 14-September-09	7.50	Call	Currency Future	1515	1486	1515	1486	0.00
09/01/2009	£ / R On 14-September-09	7.25	Call	Currency Future	1515	1486	1515	1486	0.00
09/01/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1180	1202	1180	1202	0.00
09/01/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1180	1202	1180	1202	0.00
09/01/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1180	1202	1180	1202	0.00
09/01/2009	£ / R On 14-September-09	8.75	Call	Currency Future	1435	1407	1435	1407	0.00
09/01/2009	£ / R On 14-September-09	8.25	Call	Currency Future	1435	1407	1435	1407	0.00
09/01/2009	£ / R On 14-September-09	8.50	Call	Currency Future	1435	1407	1435	1407	0.00
09/01/2009	£ / R On 14-September-09	8.75	Put	Currency Future	1300	1323	1300	1323	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
09/01/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1300	1323	1300	1323	0.00
09/01/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1300	1323	1300	1323	0.00
09/01/2009	£ / R On 16-March-09	7.50	Call	Currency Future	1488	1513	1488	1513	0.00
09/01/2009	£ / R On 16-March-09	7.50	Put	Currency Future	193	190	193	190	0.00
09/01/2009	£ / R On 16-March-09	7.50	Call	Currency Future	1412	1436	1412	1436	0.00
09/01/2009	£ / R On 16-March-09	7.50	Put	Currency Future	217	214	217	214	0.00
09/01/2009	£ / R On 16-March-09	7.75	Call	Currency Future	1266	1289	1266	1289	0.00
09/01/2009	£ / R On 16-March-09	7.75	Put	Currency Future	270	267	270	267	0.00
09/01/2009	£ / R On 12-June-09	7.00	Call	Currency Future	1794	1772	1794	1772	0.00
09/01/2009	£ / R On 12-June-09	7.00	Put	Currency Future	478	473	478	473	0.00
09/01/2009	£ / R On 12-June-09	9.00	Call	Currency Future	1728	1706	1728	1706	0.00
09/01/2009	£ / R On 12-June-09	9.00	Put	Currency Future	512	507	512	507	0.00
09/01/2009	£ / R On 16-March-09	9.00	Call	Currency Future	1646	1672	1646	1672	0.00
09/01/2009	£ / R On 16-March-09	9.00	Put	Currency Future	151	149	151	149	0.00
09/01/2009	£ / R On 16-March-09	7.75	Call	Currency Future	1566	1591	1566	1591	0.00
09/01/2009	£ / R On 16-March-09	7.75	Put	Currency Future	171	169	171	169	0.00
09/01/2009	£ / R On 14-September-09	265.00	Call	Currency Future	2187	2149	2187	2149	0.00
09/01/2009	£ / R On 14-September-09	265.00	Put	Currency Future	652	665	652	665	0.00
09/01/2009	€ / R On 16-March-09			Currency Future	13.3600	13.5212	13.3641	13.5212	4579.00
09/01/2009	€ / R On 16-March-09			Currency Future	13.3600	13.5212	13.3641	13.5212	4579.00
09/01/2009	€ / R On 16-March-09			Currency Future	13.3600	13.5212	13.3641	13.5212	4579.00
09/01/2009	€ / R On 16-March-09			Currency Future	13.3600	13.5212	13.3641	13.5212	4579.00
09/01/2009	€ / R On 16-March-09			Currency Future	13.3600	13.5212	13.3641	13.5212	4579.00
09/01/2009	€ / R On 16-March-09			Currency Future	13.3600	13.5212	13.3641	13.5212	4579.00
09/01/2009	€ / R On 16-March-09			Currency Future	13.3600	13.5212	13.3641	13.5212	4579.00
09/01/2009	€ / R On 16-March-09			Currency Future	13.3600	13.5212	13.3641	13.5212	4579.00
09/01/2009	€ / R On 12-June-09			Currency Future	13.5900	13.7032	13.5907	13.7032	2585.00
09/01/2009	€ / R On 12-June-09			Currency Future	13.5900	13.7032	13.5907	13.7032	2585.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2009	€ / R On 12-June-09			Currency Future	13.5900	13.7032	13.5907	13.7032	2585.00
09/01/2009	€ / R On 12-June-09			Currency Future	13.5900	13.7032	13.5907	13.7032	2585.00
09/01/2009	€ / R On 12-June-09			Currency Future	13.5900	13.7032	13.5907	13.7032	2585.00
09/01/2009	€ / R On 12-June-09			Currency Future	13.5900	13.7032	13.5907	13.7032	2585.00
09/01/2009	€ / R On 12-June-09			Currency Future	13.5900	13.7032	13.5907	13.7032	2585.00
09/01/2009	€ / R On 12-June-09			Currency Future	13.5900	13.7032	13.5907	13.7032	2585.00
09/01/2009	€ / R On 14-September-09			Currency Future	13.8100	13.9000	13.8141	13.9000	0.00
09/01/2009	€ / R On 14-September-09			Currency Future	13.8100	13.9000	13.8141	13.9000	0.00
09/01/2009	€ / R On 14-September-09			Currency Future	13.8100	13.9000	13.8141	13.9000	0.00
09/01/2009	€ / R On 14-September-09			Currency Future	13.8100	13.9000	13.8141	13.9000	0.00
09/01/2009	€ / R On 14-September-09			Currency Future	13.8100	13.9000	13.8141	13.9000	0.00
09/01/2009	€ / R On 14-September-09			Currency Future	13.8100	13.9000	13.8141	13.9000	0.00
09/01/2009	€ / R On 14-September-09			Currency Future	13.8100	13.9000	13.8141	13.9000	0.00
09/01/2009	€ / R On 14-September-09			Currency Future	13.8100	13.9000	13.8141	13.9000	0.00
09/01/2009	€ / R On 14-September-09	265.00	Call	Currency Future	1216	1252	1216	1252	0.00
09/01/2009	€ / R On 14-September-09	265.00	Put	Currency Future	1302	1252	1302	1252	0.00
09/01/2009	€ / R On 16-March-09	8.55	Call	Currency Future	805	889	805	889	0.00
09/01/2009	€ / R On 16-March-09	8.45	Call	Currency Future	805	889	805	889	0.00
09/01/2009	€ / R On 16-March-09	9.00	Call	Currency Future	805	889	805	889	0.00
09/01/2009	€ / R On 16-March-09	8.75	Call	Currency Future	805	889	805	889	0.00
09/01/2009	€ / R On 16-March-09	8.50	Call	Currency Future	805	889	805	889	0.00
09/01/2009	€ / R On 16-March-09	8.25	Call	Currency Future	805	889	805	889	0.00
09/01/2009	€ / R On 16-March-09	8.00	Call	Currency Future	805	889	805	889	0.00
09/01/2009	€ / R On 16-March-09	7.75	Call	Currency Future	805	889	805	889	0.00
09/01/2009	€ / R On 16-March-09	7.50	Call	Currency Future	805	889	805	889	0.00
09/01/2009	€ / R On 16-March-09	7.25	Call	Currency Future	805	889	805	889	0.00
09/01/2009	€ / R On 16-March-09	7.00	Call	Currency Future	805	889	805	889	0.00
09/01/2009	€ / R On 16-March-09	8.55	Put	Currency Future	490	418	490	418	0.00
09/01/2009	€ / R On 16-March-09	8.45	Put	Currency Future	490	418	490	418	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
09/01/2009	€ / R On 16-March-09	9.00	Put	Currency Future	490	418	490	418	0.00
09/01/2009	€ / R On 16-March-09	8.75	Put	Currency Future	490	418	490	418	0.00
09/01/2009	€ / R On 16-March-09	8.50	Put	Currency Future	490	418	490	418	0.00
09/01/2009	€ / R On 16-March-09	8.25	Put	Currency Future	490	418	490	418	0.00
09/01/2009	€ / R On 16-March-09	8.00	Put	Currency Future	490	418	490	418	0.00
09/01/2009	€ / R On 16-March-09	7.75	Put	Currency Future	490	418	490	418	0.00
09/01/2009	€ / R On 16-March-09	7.50	Put	Currency Future	490	418	490	418	0.00
09/01/2009	€ / R On 16-March-09	7.25	Put	Currency Future	490	418	490	418	0.00
09/01/2009	€ / R On 16-March-09	7.00	Put	Currency Future	490	418	490	418	0.00
09/01/2009	€ / R On 16-March-09	9.25	Call	Currency Future	505	558	505	558	0.00
09/01/2009	€ / R On 16-March-09	9.00	Call	Currency Future	505	558	505	558	0.00
09/01/2009	€ / R On 16-March-09	8.75	Call	Currency Future	505	558	505	558	0.00
09/01/2009	€ / R On 16-March-09	8.50	Call	Currency Future	505	558	505	558	0.00
09/01/2009	€ / R On 16-March-09	8.25	Call	Currency Future	505	558	505	558	0.00
09/01/2009	€ / R On 16-March-09	8.00	Call	Currency Future	505	558	505	558	0.00
09/01/2009	€ / R On 16-March-09	7.75	Call	Currency Future	505	558	505	558	0.00
09/01/2009	€ / R On 16-March-09	7.50	Call	Currency Future	505	558	505	558	0.00
09/01/2009	€ / R On 16-March-09	7.25	Call	Currency Future	505	558	505	558	0.00
09/01/2009	€ / R On 16-March-09	7.00	Call	Currency Future	505	558	505	558	0.00
09/01/2009	€ / R On 16-March-09	9.25	Put	Currency Future	991	887	991	887	0.00
09/01/2009	€ / R On 16-March-09	9.00	Put	Currency Future	991	887	991	887	0.00
09/01/2009	€ / R On 16-March-09	8.75	Put	Currency Future	991	887	991	887	0.00
09/01/2009	€ / R On 16-March-09	8.50	Put	Currency Future	991	887	991	887	0.00
09/01/2009	€ / R On 16-March-09	8.25	Put	Currency Future	991	887	991	887	0.00
09/01/2009	€ / R On 16-March-09	8.00	Put	Currency Future	991	887	991	887	0.00
09/01/2009	€ / R On 16-March-09	7.75	Put	Currency Future	991	887	991	887	0.00
09/01/2009	€ / R On 16-March-09	7.50	Put	Currency Future	991	887	991	887	0.00
09/01/2009	€ / R On 16-March-09	7.25	Put	Currency Future	991	887	991	887	0.00
09/01/2009	€ / R On 16-March-09	7.00	Put	Currency Future	991	887	991	887	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
09/01/2009	€ / R On 12-June-09	9.00	Call	Currency Future	799	839	799	839	0.00
09/01/2009	€ / R On 12-June-09	9.00	Put	Currency Future	1358	1286	1358	1286	0.00
09/01/2009	€ / R On 12-June-09	9.00	Call	Currency Future	995	1036	995	1036	0.00
09/01/2009	€ / R On 12-June-09	8.75	Call	Currency Future	995	1036	995	1036	0.00
09/01/2009	€ / R On 12-June-09	8.50	Call	Currency Future	995	1036	995	1036	0.00
09/01/2009	€ / R On 12-June-09	8.25	Call	Currency Future	995	1036	995	1036	0.00
09/01/2009	€ / R On 12-June-09	8.00	Call	Currency Future	995	1036	995	1036	0.00
09/01/2009	€ / R On 12-June-09	7.75	Call	Currency Future	995	1036	995	1036	0.00
09/01/2009	€ / R On 12-June-09	7.50	Call	Currency Future	995	1036	995	1036	0.00
09/01/2009	€ / R On 12-June-09	7.25	Call	Currency Future	995	1036	995	1036	0.00
09/01/2009	€ / R On 12-June-09	7.00	Call	Currency Future	995	1036	995	1036	0.00
09/01/2009	€ / R On 12-June-09	6.75	Call	Currency Future	995	1036	995	1036	0.00
09/01/2009	€ / R On 12-June-09	6.50	Call	Currency Future	995	1036	995	1036	0.00
09/01/2009	€ / R On 12-June-09	6.25	Call	Currency Future	995	1036	995	1036	0.00
09/01/2009	€ / R On 12-June-09	9.00	Put	Currency Future	1004	933	1004	933	0.00
09/01/2009	€ / R On 12-June-09	8.75	Put	Currency Future	1004	933	1004	933	0.00
09/01/2009	€ / R On 12-June-09	8.50	Put	Currency Future	1004	933	1004	933	0.00
09/01/2009	€ / R On 12-June-09	8.25	Put	Currency Future	1004	933	1004	933	0.00
09/01/2009	€ / R On 12-June-09	8.00	Put	Currency Future	1004	933	1004	933	0.00
09/01/2009	€ / R On 12-June-09	7.75	Put	Currency Future	1004	933	1004	933	0.00
09/01/2009	€ / R On 12-June-09	7.50	Put	Currency Future	1004	933	1004	933	0.00
09/01/2009	€ / R On 12-June-09	7.25	Put	Currency Future	1004	933	1004	933	0.00
09/01/2009	€ / R On 12-June-09	7.00	Put	Currency Future	1004	933	1004	933	0.00
09/01/2009	€ / R On 12-June-09	6.75	Put	Currency Future	1004	933	1004	933	0.00
09/01/2009	€ / R On 12-June-09	6.50	Put	Currency Future	1004	933	1004	933	0.00
09/01/2009	€ / R On 12-June-09	6.25	Put	Currency Future	1004	933	1004	933	0.00
09/01/2009	€ / R On 16-March-09	9.25	Call	Currency Future	565	625	565	625	0.00
09/01/2009	€ / R On 16-March-09	9.25	Put	Currency Future	851	754	851	754	0.00
09/01/2009	€ / R On 12-June-09	9.25	Call	Currency Future	1319	1381	1319	1381	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
09/01/2009	€ / R On 12-June-09	8.75	Call	Currency Future	1319	1381	1319	1381	0.00
09/01/2009	€ / R On 12-June-09	8.25	Call	Currency Future	1319	1381	1319	1381	0.00
09/01/2009	€ / R On 12-June-09	7.50	Call	Currency Future	1319	1381	1319	1381	0.00
09/01/2009	€ / R On 12-June-09	7.25	Call	Currency Future	1319	1381	1319	1381	0.00
09/01/2009	€ / R On 12-June-09	7.00	Call	Currency Future	1319	1381	1319	1381	0.00
09/01/2009	€ / R On 12-June-09	9.00	Call	Currency Future	1319	1381	1319	1381	0.00
09/01/2009	€ / R On 12-June-09	8.50	Call	Currency Future	1319	1381	1319	1381	0.00
09/01/2009	€ / R On 12-June-09	8.00	Call	Currency Future	1319	1381	1319	1381	0.00
09/01/2009	€ / R On 12-June-09	7.75	Call	Currency Future	1319	1381	1319	1381	0.00
09/01/2009	€ / R On 12-June-09	9.25	Put	Currency Future	629	578	629	578	0.00
09/01/2009	€ / R On 12-June-09	8.75	Put	Currency Future	629	578	629	578	0.00
09/01/2009	€ / R On 12-June-09	8.25	Put	Currency Future	629	578	629	578	0.00
09/01/2009	€ / R On 12-June-09	7.50	Put	Currency Future	629	578	629	578	0.00
09/01/2009	€ / R On 12-June-09	7.25	Put	Currency Future	629	578	629	578	0.00
09/01/2009	€ / R On 12-June-09	7.00	Put	Currency Future	629	578	629	578	0.00
09/01/2009	€ / R On 12-June-09	9.00	Put	Currency Future	629	578	629	578	0.00
09/01/2009	€ / R On 12-June-09	8.50	Put	Currency Future	629	578	629	578	0.00
09/01/2009	€ / R On 12-June-09	8.00	Put	Currency Future	629	578	629	578	0.00
09/01/2009	€ / R On 12-June-09	7.75	Put	Currency Future	629	578	629	578	0.00
09/01/2009	€ / R On 16-March-09	6.75	Call	Currency Future	1049	1158	1049	1158	0.00
09/01/2009	€ / R On 16-March-09	6.75	Put	Currency Future	285	237	285	237	0.00
09/01/2009	€ / R On 16-March-09	7.50	Call	Currency Future	229	254	229	254	0.00
09/01/2009	€ / R On 16-March-09	7.50	Put	Currency Future	2215	2083	2215	2083	0.00
09/01/2009	€ / R On 16-March-09	7.50	Call	Currency Future	155	172	155	172	0.00
09/01/2009	€ / R On 16-March-09	7.50	Put	Currency Future	2941	2801	2941	2801	0.00
09/01/2009	€ / R On 16-March-09	7.50	Call	Currency Future	98	112	98	112	0.00
09/01/2009	€ / R On 16-March-09	7.50	Put	Currency Future	3684	3540	3684	3540	0.00
09/01/2009	€ / R On 16-March-09	8.00	Call	Currency Future	2790	2945	2790	2945	0.00
09/01/2009	€ / R On 16-March-09	8.00	Put	Currency Future	26	23	26	23	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
09/01/2009	€ / R On 16-March-09	230.00	Call	Currency Future	2019	2168	2019	2168	0.00
09/01/2009	€ / R On 16-March-09	230.00	Put	Currency Future	55	47	55	47	0.00
09/01/2009	€ / R On 16-March-09	7.25	Call	Currency Future	336	371	336	371	0.00
09/01/2009	€ / R On 16-March-09	7.25	Put	Currency Future	1572	1450	1572	1450	0.00
09/01/2009	€ / R On 16-March-09	7.75	Call	Currency Future	224	248	224	248	0.00
09/01/2009	€ / R On 16-March-09	7.75	Put	Currency Future	2260	2126	2260	2126	0.00
09/01/2009	€ / R On 16-March-09	8.00	Call	Currency Future	94	108	94	108	0.00
09/01/2009	€ / R On 16-March-09	8.00	Put	Currency Future	3730	3586	3730	3586	0.00
09/01/2009	€ / R On 16-March-09	9.25	Call	Currency Future	2741	2895	2741	2895	0.00
09/01/2009	€ / R On 16-March-09	9.00	Call	Currency Future	2741	2895	2741	2895	0.00
09/01/2009	€ / R On 16-March-09	8.75	Call	Currency Future	2741	2895	2741	2895	0.00
09/01/2009	€ / R On 16-March-09	8.50	Call	Currency Future	2741	2895	2741	2895	0.00
09/01/2009	€ / R On 16-March-09	8.25	Call	Currency Future	2741	2895	2741	2895	0.00
09/01/2009	€ / R On 16-March-09	8.00	Call	Currency Future	2741	2895	2741	2895	0.00
09/01/2009	€ / R On 16-March-09	7.75	Call	Currency Future	2741	2895	2741	2895	0.00
09/01/2009	€ / R On 16-March-09	7.50	Call	Currency Future	2741	2895	2741	2895	0.00
09/01/2009	€ / R On 16-March-09	7.25	Call	Currency Future	2741	2895	2741	2895	0.00
09/01/2009	€ / R On 16-March-09	7.00	Call	Currency Future	2741	2895	2741	2895	0.00
09/01/2009	€ / R On 16-March-09	6.75	Call	Currency Future	2741	2895	2741	2895	0.00
09/01/2009	€ / R On 16-March-09	9.25	Put	Currency Future	26	24	26	24	0.00
09/01/2009	€ / R On 16-March-09	9.00	Put	Currency Future	26	24	26	24	0.00
09/01/2009	€ / R On 16-March-09	8.75	Put	Currency Future	26	24	26	24	0.00
09/01/2009	€ / R On 16-March-09	8.50	Put	Currency Future	26	24	26	24	0.00
09/01/2009	€ / R On 16-March-09	8.25	Put	Currency Future	26	24	26	24	0.00
09/01/2009	€ / R On 16-March-09	8.00	Put	Currency Future	26	24	26	24	0.00
09/01/2009	€ / R On 16-March-09	7.75	Put	Currency Future	26	24	26	24	0.00
09/01/2009	€ / R On 16-March-09	7.50	Put	Currency Future	26	24	26	24	0.00
09/01/2009	€ / R On 16-March-09	7.25	Put	Currency Future	26	24	26	24	0.00
09/01/2009	€ / R On 16-March-09	7.00	Put	Currency Future	26	24	26	24	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
09/01/2009	€ / R On 16-March-09	6.75	Put	Currency Future	26	24	26	24	0.00
09/01/2009	€ / R On 16-March-09	8.55	Call	Currency Future	218	241	218	241	0.00
09/01/2009	€ / R On 16-March-09	8.45	Call	Currency Future	218	241	218	241	0.00
09/01/2009	€ / R On 16-March-09	9.25	Call	Currency Future	218	241	218	241	0.00
09/01/2009	€ / R On 16-March-09	9.00	Call	Currency Future	218	241	218	241	0.00
09/01/2009	€ / R On 16-March-09	8.75	Call	Currency Future	218	241	218	241	0.00
09/01/2009	€ / R On 16-March-09	8.50	Call	Currency Future	218	241	218	241	0.00
09/01/2009	€ / R On 16-March-09	8.25	Call	Currency Future	218	241	218	241	0.00
09/01/2009	€ / R On 16-March-09	8.00	Call	Currency Future	218	241	218	241	0.00
09/01/2009	€ / R On 16-March-09	7.75	Call	Currency Future	218	241	218	241	0.00
09/01/2009	€ / R On 16-March-09	7.50	Call	Currency Future	218	241	218	241	0.00
09/01/2009	€ / R On 16-March-09	7.25	Call	Currency Future	218	241	218	241	0.00
09/01/2009	€ / R On 16-March-09	7.00	Call	Currency Future	218	241	218	241	0.00
09/01/2009	€ / R On 16-March-09	8.55	Put	Currency Future	2304	2170	2304	2170	0.00
09/01/2009	€ / R On 16-March-09	8.45	Put	Currency Future	2304	2170	2304	2170	0.00
09/01/2009	€ / R On 16-March-09	9.25	Put	Currency Future	2304	2170	2304	2170	0.00
09/01/2009	€ / R On 16-March-09	9.00	Put	Currency Future	2304	2170	2304	2170	0.00
09/01/2009	€ / R On 16-March-09	8.75	Put	Currency Future	2304	2170	2304	2170	0.00
09/01/2009	€ / R On 16-March-09	8.50	Put	Currency Future	2304	2170	2304	2170	0.00
09/01/2009	€ / R On 16-March-09	8.25	Put	Currency Future	2304	2170	2304	2170	0.00
09/01/2009	€ / R On 16-March-09	8.00	Put	Currency Future	2304	2170	2304	2170	0.00
09/01/2009	€ / R On 16-March-09	7.75	Put	Currency Future	2304	2170	2304	2170	0.00
09/01/2009	€ / R On 16-March-09	7.50	Put	Currency Future	2304	2170	2304	2170	0.00
09/01/2009	€ / R On 16-March-09	7.25	Put	Currency Future	2304	2170	2304	2170	0.00
09/01/2009	€ / R On 16-March-09	7.00	Put	Currency Future	2304	2170	2304	2170	0.00
09/01/2009	€ / R On 16-March-09	9.00	Call	Currency Future	148	164	148	164	0.00
09/01/2009	€ / R On 16-March-09	8.75	Call	Currency Future	148	164	148	164	0.00
09/01/2009	€ / R On 16-March-09	8.50	Call	Currency Future	148	164	148	164	0.00
09/01/2009	€ / R On 16-March-09	8.25	Call	Currency Future	148	164	148	164	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
09/01/2009	€ / R On 16-March-09	8.00	Call	Currency Future	148	164	148	164	0.00
09/01/2009	€ / R On 16-March-09	7.75	Call	Currency Future	148	164	148	164	0.00
09/01/2009	€ / R On 16-March-09	7.50	Call	Currency Future	148	164	148	164	0.00
09/01/2009	€ / R On 16-March-09	7.25	Call	Currency Future	148	164	148	164	0.00
09/01/2009	€ / R On 16-March-09	7.00	Call	Currency Future	148	164	148	164	0.00
09/01/2009	€ / R On 16-March-09	6.75	Call	Currency Future	148	164	148	164	0.00
09/01/2009	€ / R On 16-March-09	6.50	Call	Currency Future	148	164	148	164	0.00
09/01/2009	€ / R On 16-March-09	9.00	Put	Currency Future	3034	2893	3034	2893	0.00
09/01/2009	€ / R On 16-March-09	8.75	Put	Currency Future	3034	2893	3034	2893	0.00
09/01/2009	€ / R On 16-March-09	8.50	Put	Currency Future	3034	2893	3034	2893	0.00
09/01/2009	€ / R On 16-March-09	8.25	Put	Currency Future	3034	2893	3034	2893	0.00
09/01/2009	€ / R On 16-March-09	8.00	Put	Currency Future	3034	2893	3034	2893	0.00
09/01/2009	€ / R On 16-March-09	7.75	Put	Currency Future	3034	2893	3034	2893	0.00
09/01/2009	€ / R On 16-March-09	7.50	Put	Currency Future	3034	2893	3034	2893	0.00
09/01/2009	€ / R On 16-March-09	7.25	Put	Currency Future	3034	2893	3034	2893	0.00
09/01/2009	€ / R On 16-March-09	7.00	Put	Currency Future	3034	2893	3034	2893	0.00
09/01/2009	€ / R On 16-March-09	6.75	Put	Currency Future	3034	2893	3034	2893	0.00
09/01/2009	€ / R On 16-March-09	6.50	Put	Currency Future	3034	2893	3034	2893	0.00
09/01/2009	€ / R On 12-June-09	8.20	Call	Currency Future	1207	1264	1207	1264	0.00
09/01/2009	€ / R On 12-June-09	8.30	Call	Currency Future	1207	1264	1207	1264	0.00
09/01/2009	€ / R On 12-June-09	9.25	Call	Currency Future	1207	1264	1207	1264	0.00
09/01/2009	€ / R On 12-June-09	9.00	Call	Currency Future	1207	1264	1207	1264	0.00
09/01/2009	€ / R On 12-June-09	8.75	Call	Currency Future	1207	1264	1207	1264	0.00
09/01/2009	€ / R On 12-June-09	8.50	Call	Currency Future	1207	1264	1207	1264	0.00
09/01/2009	€ / R On 12-June-09	8.25	Call	Currency Future	1207	1264	1207	1264	0.00
09/01/2009	€ / R On 12-June-09	8.00	Call	Currency Future	1207	1264	1207	1264	0.00
09/01/2009	€ / R On 12-June-09	7.75	Call	Currency Future	1207	1264	1207	1264	0.00
09/01/2009	€ / R On 12-June-09	7.50	Call	Currency Future	1207	1264	1207	1264	0.00
09/01/2009	€ / R On 12-June-09	7.25	Call	Currency Future	1207	1264	1207	1264	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
09/01/2009	€ / R On 12-June-09	7.00	Call	Currency Future	1207	1264	1207	1264	0.00
09/01/2009	€ / R On 12-June-09	6.75	Call	Currency Future	1207	1264	1207	1264	0.00
09/01/2009	€ / R On 12-June-09	8.20	Put	Currency Future	716	661	716	661	0.00
09/01/2009	€ / R On 12-June-09	8.30	Put	Currency Future	716	661	716	661	0.00
09/01/2009	€ / R On 12-June-09	9.25	Put	Currency Future	716	661	716	661	0.00
09/01/2009	€ / R On 12-June-09	9.00	Put	Currency Future	716	661	716	661	0.00
09/01/2009	€ / R On 12-June-09	8.75	Put	Currency Future	716	661	716	661	0.00
09/01/2009	€ / R On 12-June-09	8.50	Put	Currency Future	716	661	716	661	0.00
09/01/2009	€ / R On 12-June-09	8.25	Put	Currency Future	716	661	716	661	0.00
09/01/2009	€ / R On 12-June-09	8.00	Put	Currency Future	716	661	716	661	0.00
09/01/2009	€ / R On 12-June-09	7.75	Put	Currency Future	716	661	716	661	0.00
09/01/2009	€ / R On 12-June-09	7.50	Put	Currency Future	716	661	716	661	0.00
09/01/2009	€ / R On 12-June-09	7.25	Put	Currency Future	716	661	716	661	0.00
09/01/2009	€ / R On 12-June-09	7.00	Put	Currency Future	716	661	716	661	0.00
09/01/2009	€ / R On 12-June-09	6.75	Put	Currency Future	716	661	716	661	0.00
09/01/2009	€ / R On 16-March-09	8.30	Call	Currency Future	3280	3434	3280	3434	0.00
09/01/2009	€ / R On 16-March-09	8.20	Call	Currency Future	3280	3434	3280	3434	0.00
09/01/2009	€ / R On 16-March-09	6.75	Call	Currency Future	3280	3434	3280	3434	0.00
09/01/2009	€ / R On 16-March-09	6.50	Call	Currency Future	3280	3434	3280	3434	0.00
09/01/2009	€ / R On 16-March-09	9.00	Call	Currency Future	3280	3434	3280	3434	0.00
09/01/2009	€ / R On 16-March-09	8.75	Call	Currency Future	3280	3434	3280	3434	0.00
09/01/2009	€ / R On 16-March-09	8.50	Call	Currency Future	3280	3434	3280	3434	0.00
09/01/2009	€ / R On 16-March-09	8.25	Call	Currency Future	3280	3434	3280	3434	0.00
09/01/2009	€ / R On 16-March-09	8.00	Call	Currency Future	3280	3434	3280	3434	0.00
09/01/2009	€ / R On 16-March-09	7.75	Call	Currency Future	3280	3434	3280	3434	0.00
09/01/2009	€ / R On 16-March-09	7.50	Call	Currency Future	3280	3434	3280	3434	0.00
09/01/2009	€ / R On 16-March-09	7.25	Call	Currency Future	3280	3434	3280	3434	0.00
09/01/2009	€ / R On 16-March-09	7.00	Call	Currency Future	3280	3434	3280	3434	0.00
09/01/2009	€ / R On 16-March-09	8.30	Put	Currency Future	16	13	16	13	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
09/01/2009	€ / R On 16-March-09	8.20	Put	Currency Future	16	13	16	13	0.00
09/01/2009	€ / R On 16-March-09	6.75	Put	Currency Future	16	13	16	13	0.00
09/01/2009	€ / R On 16-March-09	6.50	Put	Currency Future	16	13	16	13	0.00
09/01/2009	€ / R On 16-March-09	9.00	Put	Currency Future	16	13	16	13	0.00
09/01/2009	€ / R On 16-March-09	8.75	Put	Currency Future	16	13	16	13	0.00
09/01/2009	€ / R On 16-March-09	8.50	Put	Currency Future	16	13	16	13	0.00
09/01/2009	€ / R On 16-March-09	8.25	Put	Currency Future	16	13	16	13	0.00
09/01/2009	€ / R On 16-March-09	8.00	Put	Currency Future	16	13	16	13	0.00
09/01/2009	€ / R On 16-March-09	7.75	Put	Currency Future	16	13	16	13	0.00
09/01/2009	€ / R On 16-March-09	7.50	Put	Currency Future	16	13	16	13	0.00
09/01/2009	€ / R On 16-March-09	7.25	Put	Currency Future	16	13	16	13	0.00
09/01/2009	€ / R On 16-March-09	7.00	Put	Currency Future	16	13	16	13	0.00
09/01/2009	€ / R On 16-March-09	8.30	Call	Currency Future	2496	2650	2496	2650	0.00
09/01/2009	€ / R On 16-March-09	8.20	Call	Currency Future	2496	2650	2496	2650	0.00
09/01/2009	€ / R On 16-March-09	9.00	Call	Currency Future	2496	2650	2496	2650	0.00
09/01/2009	€ / R On 16-March-09	8.75	Call	Currency Future	2496	2650	2496	2650	0.00
09/01/2009	€ / R On 16-March-09	8.50	Call	Currency Future	2496	2650	2496	2650	0.00
09/01/2009	€ / R On 16-March-09	8.25	Call	Currency Future	2496	2650	2496	2650	0.00
09/01/2009	€ / R On 16-March-09	8.00	Call	Currency Future	2496	2650	2496	2650	0.00
09/01/2009	€ / R On 16-March-09	7.75	Call	Currency Future	2496	2650	2496	2650	0.00
09/01/2009	€ / R On 16-March-09	7.50	Call	Currency Future	2496	2650	2496	2650	0.00
09/01/2009	€ / R On 16-March-09	7.25	Call	Currency Future	2496	2650	2496	2650	0.00
09/01/2009	€ / R On 16-March-09	7.00	Call	Currency Future	2496	2650	2496	2650	0.00
09/01/2009	€ / R On 16-March-09	6.75	Call	Currency Future	2496	2650	2496	2650	0.00
09/01/2009	€ / R On 16-March-09	6.50	Call	Currency Future	2496	2650	2496	2650	0.00
09/01/2009	€ / R On 16-March-09	8.30	Put	Currency Future	32	29	32	29	0.00
09/01/2009	€ / R On 16-March-09	8.20	Put	Currency Future	32	29	32	29	0.00
09/01/2009	€ / R On 16-March-09	9.00	Put	Currency Future	32	29	32	29	0.00
09/01/2009	€ / R On 16-March-09	8.75	Put	Currency Future	32	29	32	29	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
09/01/2009	€ / R On 16-March-09	8.50	Put	Currency Future	32	29	32	29	0.00
09/01/2009	€ / R On 16-March-09	8.25	Put	Currency Future	32	29	32	29	0.00
09/01/2009	€ / R On 16-March-09	8.00	Put	Currency Future	32	29	32	29	0.00
09/01/2009	€ / R On 16-March-09	7.75	Put	Currency Future	32	29	32	29	0.00
09/01/2009	€ / R On 16-March-09	7.50	Put	Currency Future	32	29	32	29	0.00
09/01/2009	€ / R On 16-March-09	7.25	Put	Currency Future	32	29	32	29	0.00
09/01/2009	€ / R On 16-March-09	7.00	Put	Currency Future	32	29	32	29	0.00
09/01/2009	€ / R On 16-March-09	6.75	Put	Currency Future	32	29	32	29	0.00
09/01/2009	€ / R On 16-March-09	6.50	Put	Currency Future	32	29	32	29	0.00
09/01/2009	€ / R On 16-March-09	8.60	Call	Currency Future	439	485	439	485	0.00
09/01/2009	€ / R On 16-March-09	8.55	Call	Currency Future	439	485	439	485	0.00
09/01/2009	€ / R On 16-March-09	8.50	Call	Currency Future	439	485	439	485	0.00
09/01/2009	€ / R On 16-March-09	8.25	Call	Currency Future	439	485	439	485	0.00
09/01/2009	€ / R On 16-March-09	8.00	Call	Currency Future	439	485	439	485	0.00
09/01/2009	€ / R On 16-March-09	7.75	Call	Currency Future	439	485	439	485	0.00
09/01/2009	€ / R On 16-March-09	7.50	Call	Currency Future	439	485	439	485	0.00
09/01/2009	€ / R On 16-March-09	7.25	Call	Currency Future	439	485	439	485	0.00
09/01/2009	€ / R On 16-March-09	7.00	Call	Currency Future	439	485	439	485	0.00
09/01/2009	€ / R On 16-March-09	6.75	Call	Currency Future	439	485	439	485	0.00
09/01/2009	€ / R On 16-March-09	6.50	Call	Currency Future	439	485	439	485	0.00
09/01/2009	€ / R On 16-March-09	6.25	Call	Currency Future	439	485	439	485	0.00
09/01/2009	€ / R On 16-March-09	6.00	Call	Currency Future	439	485	439	485	0.00
09/01/2009	€ / R On 16-March-09	8.60	Put	Currency Future	1175	1064	1175	1064	0.00
09/01/2009	€ / R On 16-March-09	8.55	Put	Currency Future	1175	1064	1175	1064	0.00
09/01/2009	€ / R On 16-March-09	8.50	Put	Currency Future	1175	1064	1175	1064	0.00
09/01/2009	€ / R On 16-March-09	8.25	Put	Currency Future	1175	1064	1175	1064	0.00
09/01/2009	€ / R On 16-March-09	8.00	Put	Currency Future	1175	1064	1175	1064	0.00
09/01/2009	€ / R On 16-March-09	7.75	Put	Currency Future	1175	1064	1175	1064	0.00
09/01/2009	€ / R On 16-March-09	7.50	Put	Currency Future	1175	1064	1175	1064	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
09/01/2009	€ / R On 16-March-09	7.25	Put	Currency Future	1175	1064	1175	1064	0.00
09/01/2009	€ / R On 16-March-09	7.00	Put	Currency Future	1175	1064	1175	1064	0.00
09/01/2009	€ / R On 16-March-09	6.75	Put	Currency Future	1175	1064	1175	1064	0.00
09/01/2009	€ / R On 16-March-09	6.50	Put	Currency Future	1175	1064	1175	1064	0.00
09/01/2009	€ / R On 16-March-09	6.25	Put	Currency Future	1175	1064	1175	1064	0.00
09/01/2009	€ / R On 16-March-09	6.00	Put	Currency Future	1175	1064	1175	1064	0.00
09/01/2009	€ / R On 16-March-09	7.25	Call	Currency Future	3183	3337	3183	3337	0.00
09/01/2009	€ / R On 16-March-09	7.25	Put	Currency Future	19	16	19	16	0.00
09/01/2009	€ / R On 16-March-09	7.25	Call	Currency Future	2398	2552	2398	2552	0.00
09/01/2009	€ / R On 16-March-09	7.25	Put	Currency Future	34	31	34	31	0.00
09/01/2009	€ / R On 16-March-09	7.25	Call	Currency Future	416	459	416	459	0.00
09/01/2009	€ / R On 16-March-09	7.25	Put	Currency Future	1252	1138	1252	1138	0.00
09/01/2009	€ / R On 16-March-09	7.25	Call	Currency Future	184	203	184	203	0.00
09/01/2009	€ / R On 16-March-09	7.25	Put	Currency Future	2620	2482	2620	2482	0.00
09/01/2009	€ / R On 16-March-09	7.25	Call	Currency Future	126	139	126	139	0.00
09/01/2009	€ / R On 16-March-09	7.25	Put	Currency Future	3362	3218	3362	3218	0.00
09/01/2009	€ / R On 16-March-09	8.00	Call	Currency Future	3035	3191	3035	3191	0.00
09/01/2009	€ / R On 16-March-09	7.50	Call	Currency Future	3035	3191	3035	3191	0.00
09/01/2009	€ / R On 16-March-09	9.00	Call	Currency Future	3035	3191	3035	3191	0.00
09/01/2009	€ / R On 16-March-09	8.50	Call	Currency Future	3035	3191	3035	3191	0.00
09/01/2009	€ / R On 16-March-09	8.80	Call	Currency Future	3035	3191	3035	3191	0.00
09/01/2009	€ / R On 16-March-09	8.70	Call	Currency Future	3035	3191	3035	3191	0.00
09/01/2009	€ / R On 16-March-09	8.75	Call	Currency Future	3035	3191	3035	3191	0.00
09/01/2009	€ / R On 16-March-09	8.00	Put	Currency Future	21	20	21	20	0.00
09/01/2009	€ / R On 16-March-09	7.50	Put	Currency Future	21	20	21	20	0.00
09/01/2009	€ / R On 16-March-09	9.00	Put	Currency Future	21	20	21	20	0.00
09/01/2009	€ / R On 16-March-09	8.50	Put	Currency Future	21	20	21	20	0.00
09/01/2009	€ / R On 16-March-09	8.80	Put	Currency Future	21	20	21	20	0.00
09/01/2009	€ / R On 16-March-09	8.70	Put	Currency Future	21	20	21	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
09/01/2009	€ / R On 16-March-09	8.75	Put	Currency Future	21	20	21	20	0.00
09/01/2009	€ / R On 16-March-09	8.75	Call	Currency Future	2255	2407	2255	2407	0.00
09/01/2009	€ / R On 16-March-09	8.25	Call	Currency Future	2255	2407	2255	2407	0.00
09/01/2009	€ / R On 16-March-09	8.55	Call	Currency Future	2255	2407	2255	2407	0.00
09/01/2009	€ / R On 16-March-09	8.45	Call	Currency Future	2255	2407	2255	2407	0.00
09/01/2009	€ / R On 16-March-09	8.50	Call	Currency Future	2255	2407	2255	2407	0.00
09/01/2009	€ / R On 16-March-09	8.75	Put	Currency Future	41	36	41	36	0.00
09/01/2009	€ / R On 16-March-09	8.25	Put	Currency Future	41	36	41	36	0.00
09/01/2009	€ / R On 16-March-09	8.55	Put	Currency Future	41	36	41	36	0.00
09/01/2009	€ / R On 16-March-09	8.45	Put	Currency Future	41	36	41	36	0.00
09/01/2009	€ / R On 16-March-09	8.50	Put	Currency Future	41	36	41	36	0.00
09/01/2009	€ / R On 16-March-09	7.75	Call	Currency Future	254	281	254	281	0.00
09/01/2009	€ / R On 16-March-09	7.25	Call	Currency Future	254	281	254	281	0.00
09/01/2009	€ / R On 16-March-09	9.00	Call	Currency Future	254	281	254	281	0.00
09/01/2009	€ / R On 16-March-09	8.50	Call	Currency Future	254	281	254	281	0.00
09/01/2009	€ / R On 16-March-09	8.80	Call	Currency Future	254	281	254	281	0.00
09/01/2009	€ / R On 16-March-09	8.70	Call	Currency Future	254	281	254	281	0.00
09/01/2009	€ / R On 16-March-09	8.75	Call	Currency Future	254	281	254	281	0.00
09/01/2009	€ / R On 16-March-09	7.75	Put	Currency Future	2040	1910	2040	1910	0.00
09/01/2009	€ / R On 16-March-09	7.25	Put	Currency Future	2040	1910	2040	1910	0.00
09/01/2009	€ / R On 16-March-09	9.00	Put	Currency Future	2040	1910	2040	1910	0.00
09/01/2009	€ / R On 16-March-09	8.50	Put	Currency Future	2040	1910	2040	1910	0.00
09/01/2009	€ / R On 16-March-09	8.80	Put	Currency Future	2040	1910	2040	1910	0.00
09/01/2009	€ / R On 16-March-09	8.70	Put	Currency Future	2040	1910	2040	1910	0.00
09/01/2009	€ / R On 16-March-09	8.75	Put	Currency Future	2040	1910	2040	1910	0.00
09/01/2009	€ / R On 16-March-09	7.75	Call	Currency Future	171	189	171	189	0.00
09/01/2009	€ / R On 16-March-09	9.00	Call	Currency Future	171	189	171	189	0.00
09/01/2009	€ / R On 16-March-09	8.50	Call	Currency Future	171	189	171	189	0.00
09/01/2009	€ / R On 16-March-09	8.70	Call	Currency Future	171	189	171	189	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
09/01/2009	€ / R On 16-March-09	8.80	Call	Currency Future	171	189	171	189	0.00
09/01/2009	€ / R On 16-March-09	8.75	Call	Currency Future	171	189	171	189	0.00
09/01/2009	€ / R On 16-March-09	7.75	Put	Currency Future	2757	2618	2757	2618	0.00
09/01/2009	€ / R On 16-March-09	9.00	Put	Currency Future	2757	2618	2757	2618	0.00
09/01/2009	€ / R On 16-March-09	8.50	Put	Currency Future	2757	2618	2757	2618	0.00
09/01/2009	€ / R On 16-March-09	8.70	Put	Currency Future	2757	2618	2757	2618	0.00
09/01/2009	€ / R On 16-March-09	8.80	Put	Currency Future	2757	2618	2757	2618	0.00
09/01/2009	€ / R On 16-March-09	8.75	Put	Currency Future	2757	2618	2757	2618	0.00
09/01/2009	€ / R On 12-June-09	8.75	Call	Currency Future	837	875	837	875	0.00
09/01/2009	€ / R On 12-June-09	8.25	Call	Currency Future	837	875	837	875	0.00
09/01/2009	€ / R On 12-June-09	8.55	Call	Currency Future	837	875	837	875	0.00
09/01/2009	€ / R On 12-June-09	8.45	Call	Currency Future	837	875	837	875	0.00
09/01/2009	€ / R On 12-June-09	8.50	Call	Currency Future	837	875	837	875	0.00
09/01/2009	€ / R On 12-June-09	8.75	Put	Currency Future	1297	1222	1297	1222	0.00
09/01/2009	€ / R On 12-June-09	8.25	Put	Currency Future	1297	1222	1297	1222	0.00
09/01/2009	€ / R On 12-June-09	8.55	Put	Currency Future	1297	1222	1297	1222	0.00
09/01/2009	€ / R On 12-June-09	8.45	Put	Currency Future	1297	1222	1297	1222	0.00
09/01/2009	€ / R On 12-June-09	8.50	Put	Currency Future	1297	1222	1297	1222	0.00
09/01/2009	€ / R On 12-June-09	9.25	Call	Currency Future	799	839	799	839	0.00
09/01/2009	€ / R On 12-June-09	8.75	Call	Currency Future	799	839	799	839	0.00
09/01/2009	€ / R On 12-June-09	9.05	Call	Currency Future	799	839	799	839	0.00
09/01/2009	€ / R On 12-June-09	8.95	Call	Currency Future	799	839	799	839	0.00
09/01/2009	€ / R On 12-June-09	9.00	Call	Currency Future	799	839	799	839	0.00
09/01/2009	€ / R On 12-June-09	9.25	Put	Currency Future	1358	1286	1358	1286	0.00
09/01/2009	€ / R On 12-June-09	8.75	Put	Currency Future	1358	1286	1358	1286	0.00
09/01/2009	€ / R On 12-June-09	9.05	Put	Currency Future	1358	1286	1358	1286	0.00
09/01/2009	€ / R On 12-June-09	8.95	Put	Currency Future	1358	1286	1358	1286	0.00
09/01/2009	€ / R On 12-June-09	9.00	Put	Currency Future	1358	1286	1358	1286	0.00
09/01/2009	€ / R On 16-March-09	9.25	Call	Currency Future	2937	3092	2937	3092	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
09/01/2009	€ / R On 16-March-09	9.25	Put	Currency Future	23	21	23	21	0.00
09/01/2009	€ / R On 16-March-09	9.25	Call	Currency Future	2160	2311	2160	2311	0.00
09/01/2009	€ / R On 16-March-09	9.25	Put	Currency Future	46	40	46	40	0.00
09/01/2009	€ / R On 16-March-09	9.25	Call	Currency Future	163	180	163	180	0.00
09/01/2009	€ / R On 16-March-09	9.25	Put	Currency Future	2849	2709	2849	2709	0.00
09/01/2009	€ / R On 16-March-09	9.00	Call	Currency Future	105	120	105	120	0.00
09/01/2009	€ / R On 16-March-09	9.00	Put	Currency Future	3591	3449	3591	3449	0.00
09/01/2009	€ / R On 12-June-09	9.00	Call	Currency Future	976	1017	976	1017	0.00
09/01/2009	€ / R On 12-June-09	9.00	Put	Currency Future	1035	963	1035	963	0.00
09/01/2009	€ / R On 14-September-09	265.00	Call	Currency Future	1036	1075	1036	1075	0.00
09/01/2009	€ / R On 14-September-09	265.00	Put	Currency Future	1622	1575	1622	1575	0.00
09/01/2009	ALBI On 05-February-09			Index Future	299.2800	297.7290	299.2770	297.7290	598.00
09/01/2009	ALBI On 05-February-09			Index Future	299.2800	297.7290	299.2770	297.7290	598.00
09/01/2009	ALBI On 05-February-09			Index Future	299.2800	297.7290	299.2770	297.7290	598.00
09/01/2009	ALBI On 05-February-09			Index Future	299.2800	297.7290	299.2770	297.7290	598.00
09/01/2009	ALBI On 05-February-09			Index Future	299.2800	297.7290	299.2770	297.7290	598.00
09/01/2009	ALBI On 05-February-09			Index Future	299.2800	297.7290	299.2770	297.7290	598.00
09/01/2009	ALBI On 05-February-09			Index Future	299.2800	297.7290	299.2770	297.7290	598.00
09/01/2009	ALBI On 05-February-09			Index Future	299.2800	297.7290	299.2770	297.7290	598.00
09/01/2009	ALBI On 07-May-09			Index Future	307.4900	305.8960	307.4860	305.8960	0.00
09/01/2009	ALBI On 07-May-09			Index Future	307.4900	305.8960	307.4860	305.8960	0.00
09/01/2009	ALBI On 07-May-09			Index Future	307.4900	305.8960	307.4860	305.8960	0.00
09/01/2009	ALBI On 07-May-09			Index Future	307.4900	305.8960	307.4860	305.8960	0.00
09/01/2009	ALBI On 07-May-09			Index Future	307.4900	305.8960	307.4860	305.8960	0.00
09/01/2009	ALBI On 07-May-09			Index Future	307.4900	305.8960	307.4860	305.8960	0.00
09/01/2009	ALBI On 07-May-09			Index Future	307.4900	305.8960	307.4860	305.8960	0.00
09/01/2009	ALBI On 07-May-09			Index Future	307.4900	305.8960	307.4860	305.8960	0.00
09/01/2009	ALBI On 07-May-09			Index Future	307.4900	305.8960	307.4860	305.8960	0.00
09/01/2009	ALBI On 06-August-09			Index Future	314.4700	312.9840	314.4670	312.9840	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
09/01/2009	ALBI On 06-August-09			Index Future	314.4700	312.9840	314.4670	312.9840	0.00
09/01/2009	ALBI On 06-August-09			Index Future	314.4700	312.9840	314.4670	312.9840	0.00
09/01/2009	ALBI On 06-August-09			Index Future	314.4700	312.9840	314.4670	312.9840	0.00
09/01/2009	ALBI On 06-August-09			Index Future	314.4700	312.9840	314.4670	312.9840	0.00
09/01/2009	ALBI On 06-August-09			Index Future	314.4700	312.9840	314.4670	312.9840	0.00
09/01/2009	ALBI On 06-August-09			Index Future	314.4700	312.9840	314.4670	312.9840	0.00
09/01/2009	ALBI On 06-August-09			Index Future	314.4700	312.9840	314.4670	312.9840	0.00
09/01/2009	CRD1 On 05-February-09			Index Future	124.4800	124.1270	124.4750	124.1270	0.00
09/01/2009	CRD1 On 05-February-09			Index Future	124.4800	124.1270	124.4750	124.1270	0.00
09/01/2009	CRD1 On 05-February-09			Index Future	124.4800	124.1270	124.4750	124.1270	0.00
09/01/2009	CRD1 On 05-February-09			Index Future	124.4800	124.1270	124.4750	124.1270	0.00
09/01/2009	CRD1 On 05-February-09			Index Future	124.4800	124.1270	124.4750	124.1270	0.00
09/01/2009	CRD1 On 05-February-09			Index Future	124.4800	124.1270	124.4750	124.1270	0.00
09/01/2009	CRD1 On 05-February-09			Index Future	124.4800	124.1270	124.4750	124.1270	0.00
09/01/2009	CRD1 On 05-February-09			Index Future	124.4800	124.1270	124.4750	124.1270	0.00
09/01/2009	CRD1 On 07-May-09			Index Future	127.8700	127.5070	127.8660	127.5070	0.00
09/01/2009	CRD1 On 07-May-09			Index Future	127.8700	127.5070	127.8660	127.5070	0.00
09/01/2009	CRD1 On 07-May-09			Index Future	127.8700	127.5070	127.8660	127.5070	0.00
09/01/2009	CRD1 On 07-May-09			Index Future	127.8700	127.5070	127.8660	127.5070	0.00
09/01/2009	CRD1 On 07-May-09			Index Future	127.8700	127.5070	127.8660	127.5070	0.00
09/01/2009	CRD1 On 07-May-09			Index Future	127.8700	127.5070	127.8660	127.5070	0.00
09/01/2009	CRD1 On 07-May-09			Index Future	127.8700	127.5070	127.8660	127.5070	0.00
09/01/2009	CRD1 On 07-May-09			Index Future	127.8700	127.5070	127.8660	127.5070	0.00
09/01/2009	CRD1 On 06-August-09			Index Future	130.9700	130.6000	130.9690	130.6000	2.00
09/01/2009	CRD1 On 06-August-09			Index Future	130.9700	130.6000	130.9690	130.6000	2.00
09/01/2009	CRD1 On 06-August-09			Index Future	130.9700	130.6000	130.9690	130.6000	2.00
09/01/2009	CRD1 On 06-August-09			Index Future	130.9700	130.6000	130.9690	130.6000	2.00
09/01/2009	CRD1 On 06-August-09			Index Future	130.9700	130.6000	130.9690	130.6000	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
09/01/2009	CRD1 On 06-August-09			Index Future	130.9700	130.6000	130.9690	130.6000	2.00
09/01/2009	CRD1 On 06-August-09			Index Future	130.9700	130.6000	130.9690	130.6000	2.00
09/01/2009	CRD1 On 06-August-09			Index Future	130.9700	130.6000	130.9690	130.6000	2.00
09/01/2009	GOVI On 05-February-09			jGovi	300.6800	299.1950	300.6790	299.1950	507.00
09/01/2009	GOVI On 05-February-09			jGovi	300.6800	299.1950	300.6790	299.1950	507.00
09/01/2009	GOVI On 05-February-09			jGovi	300.6800	299.1950	300.6790	299.1950	507.00
09/01/2009	GOVI On 05-February-09			jGovi	300.6800	299.1950	300.6790	299.1950	507.00
09/01/2009	GOVI On 05-February-09			jGovi	300.6800	299.1950	300.6790	299.1950	507.00
09/01/2009	GOVI On 05-February-09			jGovi	300.6800	299.1950	300.6790	299.1950	507.00
09/01/2009	GOVI On 05-February-09			jGovi	300.6800	299.1950	300.6790	299.1950	507.00
09/01/2009	GOVI On 07-May-09			jGovi	308.8700	307.3430	308.8700	307.3430	0.00
09/01/2009	GOVI On 07-May-09			jGovi	308.8700	307.3430	308.8700	307.3430	0.00
09/01/2009	GOVI On 07-May-09			jGovi	308.8700	307.3430	308.8700	307.3430	0.00
09/01/2009	GOVI On 07-May-09			jGovi	308.8700	307.3430	308.8700	307.3430	0.00
09/01/2009	GOVI On 07-May-09			jGovi	308.8700	307.3430	308.8700	307.3430	0.00
09/01/2009	GOVI On 07-May-09			jGovi	308.8700	307.3430	308.8700	307.3430	0.00
09/01/2009	GOVI On 07-May-09			jGovi	308.8700	307.3430	308.8700	307.3430	0.00
09/01/2009	GOVI On 07-May-09			jGovi	308.8700	307.3430	308.8700	307.3430	0.00
09/01/2009	GOVI On 06-August-09			jGovi	316.3700	314.7970	316.3670	314.7970	0.00
09/01/2009	GOVI On 06-August-09			jGovi	316.3700	314.7970	316.3670	314.7970	0.00
09/01/2009	GOVI On 06-August-09			jGovi	316.3700	314.7970	316.3670	314.7970	0.00
09/01/2009	GOVI On 06-August-09			jGovi	316.3700	314.7970	316.3670	314.7970	0.00
09/01/2009	GOVI On 06-August-09			jGovi	316.3700	314.7970	316.3670	314.7970	0.00
09/01/2009	GOVI On 06-August-09			jGovi	316.3700	314.7970	316.3670	314.7970	0.00
09/01/2009	GOVI On 06-August-09			jGovi	316.3700	314.7970	316.3670	314.7970	0.00
09/01/2009	GOVI On 06-August-09			jGovi	316.3700	314.7970	316.3670	314.7970	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
09/01/2009	ILBI On 05-February-09			Index Future	337.1500	337.1530	337.1530	337.1530	2.00
09/01/2009	ILBI On 05-February-09			Index Future	337.1500	337.1530	337.1530	337.1530	2.00
09/01/2009	ILBI On 05-February-09			Index Future	337.1500	337.1530	337.1530	337.1530	2.00
09/01/2009	ILBI On 05-February-09			Index Future	337.1500	337.1530	337.1530	337.1530	2.00
09/01/2009	ILBI On 05-February-09			Index Future	337.1500	337.1530	337.1530	337.1530	2.00
09/01/2009	ILBI On 05-February-09			Index Future	337.1500	337.1530	337.1530	337.1530	2.00
09/01/2009	ILBI On 05-February-09			Index Future	337.1500	337.1530	337.1530	337.1530	2.00
09/01/2009	ILBI On 05-February-09			Index Future	337.1500	337.1530	337.1530	337.1530	2.00
09/01/2009	ILBI On 07-May-09			Index Future	347.0400	347.0360	347.0360	347.0360	0.00
09/01/2009	ILBI On 07-May-09			Index Future	347.0400	347.0360	347.0360	347.0360	0.00
09/01/2009	ILBI On 07-May-09			Index Future	347.0400	347.0360	347.0360	347.0360	0.00
09/01/2009	ILBI On 07-May-09			Index Future	347.0400	347.0360	347.0360	347.0360	0.00
09/01/2009	ILBI On 07-May-09			Index Future	347.0400	347.0360	347.0360	347.0360	0.00
09/01/2009	ILBI On 07-May-09			Index Future	347.0400	347.0360	347.0360	347.0360	0.00
09/01/2009	ILBI On 07-May-09			Index Future	347.0400	347.0360	347.0360	347.0360	0.00
09/01/2009	ILBI On 07-May-09			Index Future	347.0400	347.0360	347.0360	347.0360	0.00
09/01/2009	J153 On 31-August-10			jSwap	9.3400	9.4150	0.0338	0.0353	0.00
09/01/2009	J153 On 31-August-10			jSwap	9.3400	9.4150	0.0338	0.0353	0.00
09/01/2009	J153 On 31-August-10			jSwap	9.3400	9.4150	0.0338	0.0353	0.00
09/01/2009	J153 On 31-August-10			jSwap	9.3400	9.4150	0.0338	0.0353	0.00
09/01/2009	J153 On 31-August-10			jSwap	9.3400	9.4150	0.0338	0.0353	0.00
09/01/2009	J153 On 31-August-10			jSwap	9.3400	9.4150	0.0338	0.0353	0.00
09/01/2009	J153 On 31-August-10			jSwap	9.3400	9.4150	0.0338	0.0353	0.00
09/01/2009	J153 On 31-August-10			jSwap	9.3400	9.4150	0.0338	0.0353	0.00
09/01/2009	J157 On 15-September-15			jSwap	8.5500	8.6750	0.0376	0.0307	0.00
09/01/2009	J157 On 15-September-15			jSwap	8.5500	8.6750	0.0376	0.0307	0.00
09/01/2009	J157 On 15-September-15			jSwap	8.5500	8.6750	0.0376	0.0307	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
09/01/2009	J157 On 15-September-15			jSwap	8.5500	8.6750	0.0376	0.0307	0.00
09/01/2009	J157 On 15-September-15			jSwap	8.5500	8.6750	0.0376	0.0307	0.00
09/01/2009	J157 On 15-September-15			jSwap	8.5500	8.6750	0.0376	0.0307	0.00
09/01/2009	J157 On 15-September-15			jSwap	8.5500	8.6750	0.0376	0.0307	0.00
09/01/2009	J157 On 15-September-15			jSwap	8.5500	8.6750	0.0376	0.0307	0.00
09/01/2009	J186 On 21-December-26			jSwap	7.6300	7.7660	0.0123	0.0251	0.00
09/01/2009	J186 On 21-December-26			jSwap	7.6300	7.7660	0.0123	0.0251	0.00
09/01/2009	J186 On 21-December-26			jSwap	7.6300	7.7660	0.0123	0.0251	0.00
09/01/2009	J186 On 21-December-26			jSwap	7.6300	7.7660	0.0123	0.0251	0.00
09/01/2009	J186 On 21-December-26			jSwap	7.6300	7.7660	0.0123	0.0251	0.00
09/01/2009	J186 On 21-December-26			jSwap	7.6300	7.7660	0.0123	0.0251	0.00
09/01/2009	J186 On 21-December-26			jSwap	7.6300	7.7660	0.0123	0.0251	0.00
09/01/2009	J186 On 21-December-26			jSwap	7.6300	7.7660	0.0123	0.0251	0.00
09/01/2009	J201 On 22-December-14			jSwap	8.3700	8.4940	0.0403	0.0461	0.00
09/01/2009	J201 On 22-December-14			jSwap	8.3700	8.4940	0.0403	0.0461	0.00
09/01/2009	J201 On 22-December-14			jSwap	8.3700	8.4940	0.0403	0.0461	0.00
09/01/2009	J201 On 22-December-14			jSwap	8.3700	8.4940	0.0403	0.0461	0.00
09/01/2009	J201 On 22-December-14			jSwap	8.3700	8.4940	0.0403	0.0461	0.00
09/01/2009	J201 On 22-December-14			jSwap	8.3700	8.4940	0.0403	0.0461	0.00
09/01/2009	J201 On 22-December-14			jSwap	8.3700	8.4940	0.0403	0.0461	0.00
09/01/2009	J201 On 22-December-14			jSwap	8.3700	8.4940	0.0403	0.0461	0.00
09/01/2009	J203 On 15-September-17			jSwap	8.4700	8.6120	0.0623	0.0710	0.00
09/01/2009	J203 On 15-September-17			jSwap	8.4700	8.6120	0.0623	0.0710	0.00
09/01/2009	J203 On 15-September-17			jSwap	8.4700	8.6120	0.0623	0.0710	0.00
09/01/2009	J203 On 15-September-17			jSwap	8.4700	8.6120	0.0623	0.0710	0.00
09/01/2009	J203 On 15-September-17			jSwap	8.4700	8.6120	0.0623	0.0710	0.00
09/01/2009	J203 On 15-September-17			jSwap	8.4700	8.6120	0.0623	0.0710	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
09/01/2009	JFRA On 05-February-09			JFra	10.8600	10.9070	0.0264	0.0265	0.00
09/01/2009	JFRA On 05-February-09			JFra	10.8600	10.9070	0.0264	0.0265	0.00
09/01/2009	JFRA On 05-February-09			JFra	10.8600	10.9070	0.0264	0.0265	0.00
09/01/2009	JFRA On 05-February-09			JFra	10.8600	10.9070	0.0264	0.0265	0.00
09/01/2009	JFRA On 05-February-09			JFra	10.8600	10.9070	0.0264	0.0265	0.00
09/01/2009	JFRA On 05-February-09			JFra	10.8600	10.9070	0.0264	0.0265	0.00
09/01/2009	JFRA On 05-February-09			JFra	10.8600	10.9070	0.0264	0.0265	0.00
09/01/2009	JFRA On 05-February-09			JFra	10.8600	10.9070	0.0264	0.0265	0.00
09/01/2009	JFRA On 07-May-09			JFra	9.2200	9.2980	0.0225	0.0227	0.00
09/01/2009	JFRA On 07-May-09			JFra	9.2200	9.2980	0.0225	0.0227	0.00
09/01/2009	JFRA On 07-May-09			JFra	9.2200	9.2980	0.0225	0.0227	0.00
09/01/2009	JFRA On 07-May-09			JFra	9.2200	9.2980	0.0225	0.0227	0.00
09/01/2009	JFRA On 07-May-09			JFra	9.2200	9.2980	0.0225	0.0227	0.00
09/01/2009	JFRA On 07-May-09			JFra	9.2200	9.2980	0.0225	0.0227	0.00
09/01/2009	JFRA On 07-May-09			JFra	9.2200	9.2980	0.0225	0.0227	0.00
09/01/2009	JFRA On 07-May-09			JFra	9.2200	9.2980	0.0225	0.0227	0.00
09/01/2009	JFRA On 06-August-09			JFra	7.7800	7.8690	0.0190	0.0192	0.00
09/01/2009	JFRA On 06-August-09			JFra	7.7800	7.8690	0.0190	0.0192	0.00
09/01/2009	JFRA On 06-August-09			JFra	7.7800	7.8690	0.0190	0.0192	0.00
09/01/2009	JFRA On 06-August-09			JFra	7.7800	7.8690	0.0190	0.0192	0.00
09/01/2009	JFRA On 06-August-09			JFra	7.7800	7.8690	0.0190	0.0192	0.00
09/01/2009	JFRA On 06-August-09			JFra	7.7800	7.8690	0.0190	0.0192	0.00
09/01/2009	JFRA On 06-August-09			JFra	7.7800	7.8690	0.0190	0.0192	0.00
09/01/2009	JFRA On 06-August-09			JFra	7.7800	7.8690	0.0190	0.0192	0.00
09/01/2009	JFRA On 05-November-09			JFra	7.4000	7.4910	0.0181	0.0183	0.00
09/01/2009	JFRA On 05-November-09			JFra	7.4000	7.4910	0.0181	0.0183	0.00
09/01/2009	JFRA On 05-November-09			JFra	7.4000	7.4910	0.0181	0.0183	0.00
09/01/2009	JFRA On 05-November-09			JFra	7.4000	7.4910	0.0181	0.0183	0.00
09/01/2009	JFRA On 05-November-09			JFra	7.4000	7.4910	0.0181	0.0183	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
09/01/2009	JFRA On 05-November-09			jFra	7.4000	7.4910	0.0181	0.0183	0.00
09/01/2009	JFRA On 05-November-09			jFra	7.4000	7.4910	0.0181	0.0183	0.00
09/01/2009	JFRA On 05-November-09			jFra	7.4000	7.4910	0.0181	0.0183	0.00
09/01/2009	JN02 On 05-February-09			jNote	8.2200	8.3250	0.1491	0.1509	0.00
09/01/2009	JN02 On 05-February-09			jNote	8.2200	8.3250	0.1491	0.1509	0.00
09/01/2009	JN02 On 05-February-09			jNote	8.2200	8.3250	0.1491	0.1509	0.00
09/01/2009	JN02 On 05-February-09			jNote	8.2200	8.3250	0.1491	0.1509	0.00
09/01/2009	JN02 On 05-February-09			jNote	8.2200	8.3250	0.1491	0.1509	0.00
09/01/2009	JN02 On 05-February-09			jNote	8.2200	8.3250	0.1491	0.1509	0.00
09/01/2009	JN02 On 05-February-09			jNote	8.2200	8.3250	0.1491	0.1509	0.00
09/01/2009	JN02 On 07-May-09			jNote	7.8200	7.9470	0.1429	0.1451	0.00
09/01/2009	JN02 On 07-May-09			jNote	7.8200	7.9470	0.1429	0.1451	0.00
09/01/2009	JN02 On 07-May-09			jNote	7.8200	7.9470	0.1429	0.1451	0.00
09/01/2009	JN02 On 07-May-09			jNote	7.8200	7.9470	0.1429	0.1451	0.00
09/01/2009	JN02 On 07-May-09			jNote	7.8200	7.9470	0.1429	0.1451	0.00
09/01/2009	JN02 On 07-May-09			jNote	7.8200	7.9470	0.1429	0.1451	0.00
09/01/2009	JN02 On 07-May-09			jNote	7.8200	7.9470	0.1429	0.1451	0.00
09/01/2009	JN02 On 07-May-09			jNote	7.8200	7.9470	0.1429	0.1451	0.00
09/01/2009	JN02 On 06-August-09			jNote	7.6500	7.7920	0.1404	0.1428	0.00
09/01/2009	JN02 On 06-August-09			jNote	7.6500	7.7920	0.1404	0.1428	0.00
09/01/2009	JN02 On 06-August-09			jNote	7.6500	7.7920	0.1404	0.1428	0.00
09/01/2009	JN02 On 06-August-09			jNote	7.6500	7.7920	0.1404	0.1428	0.00
09/01/2009	JN02 On 06-August-09			jNote	7.6500	7.7920	0.1404	0.1428	0.00
09/01/2009	JN02 On 06-August-09			jNote	7.6500	7.7920	0.1404	0.1428	0.00
09/01/2009	JN02 On 06-August-09			jNote	7.6500	7.7920	0.1404	0.1428	0.00
09/01/2009	JN02 On 06-August-09			jNote	7.6500	7.7920	0.1404	0.1428	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
09/01/2009	JN05 On 05-February-09			jNote	8.2000	8.3190	0.3333	0.3374	0.00
09/01/2009	JN05 On 05-February-09			jNote	8.2000	8.3190	0.3333	0.3374	0.00
09/01/2009	JN05 On 05-February-09			jNote	8.2000	8.3190	0.3333	0.3374	0.00
09/01/2009	JN05 On 05-February-09			jNote	8.2000	8.3190	0.3333	0.3374	0.00
09/01/2009	JN05 On 05-February-09			jNote	8.2000	8.3190	0.3333	0.3374	0.00
09/01/2009	JN05 On 05-February-09			jNote	8.2000	8.3190	0.3333	0.3374	0.00
09/01/2009	JN05 On 05-February-09			jNote	8.2000	8.3190	0.3333	0.3374	0.00
09/01/2009	JN05 On 05-February-09			jNote	8.2000	8.3190	0.3333	0.3374	0.00
09/01/2009	JN05 On 07-May-09			jNote	8.0300	8.1630	0.3280	0.3322	0.00
09/01/2009	JN05 On 07-May-09			jNote	8.0300	8.1630	0.3280	0.3322	0.00
09/01/2009	JN05 On 07-May-09			jNote	8.0300	8.1630	0.3280	0.3322	0.00
09/01/2009	JN05 On 07-May-09			jNote	8.0300	8.1630	0.3280	0.3322	0.00
09/01/2009	JN05 On 07-May-09			jNote	8.0300	8.1630	0.3280	0.3322	0.00
09/01/2009	JN05 On 07-May-09			jNote	8.0300	8.1630	0.3280	0.3322	0.00
09/01/2009	JN05 On 07-May-09			jNote	8.0300	8.1630	0.3280	0.3322	0.00
09/01/2009	JN05 On 07-May-09			jNote	8.0300	8.1630	0.3280	0.3322	0.00
09/01/2009	JN05 On 06-August-09			jNote	7.9700	8.1050	0.3274	0.3319	0.00
09/01/2009	JN05 On 06-August-09			jNote	7.9700	8.1050	0.3274	0.3319	0.00
09/01/2009	JN05 On 06-August-09			jNote	7.9700	8.1050	0.3274	0.3319	0.00
09/01/2009	JN05 On 06-August-09			jNote	7.9700	8.1050	0.3274	0.3319	0.00
09/01/2009	JN05 On 06-August-09			jNote	7.9700	8.1050	0.3274	0.3319	0.00
09/01/2009	JN05 On 06-August-09			jNote	7.9700	8.1050	0.3274	0.3319	0.00
09/01/2009	JN05 On 06-August-09			jNote	7.9700	8.1050	0.3274	0.3319	0.00
09/01/2009	JN05 On 06-August-09			jNote	7.9700	8.1050	0.3274	0.3319	0.00
09/01/2009	JN10 On 05-February-09			jNote	8.1100	8.2580	0.5503	0.5572	0.00
09/01/2009	JN10 On 05-February-09			jNote	8.1100	8.2580	0.5503	0.5572	0.00
09/01/2009	JN10 On 05-February-09			jNote	8.1100	8.2580	0.5503	0.5572	0.00
09/01/2009	JN10 On 05-February-09			jNote	8.1100	8.2580	0.5503	0.5572	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
09/01/2009	JN10 On 05-February-09			jNote	8.1100	8.2580	0.5503	0.5572	0.00
09/01/2009	JN10 On 05-February-09			jNote	8.1100	8.2580	0.5503	0.5572	0.00
09/01/2009	JN10 On 05-February-09			jNote	8.1100	8.2580	0.5503	0.5572	0.00
09/01/2009	JN10 On 05-February-09			jNote	8.1100	8.2580	0.5503	0.5572	0.00
09/01/2009	JN10 On 07-May-09			jNote	7.9900	8.1470	0.5458	0.5527	0.00
09/01/2009	JN10 On 07-May-09			jNote	7.9900	8.1470	0.5458	0.5527	0.00
09/01/2009	JN10 On 07-May-09			jNote	7.9900	8.1470	0.5458	0.5527	0.00
09/01/2009	JN10 On 07-May-09			jNote	7.9900	8.1470	0.5458	0.5527	0.00
09/01/2009	JN10 On 07-May-09			jNote	7.9900	8.1470	0.5458	0.5527	0.00
09/01/2009	JN10 On 07-May-09			jNote	7.9900	8.1470	0.5458	0.5527	0.00
09/01/2009	JN10 On 07-May-09			jNote	7.9900	8.1470	0.5458	0.5527	0.00
09/01/2009	JN10 On 07-May-09			jNote	7.9900	8.1470	0.5458	0.5527	0.00
09/01/2009	JN10 On 06-August-09			jNote	7.9400	8.0900	0.5435	0.5505	0.00
09/01/2009	JN10 On 06-August-09			jNote	7.9400	8.0900	0.5435	0.5505	0.00
09/01/2009	JN10 On 06-August-09			jNote	7.9400	8.0900	0.5435	0.5505	0.00
09/01/2009	JN10 On 06-August-09			jNote	7.9400	8.0900	0.5435	0.5505	0.00
09/01/2009	JN10 On 06-August-09			jNote	7.9400	8.0900	0.5435	0.5505	0.00
09/01/2009	JN10 On 06-August-09			jNote	7.9400	8.0900	0.5435	0.5505	0.00
09/01/2009	JN10 On 06-August-09			jNote	7.9400	8.0900	0.5435	0.5505	0.00
09/01/2009	JN10 On 06-August-09			jNote	7.9400	8.0900	0.5435	0.5505	0.00
09/01/2009	JN10 On 06-August-09			jNote	7.9400	8.0900	0.5435	0.5505	0.00
09/01/2009	JROD On 30-January-09			jRod	11.5200	11.5250	0.0096	0.0090	0.00
09/01/2009	JROD On 30-January-09			jRod	11.5200	11.5250	0.0096	0.0090	0.00
09/01/2009	JROD On 30-January-09			jRod	11.5200	11.5250	0.0096	0.0090	0.00
09/01/2009	JROD On 30-January-09			jRod	11.5200	11.5250	0.0096	0.0090	0.00
09/01/2009	JROD On 30-January-09			jRod	11.5200	11.5250	0.0096	0.0090	0.00
09/01/2009	JROD On 30-January-09			jRod	11.5200	11.5250	0.0096	0.0090	0.00
09/01/2009	JROD On 30-January-09			jRod	11.5200	11.5250	0.0096	0.0090	0.00
09/01/2009	JROD On 30-January-09			jRod	11.5200	11.5250	0.0096	0.0090	0.00
09/01/2009	JROD On 30-January-09			jRod	11.5200	11.5250	0.0096	0.0090	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
09/01/2009	JROD On 27-February-09			jRod	11.4300	11.4350	0.0093	0.0087	0.00
09/01/2009	JROD On 27-February-09			jRod	11.4300	11.4350	0.0093	0.0087	0.00
09/01/2009	JROD On 27-February-09			jRod	11.4300	11.4350	0.0093	0.0087	0.00
09/01/2009	JROD On 27-February-09			jRod	11.4300	11.4350	0.0093	0.0087	0.00
09/01/2009	JROD On 27-February-09			jRod	11.4300	11.4350	0.0093	0.0087	0.00
09/01/2009	JROD On 27-February-09			jRod	11.4300	11.4350	0.0093	0.0087	0.00
09/01/2009	JROD On 27-February-09			jRod	11.4300	11.4350	0.0093	0.0087	0.00
09/01/2009	JROD On 27-February-09			jRod	11.4300	11.4350	0.0093	0.0087	0.00
09/01/2009	JROD On 31-March-09			jRod	11.4100	11.4130	0.0091	0.0085	0.00
09/01/2009	JROD On 31-March-09			jRod	11.4100	11.4130	0.0091	0.0085	0.00
09/01/2009	JROD On 31-March-09			jRod	11.4100	11.4130	0.0091	0.0085	0.00
09/01/2009	JROD On 31-March-09			jRod	11.4100	11.4130	0.0091	0.0085	0.00
09/01/2009	JROD On 31-March-09			jRod	11.4100	11.4130	0.0091	0.0085	0.00
09/01/2009	JROD On 31-March-09			jRod	11.4100	11.4130	0.0091	0.0085	0.00
09/01/2009	JROD On 31-March-09			jRod	11.4100	11.4130	0.0091	0.0085	0.00
09/01/2009	JROD On 31-March-09			jRod	11.4100	11.4130	0.0091	0.0085	0.00
09/01/2009	JROD On 31-March-09			jRod	11.4100	11.4130	0.0091	0.0085	0.00
09/01/2009	JROD On 30-April-09			jRod	11.4100	11.4150	0.0176	0.0169	0.00
09/01/2009	JROD On 30-April-09			jRod	11.4100	11.4150	0.0176	0.0169	0.00
09/01/2009	JROD On 30-April-09			jRod	11.4100	11.4150	0.0176	0.0169	0.00
09/01/2009	JROD On 30-April-09			jRod	11.4100	11.4150	0.0176	0.0169	0.00
09/01/2009	JROD On 30-April-09			jRod	11.4100	11.4150	0.0176	0.0169	0.00
09/01/2009	JROD On 30-April-09			jRod	11.4100	11.4150	0.0176	0.0169	0.00
09/01/2009	JROD On 30-April-09			jRod	11.4100	11.4150	0.0176	0.0169	0.00
09/01/2009	JROD On 30-April-09			jRod	11.4100	11.4150	0.0176	0.0169	0.00
09/01/2009	JROD On 30-April-09			jRod	11.4100	11.4150	0.0176	0.0169	0.00
09/01/2009	JROD On 29-May-09			jRod	11.2000	11.2010	0.0165	0.0158	0.00
09/01/2009	JROD On 29-May-09			jRod	11.2000	11.2010	0.0165	0.0158	0.00
09/01/2009	JROD On 29-May-09			jRod	11.2000	11.2010	0.0165	0.0158	0.00
09/01/2009	JROD On 29-May-09			jRod	11.2000	11.2010	0.0165	0.0158	0.00
09/01/2009	JROD On 29-May-09			jRod	11.2000	11.2010	0.0165	0.0158	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
09/01/2009	JROD On 29-May-09			jRod	11.2000	11.2010	0.0165	0.0158	0.00
09/01/2009	JROD On 29-May-09			jRod	11.2000	11.2010	0.0165	0.0158	0.00
09/01/2009	JROD On 29-May-09			jRod	11.2000	11.2010	0.0165	0.0158	0.00
09/01/2009	JROD On 30-June-09			jRod	10.9100	10.9300	0.0149	0.0143	0.00
09/01/2009	JROD On 30-June-09			jRod	10.9100	10.9300	0.0149	0.0143	0.00
09/01/2009	JROD On 30-June-09			jRod	10.9100	10.9300	0.0149	0.0143	0.00
09/01/2009	JROD On 30-June-09			jRod	10.9100	10.9300	0.0149	0.0143	0.00
09/01/2009	JROD On 30-June-09			jRod	10.9100	10.9300	0.0149	0.0143	0.00
09/01/2009	JROD On 30-June-09			jRod	10.9100	10.9300	0.0149	0.0143	0.00
09/01/2009	JROD On 30-June-09			jRod	10.9100	10.9300	0.0149	0.0143	0.00
09/01/2009	JROD On 30-June-09			jRod	10.9100	10.9300	0.0149	0.0143	0.00
09/01/2009	OTH1 On 05-February-09			Index Future	291.3300	289.5450	291.3340	289.5450	0.00
09/01/2009	OTH1 On 05-February-09			Index Future	291.3300	289.5450	291.3340	289.5450	0.00
09/01/2009	OTH1 On 05-February-09			Index Future	291.3300	289.5450	291.3340	289.5450	0.00
09/01/2009	OTH1 On 05-February-09			Index Future	291.3300	289.5450	291.3340	289.5450	0.00
09/01/2009	OTH1 On 05-February-09			Index Future	291.3300	289.5450	291.3340	289.5450	0.00
09/01/2009	OTH1 On 05-February-09			Index Future	291.3300	289.5450	291.3340	289.5450	0.00
09/01/2009	OTH1 On 05-February-09			Index Future	291.3300	289.5450	291.3340	289.5450	0.00
09/01/2009	OTH1 On 05-February-09			Index Future	291.3300	289.5450	291.3340	289.5450	0.00
09/01/2009	OTH1 On 07-May-09			Index Future	299.2700	297.4300	299.2700	297.4300	0.00
09/01/2009	OTH1 On 07-May-09			Index Future	299.2700	297.4300	299.2700	297.4300	0.00
09/01/2009	OTH1 On 07-May-09			Index Future	299.2700	297.4300	299.2700	297.4300	0.00
09/01/2009	OTH1 On 07-May-09			Index Future	299.2700	297.4300	299.2700	297.4300	0.00
09/01/2009	OTH1 On 07-May-09			Index Future	299.2700	297.4300	299.2700	297.4300	0.00
09/01/2009	OTH1 On 07-May-09			Index Future	299.2700	297.4300	299.2700	297.4300	0.00
09/01/2009	OTH1 On 07-May-09			Index Future	299.2700	297.4300	299.2700	297.4300	0.00
09/01/2009	OTH1 On 07-May-09			Index Future	299.2700	297.4300	299.2700	297.4300	0.00
09/01/2009	OTH1 On 06-August-09			Index Future	306.5300	304.6440	306.5340	304.6440	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
09/01/2009	OTH1 On 06-August-09			Index Future	306.5300	304.6440	306.5340	304.6440	3.00
09/01/2009	OTH1 On 06-August-09			Index Future	306.5300	304.6440	306.5340	304.6440	3.00
09/01/2009	OTH1 On 06-August-09			Index Future	306.5300	304.6440	306.5340	304.6440	3.00
09/01/2009	OTH1 On 06-August-09			Index Future	306.5300	304.6440	306.5340	304.6440	3.00
09/01/2009	OTH1 On 06-August-09			Index Future	306.5300	304.6440	306.5340	304.6440	3.00
09/01/2009	OTH1 On 06-August-09			Index Future	306.5300	304.6440	306.5340	304.6440	3.00
09/01/2009	OTH1 On 06-August-09			Index Future	306.5300	304.6440	306.5340	304.6440	3.00
09/01/2009	R153 On 05-February-09			Bond Future	7.2800	7.3450	114.0880	113.9860	6914.00
09/01/2009	R153 On 05-February-09			Bond Future	7.2800	7.3450	114.0880	113.9860	6914.00
09/01/2009	R153 On 05-February-09			Bond Future	7.2800	7.3450	114.0880	113.9860	6914.00
09/01/2009	R153 On 05-February-09			Bond Future	7.2800	7.3450	114.0880	113.9860	6914.00
09/01/2009	R153 On 05-February-09			Bond Future	7.2800	7.3450	114.0880	113.9860	6914.00
09/01/2009	R153 On 05-February-09			Bond Future	7.2800	7.3450	114.0880	113.9860	6914.00
09/01/2009	R153 On 05-February-09			Bond Future	7.2800	7.3450	114.0880	113.9860	6914.00
09/01/2009	R153 On 05-February-09			Bond Future	7.2800	7.3450	114.0880	113.9860	6914.00
09/01/2009	R153 On 07-May-09			Bond Future	6.6400	6.7200	110.3633	110.2569	2500.00
09/01/2009	R153 On 07-May-09			Bond Future	6.6400	6.7200	110.3633	110.2569	2500.00
09/01/2009	R153 On 07-May-09			Bond Future	6.6400	6.7200	110.3633	110.2569	2500.00
09/01/2009	R153 On 07-May-09			Bond Future	6.6400	6.7200	110.3633	110.2569	2500.00
09/01/2009	R153 On 07-May-09			Bond Future	6.6400	6.7200	110.3633	110.2569	2500.00
09/01/2009	R153 On 07-May-09			Bond Future	6.6400	6.7200	110.3633	110.2569	2500.00
09/01/2009	R153 On 07-May-09			Bond Future	6.6400	6.7200	110.3633	110.2569	2500.00
09/01/2009	R153 On 06-August-09			Bond Future	5.9700	6.0770	112.8818	112.7707	0.00
09/01/2009	R153 On 06-August-09			Bond Future	5.9700	6.0770	112.8818	112.7707	0.00
09/01/2009	R153 On 06-August-09			Bond Future	5.9700	6.0770	112.8818	112.7707	0.00
09/01/2009	R153 On 06-August-09			Bond Future	5.9700	6.0770	112.8818	112.7707	0.00
09/01/2009	R153 On 06-August-09			Bond Future	5.9700	6.0770	112.8818	112.7707	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
09/01/2009	R153 On 06-August-09			Bond Future	5.9700	6.0770	112.8818	112.7707	0.00
09/01/2009	R153 On 06-August-09			Bond Future	5.9700	6.0770	112.8818	112.7707	0.00
09/01/2009	R153 On 06-August-09			Bond Future	5.9700	6.0770	112.8818	112.7707	0.00
09/01/2009	R157 On 05-February-09			Bond Future	7.4300	7.5230	136.6630	136.1192	16509.00
09/01/2009	R157 On 05-February-09			Bond Future	7.4300	7.5230	136.6630	136.1192	16509.00
09/01/2009	R157 On 05-February-09			Bond Future	7.4300	7.5230	136.6630	136.1192	16509.00
09/01/2009	R157 On 05-February-09			Bond Future	7.4300	7.5230	136.6630	136.1192	16509.00
09/01/2009	R157 On 05-February-09			Bond Future	7.4300	7.5230	136.6630	136.1192	16509.00
09/01/2009	R157 On 05-February-09			Bond Future	7.4300	7.5230	136.6630	136.1192	16509.00
09/01/2009	R157 On 05-February-09			Bond Future	7.4300	7.5230	136.6630	136.1192	16509.00
09/01/2009	R157 On 05-February-09			Bond Future	7.4300	7.5230	136.6630	136.1192	16509.00
09/01/2009	R157 On 07-May-09			Bond Future	7.2700	7.3680	133.2959	132.7302	1727.00
09/01/2009	R157 On 07-May-09			Bond Future	7.2700	7.3680	133.2959	132.7302	1727.00
09/01/2009	R157 On 07-May-09			Bond Future	7.2700	7.3680	133.2959	132.7302	1727.00
09/01/2009	R157 On 07-May-09			Bond Future	7.2700	7.3680	133.2959	132.7302	1727.00
09/01/2009	R157 On 07-May-09			Bond Future	7.2700	7.3680	133.2959	132.7302	1727.00
09/01/2009	R157 On 07-May-09			Bond Future	7.2700	7.3680	133.2959	132.7302	1727.00
09/01/2009	R157 On 07-May-09			Bond Future	7.2700	7.3680	133.2959	132.7302	1727.00
09/01/2009	R157 On 07-May-09			Bond Future	7.2700	7.3680	133.2959	132.7302	1727.00
09/01/2009	R157 On 06-August-09			Bond Future	7.1600	7.2620	136.3384	135.7612	5000.00
09/01/2009	R157 On 06-August-09			Bond Future	7.1600	7.2620	136.3384	135.7612	5000.00
09/01/2009	R157 On 06-August-09			Bond Future	7.1600	7.2620	136.3384	135.7612	5000.00
09/01/2009	R157 On 06-August-09			Bond Future	7.1600	7.2620	136.3384	135.7612	5000.00
09/01/2009	R157 On 06-August-09			Bond Future	7.1600	7.2620	136.3384	135.7612	5000.00
09/01/2009	R157 On 06-August-09			Bond Future	7.1600	7.2620	136.3384	135.7612	5000.00
09/01/2009	R157 On 06-August-09			Bond Future	7.1600	7.2620	136.3384	135.7612	5000.00
09/01/2009	R157 On 06-August-09			Bond Future	7.1600	7.2620	136.3384	135.7612	5000.00
09/01/2009	R157 On 05-February-09	8.75	Call	Option on Bond Future	5172	4726	5172	4726	850.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2009	R157 On 05-February-09	8.50	Call	Option on Bond Future	5172	4726	5172	4726	850.00
09/01/2009	R157 On 05-February-09	8.25	Call	Option on Bond Future	5172	4726	5172	4726	850.00
09/01/2009	R157 On 05-February-09	8.00	Call	Option on Bond Future	5172	4726	5172	4726	850.00
09/01/2009	R157 On 05-February-09	9.00	Call	Option on Bond Future	5172	4726	5172	4726	850.00
09/01/2009	R157 On 05-February-09	7.75	Call	Option on Bond Future	5172	4726	5172	4726	850.00
09/01/2009	R157 On 05-February-09	7.50	Call	Option on Bond Future	5172	4726	5172	4726	850.00
09/01/2009	R157 On 05-February-09	7.25	Call	Option on Bond Future	5172	4726	5172	4726	850.00
09/01/2009	R157 On 05-February-09	7.00	Call	Option on Bond Future	5172	4726	5172	4726	850.00
09/01/2009	R157 On 05-February-09	8.75	Put	Option on Bond Future	295	392	295	392	0.00
09/01/2009	R157 On 05-February-09	8.50	Put	Option on Bond Future	295	392	295	392	0.00
09/01/2009	R157 On 05-February-09	8.25	Put	Option on Bond Future	295	392	295	392	0.00
09/01/2009	R157 On 05-February-09	8.00	Put	Option on Bond Future	295	392	295	392	0.00
09/01/2009	R157 On 05-February-09	9.00	Put	Option on Bond Future	295	392	295	392	0.00
09/01/2009	R157 On 05-February-09	7.75	Put	Option on Bond Future	295	392	295	392	0.00
09/01/2009	R157 On 05-February-09	7.50	Put	Option on Bond Future	295	392	295	392	0.00
09/01/2009	R157 On 05-February-09	7.25	Put	Option on Bond Future	295	392	295	392	0.00
09/01/2009	R157 On 05-February-09	7.00	Put	Option on Bond Future	295	392	295	392	0.00
09/01/2009	R157 On 07-May-09	265.00	Call	Option on Bond Future	3501	3236	3501	3236	386.00
09/01/2009	R157 On 07-May-09	265.00	Put	Option on Bond Future	3638	3939	3638	3939	0.00
09/01/2009	R186 On 05-February-09			Bond Future	7.4900	7.5760	130.8663	129.8197	9161.00
09/01/2009	R186 On 05-February-09			Bond Future	7.4900	7.5760	130.8663	129.8197	9161.00
09/01/2009	R186 On 05-February-09			Bond Future	7.4900	7.5760	130.8663	129.8197	9161.00
09/01/2009	R186 On 05-February-09			Bond Future	7.4900	7.5760	130.8663	129.8197	9161.00
09/01/2009	R186 On 05-February-09			Bond Future	7.4900	7.5760	130.8663	129.8197	9161.00
09/01/2009	R186 On 05-February-09			Bond Future	7.4900	7.5760	130.8663	129.8197	9161.00
09/01/2009	R186 On 05-February-09			Bond Future	7.4900	7.5760	130.8663	129.8197	9161.00
09/01/2009	R186 On 05-February-09			Bond Future	7.4900	7.5760	130.8663	129.8197	9161.00
09/01/2009	R186 On 07-May-09			Bond Future	7.3900	7.4780	134.4858	133.3989	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
09/01/2009	R186 On 07-May-09			Bond Future	7.3900	7.4780	134.4858	133.3989	0.00
09/01/2009	R186 On 07-May-09			Bond Future	7.3900	7.4780	134.4858	133.3989	0.00
09/01/2009	R186 On 07-May-09			Bond Future	7.3900	7.4780	134.4858	133.3989	0.00
09/01/2009	R186 On 07-May-09			Bond Future	7.3900	7.4780	134.4858	133.3989	0.00
09/01/2009	R186 On 07-May-09			Bond Future	7.3900	7.4780	134.4858	133.3989	0.00
09/01/2009	R186 On 07-May-09			Bond Future	7.3900	7.4780	134.4858	133.3989	0.00
09/01/2009	R186 On 07-May-09			Bond Future	7.3900	7.4780	134.4858	133.3989	0.00
09/01/2009	R186 On 06-August-09			Bond Future	7.3300	7.4200	132.3713	131.2620	2500.00
09/01/2009	R186 On 06-August-09			Bond Future	7.3300	7.4200	132.3713	131.2620	2500.00
09/01/2009	R186 On 06-August-09			Bond Future	7.3300	7.4200	132.3713	131.2620	2500.00
09/01/2009	R186 On 06-August-09			Bond Future	7.3300	7.4200	132.3713	131.2620	2500.00
09/01/2009	R186 On 06-August-09			Bond Future	7.3300	7.4200	132.3713	131.2620	2500.00
09/01/2009	R186 On 06-August-09			Bond Future	7.3300	7.4200	132.3713	131.2620	2500.00
09/01/2009	R186 On 06-August-09			Bond Future	7.3300	7.4200	132.3713	131.2620	2500.00
09/01/2009	R186 On 06-August-09			Bond Future	7.3300	7.4200	132.3713	131.2620	2500.00
09/01/2009	R186 On 07-May-09	265.00	Call	Option on Bond Future	3321	3029	3321	3029	97.00
09/01/2009	R186 On 07-May-09	265.00	Put	Option on Bond Future	14506	15300	14506	15300	0.00
09/01/2009	R196 On 05-February-09			Bond Future	11.4100	11.4030	104.4124	104.4128	0.00
09/01/2009	R196 On 05-February-09			Bond Future	11.4100	11.4030	104.4124	104.4128	0.00
09/01/2009	R196 On 05-February-09			Bond Future	11.4100	11.4030	104.4124	104.4128	0.00
09/01/2009	R196 On 05-February-09			Bond Future	11.4100	11.4030	104.4124	104.4128	0.00
09/01/2009	R196 On 05-February-09			Bond Future	11.4100	11.4030	104.4124	104.4128	0.00
09/01/2009	R196 On 05-February-09			Bond Future	11.4100	11.4030	104.4124	104.4128	0.00
09/01/2009	R196 On 05-February-09			Bond Future	11.4100	11.4030	104.4124	104.4128	0.00
09/01/2009	R196 On 05-February-09			Bond Future	11.4100	11.4030	104.4124	104.4128	0.00
09/01/2009	R196 On 07-May-09			Bond Future	11.5900	11.6380	101.4545	101.4391	0.00
09/01/2009	R196 On 07-May-09			Bond Future	11.5900	11.6380	101.4545	101.4391	0.00
09/01/2009	R196 On 07-May-09			Bond Future	11.5900	11.6380	101.4545	101.4391	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
09/01/2009	R196 On 07-May-09			Bond Future	11.5900	11.6380	101.4545	101.4391	0.00
09/01/2009	R196 On 07-May-09			Bond Future	11.5900	11.6380	101.4545	101.4391	0.00
09/01/2009	R196 On 07-May-09			Bond Future	11.5900	11.6380	101.4545	101.4391	0.00
09/01/2009	R196 On 07-May-09			Bond Future	11.5900	11.6380	101.4545	101.4391	0.00
09/01/2009	R196 On 07-May-09			Bond Future	11.5900	11.6380	101.4545	101.4391	0.00
09/01/2009	R201 On 05-February-09			Bond Future	7.4800	7.5730	107.1278	106.6976	2.00
09/01/2009	R201 On 05-February-09			Bond Future	7.4800	7.5730	107.1278	106.6976	2.00
09/01/2009	R201 On 05-February-09			Bond Future	7.4800	7.5730	107.1278	106.6976	2.00
09/01/2009	R201 On 05-February-09			Bond Future	7.4800	7.5730	107.1278	106.6976	2.00
09/01/2009	R201 On 05-February-09			Bond Future	7.4800	7.5730	107.1278	106.6976	2.00
09/01/2009	R201 On 05-February-09			Bond Future	7.4800	7.5730	107.1278	106.6976	2.00
09/01/2009	R201 On 05-February-09			Bond Future	7.4800	7.5730	107.1278	106.6976	2.00
09/01/2009	R201 On 05-February-09			Bond Future	7.4800	7.5730	107.1278	106.6976	2.00
09/01/2009	R201 On 07-May-09			Bond Future	7.2800	7.3710	110.0866	109.6435	0.00
09/01/2009	R201 On 07-May-09			Bond Future	7.2800	7.3710	110.0866	109.6435	0.00
09/01/2009	R201 On 07-May-09			Bond Future	7.2800	7.3710	110.0866	109.6435	0.00
09/01/2009	R201 On 07-May-09			Bond Future	7.2800	7.3710	110.0866	109.6435	0.00
09/01/2009	R201 On 07-May-09			Bond Future	7.2800	7.3710	110.0866	109.6435	0.00
09/01/2009	R201 On 07-May-09			Bond Future	7.2800	7.3710	110.0866	109.6435	0.00
09/01/2009	R201 On 07-May-09			Bond Future	7.2800	7.3710	110.0866	109.6435	0.00
09/01/2009	R201 On 07-May-09			Bond Future	7.2800	7.3710	110.0866	109.6435	0.00
09/01/2009	R201 On 06-August-09			Bond Future	7.1400	7.2420	108.2835	107.8268	0.00
09/01/2009	R201 On 06-August-09			Bond Future	7.1400	7.2420	108.2835	107.8268	0.00
09/01/2009	R201 On 06-August-09			Bond Future	7.1400	7.2420	108.2835	107.8268	0.00
09/01/2009	R201 On 06-August-09			Bond Future	7.1400	7.2420	108.2835	107.8268	0.00
09/01/2009	R201 On 06-August-09			Bond Future	7.1400	7.2420	108.2835	107.8268	0.00
09/01/2009	R201 On 06-August-09			Bond Future	7.1400	7.2420	108.2835	107.8268	0.00
09/01/2009	R201 On 06-August-09			Bond Future	7.1400	7.2420	108.2835	107.8268	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
09/01/2009	R201 On 06-August-09			Bond Future	7.1400	7.2420	108.2835	107.8268	0.00
09/01/2009	R203 On 05-February-09			Bond Future	7.5500	7.6400	107.7216	107.1530	38.00
09/01/2009	R203 On 05-February-09			Bond Future	7.5500	7.6400	107.7216	107.1530	38.00
09/01/2009	R203 On 05-February-09			Bond Future	7.5500	7.6400	107.7216	107.1530	38.00
09/01/2009	R203 On 05-February-09			Bond Future	7.5500	7.6400	107.7216	107.1530	38.00
09/01/2009	R203 On 05-February-09			Bond Future	7.5500	7.6400	107.7216	107.1530	38.00
09/01/2009	R203 On 05-February-09			Bond Future	7.5500	7.6400	107.7216	107.1530	38.00
09/01/2009	R203 On 05-February-09			Bond Future	7.5500	7.6400	107.7216	107.1530	38.00
09/01/2009	R203 On 05-February-09			Bond Future	7.5500	7.6400	107.7216	107.1530	38.00
09/01/2009	R203 On 07-May-09			Bond Future	7.4000	7.4940	106.4993	105.9112	0.00
09/01/2009	R203 On 07-May-09			Bond Future	7.4000	7.4940	106.4993	105.9112	0.00
09/01/2009	R203 On 07-May-09			Bond Future	7.4000	7.4940	106.4993	105.9112	0.00
09/01/2009	R203 On 07-May-09			Bond Future	7.4000	7.4940	106.4993	105.9112	0.00
09/01/2009	R203 On 07-May-09			Bond Future	7.4000	7.4940	106.4993	105.9112	0.00
09/01/2009	R203 On 07-May-09			Bond Future	7.4000	7.4940	106.4993	105.9112	0.00
09/01/2009	R203 On 07-May-09			Bond Future	7.4000	7.4940	106.4993	105.9112	0.00
09/01/2009	R203 On 07-May-09			Bond Future	7.4000	7.4940	106.4993	105.9112	0.00
09/01/2009	R203 On 06-August-09			Bond Future	7.3100	7.4030	109.0431	108.4395	0.00
09/01/2009	R203 On 06-August-09			Bond Future	7.3100	7.4030	109.0431	108.4395	0.00
09/01/2009	R203 On 06-August-09			Bond Future	7.3100	7.4030	109.0431	108.4395	0.00
09/01/2009	R203 On 06-August-09			Bond Future	7.3100	7.4030	109.0431	108.4395	0.00
09/01/2009	R203 On 06-August-09			Bond Future	7.3100	7.4030	109.0431	108.4395	0.00
09/01/2009	R203 On 06-August-09			Bond Future	7.3100	7.4030	109.0431	108.4395	0.00
09/01/2009	R203 On 06-August-09			Bond Future	7.3100	7.4030	109.0431	108.4395	0.00
09/01/2009	R203 On 06-August-09			Bond Future	7.3100	7.4030	109.0431	108.4395	0.00
09/01/2009	R204 On 05-February-09			Bond Future	7.5600	7.6460	104.1540	103.5263	9.00
09/01/2009	R204 On 05-February-09			Bond Future	7.5600	7.6460	104.1540	103.5263	9.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2009	R204 On 05-February-09			Bond Future	7.5600	7.6460	104.1540	103.5263	9.00
09/01/2009	R204 On 05-February-09			Bond Future	7.5600	7.6460	104.1540	103.5263	9.00
09/01/2009	R204 On 05-February-09			Bond Future	7.5600	7.6460	104.1540	103.5263	9.00
09/01/2009	R204 On 05-February-09			Bond Future	7.5600	7.6460	104.1540	103.5263	9.00
09/01/2009	R204 On 05-February-09			Bond Future	7.5600	7.6460	104.1540	103.5263	9.00
09/01/2009	R204 On 05-February-09			Bond Future	7.5600	7.6460	104.1540	103.5263	9.00
09/01/2009	R204 On 07-May-09			Bond Future	7.4200	7.5150	107.0300	106.3857	0.00
09/01/2009	R204 On 07-May-09			Bond Future	7.4200	7.5150	107.0300	106.3857	0.00
09/01/2009	R204 On 07-May-09			Bond Future	7.4200	7.5150	107.0300	106.3857	0.00
09/01/2009	R204 On 07-May-09			Bond Future	7.4200	7.5150	107.0300	106.3857	0.00
09/01/2009	R204 On 07-May-09			Bond Future	7.4200	7.5150	107.0300	106.3857	0.00
09/01/2009	R204 On 07-May-09			Bond Future	7.4200	7.5150	107.0300	106.3857	0.00
09/01/2009	R204 On 07-May-09			Bond Future	7.4200	7.5150	107.0300	106.3857	0.00
09/01/2009	R204 On 07-May-09			Bond Future	7.4200	7.5150	107.0300	106.3857	0.00
09/01/2009	R204 On 06-August-09			Bond Future	7.3400	7.4360	105.5336	104.8764	0.00
09/01/2009	R204 On 06-August-09			Bond Future	7.3400	7.4360	105.5336	104.8764	0.00
09/01/2009	R204 On 06-August-09			Bond Future	7.3400	7.4360	105.5336	104.8764	0.00
09/01/2009	R204 On 06-August-09			Bond Future	7.3400	7.4360	105.5336	104.8764	0.00
09/01/2009	R204 On 06-August-09			Bond Future	7.3400	7.4360	105.5336	104.8764	0.00
09/01/2009	R204 On 06-August-09			Bond Future	7.3400	7.4360	105.5336	104.8764	0.00
09/01/2009	R204 On 06-August-09			Bond Future	7.3400	7.4360	105.5336	104.8764	0.00
09/01/2009	R204 On 06-August-09			Bond Future	7.3400	7.4360	105.5336	104.8764	0.00
09/01/2009	R206 On 05-February-09			Bond Future	7.5100	7.5960	100.4978	100.1415	1730.00
09/01/2009	R206 On 05-February-09			Bond Future	7.5100	7.5960	100.4978	100.1415	1730.00
09/01/2009	R206 On 05-February-09			Bond Future	7.5100	7.5960	100.4978	100.1415	1730.00
09/01/2009	R206 On 05-February-09			Bond Future	7.5100	7.5960	100.4978	100.1415	1730.00
09/01/2009	R206 On 05-February-09			Bond Future	7.5100	7.5960	100.4978	100.1415	1730.00
09/01/2009	R206 On 05-February-09			Bond Future	7.5100	7.5960	100.4978	100.1415	1730.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2009	R206 On 05-February-09			Bond Future	7.5100	7.5960	100.4978	100.1415	1730.00
09/01/2009	R206 On 05-February-09			Bond Future	7.5100	7.5960	100.4978	100.1415	1730.00
09/01/2009	R206 On 07-May-09			Bond Future	7.2800	7.3730	103.2755	102.9033	0.00
09/01/2009	R206 On 07-May-09			Bond Future	7.2800	7.3730	103.2755	102.9033	0.00
09/01/2009	R206 On 07-May-09			Bond Future	7.2800	7.3730	103.2755	102.9033	0.00
09/01/2009	R206 On 07-May-09			Bond Future	7.2800	7.3730	103.2755	102.9033	0.00
09/01/2009	R206 On 07-May-09			Bond Future	7.2800	7.3730	103.2755	102.9033	0.00
09/01/2009	R206 On 07-May-09			Bond Future	7.2800	7.3730	103.2755	102.9033	0.00
09/01/2009	R206 On 07-May-09			Bond Future	7.2800	7.3730	103.2755	102.9033	0.00
09/01/2009	R206 On 06-August-09			Bond Future	7.1200	7.2250	101.9678	101.5878	0.00
09/01/2009	R206 On 06-August-09			Bond Future	7.1200	7.2250	101.9678	101.5878	0.00
09/01/2009	R206 On 06-August-09			Bond Future	7.1200	7.2250	101.9678	101.5878	0.00
09/01/2009	R206 On 06-August-09			Bond Future	7.1200	7.2250	101.9678	101.5878	0.00
09/01/2009	R206 On 06-August-09			Bond Future	7.1200	7.2250	101.9678	101.5878	0.00
09/01/2009	R206 On 06-August-09			Bond Future	7.1200	7.2250	101.9678	101.5878	0.00
09/01/2009	R206 On 06-August-09			Bond Future	7.1200	7.2250	101.9678	101.5878	0.00
09/01/2009	R206 On 06-August-09			Bond Future	7.1200	7.2250	101.9678	101.5878	0.00
09/01/2009	R207 On 05-February-09			Bond Future	7.5900	7.6800	98.0103	97.3706	0.00
09/01/2009	R207 On 05-February-09			Bond Future	7.5900	7.6800	98.0103	97.3706	0.00
09/01/2009	R207 On 05-February-09			Bond Future	7.5900	7.6800	98.0103	97.3706	0.00
09/01/2009	R207 On 05-February-09			Bond Future	7.5900	7.6800	98.0103	97.3706	0.00
09/01/2009	R207 On 05-February-09			Bond Future	7.5900	7.6800	98.0103	97.3706	0.00
09/01/2009	R207 On 05-February-09			Bond Future	7.5900	7.6800	98.0103	97.3706	0.00
09/01/2009	R207 On 05-February-09			Bond Future	7.5900	7.6800	98.0103	97.3706	0.00
09/01/2009	R207 On 05-February-09			Bond Future	7.5900	7.6800	98.0103	97.3706	0.00
09/01/2009	R207 On 07-May-09			Bond Future	7.4700	7.5640	100.7217	100.0555	0.00
09/01/2009	R207 On 07-May-09			Bond Future	7.4700	7.5640	100.7217	100.0555	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
09/01/2009	R207 On 07-May-09			Bond Future	7.4700	7.5640	100.7217	100.0555	0.00
09/01/2009	R207 On 07-May-09			Bond Future	7.4700	7.5640	100.7217	100.0555	0.00
09/01/2009	R207 On 07-May-09			Bond Future	7.4700	7.5640	100.7217	100.0555	0.00
09/01/2009	R207 On 07-May-09			Bond Future	7.4700	7.5640	100.7217	100.0555	0.00
09/01/2009	R207 On 07-May-09			Bond Future	7.4700	7.5640	100.7217	100.0555	0.00
09/01/2009	R207 On 07-May-09			Bond Future	7.4700	7.5640	100.7217	100.0555	0.00
09/01/2009	R207 On 06-August-09			Bond Future	7.4000	7.4940	99.4808	98.7994	0.00
09/01/2009	R207 On 06-August-09			Bond Future	7.4000	7.4940	99.4808	98.7994	0.00
09/01/2009	R207 On 06-August-09			Bond Future	7.4000	7.4940	99.4808	98.7994	0.00
09/01/2009	R207 On 06-August-09			Bond Future	7.4000	7.4940	99.4808	98.7994	0.00
09/01/2009	R207 On 06-August-09			Bond Future	7.4000	7.4940	99.4808	98.7994	0.00
09/01/2009	R207 On 06-August-09			Bond Future	7.4000	7.4940	99.4808	98.7994	0.00
09/01/2009	R207 On 06-August-09			Bond Future	7.4000	7.4940	99.4808	98.7994	0.00
09/01/2009	R207 On 06-August-09			Bond Future	7.4000	7.4940	99.4808	98.7994	0.00
09/01/2009	R208 On 05-February-09			Bond Future	7.6300	7.7130	95.5916	94.9522	0.00
09/01/2009	R208 On 05-February-09			Bond Future	7.6300	7.7130	95.5916	94.9522	0.00
09/01/2009	R208 On 05-February-09			Bond Future	7.6300	7.7130	95.5916	94.9522	0.00
09/01/2009	R208 On 05-February-09			Bond Future	7.6300	7.7130	95.5916	94.9522	0.00
09/01/2009	R208 On 05-February-09			Bond Future	7.6300	7.7130	95.5916	94.9522	0.00
09/01/2009	R208 On 05-February-09			Bond Future	7.6300	7.7130	95.5916	94.9522	0.00
09/01/2009	R208 On 05-February-09			Bond Future	7.6300	7.7130	95.5916	94.9522	0.00
09/01/2009	R208 On 05-February-09			Bond Future	7.6300	7.7130	95.5916	94.9522	0.00
09/01/2009	R208 On 07-May-09			Bond Future	7.5200	7.6030	94.8198	94.1659	0.00
09/01/2009	R208 On 07-May-09			Bond Future	7.5200	7.6030	94.8198	94.1659	0.00
09/01/2009	R208 On 07-May-09			Bond Future	7.5200	7.6030	94.8198	94.1659	0.00
09/01/2009	R208 On 07-May-09			Bond Future	7.5200	7.6030	94.8198	94.1659	0.00
09/01/2009	R208 On 07-May-09			Bond Future	7.5200	7.6030	94.8198	94.1659	0.00
09/01/2009	R208 On 07-May-09			Bond Future	7.5200	7.6030	94.8198	94.1659	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
09/01/2009	R208 On 07-May-09			Bond Future	7.5200	7.6030	94.8198	94.1659	0.00
09/01/2009	R208 On 07-May-09			Bond Future	7.5200	7.6030	94.8198	94.1659	0.00
09/01/2009	R208 On 06-August-09			Bond Future	7.4600	7.5450	97.0308	96.3738	0.00
09/01/2009	R208 On 06-August-09			Bond Future	7.4600	7.5450	97.0308	96.3738	0.00
09/01/2009	R208 On 06-August-09			Bond Future	7.4600	7.5450	97.0308	96.3738	0.00
09/01/2009	R208 On 06-August-09			Bond Future	7.4600	7.5450	97.0308	96.3738	0.00
09/01/2009	R208 On 06-August-09			Bond Future	7.4600	7.5450	97.0308	96.3738	0.00
09/01/2009	R208 On 06-August-09			Bond Future	7.4600	7.5450	97.0308	96.3738	0.00
09/01/2009	R208 On 06-August-09			Bond Future	7.4600	7.5450	97.0308	96.3738	0.00
09/01/2009	R208 On 06-August-09			Bond Future	7.4600	7.5450	97.0308	96.3738	0.00
09/01/2009	R209 On 05-February-09			Bond Future	7.1200	7.2120	91.8514	90.8846	5545.00
09/01/2009	R209 On 05-February-09			Bond Future	7.1200	7.2120	91.8514	90.8846	5545.00
09/01/2009	R209 On 05-February-09			Bond Future	7.1200	7.2120	91.8514	90.8846	5545.00
09/01/2009	R209 On 05-February-09			Bond Future	7.1200	7.2120	91.8514	90.8846	5545.00
09/01/2009	R209 On 05-February-09			Bond Future	7.1200	7.2120	91.8514	90.8846	5545.00
09/01/2009	R209 On 05-February-09			Bond Future	7.1200	7.2120	91.8514	90.8846	5545.00
09/01/2009	R209 On 05-February-09			Bond Future	7.1200	7.2120	91.8514	90.8846	5545.00
09/01/2009	R209 On 07-May-09			Bond Future	7.0400	7.1310	91.2327	90.2311	0.00
09/01/2009	R209 On 07-May-09			Bond Future	7.0400	7.1310	91.2327	90.2311	0.00
09/01/2009	R209 On 07-May-09			Bond Future	7.0400	7.1310	91.2327	90.2311	0.00
09/01/2009	R209 On 07-May-09			Bond Future	7.0400	7.1310	91.2327	90.2311	0.00
09/01/2009	R209 On 07-May-09			Bond Future	7.0400	7.1310	91.2327	90.2311	0.00
09/01/2009	R209 On 07-May-09			Bond Future	7.0400	7.1310	91.2327	90.2311	0.00
09/01/2009	R209 On 07-May-09			Bond Future	7.0400	7.1310	91.2327	90.2311	0.00
09/01/2009	R209 On 06-August-09			Bond Future	6.9900	7.0810	93.4007	92.3811	0.00
09/01/2009	R209 On 06-August-09			Bond Future	6.9900	7.0810	93.4007	92.3811	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
09/01/2009	R209 On 06-August-09			Bond Future	6.9900	7.0810	93.4007	92.3811	0.00
09/01/2009	R209 On 06-August-09			Bond Future	6.9900	7.0810	93.4007	92.3811	0.00
09/01/2009	R209 On 06-August-09			Bond Future	6.9900	7.0810	93.4007	92.3811	0.00
09/01/2009	R209 On 06-August-09			Bond Future	6.9900	7.0810	93.4007	92.3811	0.00
09/01/2009	R209 On 06-August-09			Bond Future	6.9900	7.0810	93.4007	92.3811	0.00
09/01/2009	R209 On 06-August-09			Bond Future	6.9900	7.0810	93.4007	92.3811	0.00
09/01/2009	TRT1 On 05-February-09			Index Future	296.8800	295.4030	296.8750	295.4030	0.00
09/01/2009	TRT1 On 05-February-09			Index Future	296.8800	295.4030	296.8750	295.4030	0.00
09/01/2009	TRT1 On 05-February-09			Index Future	296.8800	295.4030	296.8750	295.4030	0.00
09/01/2009	TRT1 On 05-February-09			Index Future	296.8800	295.4030	296.8750	295.4030	0.00
09/01/2009	TRT1 On 05-February-09			Index Future	296.8800	295.4030	296.8750	295.4030	0.00
09/01/2009	TRT1 On 05-February-09			Index Future	296.8800	295.4030	296.8750	295.4030	0.00
09/01/2009	TRT1 On 05-February-09			Index Future	296.8800	295.4030	296.8750	295.4030	0.00
09/01/2009	TRT1 On 05-February-09			Index Future	296.8800	295.4030	296.8750	295.4030	0.00
09/01/2009	TRT1 On 07-May-09			Index Future	304.9600	303.4490	304.9620	303.4490	0.00
09/01/2009	TRT1 On 07-May-09			Index Future	304.9600	303.4490	304.9620	303.4490	0.00
09/01/2009	TRT1 On 07-May-09			Index Future	304.9600	303.4490	304.9620	303.4490	0.00
09/01/2009	TRT1 On 07-May-09			Index Future	304.9600	303.4490	304.9620	303.4490	0.00
09/01/2009	TRT1 On 07-May-09			Index Future	304.9600	303.4490	304.9620	303.4490	0.00
09/01/2009	TRT1 On 07-May-09			Index Future	304.9600	303.4490	304.9620	303.4490	0.00
09/01/2009	TRT1 On 07-May-09			Index Future	304.9600	303.4490	304.9620	303.4490	0.00
09/01/2009	TRT1 On 07-May-09			Index Future	304.9600	303.4490	304.9620	303.4490	0.00
09/01/2009	TRT1 On 06-August-09			Index Future	312.3600	310.8080	312.3630	310.8080	100.00
09/01/2009	TRT1 On 06-August-09			Index Future	312.3600	310.8080	312.3630	310.8080	100.00
09/01/2009	TRT1 On 06-August-09			Index Future	312.3600	310.8080	312.3630	310.8080	100.00
09/01/2009	TRT1 On 06-August-09			Index Future	312.3600	310.8080	312.3630	310.8080	100.00
09/01/2009	TRT1 On 06-August-09			Index Future	312.3600	310.8080	312.3630	310.8080	100.00
09/01/2009	TRT1 On 06-August-09			Index Future	312.3600	310.8080	312.3630	310.8080	100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2009	TRT1 On 06-August-09			Index Future	312.3600	310.8080	312.3630	310.8080	100.00
09/01/2009	TRT1 On 06-August-09			Index Future	312.3600	310.8080	312.3630	310.8080	100.00
09/01/2009	ZAAD On 16-March-09			Currency Future	6.9200	6.9445	6.9207	6.9445	8540.00
09/01/2009	ZAAD On 16-March-09			Currency Future	6.9200	6.9445	6.9207	6.9445	8540.00
09/01/2009	ZAAD On 16-March-09			Currency Future	6.9200	6.9445	6.9207	6.9445	8540.00
09/01/2009	ZAAD On 16-March-09			Currency Future	6.9200	6.9445	6.9207	6.9445	8540.00
09/01/2009	ZAAD On 16-March-09			Currency Future	6.9200	6.9445	6.9207	6.9445	8540.00
09/01/2009	ZAAD On 16-March-09			Currency Future	6.9200	6.9445	6.9207	6.9445	8540.00
09/01/2009	ZAAD On 16-March-09			Currency Future	6.9200	6.9445	6.9207	6.9445	8540.00
09/01/2009	ZAAD On 12-June-09			Currency Future	7.0100	7.0148	7.0141	7.0148	920.00
09/01/2009	ZAAD On 12-June-09			Currency Future	7.0100	7.0148	7.0141	7.0148	920.00
09/01/2009	ZAAD On 12-June-09			Currency Future	7.0100	7.0148	7.0141	7.0148	920.00
09/01/2009	ZAAD On 12-June-09			Currency Future	7.0100	7.0148	7.0141	7.0148	920.00
09/01/2009	ZAAD On 12-June-09			Currency Future	7.0100	7.0148	7.0141	7.0148	920.00
09/01/2009	ZAAD On 12-June-09			Currency Future	7.0100	7.0148	7.0141	7.0148	920.00
09/01/2009	ZAAD On 12-June-09			Currency Future	7.0100	7.0148	7.0141	7.0148	920.00
09/01/2009	ZAAD On 12-June-09			Currency Future	7.0100	7.0148	7.0141	7.0148	920.00
09/01/2009	ZAAD On 14-September-09			Currency Future	7.1000	7.0921	7.1022	7.0921	0.00
09/01/2009	ZAAD On 14-September-09			Currency Future	7.1000	7.0921	7.1022	7.0921	0.00
09/01/2009	ZAAD On 14-September-09			Currency Future	7.1000	7.0921	7.1022	7.0921	0.00
09/01/2009	ZAAD On 14-September-09			Currency Future	7.1000	7.0921	7.1022	7.0921	0.00
09/01/2009	ZAAD On 14-September-09			Currency Future	7.1000	7.0921	7.1022	7.0921	0.00
09/01/2009	ZAAD On 14-September-09			Currency Future	7.1000	7.0921	7.1022	7.0921	0.00
09/01/2009	ZAAD On 14-September-09			Currency Future	7.1000	7.0921	7.1022	7.0921	0.00
09/01/2009	ZAAD On 14-September-09			Currency Future	7.1000	7.0921	7.1022	7.0921	0.00
09/01/2009	ZAAD On 16-March-09	9.00	Call	Currency Future	295	309	295	309	0.00
09/01/2009	ZAAD On 16-March-09	8.75	Call	Currency Future	295	309	295	309	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
09/01/2009	ZAAD On 16-March-09	8.50	Call	Currency Future	295	309	295	309	0.00
09/01/2009	ZAAD On 16-March-09	8.25	Call	Currency Future	295	309	295	309	0.00
09/01/2009	ZAAD On 16-March-09	7.75	Call	Currency Future	295	309	295	309	0.00
09/01/2009	ZAAD On 16-March-09	7.50	Call	Currency Future	295	309	295	309	0.00
09/01/2009	ZAAD On 16-March-09	7.25	Call	Currency Future	295	309	295	309	0.00
09/01/2009	ZAAD On 16-March-09	7.00	Call	Currency Future	295	309	295	309	0.00
09/01/2009	ZAAD On 16-March-09	8.00	Call	Currency Future	295	309	295	309	0.00
09/01/2009	ZAAD On 16-March-09	9.00	Put	Currency Future	324	314	324	314	0.00
09/01/2009	ZAAD On 16-March-09	8.75	Put	Currency Future	324	314	324	314	0.00
09/01/2009	ZAAD On 16-March-09	8.50	Put	Currency Future	324	314	324	314	0.00
09/01/2009	ZAAD On 16-March-09	8.25	Put	Currency Future	324	314	324	314	0.00
09/01/2009	ZAAD On 16-March-09	7.75	Put	Currency Future	324	314	324	314	0.00
09/01/2009	ZAAD On 16-March-09	7.50	Put	Currency Future	324	314	324	314	0.00
09/01/2009	ZAAD On 16-March-09	7.25	Put	Currency Future	324	314	324	314	0.00
09/01/2009	ZAAD On 16-March-09	7.00	Put	Currency Future	324	314	324	314	0.00
09/01/2009	ZAAD On 16-March-09	8.00	Put	Currency Future	324	314	324	314	0.00
09/01/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	615	609	615	609	0.00
09/01/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	562	567	562	567	0.00
09/01/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	689	682	689	682	0.00
09/01/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	437	440	437	440	0.00
09/01/2009	ZAAD On 14-September-09	8.00	Call	Currency Future	731	724	731	724	0.00
09/01/2009	ZAAD On 14-September-09	8.00	Put	Currency Future	379	382	379	382	0.00
09/01/2009	ZAAD On 12-June-09	9.00	Call	Currency Future	350	350	350	350	0.00
09/01/2009	ZAAD On 12-June-09	8.75	Call	Currency Future	350	350	350	350	0.00
09/01/2009	ZAAD On 12-June-09	8.50	Call	Currency Future	350	350	350	350	0.00
09/01/2009	ZAAD On 12-June-09	8.25	Call	Currency Future	350	350	350	350	0.00
09/01/2009	ZAAD On 12-June-09	8.00	Call	Currency Future	350	350	350	350	0.00
09/01/2009	ZAAD On 12-June-09	7.75	Call	Currency Future	350	350	350	350	0.00
09/01/2009	ZAAD On 12-June-09	7.25	Call	Currency Future	350	350	350	350	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
09/01/2009	ZAAD On 12-June-09	7.00	Call	Currency Future	350	350	350	350	0.00
09/01/2009	ZAAD On 12-June-09	6.75	Call	Currency Future	350	350	350	350	0.00
09/01/2009	ZAAD On 12-June-09	6.50	Call	Currency Future	350	350	350	350	0.00
09/01/2009	ZAAD On 12-June-09	6.25	Call	Currency Future	350	350	350	350	0.00
09/01/2009	ZAAD On 12-June-09	7.50	Call	Currency Future	350	350	350	350	0.00
09/01/2009	ZAAD On 12-June-09	9.00	Put	Currency Future	736	735	736	735	0.00
09/01/2009	ZAAD On 12-June-09	8.75	Put	Currency Future	736	735	736	735	0.00
09/01/2009	ZAAD On 12-June-09	8.50	Put	Currency Future	736	735	736	735	0.00
09/01/2009	ZAAD On 12-June-09	8.25	Put	Currency Future	736	735	736	735	0.00
09/01/2009	ZAAD On 12-June-09	8.00	Put	Currency Future	736	735	736	735	0.00
09/01/2009	ZAAD On 12-June-09	7.75	Put	Currency Future	736	735	736	735	0.00
09/01/2009	ZAAD On 12-June-09	7.25	Put	Currency Future	736	735	736	735	0.00
09/01/2009	ZAAD On 12-June-09	7.00	Put	Currency Future	736	735	736	735	0.00
09/01/2009	ZAAD On 12-June-09	6.75	Put	Currency Future	736	735	736	735	0.00
09/01/2009	ZAAD On 12-June-09	6.50	Put	Currency Future	736	735	736	735	0.00
09/01/2009	ZAAD On 12-June-09	6.25	Put	Currency Future	736	735	736	735	0.00
09/01/2009	ZAAD On 12-June-09	7.50	Put	Currency Future	736	735	736	735	0.00
09/01/2009	ZAAD On 12-June-09	7.25	Call	Currency Future	622	623	622	623	0.00
09/01/2009	ZAAD On 12-June-09	7.25	Put	Currency Future	258	258	258	258	0.00
09/01/2009	ZAAD On 14-September-09	265.00	Call	Currency Future	530	524	530	524	0.00
09/01/2009	ZAAD On 14-September-09	265.00	Put	Currency Future	727	732	727	732	0.00
09/01/2009	ZAAD On 14-September-09	9.00	Call	Currency Future	844	837	844	837	0.00
09/01/2009	ZAAD On 14-September-09	9.00	Put	Currency Future	292	295	292	295	0.00
09/01/2009	ZAAD On 14-September-09	8.75	Call	Currency Future	783	776	783	776	0.00
09/01/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	783	776	783	776	0.00
09/01/2009	ZAAD On 14-September-09	8.75	Put	Currency Future	331	334	331	334	0.00
09/01/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	331	334	331	334	0.00
09/01/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	652	645	652	645	0.00
09/01/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	499	503	499	503	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
09/01/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	578	573	578	573	0.00
09/01/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	626	631	626	631	0.00
09/01/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	545	540	545	540	0.00
09/01/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	693	698	693	698	0.00